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HSBC HOLDINGS PLC  
Form 13F-HR  
August 14, 2007

13F-HR  
FORM 13F HR

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

FORM 13F

FORM 13F COVER PAGE

REPORT FOR THE CALENDAR YEAR OR QUARTER ENDED: 30 June 2007

CHECK HERE IF AMENDMENT ( ); AMENDMENT NUMBER:  
THIS AMENDMENT (CHECK ONLY ONE.): ( ) IS A RESTATEMENT.  
( ) ADDS NEW HOLDINGS ENTRIES

INSTITUTIONAL INVESTMENT MANAGER FILING THIS REPORT:

NAME: HSBC HOLDINGS PLC  
ADDRESS: 8 CANADA SQUARE, LONDON E14 5HQ

THE INSTITUTIONAL INVESTMENT MANAGER FILING THIS REPORT AND THE PERSON BY WHOM IT IS SIGNED HEREBY REPRESENT THAT THE PERSON SIGNING THE REPORT IS AUTHORIZED TO SUBMIT IT, THAT ALL INFORMATION CONTAINED HEREIN IS MATERIALLY TRUE, CORRECT AND COMPLETE, AND THAT IT IS UNDERSTOOD THAT ALL REQUIRED ITEMS, STATEMENTS, SCHEDULES, LISTS, AND TABLES, ARE CONSIDERED INTEGRAL PARTS OF THIS FORM.

PERSON SIGNING THIS REPORT ON BEHALF OF REPORTING MANAGER:

NAME: H. V. Taylor  
TITLE: Head of Regulatory Reporting  
PHONE: + 44 (0)20 7992 1234

SIGNATURE, PLACE, AND DATE OF SIGNING:

/s/ H.V.Taylor LONDON UK 14 August 2007

REPORT TYPE (CHECK ONLY ONE):

( X ) 13F HOLDINGS REPORT  
( ) 13F NOTICE  
( ) 13F COMBINATION REPORT

LIST OF OTHER MANAGERS REPORTING FOR THIS MANAGER:

1. HSBC BANK ARGENTINA S.A.

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2. HSBC BANK CANADA
3. HSBC BANK PLC
4. HSBC BANK USA N.A.
5. HSBC HONG KONG TRUSTEE OPERATIONS
6. HSBC INVESTMENTS (HONG KONG) LTD
7. HSBC INVESTMENTS (UK) LTD
8. HSBC ASSET MANAGEMENT (SINGAPORE) LTD
9. HSBC ASSET MANAGEMENT (TAIWAN) LTD
10. BANK OF BERMUDA

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

NUMBER OF OTHER INCLUDED MANAGERS: 10  
FORM 13F INFORMATION TABLE ENTRY TOTAL: 7,570  
FORM 13F INFORMATION TABLE VALUE TOTAL: \$18,148,722

LIST OF OTHER INCLUDED MANAGERS:

1. HSBC BANK ARGENTINA S.A
2. HSBC BANK CANADA
3. HSBC BANK PLC
4. HSBC BANK USA N.A.
5. HSBC HONG KONG TRUSTEE OPERATIONS
6. HSBC INVESTMENTS (HONG KONG) LTD
7. HSBC INVESTMENTS (UK) LTD
8. HSBC ASSET MANAGEMENT (SINGAPORE) LTD
9. HSBC ASSET MANAGEMENT (TAIWAN) LTD
10. BANK OF BERMUDA

HSBC HOLDINGS PLC  
REGULATION 13F REPORTING  
REPORT DATE: 30-JUNE-2007

| NAME OF ISSUER | TITLE OF CLASS  | CUSIP     | FAIR MARKET VALUE (x1000) | SH PR A |
|----------------|-----------------|-----------|---------------------------|---------|
| AAON INC       | COM PAR \$0.004 | 000360206 | 767                       |         |
| AAR CORP       | COM             | 000361105 | 0                         |         |
| AAR CORP       | COM             | 000361105 | 2                         |         |
| AAR CORP       | COM             | 000361105 | 173                       |         |
| AAR CORP       | COM             | 000361105 | 4,265                     |         |

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|                             |                |           |        |
|-----------------------------|----------------|-----------|--------|
| ABB LTD                     | SPONSORED ADR  | 000375204 | 223    |
| ABB LTD                     | SPONSORED ADR  | 000375204 | 337    |
| ABB LTD                     | SPONSORED ADR  | 000375204 | 771    |
| ABB LTD                     | SPONSORED ADR  | 000375204 | 5,531  |
| ACA CAPITAL HOLDINGS INC    | COM            | 000833103 | 356    |
| ABN AMRO HLDG NV            | SPONSORED ADR  | 000937102 | 65     |
| ABN AMRO HLDG NV            | SPONSORED ADR  | 000937102 | 224    |
| ABN AMRO HLDG NV            | SPONSORED ADR  | 000937102 | 2,092  |
| ABM INDS INC                | COM            | 000957100 | 238    |
| ABM INDS INC                | COM            | 000957100 | 3,116  |
| AEP INDS INC                | COM            | 001031103 | 1,280  |
| AFLAC INC                   | COM            | 001055102 | 36     |
| AFLAC INC                   | COM            | 001055102 | 36     |
| AFLAC INC                   | COM            | 001055102 | 62     |
| AFLAC INC                   | COM            | 001055102 | 107    |
| AFLAC INC                   | COM            | 001055102 | 580    |
| AFLAC INC                   | COM            | 001055102 | 750    |
| AFLAC INC                   | COM            | 001055102 | 10,762 |
| AFLAC INC                   | COM            | 001055102 | 4,016  |
| AMN HEALTHCARE SERVICES INC | COM            | 001744101 | 1,217  |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 1      |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 11     |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 48     |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 248    |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 302    |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 722    |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 1,261  |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 1,433  |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 1,449  |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 1,451  |
| AU OPTRONICS CORP           | SPONSORED ADR  | 002255107 | 4,049  |
| AARON RENTS INC             | COM            | 002535201 | 3      |
| AARON RENTS INC             | COM            | 002535201 | 1,230  |
| AARON RENTS INC             | COM            | 002535201 | 4,036  |
| ABAXIS INC                  | COM            | 002567105 | 967    |
| ABAXIS INC                  | COM            | 002567105 | 1,802  |
| ABBOTT LABS                 | COM            | 002824100 | 0      |
| ABBOTT LABS                 | COM            | 002824100 | 12     |
| ABBOTT LABS                 | COM            | 002824100 | 25     |
| ABBOTT LABS                 | COM            | 002824100 | 43     |
| ABBOTT LABS                 | COM            | 002824100 | 75     |
| ABBOTT LABS                 | COM            | 002824100 | 106    |
| ABBOTT LABS                 | COM            | 002824100 | 114    |
| ABBOTT LABS                 | COM            | 002824100 | 161    |
| ABBOTT LABS                 | COM            | 002824100 | 315    |
| ABBOTT LABS                 | COM            | 002824100 | 335    |
| ABBOTT LABS                 | COM            | 002824100 | 494    |
| ABBOTT LABS                 | COM            | 002824100 | 942    |
| ABBOTT LABS                 | COM            | 002824100 | 1,473  |
| ABBOTT LABS                 | COM            | 002824100 | 1,711  |
| ABBOTT LABS                 | COM            | 002824100 | 5,642  |
| ABBOTT LABS                 | COM            | 002824100 | 10,444 |
| ABBOTT LABS                 | COM            | 002824100 | 12,767 |
| ABBOTT LABS                 | COM            | 002824100 | 13,759 |
| ACACIA RESH CORP            | ACACIA TCH COM | 003881307 | 1,970  |
| ACCURAY INC                 | COM            | 004397105 | 1,528  |
| ACCURIDE CORP               | COM            | 004398103 | 1,481  |
| ACME PACKET INC             | COM            | 004764106 | 668    |
| ACTEL CORP                  | COM            | 004934105 | 884    |
| ADMINISTAFF INC             | COM            | 007094105 | 1      |
| ADMINISTAFF INC             | COM            | 007094105 | 1,218  |
| AEROFLEX INC                | COM            | 007768104 | 3      |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| AEROFLEX INC                 | COM           | 007768104 | 677   |
| AEROPOSTALE                  | COM           | 007865108 | 13    |
| AEROPOSTALE                  | COM           | 007865108 | 3,872 |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 2     |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 7     |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 14    |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 44    |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 266   |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 682   |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 3,232 |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 1,050 |
| AEGON N V                    | ORD AMER REG  | 007924103 | 9     |
| AEGON N V                    | ORD AMER REG  | 007924103 | 28    |
| AEGON N V                    | ORD AMER REG  | 007924103 | 64    |
| AEGON N V                    | ORD AMER REG  | 007924103 | 141   |
| AEGON N V                    | ORD AMER REG  | 007924103 | 1,199 |
| ADVANTA CORP                 | CL B          | 007942204 | 0     |
| ADVANTA CORP                 | CL B          | 007942204 | 1,829 |
| ADVANCED ENERGY INDS         | COM           | 007973100 | 1,751 |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 2     |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 1,261 |
| AEROVIRONMENT INC            | COM           | 008073108 | 600   |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 22    |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 89    |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 773   |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 1,020 |
| AFFORDABLE RESIDENTIAL CMTYS | COM           | 008273104 | 1,387 |
| AFTERMARKET TECHNOLOGY CORP  | COM           | 008318107 | 1,569 |
| AGREE REALTY CORP            | COM           | 008492100 | 593   |
| AGRIUM INC                   | COM           | 008916108 | 16    |
| AGRIUM INC                   | COM           | 008916108 | 3,987 |
| AIR FRANCE KLM               | SPONSORED ADR | 009119108 | 537   |
| AIR METHODS CORP             | COM PAR \$.06 | 009128307 | 1,403 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 8     |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 32    |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 128   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 138   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 233   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 300   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 4,477 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 2,782 |
| AKORN INC                    | COM           | 009728106 | 140   |
| AKORN INC                    | COM           | 009728106 | 403   |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 0     |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 23    |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 222   |
| AKZO NOBEL NV                | SPONSORED ADR | 010199305 | 677   |
| ALABAMA NATL BANCORP DELA    | COM           | 010317105 | 3,642 |
| ALASKA AIR GROUP INC         | COM           | 011659109 | 1,086 |
| ALBANY INTL CORP             | CL A          | 012348108 | 3     |
| ALBANY INTL CORP             | CL A          | 012348108 | 3,554 |
| ALBANY MOLECULAR RESH INC    | COM           | 012423109 | 1,230 |
| ALCAN INC                    | COM           | 013716105 | 2     |
| ALCAN INC                    | COM           | 013716105 | 12    |
| ALCAN INC                    | COM           | 013716105 | 36    |
| ALCAN INC                    | COM           | 013716105 | 173   |
| ALCAN INC                    | COM           | 013716105 | 1,637 |
| ALCOA INC                    | COM           | 013817101 | 4     |
| ALCOA INC                    | COM           | 013817101 | 4     |
| ALCOA INC                    | COM           | 013817101 | 24    |
| ALCOA INC                    | COM           | 013817101 | 36    |
| ALCOA INC                    | COM           | 013817101 | 41    |

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|                       |                 |           |       |
|-----------------------|-----------------|-----------|-------|
| ALCOA INC             | COM             | 013817101 | 267   |
| ALCOA INC             | COM             | 013817101 | 299   |
| ALCOA INC             | COM             | 013817101 | 304   |
| ALCOA INC             | COM             | 013817101 | 341   |
| ALCOA INC             | COM             | 013817101 | 850   |
| ALCOA INC             | COM             | 013817101 | 851   |
| ALCOA INC             | COM             | 013817101 | 996   |
| ALCOA INC             | COM             | 013817101 | 3,940 |
| ALCOA INC             | COM             | 013817101 | 4,382 |
| ALCOA INC             | COM             | 013817101 | 5,655 |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 0     |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 1     |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 1     |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 3     |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 9     |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 12    |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 31    |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 52    |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 117   |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 181   |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 382   |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 485   |
| ALCATEL-LUCENT        | SPONSORED ADR   | 013904305 | 711   |
| ALFA CORP             | COM             | 015385107 | 1,168 |
| ALIGN TECHNOLOGY INC  | COM             | 016255101 | 766   |
| ALLERGAN INC          | COM             | 018490102 | 7     |
| ALLERGAN INC          | COM             | 018490102 | 40    |
| ALLERGAN INC          | COM             | 018490102 | 81    |
| ALLERGAN INC          | COM             | 018490102 | 235   |
| ALLERGAN INC          | COM             | 018490102 | 293   |
| ALLERGAN INC          | COM             | 018490102 | 1,677 |
| ALLETE INC            | COM NEW         | 018522300 | 1,941 |
| ALLIANCE IMAGING INC  | COM NEW         | 018606202 | 617   |
| ALLIANT ENERGY CORP   | COM             | 018802108 | 482   |
| ALLIANZ SE            | SP ADR 1/10 SH  | 018805101 | 13    |
| ALLIANZ SE            | SP ADR 1/10 SH  | 018805101 | 1,238 |
| ALLIANZ SE            | SP ADR 1/10 SH  | 018805101 | 5,190 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 134   |
| ALLSTATE CORP         | COM             | 020002101 | 0     |
| ALLSTATE CORP         | COM             | 020002101 | 8     |
| ALLSTATE CORP         | COM             | 020002101 | 121   |
| ALLSTATE CORP         | COM             | 020002101 | 830   |
| ALLSTATE CORP         | COM             | 020002101 | 854   |
| ALLSTATE CORP         | COM             | 020002101 | 1,547 |
| ALLSTATE CORP         | COM             | 020002101 | 1,597 |
| ALLSTATE CORP         | COM             | 020002101 | 3,362 |
| ALLSTATE CORP         | COM             | 020002101 | 6,446 |
| ALLTEL CORP           | COM             | 020039103 | 124   |
| ALLTEL CORP           | COM             | 020039103 | 161   |
| ALLTEL CORP           | COM             | 020039103 | 405   |
| ALLTEL CORP           | COM             | 020039103 | 1,161 |
| ALLTEL CORP           | COM             | 020039103 | 4,166 |
| ALON USA ENERGY INC   | COM             | 020520102 | 1,306 |
| ALPHARMA INC          | CL A            | 020813101 | 0     |
| ALPHARMA INC          | CL A            | 020813101 | 3,219 |
| ALTERA CORP           | COM             | 021441100 | 7     |
| ALTERA CORP           | COM             | 021441100 | 272   |
| ALTERA CORP           | COM             | 021441100 | 416   |
| ALTERA CORP           | COM             | 021441100 | 840   |
| ALTERA CORP           | COM             | 021441100 | 1,265 |
| AMAZON COM INC        | COM             | 023135106 | 2,996 |
| AMAZON COM INC        | COM             | 023135106 | 3,392 |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| AMBAC FINL GROUP INC         | COM     | 023139108 | 1,372  |
| AMBASSADORS GROUP INC        | COM     | 023177108 | 2,298  |
| AMEDISYS INC                 | COM     | 023436108 | 1,466  |
| AMEREN CORP                  | COM     | 023608102 | 578    |
| AMEREN CORP                  | COM     | 023608102 | 582    |
| AMEREN CORP                  | COM     | 023608102 | 1,047  |
| AMEREN CORP                  | COM     | 023608102 | 68,642 |
| AMEREN CORP                  | COM     | 023608102 | 1,667  |
| AMCORE FINL INC              | COM     | 023912108 | 1,484  |
| AMERICAN AXLE & MFG HLDGS IN | COM     | 024061103 | 6      |
| AMERICAN AXLE & MFG HLDGS IN | COM     | 024061103 | 7      |
| AMERICAN AXLE & MFG HLDGS IN | COM     | 024061103 | 4,199  |
| AMERICAN CAMPUS CMNTYS INC   | COM     | 024835100 | 2,156  |
| AMERICAN CAPITAL STRATEGIES  | COM     | 024937104 | 351    |
| AMERICAN CAPITAL STRATEGIES  | COM     | 024937104 | 659    |
| AMERICAN CAPITAL STRATEGIES  | COM     | 024937104 | 2,619  |
| AMERICAN COMMERCIAL LINES    | COM NEW | 025195207 | 3      |
| AMERICAN COMMERCIAL LINES    | COM NEW | 025195207 | 1,349  |
| AMERICAN ECOLOGY CORP        | COM NEW | 025533407 | 871    |
| AMERICAN ELEC PWR INC        | COM     | 025537101 | 18     |
| AMERICAN ELEC PWR INC        | COM     | 025537101 | 694    |
| AMERICAN ELEC PWR INC        | COM     | 025537101 | 1,168  |
| AMERICAN ELEC PWR INC        | COM     | 025537101 | 2,663  |
| AMERICAN EQTY INVT LIFE HLD  | COM     | 025676206 | 2,380  |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 32     |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 46     |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 47     |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 88     |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 99     |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 275    |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 280    |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 445    |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 504    |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 1,667  |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 1,968  |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 5,041  |
| AMERICAN EXPRESS CO          | COM     | 025816109 | 12,178 |
| AMERICAN GREETINGS CORP      | CL A    | 026375105 | 11     |
| AMERICAN GREETINGS CORP      | CL A    | 026375105 | 5,611  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 20     |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 51     |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 56     |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 70     |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 273    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 308    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 322    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 323    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 511    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 604    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 713    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 863    |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 1,162  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 2,003  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 2,348  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 2,422  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 2,998  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 3,001  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 5,672  |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 12,858 |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 16,507 |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 16,528 |
| AMERICAN INTL GROUP INC      | COM     | 026874107 | 19,979 |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 21,257 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 22,721 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 29,466 |
| AMERICAN ORIENTAL BIOENGR IN | COM            | 028731107 | 447    |
| AMERICAN REPROGRAPHICS CO    | COM            | 029263100 | 3,489  |
| AMERICAN STD COS INC DEL     | COM            | 029712106 | 12     |
| AMERICAN STD COS INC DEL     | COM            | 029712106 | 59     |
| AMERICAN STD COS INC DEL     | COM            | 029712106 | 112    |
| AMERICAN STD COS INC DEL     | COM            | 029712106 | 531    |
| AMERICAN STD COS INC DEL     | COM            | 029712106 | 1,873  |
| AMERICAN STS WTR CO          | COM            | 029899101 | 1,882  |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 12     |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 21     |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 168    |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 546    |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 4,754  |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 1,856  |
| AMERICAN WOODMARK CORP       | COM            | 030506109 | 1,771  |
| AMERON INTL INC              | COM            | 030710107 | 9      |
| AMERON INTL INC              | COM            | 030710107 | 1,877  |
| AMGEN INC                    | COM            | 031162100 | 13     |
| AMGEN INC                    | COM            | 031162100 | 39     |
| AMGEN INC                    | COM            | 031162100 | 78     |
| AMGEN INC                    | COM            | 031162100 | 166    |
| AMGEN INC                    | COM            | 031162100 | 204    |
| AMGEN INC                    | COM            | 031162100 | 490    |
| AMGEN INC                    | COM            | 031162100 | 525    |
| AMGEN INC                    | COM            | 031162100 | 637    |
| AMGEN INC                    | COM            | 031162100 | 1,000  |
| AMGEN INC                    | COM            | 031162100 | 1,925  |
| AMGEN INC                    | COM            | 031162100 | 2,730  |
| AMGEN INC                    | COM            | 031162100 | 3,985  |
| AMGEN INC                    | COM            | 031162100 | 7,330  |
| AMGEN INC                    | COM            | 031162100 | 10,909 |
| AMIS HLDGS INC               | COM            | 031538101 | 1,300  |
| AMKOR TECHNOLOGY INC         | COM            | 031652100 | 1,813  |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 736    |
| ANADARKO PETE CORP           | COM            | 032511107 | 34     |
| ANADARKO PETE CORP           | COM            | 032511107 | 35     |
| ANADARKO PETE CORP           | COM            | 032511107 | 103    |
| ANADARKO PETE CORP           | COM            | 032511107 | 104    |
| ANADARKO PETE CORP           | COM            | 032511107 | 114    |
| ANADARKO PETE CORP           | COM            | 032511107 | 475    |
| ANADARKO PETE CORP           | COM            | 032511107 | 1,526  |
| ANADARKO PETE CORP           | COM            | 032511107 | 12,544 |
| ANADARKO PETE CORP           | COM            | 032511107 | 3,766  |
| ANADIGICS INC                | COM            | 032515108 | 4      |
| ANADIGICS INC                | COM            | 032515108 | 2,990  |
| ANALOG DEVICES INC           | COM            | 032654105 | 2,014  |
| ANALOG DEVICES INC           | COM            | 032654105 | 2,155  |
| ANALOGIC CORP                | COM PAR \$0.05 | 032657207 | 0      |
| ANALOGIC CORP                | COM PAR \$0.05 | 032657207 | 2,701  |
| ANAREN INC                   | COM            | 032744104 | 1,327  |
| ANCHOR BANCORP WIS INC       | COM            | 032839102 | 1,220  |
| ANDREW CORP                  | COM            | 034425108 | 0      |
| ANDREW CORP                  | COM            | 034425108 | 292    |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 9      |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 12     |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 15     |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 22     |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 26     |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 83     |

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|                           |               |           |        |
|---------------------------|---------------|-----------|--------|
| ANGLOGOLD ASHANTI LTD     | SPONSORED ADR | 035128206 | 375    |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 0      |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 15     |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 45     |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 63     |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 63     |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 270    |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 322    |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 358    |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 448    |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 988    |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 3,655  |
| ANHEUSER BUSCH COS INC    | COM           | 035229103 | 6,327  |
| ANIXTER INTL INC          | COM           | 035290105 | 5      |
| ANIXTER INTL INC          | COM           | 035290105 | 1,603  |
| ANSOFT CORP               | COM           | 036384105 | 441    |
| ANTHRACITE CAP INC        | COM           | 037023108 | 1,892  |
| ANWORTH MORTGAGE ASSET CP | COM           | 037347101 | 41     |
| ANWORTH MORTGAGE ASSET CP | COM           | 037347101 | 1,269  |
| AON CORP                  | COM           | 037389103 | 6      |
| AON CORP                  | COM           | 037389103 | 8      |
| AON CORP                  | COM           | 037389103 | 13     |
| AON CORP                  | COM           | 037389103 | 34     |
| AON CORP                  | COM           | 037389103 | 41     |
| AON CORP                  | COM           | 037389103 | 46     |
| AON CORP                  | COM           | 037389103 | 374    |
| AON CORP                  | COM           | 037389103 | 2,082  |
| APACHE CORP               | COM           | 037411105 | 5      |
| APACHE CORP               | COM           | 037411105 | 6      |
| APACHE CORP               | COM           | 037411105 | 16     |
| APACHE CORP               | COM           | 037411105 | 59     |
| APACHE CORP               | COM           | 037411105 | 122    |
| APACHE CORP               | COM           | 037411105 | 194    |
| APACHE CORP               | COM           | 037411105 | 307    |
| APACHE CORP               | COM           | 037411105 | 1,112  |
| APACHE CORP               | COM           | 037411105 | 1,140  |
| APACHE CORP               | COM           | 037411105 | 1,206  |
| APACHE CORP               | COM           | 037411105 | 1,327  |
| APACHE CORP               | COM           | 037411105 | 2,243  |
| APACHE CORP               | COM           | 037411105 | 2,697  |
| APACHE CORP               | COM           | 037411105 | 3,052  |
| APACHE CORP               | COM           | 037411105 | 4,415  |
| APOGEE ENTERPRISES INC    | COM           | 037598109 | 2,316  |
| APOLLO GROUP INC          | CL A          | 037604105 | 2      |
| APOLLO GROUP INC          | CL A          | 037604105 | 76     |
| APOLLO GROUP INC          | CL A          | 037604105 | 175    |
| APOLLO GROUP INC          | CL A          | 037604105 | 234    |
| APOLLO GROUP INC          | CL A          | 037604105 | 403    |
| APOLLO GROUP INC          | CL A          | 037604105 | 18,987 |
| APOLLO GROUP INC          | CL A          | 037604105 | 1,594  |
| APPLE COMPUTER INC        | COM           | 037833100 | 17,598 |
| APPLE INC                 | COM           | 037833100 | 27     |
| APPLE INC                 | COM           | 037833100 | 61     |
| APPLE INC                 | COM           | 037833100 | 107    |
| APPLE INC                 | COM           | 037833100 | 225    |
| APPLE INC                 | COM           | 037833100 | 285    |
| APPLE INC                 | COM           | 037833100 | 293    |
| APPLE INC                 | COM           | 037833100 | 110    |
| APPLE INC                 | COM           | 037833100 | 513    |
| APPLE INC                 | COM           | 037833100 | 582    |
| APPLE INC                 | COM           | 037833100 | 643    |
| APPLE INC                 | COM           | 037833100 | 858    |



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|                            |                |           |        |
|----------------------------|----------------|-----------|--------|
| APPLE INC                  | COM            | 037833100 | 928    |
| APPLE INC                  | COM            | 037833100 | 1,367  |
| APPLE INC                  | COM            | 037833100 | 1,806  |
| APPLE INC                  | COM            | 037833100 | 1,904  |
| APPLE INC                  | COM            | 037833100 | 2,691  |
| APPLE INC                  | COM            | 037833100 | 2,779  |
| APPLE INC                  | COM            | 037833100 | 4,352  |
| APPLE INC                  | COM            | 037833100 | 5,586  |
| APPLE INC                  | COM            | 037833100 | 11,831 |
| APPLE INC                  | COM            | 037833100 | 86,456 |
| APPLEBEES INTL INC         | COM            | 037899101 | 0      |
| APPLEBEES INTL INC         | COM            | 037899101 | 1,639  |
| APPLEBEES INTL INC         | COM            | 037899101 | 2,001  |
| APRIA HEALTHCARE GROUP INC | COM            | 037933108 | 1      |
| APRIA HEALTHCARE GROUP INC | COM            | 037933108 | 2,631  |
| APPLERA CORP               | COM AP BIO GRP | 038020103 | 922    |
| APPLERA CORP               | COM CELERA GRP | 038020202 | 1,825  |
| APPLIED MATLS INC          | COM            | 038222105 | 1      |
| APPLIED MATLS INC          | COM            | 038222105 | 48     |
| APPLIED MATLS INC          | COM            | 038222105 | 54     |
| APPLIED MATLS INC          | COM            | 038222105 | 73     |
| APPLIED MATLS INC          | COM            | 038222105 | 87     |
| APPLIED MATLS INC          | COM            | 038222105 | 112    |
| APPLIED MATLS INC          | COM            | 038222105 | 306    |
| APPLIED MATLS INC          | COM            | 038222105 | 572    |
| APPLIED MATLS INC          | COM            | 038222105 | 1,125  |
| APPLIED MATLS INC          | COM            | 038222105 | 1,594  |
| APPLIED MATLS INC          | COM            | 038222105 | 1,969  |
| APPLIED MATLS INC          | COM            | 038222105 | 2,961  |
| APPLIED MATLS INC          | COM            | 038222105 | 5,291  |
| APTARGROUP INC             | COM            | 038336103 | 1      |
| APTARGROUP INC             | COM            | 038336103 | 7      |
| APTARGROUP INC             | COM            | 038336103 | 5,888  |
| ARACRUZ CELULOSE S A       | SPON ADR PFD B | 038496204 | 35     |
| ARACRUZ CELULOSE S A       | SPON ADR PFD B | 038496204 | 145    |
| ARACRUZ CELULOSE S A       | SPON ADR PFD B | 038496204 | 1,043  |
| ARACRUZ CELULOSE S A       | SPON ADR PFD B | 038496204 | 3,803  |
| ARCH COAL INC              | COM            | 039380100 | 15     |
| ARCH COAL INC              | COM            | 039380100 | 157    |
| ARCH COAL INC              | COM            | 039380100 | 209    |
| ARCH COAL INC              | COM            | 039380100 | 224    |
| ARCH COAL INC              | COM            | 039380100 | 683    |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 9      |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 28     |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 36     |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 70     |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 103    |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 152    |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 295    |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 1,036  |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 1,195  |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 1,447  |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 2,896  |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 4,867  |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 6,422  |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 18,571 |
| ARCHER DANIELS MIDLAND CO  | COM            | 039483102 | 3,544  |
| ARCHSTONE SMITH TR         | COM            | 039583109 | 1,721  |
| ARCTIC CAT INC             | COM            | 039670104 | 848    |
| ARENA PHARMACEUTICALS INC  | COM            | 040047102 | 153    |
| ARENA PHARMACEUTICALS INC  | COM            | 040047102 | 545    |
| ARGON ST INC               | COM            | 040149106 | 1,256  |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| ARGONAUT GROUP INC           | COM           | 040157109 | 2,748 |
| ARKANSAS BEST CORP DEL       | COM           | 040790107 | 66    |
| ARKANSAS BEST CORP DEL       | COM           | 040790107 | 981   |
| ARROW ELECTRS INC            | COM           | 042735100 | 359   |
| ARROW INTL INC               | COM           | 042764100 | 2,641 |
| ARTHROCARE CORP              | COM           | 043136100 | 202   |
| ARTHROCARE CORP              | COM           | 043136100 | 632   |
| ARTHROCARE CORP              | COM           | 043136100 | 1,080 |
| ARVINMERITOR INC             | COM           | 043353101 | 13    |
| ARVINMERITOR INC             | COM           | 043353101 | 16    |
| ARVINMERITOR INC             | COM           | 043353101 | 6,060 |
| ASHFORD HOSPITALITY TR INC   | COM SHS       | 044103109 | 4,194 |
| ASHLAND INC NEW              | COM           | 044209104 | 673   |
| ASPECT MED SYS INC           | COM           | 045235108 | 1     |
| ASPECT MED SYS INC           | COM           | 045235108 | 1,046 |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 19    |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 280   |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 5,315 |
| ASSOCIATED BANC CORP         | COM           | 045487105 | 464   |
| ASTEC INDS INC               | COM           | 046224101 | 1,380 |
| ASTORIA FINL CORP            | COM           | 046265104 | 275   |
| ASTORIA FINL CORP            | COM           | 046265104 | 322   |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 18    |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 53    |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 273   |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 1,701 |
| ATLANTIC TELE NETWORK INC    | COM NEW       | 049079205 | 552   |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW       | 049164205 | 3,920 |
| ATLAS AMER INC               | COM           | 049167109 | 403   |
| ATLAS AMER INC               | COM           | 049167109 | 3,591 |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 0     |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 158   |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 1,664 |
| AUDIOVOX CORP                | CL A          | 050757103 | 512   |
| AURORA OIL & GAS CORP        | COM           | 052036100 | 721   |
| AUTHORIZE NET HLDGS INC      | COM           | 052686102 | 934   |
| AUTODESK INC                 | COM           | 052769106 | 2     |
| AUTODESK INC                 | COM           | 052769106 | 30    |
| AUTODESK INC                 | COM           | 052769106 | 109   |
| AUTODESK INC                 | COM           | 052769106 | 250   |
| AUTODESK INC                 | COM           | 052769106 | 313   |
| AUTODESK INC                 | COM           | 052769106 | 1,549 |
| AUTODESK INC                 | COM           | 052769106 | 1,884 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 2     |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 3     |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 17    |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 24    |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 48    |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 312   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 410   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 570   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 1,847 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 1,963 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 2,835 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 3,040 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 4,555 |
| AVAYA INC                    | COM           | 053499109 | 835   |
| AVERY DENNISON CORP          | COM           | 053611109 | 1,042 |
| AVIS BUDGET GROUP            | COM           | 053774105 | 313   |
| AVIS BUDGET GROUP            | COM           | 053774105 | 318   |
| AVNET INC                    | COM           | 053807103 | 287   |
| AVOCENT CORP                 | COM           | 053893103 | 3,867 |

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|                          |                |           |        |
|--------------------------|----------------|-----------|--------|
| AVON PRODS INC           | COM            | 054303102 | 48     |
| AVON PRODS INC           | COM            | 054303102 | 104    |
| AVON PRODS INC           | COM            | 054303102 | 542    |
| AVON PRODS INC           | COM            | 054303102 | 751    |
| AVON PRODS INC           | COM            | 054303102 | 2,767  |
| AXA                      | SPONSORED ADR  | 054536107 | 0      |
| AXA                      | SPONSORED ADR  | 054536107 | 13     |
| AXA                      | SPONSORED ADR  | 054536107 | 56     |
| AXA                      | SPONSORED ADR  | 054536107 | 535    |
| AXA                      | SPONSORED ADR  | 054536107 | 1,736  |
| AXCELIS TECHNOLOGIES INC | COM            | 054540109 | 751    |
| BB&T CORP                | COM            | 054937107 | 34     |
| BB&T CORP                | COM            | 054937107 | 41     |
| BB&T CORP                | COM            | 054937107 | 449    |
| BB&T CORP                | COM            | 054937107 | 3,498  |
| BASF AG                  | SPONSORED ADR  | 055262505 | 16     |
| BASF AG                  | SPONSORED ADR  | 055262505 | 3,884  |
| BJ SVCS CO               | COM            | 055482103 | 21     |
| BJ SVCS CO               | COM            | 055482103 | 28     |
| BJ SVCS CO               | COM            | 055482103 | 125    |
| BJ SVCS CO               | COM            | 055482103 | 148    |
| BJ SVCS CO               | COM            | 055482103 | 168    |
| BJ SVCS CO               | COM            | 055482103 | 3,665  |
| BJ SVCS CO               | COM            | 055482103 | 5,127  |
| BJ SVCS CO               | COM            | 055482103 | 1,546  |
| BP PLC                   | SPONSORED ADR  | 055622104 | 14     |
| BP PLC                   | SPONSORED ADR  | 055622104 | 37     |
| BP PLC                   | SPONSORED ADR  | 055622104 | 502    |
| BP PLC                   | SPONSORED ADR  | 055622104 | 537    |
| BP PLC                   | SPONSORED ADR  | 055622104 | 592    |
| BP PLC                   | SPONSORED ADR  | 055622104 | 3,722  |
| BP PLC                   | SPONSORED ADR  | 055622104 | 4,229  |
| BP PLC                   | SPONSORED ADR  | 055622104 | 9,424  |
| BP PLC                   | SPONSORED ADR  | 055622104 | 10,738 |
| BP PLC                   | SPONSORED ADR  | 055622104 | 45,841 |
| BRT RLTY TR              | SH BEN INT NEW | 055645303 | 1,604  |
| BMC SOFTWARE INC         | COM            | 055921100 | 6      |
| BMC SOFTWARE INC         | COM            | 055921100 | 13     |
| BMC SOFTWARE INC         | COM            | 055921100 | 48     |
| BMC SOFTWARE INC         | COM            | 055921100 | 50     |
| BMC SOFTWARE INC         | COM            | 055921100 | 67     |
| BMC SOFTWARE INC         | COM            | 055921100 | 117    |
| BMC SOFTWARE INC         | COM            | 055921100 | 676    |
| BMC SOFTWARE INC         | COM            | 055921100 | 925    |
| BAKER HUGHES INC         | COM            | 057224107 | 8      |
| BAKER HUGHES INC         | COM            | 057224107 | 17     |
| BAKER HUGHES INC         | COM            | 057224107 | 19     |
| BAKER HUGHES INC         | COM            | 057224107 | 130    |
| BAKER HUGHES INC         | COM            | 057224107 | 216    |
| BAKER HUGHES INC         | COM            | 057224107 | 337    |
| BAKER HUGHES INC         | COM            | 057224107 | 337    |
| BAKER HUGHES INC         | COM            | 057224107 | 387    |
| BAKER HUGHES INC         | COM            | 057224107 | 463    |
| BAKER HUGHES INC         | COM            | 057224107 | 7,166  |
| BAKER HUGHES INC         | COM            | 057224107 | 14,912 |
| BAKER HUGHES INC         | COM            | 057224107 | 4,477  |
| BALCHEM CORP             | COM            | 057665200 | 582    |
| BALCHEM CORP             | COM            | 057665200 | 819    |
| BALDOR ELEC CO           | COM            | 057741100 | 6,736  |
| BALDWIN & LYONS INC      | CL A           | 057755100 | 390    |
| BALL CORP                | COM            | 058498106 | 133    |
| BALL CORP                | COM            | 058498106 | 271    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| BALL CORP                    | COM            | 058498106 | 723    |
| BALL CORP                    | COM            | 058498106 | 798    |
| BALL CORP                    | COM            | 058498106 | 872    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 0      |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 442    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 5,851  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1      |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 10     |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 446    |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1,315  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 3,053  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1,925  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 24     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 34     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 39     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 39     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 64     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 70     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 249    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 277    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 409    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1,040  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 309    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2,264  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2,396  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2,464  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 3,070  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 6,557  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 6,756  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 14,506 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 16,546 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 38,566 |
| BANK OF GRANITE CORP         | COM            | 062401104 | 318    |
| BANK MONTREAL QUE            | COM            | 063671101 | 204    |
| BANK MONTREAL QUE            | COM            | 063671101 | 24,791 |
| BANK MUTUAL CORP NEW         | COM            | 063750103 | 2,338  |
| BANK OF THE OZARKS INC       | COM            | 063904106 | 1,196  |
| BANK NEW YORK INC            | COM            | 064057102 | 124    |
| BANK NEW YORK INC            | COM            | 064057102 | 76     |
| BANK NEW YORK INC            | COM            | 064057102 | 124    |
| BANK NEW YORK INC            | COM            | 064057102 | 407    |
| BANK NEW YORK INC            | COM            | 064057102 | 1,319  |
| BANK NEW YORK INC            | COM            | 064057102 | 1,711  |
| BANK NEW YORK INC            | COM            | 064057102 | 6,466  |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 29     |
| BANK NOVA SCOTIA HALIFAX     | COM            | 064149107 | 30,302 |
| BANKATLANTIC BANCORP         | CL A           | 065908501 | 607    |
| BARD C R INC                 | COM            | 067383109 | 3      |
| BARD C R INC                 | COM            | 067383109 | 10     |
| BARD C R INC                 | COM            | 067383109 | 10     |
| BARD C R INC                 | COM            | 067383109 | 21     |
| BARD C R INC                 | COM            | 067383109 | 345    |
| BARD C R INC                 | COM            | 067383109 | 1,140  |
| BARD C R INC                 | COM            | 067383109 | 1,322  |
| BARNES GROUP INC             | COM            | 067806109 | 0      |
| BARNES GROUP INC             | COM            | 067806109 | 4,264  |
| BARRICK GOLD CORP            | COM            | 067901108 | 29     |
| BARRICK GOLD CORP            | COM            | 067901108 | 41     |
| BARRICK GOLD CORP            | COM            | 067901108 | 44     |
| BARRICK GOLD CORP            | COM            | 067901108 | 53     |
| BARRICK GOLD CORP            | COM            | 067901108 | 58     |
| BARRICK GOLD CORP            | COM            | 067901108 | 119    |

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|                              |            |           |       |
|------------------------------|------------|-----------|-------|
| BARRICK GOLD CORP            | COM        | 067901108 | 132   |
| BARRICK GOLD CORP            | COM        | 067901108 | 172   |
| BARRICK GOLD CORP            | COM        | 067901108 | 237   |
| BARRICK GOLD CORP            | COM        | 067901108 | 244   |
| BARRICK GOLD CORP            | COM        | 067901108 | 686   |
| BARRICK GOLD CORP            | COM        | 067901108 | 2,558 |
| BARRICK GOLD CORP            | COM        | 067901108 | 2,993 |
| BARR PHARMACEUTICALS INC     | COM        | 068306109 | 6     |
| BARR PHARMACEUTICALS INC     | COM        | 068306109 | 11    |
| BARR PHARMACEUTICALS INC     | COM        | 068306109 | 126   |
| BARR PHARMACEUTICALS INC     | COM        | 068306109 | 1,011 |
| BARR PHARMACEUTICALS INC     | COM        | 068306109 | 739   |
| BARRETT BUSINESS SERVICES IN | COM        | 068463108 | 779   |
| BAXTER INTL INC              | COM        | 071813109 | 17    |
| BAXTER INTL INC              | COM        | 071813109 | 39    |
| BAXTER INTL INC              | COM        | 071813109 | 56    |
| BAXTER INTL INC              | COM        | 071813109 | 59    |
| BAXTER INTL INC              | COM        | 071813109 | 118   |
| BAXTER INTL INC              | COM        | 071813109 | 256   |
| BAXTER INTL INC              | COM        | 071813109 | 435   |
| BAXTER INTL INC              | COM        | 071813109 | 956   |
| BAXTER INTL INC              | COM        | 071813109 | 5,957 |
| BAYTEX ENERGY TR             | TRUST UNIT | 073176109 | 309   |
| BEA SYS INC                  | COM        | 073325102 | 68    |
| BEA SYS INC                  | COM        | 073325102 | 321   |
| BEA SYS INC                  | COM        | 073325102 | 439   |
| BEA SYS INC                  | COM        | 073325102 | 7,365 |
| BEA SYS INC                  | COM        | 073325102 | 687   |
| BEACON ROOFING SUPPLY INC    | COM        | 073685109 | 2,633 |
| BEAR STEARNS COS INC         | COM        | 073902108 | 51    |
| BEAR STEARNS COS INC         | COM        | 073902108 | 56    |
| BEAR STEARNS COS INC         | COM        | 073902108 | 433   |
| BEAR STEARNS COS INC         | COM        | 073902108 | 3,618 |
| BEAR STEARNS COS INC         | COM        | 073902108 | 2,713 |
| BEARINGPOINT INC             | COM        | 074002106 | 5,420 |
| BEBE STORES INC              | COM        | 075571109 | 3     |
| BEBE STORES INC              | COM        | 075571109 | 820   |
| BECTON DICKINSON & CO        | COM        | 075887109 | 75    |
| BECTON DICKINSON & CO        | COM        | 075887109 | 89    |
| BECTON DICKINSON & CO        | COM        | 075887109 | 97    |
| BECTON DICKINSON & CO        | COM        | 075887109 | 186   |
| BECTON DICKINSON & CO        | COM        | 075887109 | 238   |
| BECTON DICKINSON & CO        | COM        | 075887109 | 778   |
| BECTON DICKINSON & CO        | COM        | 075887109 | 3,008 |
| BED BATH & BEYOND INC        | COM        | 075896100 | 19    |
| BED BATH & BEYOND INC        | COM        | 075896100 | 38    |
| BED BATH & BEYOND INC        | COM        | 075896100 | 47    |
| BED BATH & BEYOND INC        | COM        | 075896100 | 61    |
| BED BATH & BEYOND INC        | COM        | 075896100 | 69    |
| BED BATH & BEYOND INC        | COM        | 075896100 | 131   |
| BED BATH & BEYOND INC        | COM        | 075896100 | 756   |
| BED BATH & BEYOND INC        | COM        | 075896100 | 1,159 |
| BED BATH & BEYOND INC        | COM        | 075896100 | 1,711 |
| BEL FUSE INC                 | CL A       | 077347201 | 913   |
| BELDEN INC                   | COM        | 077454106 | 6,678 |
| BELO CORP                    | COM SER A  | 080555105 | 6,644 |
| BEMIS INC                    | COM        | 081437105 | 707   |
| BERKLEY W R CORP             | COM        | 084423102 | 659   |
| BERKSHIRE HILLS BANCORP INC  | COM        | 084680107 | 389   |
| BERRY PETE CO                | CL A       | 085789105 | 4,061 |
| BEST BUY INC                 | COM        | 086516101 | 0     |
| BEST BUY INC                 | COM        | 086516101 | 65    |

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|                     |               |           |        |
|---------------------|---------------|-----------|--------|
| BEST BUY INC        | COM           | 086516101 | 86     |
| BEST BUY INC        | COM           | 086516101 | 308    |
| BEST BUY INC        | COM           | 086516101 | 936    |
| BEST BUY INC        | COM           | 086516101 | 1,163  |
| BEST BUY INC        | COM           | 086516101 | 6,746  |
| BEST BUY INC        | COM           | 086516101 | 3,420  |
| BHP BILLITON LTD    | SPONSORED ADR | 088606108 | 13     |
| BHP BILLITON LTD    | SPONSORED ADR | 088606108 | 90     |
| BHP BILLITON LTD    | SPONSORED ADR | 088606108 | 175    |
| BHP BILLITON LTD    | SPONSORED ADR | 088606108 | 179    |
| BHP BILLITON LTD    | SPONSORED ADR | 088606108 | 13,932 |
| BIG LOTS INC        | COM           | 089302103 | 32     |
| BIG LOTS INC        | COM           | 089302103 | 53     |
| BIG LOTS INC        | COM           | 089302103 | 79     |
| BIG LOTS INC        | COM           | 089302103 | 258    |
| BIO RAD LABS INC    | CL B          | 090572108 | 4,203  |
| BIOMET INC          | COM           | 090613100 | 37     |
| BIOMET INC          | COM           | 090613100 | 41     |
| BIOMET INC          | COM           | 090613100 | 2,791  |
| BIOMET INC          | COM           | 090613100 | 1,853  |
| BLACK & DECKER CORP | COM           | 091797100 | 0      |
| BLACK & DECKER CORP | COM           | 091797100 | 88     |
| BLACK & DECKER CORP | COM           | 091797100 | 132    |
| BLACK & DECKER CORP | COM           | 091797100 | 159    |
| BLACK & DECKER CORP | COM           | 091797100 | 214    |
| BLACK & DECKER CORP | COM           | 091797100 | 283    |
| BLACK & DECKER CORP | COM           | 091797100 | 359    |
| BLACK & DECKER CORP | COM           | 091797100 | 907    |
| BLACK & DECKER CORP | COM           | 091797100 | 1,745  |
| BLACK & DECKER CORP | COM           | 091797100 | 1,177  |
| BLACK BOX CORP DEL  | COM           | 091826107 | 2      |
| BLACK BOX CORP DEL  | COM           | 091826107 | 2,524  |
| BLACKBOARD INC      | COM           | 091935502 | 8      |
| BLACKBOARD INC      | COM           | 091935502 | 5,117  |
| BLACK HILLS CORP    | COM           | 092113109 | 5,154  |
| BLOCK H & R INC     | COM           | 093671105 | 8      |
| BLOCK H & R INC     | COM           | 093671105 | 19     |
| BLOCK H & R INC     | COM           | 093671105 | 480    |
| BLOCK H & R INC     | COM           | 093671105 | 1,192  |
| BLOUNT INTL INC NEW | COM           | 095180105 | 1,167  |
| BLUEGREEN CORP      | COM           | 096231105 | 806    |
| BOB EVANS FARMS INC | COM           | 096761101 | 0      |
| BOB EVANS FARMS INC | COM           | 096761101 | 3,203  |
| BOEING CO           | COM           | 097023105 | 19     |
| BOEING CO           | COM           | 097023105 | 28     |
| BOEING CO           | COM           | 097023105 | 48     |
| BOEING CO           | COM           | 097023105 | 53     |
| BOEING CO           | COM           | 097023105 | 59     |
| BOEING CO           | COM           | 097023105 | 67     |
| BOEING CO           | COM           | 097023105 | 76     |
| BOEING CO           | COM           | 097023105 | 173    |
| BOEING CO           | COM           | 097023105 | 277    |
| BOEING CO           | COM           | 097023105 | 376    |
| BOEING CO           | COM           | 097023105 | 673    |
| BOEING CO           | COM           | 097023105 | 700    |
| BOEING CO           | COM           | 097023105 | 764    |
| BOEING CO           | COM           | 097023105 | 1,144  |
| BOEING CO           | COM           | 097023105 | 1,144  |
| BOEING CO           | COM           | 097023105 | 1,569  |
| BOEING CO           | COM           | 097023105 | 1,968  |
| BOEING CO           | COM           | 097023105 | 2,317  |
| BOEING CO           | COM           | 097023105 | 3,241  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| BOEING CO                    | COM           | 097023105 | 4,886  |
| BOEING CO                    | COM           | 097023105 | 13,074 |
| BOOKS-A-MILLION INC          | COM           | 098570104 | 388    |
| BORDERS GROUP INC            | COM           | 099709107 | 2      |
| BORDERS GROUP INC            | COM           | 099709107 | 2,357  |
| BORG WARNER INC              | COM           | 099724106 | 52     |
| BORG WARNER INC              | COM           | 099724106 | 379    |
| BORG WARNER INC              | COM           | 099724106 | 487    |
| BORLAND SOFTWARE CORP        | COM           | 099849101 | 3      |
| BORLAND SOFTWARE CORP        | COM           | 099849101 | 1,820  |
| BOSTON BEER INC              | CL A          | 100557107 | 1,552  |
| BOSTON PRIVATE FINL HLDGS IN | COM           | 101119105 | 3,131  |
| BOSTON PROPERTIES INC        | COM           | 101121101 | 1,811  |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 0      |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 9      |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 16     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 52     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 62     |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 212    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 231    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 559    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 635    |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 3,229  |
| BOTTOMLINE TECH DEL INC      | COM           | 101388106 | 1,106  |
| BOWATER INC                  | COM           | 102183100 | 1      |
| BOWATER INC                  | COM           | 102183100 | 2      |
| BOWATER INC                  | COM           | 102183100 | 2,051  |
| BOWNE & CO INC               | COM           | 103043105 | 1,010  |
| BRADLEY PHARMACEUTICALS INC  | COM           | 104576103 | 1,341  |
| BRADY CORP                   | CL A          | 104674106 | 56     |
| BRADY CORP                   | CL A          | 104674106 | 5,796  |
| BRIGGS & STRATTON CORP       | COM           | 109043109 | 25     |
| BRIGGS & STRATTON CORP       | COM           | 109043109 | 5,017  |
| BRIGHAM EXPLORATION CO       | COM           | 109178103 | 1,178  |
| BRIGHT HORIZON FAMILY SOLUTI | COM           | 109195107 | 20     |
| BRIGHT HORIZON FAMILY SOLUTI | COM           | 109195107 | 1,080  |
| BRIGHT HORIZON FAMILY SOLUTI | COM           | 109195107 | 4,407  |
| BRIGHTPOINT INC              | COM NEW       | 109473405 | 7      |
| BRIGHTPOINT INC              | COM NEW       | 109473405 | 3,023  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 26     |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 24     |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 213    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 269    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 292    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 860    |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 2,842  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 5,451  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 7,300  |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 10,696 |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 19,044 |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 84,926 |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 10,462 |
| BRITISH AMERN TOB PLC        | SPONSORED ADR | 110448107 | 12     |
| BRITISH AMERN TOB PLC        | SPONSORED ADR | 110448107 | 572    |
| BRITISH AMERN TOB PLC        | SPONSORED ADR | 110448107 | 1,623  |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR | 111013108 | 171    |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR | 111013108 | 638    |
| BROADCOM CORP                | CL A          | 111320107 | 6      |
| BROADCOM CORP                | CL A          | 111320107 | 6      |
| BROADCOM CORP                | CL A          | 111320107 | 17     |
| BROADCOM CORP                | CL A          | 111320107 | 26     |
| BROADCOM CORP                | CL A          | 111320107 | 41     |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| BROADCOM CORP                | CL A           | 111320107 | 88     |
| BROADCOM CORP                | CL A           | 111320107 | 556    |
| BROADCOM CORP                | CL A           | 111320107 | 1,112  |
| BROADCOM CORP                | CL A           | 111320107 | 1,492  |
| BROADCOM CORP                | CL A           | 111320107 | 2,232  |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 0      |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 0      |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 1,998  |
| BRONCO DRILLING CO INC       | COM            | 112211107 | 17     |
| BRONCO DRILLING CO INC       | COM            | 112211107 | 975    |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 13     |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 19     |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 479    |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 7,063  |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 6      |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 8      |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 64     |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 3,996  |
| BROWN & BROWN INC            | COM            | 115236101 | 889    |
| BROWN & BROWN INC            | COM            | 115236101 | 354    |
| BROWN SHOE INC NEW           | COM            | 115736100 | 3,101  |
| BRUKER BIOSCIENCES CORP      | COM            | 116794108 | 1,625  |
| BRUNSWICK CORP               | COM            | 117043109 | 415    |
| BRUSH ENGINEERED MATLS INC   | COM            | 117421107 | 1,296  |
| BUCKEYE TECHNOLOGIES INC     | COM            | 118255108 | 1,122  |
| BUCKLE INC                   | COM            | 118440106 | 1,953  |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 6      |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 4,175  |
| BUFFALO WILD WINGS INC       | COM            | 119848109 | 2,147  |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 1,074  |
| CAE INC                      | COM            | 124765108 | 3,900  |
| CBIZ INC                     | COM            | 124805102 | 1,757  |
| CBS CORP NEW                 | CL B           | 124857202 | 12     |
| CBS CORP NEW                 | CL B           | 124857202 | 18     |
| CBS CORP NEW                 | CL B           | 124857202 | 33     |
| CBS CORP NEW                 | CL B           | 124857202 | 56     |
| CBS CORP NEW                 | CL B           | 124857202 | 182    |
| CBS CORP NEW                 | CL B           | 124857202 | 233    |
| CBS CORP NEW                 | CL B           | 124857202 | 280    |
| CBS CORP NEW                 | CL B           | 124857202 | 466    |
| CBS CORP NEW                 | CL B           | 124857202 | 746    |
| CBS CORP NEW                 | CL B           | 124857202 | 1,057  |
| CBS CORP NEW                 | CL B           | 124857202 | 1,383  |
| CBS CORP NEW                 | CL B           | 124857202 | 3,925  |
| C COR INC                    | COM            | 125010108 | 2,128  |
| C D I CORP                   | COM            | 125071100 | 1,279  |
| CEC ENTMT INC                | COM            | 125137109 | 4,051  |
| CF INDS HLDGS INC            | COM            | 125269100 | 37     |
| CF INDS HLDGS INC            | COM            | 125269100 | 72     |
| CF INDS HLDGS INC            | COM            | 125269100 | 9,135  |
| CIGNA CORP                   | COM            | 125509109 | 157    |
| CIGNA CORP                   | COM            | 125509109 | 1,250  |
| CIGNA CORP                   | COM            | 125509109 | 880    |
| CIT GROUP INC                | COM            | 125581108 | 2      |
| CIT GROUP INC                | COM            | 125581108 | 8      |
| CIT GROUP INC                | COM            | 125581108 | 489    |
| CIT GROUP INC                | COM            | 125581108 | 38,857 |
| CIT GROUP INC                | COM            | 125581108 | 1,683  |
| CMGI INC                     | COM            | 125750109 | 0      |
| CMGI INC                     | COM            | 125750109 | 0      |
| CMGI INC                     | COM            | 125750109 | 127    |
| CMS ENERGY CORP              | COM            | 125896100 | 170    |



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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| CSS INDS INC                | COM           | 125906107 | 865    |
| CSK AUTO CORP               | COM           | 125965103 | 3,503  |
| CPFL ENERGIA S A            | SPONSORED ADR | 126153105 | 146    |
| CPFL ENERGIA S A            | SPONSORED ADR | 126153105 | 322    |
| CPFL ENERGIA S A            | SPONSORED ADR | 126153105 | 1,494  |
| CSG SYS INTL INC            | COM           | 126349109 | 2,066  |
| CSX CORP                    | COM           | 126408103 | 2,203  |
| CT COMMUNICATIONS INC       | COM NEW       | 126426402 | 2,520  |
| CTS CORP                    | COM           | 126501105 | 1,420  |
| CVB FINL CORP               | COM           | 126600105 | 2      |
| CVB FINL CORP               | COM           | 126600105 | 2,378  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 14     |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 33     |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 41     |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 44     |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 80     |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 86     |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 131    |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 276    |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 362    |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 2,278  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 2,321  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 2,637  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 2,445  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 4,684  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 4,959  |
| CVS CAREMARK CORPORATION    | COM           | 126650100 | 13,911 |
| CVS CORP                    | COM           | 126650100 | 1,429  |
| CVS CORP                    | COM           | 126650100 | 3,306  |
| CVS CORP                    | COM           | 126650100 | 4,846  |
| CABELAS INC                 | COM           | 126804301 | 0      |
| CABELAS INC                 | COM           | 126804301 | 3,035  |
| CACHE INC                   | COM NEW       | 127150308 | 715    |
| CACI INTL INC               | CL A          | 127190304 | 3,823  |
| CADBURY SCHWEPPES PLC       | ADR           | 127209302 | 1      |
| CADBURY SCHWEPPES PLC       | ADR           | 127209302 | 12     |
| CADBURY SCHWEPPES PLC       | ADR           | 127209302 | 14     |
| CADBURY SCHWEPPES PLC       | ADR           | 127209302 | 1,514  |
| CADENCE DESIGN SYSTEM INC   | COM           | 127387108 | 121    |
| CADENCE DESIGN SYSTEM INC   | COM           | 127387108 | 242    |
| CADENCE DESIGN SYSTEM INC   | COM           | 127387108 | 480    |
| CALIFORNIA WTR SVC GROUP    | COM           | 130788102 | 2,527  |
| CALLAWAY GOLF CO            | COM           | 131193104 | 3      |
| CALLAWAY GOLF CO            | COM           | 131193104 | 2,285  |
| CAMBREX CORP                | COM           | 132011107 | 73     |
| CAMBREX CORP                | COM           | 132011107 | 876    |
| CAMDEN NATL CORP            | COM           | 133034108 | 474    |
| CAMPBELL SOUP CO            | COM           | 134429109 | 1,756  |
| CDN IMPERIAL BK OF COMMERCE | COM           | 136069101 | 144    |
| CDN IMPERIAL BK OF COMMERCE | COM           | 136069101 | 224    |
| CDN IMPERIAL BK OF COMMERCE | COM           | 136069101 | 6,584  |
| CANADIAN NATL RY CO         | COM           | 136375102 | 13     |
| CANADIAN NATL RY CO         | COM           | 136375102 | 53     |
| CANADIAN NATL RY CO         | COM           | 136375102 | 377    |
| CANADIAN NATL RY CO         | COM           | 136375102 | 16,218 |
| CANADIAN NAT RES LTD        | COM           | 136385101 | 15     |
| CANADIAN NAT RES LTD        | COM           | 136385101 | 36     |
| CANADIAN NAT RES LTD        | COM           | 136385101 | 133    |
| CANADIAN NAT RES LTD        | COM           | 136385101 | 425    |
| CANADIAN NAT RES LTD        | COM           | 136385101 | 14,912 |
| CANDELA CORP                | COM           | 136907102 | 92     |
| CANDELA CORP                | COM           | 136907102 | 1,182  |

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|                            |            |           |       |
|----------------------------|------------|-----------|-------|
| CANETIC RES TR             | COM        | 137513107 | 1,708 |
| CANON INC                  | ADR        | 138006309 | 3     |
| CANON INC                  | ADR        | 138006309 | 12    |
| CANON INC                  | ADR        | 138006309 | 30    |
| CANON INC                  | ADR        | 138006309 | 45    |
| CANON INC                  | ADR        | 138006309 | 1,235 |
| CANON INC                  | ADR        | 138006309 | 7,465 |
| CAPELLA EDUCATION COMPANY  | COM        | 139594105 | 774   |
| CAPITAL CORP OF THE WEST   | COM NEW    | 140065202 | 1     |
| CAPITAL CORP OF THE WEST   | COM NEW    | 140065202 | 734   |
| CAPITAL LEASE FDG INC      | COM        | 140288101 | 920   |
| CAPITAL SR LIVING CORP     | COM        | 140475104 | 750   |
| CARBO CERAMICS INC         | COM        | 140781105 | 993   |
| CARBO CERAMICS INC         | COM        | 140781105 | 1,970 |
| CAREER EDUCATION CORP      | COM        | 141665109 | 773   |
| CAREER EDUCATION CORP      | COM        | 141665109 | 2,995 |
| CAREER EDUCATION CORP      | COM        | 141665109 | 455   |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 39    |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 138   |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 143   |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 171   |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 186   |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 339   |
| CARNIVAL CORP              | PAIRED CTF | 143658300 | 693   |
| CARRIZO OIL & CO INC       | COM        | 144577103 | 3,060 |
| CARTER INC                 | COM        | 146229109 | 3,975 |
| CASCADE CORP               | COM        | 147195101 | 3,689 |
| CASCADE NAT GAS CORP       | COM        | 147339105 | 608   |
| CASELLA WASTE SYS INC      | CL A       | 147448104 | 131   |
| CASEYS GEN STORES INC      | COM        | 147528103 | 1     |
| CASEYS GEN STORES INC      | COM        | 147528103 | 4,389 |
| CASUAL MALE RETAIL GRP INC | COM        | 148711104 | 440   |
| CATALINA MARKETING CORP    | COM        | 148867104 | 2,632 |
| CATERPILLAR INC DEL        | COM        | 149123101 | 13    |
| CATERPILLAR INC DEL        | COM        | 149123101 | 31    |
| CATERPILLAR INC DEL        | COM        | 149123101 | 39    |
| CATERPILLAR INC DEL        | COM        | 149123101 | 39    |
| CATERPILLAR INC DEL        | COM        | 149123101 | 387   |
| CATERPILLAR INC DEL        | COM        | 149123101 | 467   |
| CATERPILLAR INC DEL        | COM        | 149123101 | 481   |
| CATERPILLAR INC DEL        | COM        | 149123101 | 588   |
| CATERPILLAR INC DEL        | COM        | 149123101 | 823   |
| CATERPILLAR INC DEL        | COM        | 149123101 | 979   |
| CATERPILLAR INC DEL        | COM        | 149123101 | 1,562 |
| CATERPILLAR INC DEL        | COM        | 149123101 | 2,575 |
| CATERPILLAR INC DEL        | COM        | 149123101 | 3,606 |
| CATERPILLAR INC DEL        | COM        | 149123101 | 9,548 |
| CATHAY GENERAL BANCORP     | COM        | 149150104 | 242   |
| CATHAY GENERAL BANCORP     | COM        | 149150104 | 1,058 |
| CATHAY GENERAL BANCORP     | COM        | 149150104 | 6,664 |
| CATO CORP NEW              | CL A       | 149205106 | 1,856 |
| CBEYOND INC                | COM        | 149847105 | 2,686 |
| CEDAR SHOPPING CTRS INC    | COM NEW    | 150602209 | 1,719 |
| CELADON GROUP INC          | COM        | 150838100 | 873   |
| CELANESE CORP DEL          | COM SER A  | 150870103 | 4     |
| CELANESE CORP DEL          | COM SER A  | 150870103 | 1,078 |
| CELGENE CORP               | COM        | 151020104 | 11    |
| CELGENE CORP               | COM        | 151020104 | 29    |
| CELGENE CORP               | COM        | 151020104 | 52    |
| CELGENE CORP               | COM        | 151020104 | 83    |
| CELGENE CORP               | COM        | 151020104 | 390   |
| CELGENE CORP               | COM        | 151020104 | 516   |

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|                             |                |           |       |
|-----------------------------|----------------|-----------|-------|
| CELGENE CORP                | COM            | 151020104 | 1,376 |
| CELGENE CORP                | COM            | 151020104 | 2,075 |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 1     |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 4     |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 7     |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 7     |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 26    |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 111   |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 124   |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 250   |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 529   |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 679   |
| CEMEX SAB DE CV             | SPON ADR 5 ORD | 151290889 | 1,128 |
| CENTENNIAL BK HLDGS INC DEL | COM            | 151345303 | 1,990 |
| CENTEX CORP                 | COM            | 152312104 | 1,111 |
| CENTRAL EUROPEAN DIST CORP  | COM            | 153435102 | 1,196 |
| CENTRAL EUROPEAN DIST CORP  | COM            | 153435102 | 1,805 |
| CENTRAL EUROPEAN DIST CORP  | COM            | 153435102 | 2,804 |
| CENTRAL EUROPEAN DIST CORP  | COM            | 153435102 | 3,915 |
| CENTRAL FD CDA LTD          | CL A           | 153501101 | 498   |
| CENTRAL GARDEN & PET CO     | COM            | 153527106 | 2,274 |
| CENTRAL PAC FINL CORP       | COM            | 154760102 | 2     |
| CENTRAL PAC FINL CORP       | COM            | 154760102 | 3,280 |
| CENTURY ALUM CO             | COM            | 156431108 | 15    |
| CENTURY ALUM CO             | COM            | 156431108 | 1,921 |
| CENTURY CASINOS INC         | COM            | 156492100 | 234   |
| CENTURYTEL INC              | COM            | 156700106 | 808   |
| CERADYNE INC                | COM            | 156710105 | 26    |
| CERADYNE INC                | COM            | 156710105 | 3,853 |
| CERIDIAN CORP NEW           | COM            | 156779100 | 403   |
| CERNER CORP                 | COM            | 156782104 | 9     |
| CERNER CORP                 | COM            | 156782104 | 1,266 |
| CERUS CORP                  | COM            | 157085101 | 624   |
| CHAMPION ENTERPRISES INC    | COM            | 158496109 | 5     |
| CHAMPION ENTERPRISES INC    | COM            | 158496109 | 2,829 |
| CHARLOTTE RUSSE HLDG INC    | COM            | 161048103 | 27    |
| CHARLOTTE RUSSE HLDG INC    | COM            | 161048103 | 1,467 |
| CHARMING SHOPPES INC        | COM            | 161133103 | 4     |
| CHARMING SHOPPES INC        | COM            | 161133103 | 882   |
| CHATTEM INC                 | COM            | 162456107 | 759   |
| CHATTEM INC                 | COM            | 162456107 | 2,080 |
| CHECKPOINT SYS INC          | COM            | 162825103 | 3     |
| CHECKPOINT SYS INC          | COM            | 162825103 | 30    |
| CHECKPOINT SYS INC          | COM            | 162825103 | 4,243 |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 3     |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 12    |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 37    |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 82    |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 130   |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 166   |
| CHEESECAKE FACTORY INC      | COM            | 163072101 | 3,672 |
| CHEMICAL FINL CORP          | COM            | 163731102 | 1,755 |
| CHESAPEAKE CORP             | COM            | 165159104 | 950   |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 16    |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 21    |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 48    |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 130   |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 141   |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 347   |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 460   |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 547   |
| CHESAPEAKE ENERGY CORP      | COM            | 165167107 | 1,922 |

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|                              |                 |           |         |
|------------------------------|-----------------|-----------|---------|
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 2,165   |
| CHEVRON CORP NEW             | COM             | 166764100 | 40      |
| CHEVRON CORP NEW             | COM             | 166764100 | 45      |
| CHEVRON CORP NEW             | COM             | 166764100 | 71      |
| CHEVRON CORP NEW             | COM             | 166764100 | 345     |
| CHEVRON CORP NEW             | COM             | 166764100 | 405     |
| CHEVRON CORP NEW             | COM             | 166764100 | 532     |
| CHEVRON CORP NEW             | COM             | 166764100 | 671     |
| CHEVRON CORP NEW             | COM             | 166764100 | 692     |
| CHEVRON CORP NEW             | COM             | 166764100 | 871     |
| CHEVRON CORP NEW             | COM             | 166764100 | 972     |
| CHEVRON CORP NEW             | COM             | 166764100 | 2,013   |
| CHEVRON CORP NEW             | COM             | 166764100 | 2,185   |
| CHEVRON CORP NEW             | COM             | 166764100 | 2,319   |
| CHEVRON CORP NEW             | COM             | 166764100 | 3,781   |
| CHEVRON CORP NEW             | COM             | 166764100 | 5,312   |
| CHEVRON CORP NEW             | COM             | 166764100 | 11,209  |
| CHEVRON CORP NEW             | COM             | 166764100 | 12,574  |
| CHEVRON CORP NEW             | COM             | 166764100 | 19,010  |
| CHEVRON CORP NEW             | COM             | 166764100 | 192,094 |
| CHEVRON CORP NEW             | COM             | 166764100 | 31,590  |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 19      |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 414     |
| CHICOS FAS INC               | COM             | 168615102 | 24      |
| CHICOS FAS INC               | COM             | 168615102 | 37      |
| CHICOS FAS INC               | COM             | 168615102 | 309     |
| CHICOS FAS INC               | COM             | 168615102 | 472     |
| CHILDRENS PL RETAIL STORES I | COM             | 168905107 | 57      |
| CHILDRENS PL RETAIL STORES I | COM             | 168905107 | 4,208   |
| CHINA TECHFAITH WIRLS COMM T | SPONSORED ADR   | 169424108 | 12,761  |
| CHIQUITA BRANDS INTL INC     | COM             | 170032809 | 648     |
| CHIQUITA BRANDS INTL INC     | COM             | 170032809 | 2,323   |
| CHITTENDEN CORP              | COM             | 170228100 | 6,536   |
| CHORDIANT SOFTWARE INC       | COM NEW         | 170404305 | 1,764   |
| CHRISTOPHER & BANKS CORP     | COM             | 171046105 | 1,550   |
| CHUBB CORP                   | COM             | 171232101 | 0       |
| CHUBB CORP                   | COM             | 171232101 | 344     |
| CHUBB CORP                   | COM             | 171232101 | 709     |
| CHUBB CORP                   | COM             | 171232101 | 1,353   |
| CHUBB CORP                   | COM             | 171232101 | 9,927   |
| CHUBB CORP                   | COM             | 171232101 | 3,677   |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 9,692   |
| CHURCHILL DOWNS INC          | COM             | 171484108 | 1,181   |
| CIENA CORP                   | COM NEW         | 171779309 | 666     |
| CIENA CORP                   | COM NEW         | 171779309 | 2,378   |
| CINCINNATI BELL INC NEW      | COM             | 171871106 | 12      |
| CINCINNATI BELL INC NEW      | COM             | 171871106 | 23      |
| CINCINNATI BELL INC NEW      | COM             | 171871106 | 4,072   |
| CINCINNATI FINL CORP         | COM             | 172062101 | 1,244   |
| CIRCUIT CITY STORE INC       | COM             | 172737108 | 1,764   |
| CIRCUIT CITY STORE INC       | COM             | 172737108 | 369     |
| CIRRUS LOGIC INC             | COM             | 172755100 | 0       |
| CIRRUS LOGIC INC             | COM             | 172755100 | 2,486   |
| CINTAS CORP                  | COM             | 172908105 | 15      |
| CINTAS CORP                  | COM             | 172908105 | 595     |
| CINTAS CORP                  | COM             | 172908105 | 781     |
| CITIGROUP INC                | COM             | 172967101 | 10      |
| CITIGROUP INC                | COM             | 172967101 | 21      |
| CITIGROUP INC                | COM             | 172967101 | 51      |
| CITIGROUP INC                | COM             | 172967101 | 67      |
| CITIGROUP INC                | COM             | 172967101 | 82      |
| CITIGROUP INC                | COM             | 172967101 | 169     |

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|                              |     |           |        |
|------------------------------|-----|-----------|--------|
| CITIGROUP INC                | COM | 172967101 | 211    |
| CITIGROUP INC                | COM | 172967101 | 285    |
| CITIGROUP INC                | COM | 172967101 | 298    |
| CITIGROUP INC                | COM | 172967101 | 395    |
| CITIGROUP INC                | COM | 172967101 | 744    |
| CITIGROUP INC                | COM | 172967101 | 762    |
| CITIGROUP INC                | COM | 172967101 | 937    |
| CITIGROUP INC                | COM | 172967101 | 952    |
| CITIGROUP INC                | COM | 172967101 | 1,004  |
| CITIGROUP INC                | COM | 172967101 | 1,275  |
| CITIGROUP INC                | COM | 172967101 | 1,337  |
| CITIGROUP INC                | COM | 172967101 | 2,002  |
| CITIGROUP INC                | COM | 172967101 | 2,190  |
| CITIGROUP INC                | COM | 172967101 | 2,329  |
| CITIGROUP INC                | COM | 172967101 | 2,411  |
| CITIGROUP INC                | COM | 172967101 | 3,483  |
| CITIGROUP INC                | COM | 172967101 | 3,655  |
| CITIGROUP INC                | COM | 172967101 | 4,916  |
| CITIGROUP INC                | COM | 172967101 | 6,469  |
| CITIGROUP INC                | COM | 172967101 | 8,964  |
| CITIGROUP INC                | COM | 172967101 | 11,620 |
| CITIGROUP INC                | COM | 172967101 | 26,955 |
| CITIGROUP INC                | COM | 172967101 | 42,429 |
| CITIZENS REPUBLIC BANCORP IN | COM | 174420109 | 1,599  |
| CITRIX SYS INC               | COM | 177376100 | 3      |
| CITRIX SYS INC               | COM | 177376100 | 26     |
| CITRIX SYS INC               | COM | 177376100 | 57     |
| CITRIX SYS INC               | COM | 177376100 | 3,628  |
| CITRIX SYS INC               | COM | 177376100 | 875    |
| CITY HLDG CO                 | COM | 177835105 | 1,973  |
| CLARCOR INC                  | COM | 179895107 | 1,192  |
| CLARCOR INC                  | COM | 179895107 | 6,555  |
| CLEAN HARBORS INC            | COM | 184496107 | 1,529  |
| CLEAN HARBORS INC            | COM | 184496107 | 5,171  |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2,192  |
| CLEVELAND CLIFFS INC         | COM | 185896107 | 11,611 |
| CLOROX CO DEL                | COM | 189054109 | 12     |
| CLOROX CO DEL                | COM | 189054109 | 87     |
| CLOROX CO DEL                | COM | 189054109 | 174    |
| CLOROX CO DEL                | COM | 189054109 | 416    |
| CLOROX CO DEL                | COM | 189054109 | 509    |
| CLOROX CO DEL                | COM | 189054109 | 575    |
| CLOROX CO DEL                | COM | 189054109 | 617    |
| CLOROX CO DEL                | COM | 189054109 | 1,469  |
| COACH INC                    | COM | 189754104 | 6      |
| COACH INC                    | COM | 189754104 | 13     |
| COACH INC                    | COM | 189754104 | 24     |
| COACH INC                    | COM | 189754104 | 59     |
| COACH INC                    | COM | 189754104 | 246    |
| COACH INC                    | COM | 189754104 | 758    |
| COACH INC                    | COM | 189754104 | 1,104  |
| COACH INC                    | COM | 189754104 | 3,944  |
| COACH INC                    | COM | 189754104 | 2,972  |
| COBIZ INC                    | COM | 190897108 | 890    |
| COCA COLA CO                 | COM | 191216100 | 16     |
| COCA COLA CO                 | COM | 191216100 | 26     |
| COCA COLA CO                 | COM | 191216100 | 38     |
| COCA COLA CO                 | COM | 191216100 | 88     |
| COCA COLA CO                 | COM | 191216100 | 146    |
| COCA COLA CO                 | COM | 191216100 | 240    |
| COCA COLA CO                 | COM | 191216100 | 493    |
| COCA COLA CO                 | COM | 191216100 | 538    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| COCA COLA CO                 | COM            | 191216100 | 733    |
| COCA COLA CO                 | COM            | 191216100 | 760    |
| COCA COLA CO                 | COM            | 191216100 | 1,269  |
| COCA COLA CO                 | COM            | 191216100 | 1,365  |
| COCA COLA CO                 | COM            | 191216100 | 2,063  |
| COCA COLA CO                 | COM            | 191216100 | 3,774  |
| COCA COLA CO                 | COM            | 191216100 | 5,124  |
| COCA COLA CO                 | COM            | 191216100 | 8,367  |
| COCA COLA CO                 | COM            | 191216100 | 12,424 |
| COCA COLA CO                 | COM            | 191216100 | 13,436 |
| COCA COLA CO                 | COM            | 191216100 | 19,971 |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 653    |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 1,306  |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 19     |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 2,863  |
| COGNEX CORP                  | COM            | 192422103 | 3,912  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 8      |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 10     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 24     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 98     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 190    |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 888    |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 3,595  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 8,717  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 975    |
| COHERENT INC                 | COM            | 192479103 | 2,336  |
| COHU INC                     | COM            | 192576106 | 1,746  |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 669    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 25     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 25     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 52     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 162    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 170    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 177    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 222    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 341    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 422    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 611    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1,319  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 3,538  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 3,866  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 12,736 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 5,584  |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 358    |
| COLUMBIA BKG SYS INC         | COM            | 197236102 | 2,041  |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 2,254  |
| COLUMBUS MCKINNON CORP N Y   | COM            | 199333105 | 2,547  |
| COMFORT SYS USA INC          | COM            | 199908104 | 1,247  |
| COMERICA INC                 | COM            | 200340107 | 1,570  |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 956    |
| COMMERCE GROUP INC MASS      | COM            | 200641108 | 7,189  |
| COMMERCIAL METALS CO         | COM            | 201723103 | 0      |
| COMMERCIAL METALS CO         | COM            | 201723103 | 30     |
| COMMERCIAL METALS CO         | COM            | 201723103 | 30     |
| COMMERCIAL METALS CO         | COM            | 201723103 | 1,870  |
| COMMSCOPE INC                | COM            | 203372107 | 3      |
| COMMSCOPE INC                | COM            | 203372107 | 6      |
| COMMSCOPE INC                | COM            | 203372107 | 3,982  |
| COMMUNITY BK SYS INC         | COM            | 203607106 | 1,736  |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 32     |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 833    |
| COMMUNITY TR BANCORP INC     | COM            | 204149108 | 1,384  |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| COMMVAULT SYSTEMS INC        | COM            | 204166102 | 942     |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 0       |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 3       |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 147     |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 494     |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 520     |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 10      |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 10      |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 136     |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 2,066   |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 5,625   |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 4,638   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 10      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 16      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 18      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 31      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 50      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 78      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 94      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 1,066   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 2,990   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 4,891   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 7,024   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 12,936  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 383,130 |
| COMPUTER PROGRAMS & SYS INC  | COM            | 205306103 | 899     |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 4       |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 1,952   |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 5,425   |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 5,455   |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 1,750   |
| COMPUWARE CORP               | COM            | 205638109 | 445     |
| COMSTOCK RES INC             | COM NEW        | 205768203 | 5       |
| COMSTOCK RES INC             | COM NEW        | 205768203 | 5,084   |
| COMTECH GROUP INC            | COM NEW        | 205821200 | 1,036   |
| COMTECH TELECOMMUNICATIONS C | COM NEW        | 205826209 | 0       |
| COMTECH TELECOMMUNICATIONS C | COM NEW        | 205826209 | 891     |
| CONAGRA FOODS INC            | COM            | 205887102 | 16      |
| CONAGRA FOODS INC            | COM            | 205887102 | 36      |
| CONAGRA FOODS INC            | COM            | 205887102 | 2,685   |
| CONAGRA FOODS INC            | COM            | 205887102 | 2,168   |
| CONCEPTUS INC                | COM            | 206016107 | 1,906   |
| CONCORD CAMERA CORP          | COM NEW        | 206156200 | 301     |
| CONCUR TECHNOLOGIES INC      | COM            | 206708109 | 3,148   |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 2       |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 9       |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 2,803   |
| CONMED CORP                  | COM            | 207410101 | 1,311   |
| CONSOLIDATED COMM HLDGS INC  | COM            | 209034107 | 1,393   |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 122     |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 355     |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 1,386   |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 1,804   |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 133,407 |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 1,681   |
| CONSOLIDATED GRAPHICS INC    | COM            | 209341106 | 1,493   |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 1,678   |
| CONVERGYS CORP               | COM            | 212485106 | 8       |
| CONVERGYS CORP               | COM            | 212485106 | 106     |
| CONVERGYS CORP               | COM            | 212485106 | 194     |
| CONVERGYS CORP               | COM            | 212485106 | 586     |
| COOPER TIRE & RUBR CO        | COM            | 216831107 | 3       |

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|                              |                  |           |       |
|------------------------------|------------------|-----------|-------|
| COOPER TIRE & RUBR CO        | COM              | 216831107 | 4,955 |
| CORE MARK HOLDING CO INC     | COM              | 218681104 | 979   |
| CORINTHIAN COLLEGES INC      | COM              | 218868107 | 2,201 |
| CORNELL COMPANIES INC        | COM              | 219141108 | 3,111 |
| CORNING INC                  | COM              | 219350105 | 13    |
| CORNING INC                  | COM              | 219350105 | 53    |
| CORNING INC                  | COM              | 219350105 | 174   |
| CORNING INC                  | COM              | 219350105 | 416   |
| CORNING INC                  | COM              | 219350105 | 325   |
| CORNING INC                  | COM              | 219350105 | 328   |
| CORNING INC                  | COM              | 219350105 | 383   |
| CORNING INC                  | COM              | 219350105 | 424   |
| CORNING INC                  | COM              | 219350105 | 1,188 |
| CORNING INC                  | COM              | 219350105 | 1,252 |
| CORNING INC                  | COM              | 219350105 | 1,986 |
| CORNING INC                  | COM              | 219350105 | 7,078 |
| CORUS BANKSHARES INC         | COM              | 220873103 | 655   |
| CORUS ENTERTAINMENT INC      | COM CL B NON VTG | 220874101 | 3,996 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 6     |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 189   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 190   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 513   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 727   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 801   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 763   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 803   |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 1,045 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 1,275 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 2,588 |
| COUNTRYWIDE FINANCIAL CORP   | COM              | 222372104 | 3,567 |
| COURIER CORP                 | COM              | 222660102 | 1,282 |
| COUSINS PPTYS INC            | COM              | 222795106 | 1,227 |
| COVANCE INC                  | COM              | 222816100 | 6     |
| COVANCE INC                  | COM              | 222816100 | 206   |
| COVANCE INC                  | COM              | 222816100 | 428   |
| COVANCE INC                  | COM              | 222816100 | 1,373 |
| COVANCE INC                  | COM              | 222816100 | 8,774 |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 1,314 |
| COX RADIO INC                | CL A             | 224051102 | 2,104 |
| CREDENCE SYS CORP            | COM              | 225302108 | 1,576 |
| CREDIT ACCEP CORP MICH       | COM              | 225310101 | 321   |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 13    |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 30    |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 1,397 |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 1,474 |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 4,279 |
| CRESCENT REAL ESTATE EQUITIE | COM              | 225756105 | 3     |
| CRESCENT REAL ESTATE EQUITIE | COM              | 225756105 | 45    |
| CRESCENT REAL ESTATE EQUITIE | COM              | 225756105 | 332   |
| CROCS INC                    | COM              | 227046109 | 3,125 |
| CROSS CTRY HEALTHCARE INC    | COM              | 227483104 | 2     |
| CROSS CTRY HEALTHCARE INC    | COM              | 227483104 | 1,718 |
| CROWN CASTLE INTL CORP       | COM              | 228227104 | 1,248 |
| CROWN CASTLE INTL CORP       | COM              | 228227104 | 739   |
| CUBIC CORP                   | COM              | 229669106 | 1,771 |
| CUBIST PHARMACEUTICALS INC   | COM              | 229678107 | 1,889 |
| CURTISS WRIGHT CORP          | COM              | 231561101 | 4,853 |
| CYMER INC                    | COM              | 232572107 | 149   |
| CYMER INC                    | COM              | 232572107 | 2,352 |
| CYPRESS BIOSCIENCES INC      | COM PAR \$.02    | 232674507 | 3     |
| CYPRESS BIOSCIENCES INC      | COM PAR \$.02    | 232674507 | 13    |
| CYPRESS BIOSCIENCES INC      | COM PAR \$.02    | 232674507 | 1,842 |



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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| CYPRESS SEMICONDUCTOR CORP   | COM     | 232806109 | 70     |
| CYPRESS SEMICONDUCTOR CORP   | COM     | 232806109 | 1,124  |
| CYPRESS SEMICONDUCTOR CORP   | COM     | 232806109 | 3,144  |
| DCT INDUSTRIAL TRUST INC     | COM     | 233153105 | 4,179  |
| DST SYS INC DEL              | COM     | 233326107 | 12     |
| DST SYS INC DEL              | COM     | 233326107 | 32     |
| DST SYS INC DEL              | COM     | 233326107 | 166    |
| DST SYS INC DEL              | COM     | 233326107 | 1,777  |
| DTE ENERGY CO                | COM     | 233331107 | 48     |
| DTE ENERGY CO                | COM     | 233331107 | 81     |
| DTE ENERGY CO                | COM     | 233331107 | 77,536 |
| DTE ENERGY CO                | COM     | 233331107 | 1,235  |
| DAKTRONICS INC               | COM     | 234264109 | 181    |
| DAKTRONICS INC               | COM     | 234264109 | 795    |
| DAKTRONICS INC               | COM     | 234264109 | 1,342  |
| DANAHER CORP DEL             | COM     | 235851102 | 7      |
| DANAHER CORP DEL             | COM     | 235851102 | 30     |
| DANAHER CORP DEL             | COM     | 235851102 | 76     |
| DANAHER CORP DEL             | COM     | 235851102 | 89     |
| DANAHER CORP DEL             | COM     | 235851102 | 128    |
| DANAHER CORP DEL             | COM     | 235851102 | 181    |
| DANAHER CORP DEL             | COM     | 235851102 | 636    |
| DANAHER CORP DEL             | COM     | 235851102 | 808    |
| DANAHER CORP DEL             | COM     | 235851102 | 1,761  |
| DANAHER CORP DEL             | COM     | 235851102 | 2,831  |
| DANAHER CORP DEL             | COM     | 235851102 | 2,933  |
| DARDEN RESTAURANTS INC       | COM     | 237194105 | 1,101  |
| DARLING INTL INC             | COM     | 237266101 | 3,211  |
| DARWIN PROFESSIONAL UNDERWRI | COM     | 237502109 | 576    |
| DATASCOPE CORP               | COM     | 238113104 | 73     |
| DATASCOPE CORP               | COM     | 238113104 | 1,022  |
| DAWSON GEOPHYSICAL CO        | COM     | 239359102 | 2,009  |
| DEALERTRACK HLDGS INC        | COM     | 242309102 | 1,879  |
| DEAN FOODS CO NEW            | COM     | 242370104 | 968    |
| DEB SHOPS INC                | COM     | 242728103 | 335    |
| DECKERS OUTDOOR CORP         | COM     | 243537107 | 3,707  |
| DEERE & CO                   | COM     | 244199105 | 7      |
| DEERE & CO                   | COM     | 244199105 | 25     |
| DEERE & CO                   | COM     | 244199105 | 49     |
| DEERE & CO                   | COM     | 244199105 | 60     |
| DEERE & CO                   | COM     | 244199105 | 60     |
| DEERE & CO                   | COM     | 244199105 | 66     |
| DEERE & CO                   | COM     | 244199105 | 150    |
| DEERE & CO                   | COM     | 244199105 | 157    |
| DEERE & CO                   | COM     | 244199105 | 411    |
| DEERE & CO                   | COM     | 244199105 | 567    |
| DEERE & CO                   | COM     | 244199105 | 761    |
| DEERE & CO                   | COM     | 244199105 | 1,057  |
| DEERE & CO                   | COM     | 244199105 | 3,924  |
| DEERE & CO                   | COM     | 244199105 | 3,770  |
| DEERE & CO                   | COM     | 244199105 | 4,547  |
| DEERFIELD TRIARC CAP CORP    | COM     | 244572301 | 3,218  |
| DELEK US HLDGS INC           | COM     | 246647101 | 717    |
| DELIA'S INC NEW              | COM     | 246911101 | 788    |
| DELPHI FINL GROUP INC        | CL A    | 247131105 | 0      |
| DELPHI FINL GROUP INC        | CL A    | 247131105 | 3      |
| DELPHI FINL GROUP INC        | CL A    | 247131105 | 5,443  |
| DELTIC TIMBER CORP           | COM     | 247850100 | 2,045  |
| DENBURY RES INC              | COM NEW | 247916208 | 38     |
| DENBURY RES INC              | COM NEW | 247916208 | 84     |
| DENBURY RES INC              | COM NEW | 247916208 | 490    |
| DELUXE CORP                  | COM     | 248019101 | 24     |

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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| DELUXE CORP                 | COM           | 248019101 | 6,658  |
| DENISON MINES CORP          | COM           | 248356107 | 179    |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 46     |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 69     |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 165    |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 182    |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 338    |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 602    |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 1,796  |
| DENTSPLY INTL INC NEW       | COM           | 249030107 | 847    |
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 7      |
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 82     |
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 406    |
| DEUTSCHE TELEKOM AG         | SPONSORED ADR | 251566105 | 445    |
| DEVELOPERS DIVERSIFIED RLTY | COM           | 251591103 | 742    |
| DEVRY INC DEL               | COM           | 251893103 | 7,102  |
| DIAMOND FOODS INC           | COM           | 252603105 | 681    |
| DIAMONDROCK HOSPITALITY CO  | COM           | 252784301 | 5,126  |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 109    |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 149    |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 577    |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 2,422  |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 2,561  |
| DIAMONDS TR                 | UNIT SER 1    | 252787106 | 3,467  |
| Diamonds Trust Series 1     | N/A           | 252787106 | 422    |
| DIEBOLD INC                 | COM           | 253651103 | 438    |
| DIGENE CORP                 | COM           | 253752109 | 1,643  |
| DIGI INTL INC               | COM           | 253798102 | 0      |
| DIGI INTL INC               | COM           | 253798102 | 808    |
| DIME CMNTY BANCSHARES       | COM           | 253922108 | 945    |
| DIME CMNTY BANCSHARES       | COM           | 253922108 | 3,998  |
| DIODES INC                  | COM           | 254543101 | 1,564  |
| DIONEX CORP                 | COM           | 254546104 | 284    |
| DIONEX CORP                 | COM           | 254546104 | 1,851  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 7      |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 9      |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 55     |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 130    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 134    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 206    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 327    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 373    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 389    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 440    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 513    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 545    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 836    |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 1,379  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 1,455  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 2,051  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 2,294  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 3,864  |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 10,071 |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 10,831 |
| DISNEY WALT CO              | COM DISNEY    | 254687106 | 13,458 |
| DOBSON COMMUNICATIONS CORP  | CL A          | 256069105 | 0      |
| DOBSON COMMUNICATIONS CORP  | CL A          | 256069105 | 7,104  |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 3      |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 9      |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 1,614  |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 1,982  |
| DR REDDYS LABS LTD          | ADR           | 256135203 | 11,391 |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| DR REDDYS LABS LTD           |         | 256135203 | 7,828  |
| DR REDDYS LABS LTD           |         | 256135203 | 72,556 |
| DOLLAR FINL CORP             | COM     | 256664103 | 1,226  |
| DOLLAR GEN CORP              | COM     | 256669102 | 521    |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM     | 256743105 | 3,434  |
| DOLLAR TREE STORES INC       | COM     | 256747106 | 329    |
| DOMTAR CORP                  | COM     | 257559104 | 143    |
| DONEGAL GROUP INC            | CL A    | 257701201 | 407    |
| DONNELLEY R R & SONS CO      | COM     | 257867101 | 1,256  |
| DOUBLE-TAKE SOFTWARE INC     | COM     | 258598101 | 585    |
| DOVER CORP                   | COM     | 260003108 | 1,459  |
| DOVER DOWNS GAMING & ENTMT I | COM     | 260095104 | 698    |
| DOW CHEM CO                  | COM     | 260543103 | 0      |
| DOW CHEM CO                  | COM     | 260543103 | 11     |
| DOW CHEM CO                  | COM     | 260543103 | 16     |
| DOW CHEM CO                  | COM     | 260543103 | 20     |
| DOW CHEM CO                  | COM     | 260543103 | 47     |
| DOW CHEM CO                  | COM     | 260543103 | 55     |
| DOW CHEM CO                  | COM     | 260543103 | 84     |
| DOW CHEM CO                  | COM     | 260543103 | 88     |
| DOW CHEM CO                  | COM     | 260543103 | 222    |
| DOW CHEM CO                  | COM     | 260543103 | 297    |
| DOW CHEM CO                  | COM     | 260543103 | 341    |
| DOW CHEM CO                  | COM     | 260543103 | 407    |
| DOW CHEM CO                  | COM     | 260543103 | 840    |
| DOW CHEM CO                  | COM     | 260543103 | 1,172  |
| DOW CHEM CO                  | COM     | 260543103 | 1,205  |
| DOW CHEM CO                  | COM     | 260543103 | 1,249  |
| DOW CHEM CO                  | COM     | 260543103 | 4,513  |
| DOW CHEM CO                  | COM     | 260543103 | 4,557  |
| DOW CHEM CO                  | COM     | 260543103 | 7,162  |
| DOW JONES & CO INC           | COM     | 260561105 | 579    |
| DRESS BARN INC               | COM     | 261570105 | 959    |
| DRUGSTORE COM INC            | COM     | 262241102 | 469    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 25     |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 153    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 183    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 222    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 234    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 277    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 381    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 815    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 861    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 910    |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 1,154  |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 1,657  |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 1,715  |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 3,117  |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 4,433  |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 4,434  |
| DU PONT E I DE NEMOURS & CO  | COM     | 263534109 | 7,810  |
| DUKE REALTY CORP             | COM NEW | 264411505 | 577    |
| DURECT CORP                  | COM     | 266605104 | 267    |
| DYCOM INDS INC               | COM     | 267475101 | 2,316  |
| DYNAMIC MATLS CORP           | COM     | 267888105 | 1,147  |
| EGL INC                      | COM     | 268484102 | 6,009  |
| E M C CORP MASS              | COM     | 268648102 | 3      |
| E M C CORP MASS              | COM     | 268648102 | 9      |
| E M C CORP MASS              | COM     | 268648102 | 25     |
| E M C CORP MASS              | COM     | 268648102 | 42     |
| E M C CORP MASS              | COM     | 268648102 | 45     |
| E M C CORP MASS              | COM     | 268648102 | 161    |

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|                             |               |           |       |
|-----------------------------|---------------|-----------|-------|
| E M C CORP MASS             | COM           | 268648102 | 353   |
| E M C CORP MASS             | COM           | 268648102 | 417   |
| E M C CORP MASS             | COM           | 268648102 | 863   |
| E M C CORP MASS             | COM           | 268648102 | 867   |
| E M C CORP MASS             | COM           | 268648102 | 1,082 |
| E M C CORP MASS             | COM           | 268648102 | 1,543 |
| E M C CORP MASS             | COM           | 268648102 | 1,998 |
| E M C CORP MASS             | COM           | 268648102 | 2,188 |
| E M C CORP MASS             | COM           | 268648102 | 7,220 |
| EMC INS GROUP INC           | COM           | 268664109 | 276   |
| E ON AG                     | SPONSORED ADR | 268780103 | 53    |
| E ON AG                     | SPONSORED ADR | 268780103 | 142   |
| E ON AG                     | SPONSORED ADR | 268780103 | 4,060 |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 35    |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 55    |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 265   |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 1,054 |
| E TRADE FINANCIAL CORP      | COM           | 269246104 | 1,590 |
| EAGLE TEST SYS INC          | COM           | 270006109 | 565   |
| EARTHLINK INC               | COM           | 270321102 | 1,765 |
| EASTERN CO                  | COM           | 276317104 | 694   |
| EASTGROUP PPTY INC          | COM           | 277276101 | 2,326 |
| EASTMAN CHEM CO             | COM           | 277432100 | 6     |
| EASTMAN CHEM CO             | COM           | 277432100 | 26    |
| EASTMAN CHEM CO             | COM           | 277432100 | 409   |
| EASTMAN CHEM CO             | COM           | 277432100 | 796   |
| EASTMAN CHEM CO             | COM           | 277432100 | 1,011 |
| EASTMAN KODAK CO            | COM           | 277461109 | 8     |
| EASTMAN KODAK CO            | COM           | 277461109 | 8     |
| EASTMAN KODAK CO            | COM           | 277461109 | 23    |
| EASTMAN KODAK CO            | COM           | 277461109 | 31    |
| EASTMAN KODAK CO            | COM           | 277461109 | 56    |
| EASTMAN KODAK CO            | COM           | 277461109 | 208   |
| EASTMAN KODAK CO            | COM           | 277461109 | 630   |
| EASTMAN KODAK CO            | COM           | 277461109 | 671   |
| EASTMAN KODAK CO            | COM           | 277461109 | 1,302 |
| EATON CORP                  | COM           | 278058102 | 37    |
| EATON CORP                  | COM           | 278058102 | 88    |
| EATON CORP                  | COM           | 278058102 | 108   |
| EATON CORP                  | COM           | 278058102 | 167   |
| EATON CORP                  | COM           | 278058102 | 184   |
| EATON CORP                  | COM           | 278058102 | 277   |
| EATON CORP                  | COM           | 278058102 | 632   |
| EATON CORP                  | COM           | 278058102 | 1,066 |
| EATON CORP                  | COM           | 278058102 | 1,500 |
| EATON CORP                  | COM           | 278058102 | 4,970 |
| EATON CORP                  | COM           | 278058102 | 2,124 |
| EBAY INC                    | COM           | 278642103 | 17    |
| EBAY INC                    | COM           | 278642103 | 19    |
| EBAY INC                    | COM           | 278642103 | 38    |
| EBAY INC                    | COM           | 278642103 | 51    |
| EBAY INC                    | COM           | 278642103 | 90    |
| EBAY INC                    | COM           | 278642103 | 204   |
| EBAY INC                    | COM           | 278642103 | 309   |
| EBAY INC                    | COM           | 278642103 | 314   |
| EBAY INC                    | COM           | 278642103 | 359   |
| EBAY INC                    | COM           | 278642103 | 933   |
| EBAY INC                    | COM           | 278642103 | 1,500 |
| EBAY INC                    | COM           | 278642103 | 1,815 |
| EBAY INC                    | COM           | 278642103 | 2,641 |
| EBAY INC                    | COM           | 278642103 | 5,831 |
| ECHOSTAR COMMUNICATIONS NEW | CL A          | 278762109 | 782   |

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|                           |         |           |       |
|---------------------------|---------|-----------|-------|
| ECLIPSYS CORP             | COM     | 278856109 | 1,950 |
| ECOLAB INC                | COM     | 278865100 | 2     |
| ECOLAB INC                | COM     | 278865100 | 8     |
| ECOLAB INC                | COM     | 278865100 | 128   |
| ECOLAB INC                | COM     | 278865100 | 479   |
| ECOLAB INC                | COM     | 278865100 | 1,477 |
| ECOLAB INC                | COM     | 278865100 | 2,798 |
| ECOLAB INC                | COM     | 278865100 | 1,642 |
| EDGE PETE CORP DEL        | COM     | 279862106 | 1,393 |
| EDISON INTL               | COM     | 281020107 | 11    |
| EDISON INTL               | COM     | 281020107 | 883   |
| EDISON INTL               | COM     | 281020107 | 3,085 |
| EL PASO ELEC CO           | COM NEW | 283677854 | 0     |
| EL PASO ELEC CO           | COM NEW | 283677854 | 1,498 |
| ELAN PLC                  | ADR     | 284131208 | 9     |
| ELAN PLC                  | ADR     | 284131208 | 44    |
| ELAN PLC                  | ADR     | 284131208 | 88    |
| ELAN PLC                  | ADR     | 284131208 | 121   |
| ELECTRO ENERGY INC        | COM     | 285106100 | 711   |
| ELECTRO RENT CORP         | COM     | 285218103 | 937   |
| ELECTRO SCIENTIFIC INDS   | COM     | 285229100 | 1,163 |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 13    |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 28    |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 31    |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 37    |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 56    |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 73    |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 176   |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 473   |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 1,117 |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 2,393 |
| ELECTRONIC ARTS INC       | COM     | 285512109 | 3,244 |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 4     |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 12    |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 15    |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 39    |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 78    |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 182   |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 258   |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 410   |
| ELECTRONIC DATA SYS NEW   | COM     | 285661104 | 2,327 |
| ELLIS PERRY INTL INC      | COM     | 288853104 | 1,504 |
| EMERSON ELEC CO           | COM     | 291011104 | 11    |
| EMERSON ELEC CO           | COM     | 291011104 | 150   |
| EMERSON ELEC CO           | COM     | 291011104 | 304   |
| EMERSON ELEC CO           | COM     | 291011104 | 328   |
| EMERSON ELEC CO           | COM     | 291011104 | 360   |
| EMERSON ELEC CO           | COM     | 291011104 | 685   |
| EMERSON ELEC CO           | COM     | 291011104 | 731   |
| EMERSON ELEC CO           | COM     | 291011104 | 1,044 |
| EMERSON ELEC CO           | COM     | 291011104 | 1,952 |
| EMERSON ELEC CO           | COM     | 291011104 | 3,761 |
| EMERSON ELEC CO           | COM     | 291011104 | 3,557 |
| EMMIS COMMUNICATIONS CORP | CL A    | 291525103 | 835   |
| EMPIRE DIST ELEC CO       | COM     | 291641108 | 2,575 |
| EMPLOYERS HOLDINGS INC    | COM     | 292218104 | 0     |
| EMPLOYERS HOLDINGS INC    | COM     | 292218104 | 4,822 |
| EMULEX CORP               | COM NEW | 292475209 | 4,556 |
| ENCANA CORP               | COM     | 292505104 | 6     |
| ENCANA CORP               | COM     | 292505104 | 104   |
| ENCANA CORP               | COM     | 292505104 | 95    |
| ENCANA CORP               | COM     | 292505104 | 292   |

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|                             |              |           |        |
|-----------------------------|--------------|-----------|--------|
| ENCANA CORP                 | COM          | 292505104 | 395    |
| ENCANA CORP                 | COM          | 292505104 | 2,953  |
| ENCANA CORP                 | COM          | 292505104 | 9,566  |
| ENCANA CORP                 | COM          | 292505104 | 11,128 |
| ENERGYSOUTH INC             | COM          | 292970100 | 1,059  |
| ENNIS INC                   | COM          | 293389102 | 2,449  |
| ENTERPRISE PRODS PARTNERS L | COM          | 293792107 | 115    |
| ENTERPRISE PRODS PARTNERS L | COM          | 293792107 | 6,097  |
| ENZON PHARMACEUTICALS INC   | COM          | 293904108 | 1,047  |
| ENZO BIOCHEM INC            | COM          | 294100102 | 1,896  |
| EQUIFAX INC                 | COM          | 294429105 | 3      |
| EQUIFAX INC                 | COM          | 294429105 | 3,404  |
| EQUIFAX INC                 | COM          | 294429105 | 4,406  |
| EQUIFAX INC                 | COM          | 294429105 | 846    |
| EQUITABLE RES INC           | COM          | 294549100 | 406    |
| EQUITY INNS INC             | COM          | 294703103 | 1,253  |
| EQUITY ONE                  | COM          | 294752100 | 290    |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 16     |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 41     |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 112    |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 183    |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 199    |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 603    |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 1,045  |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 1,228  |
| ERICSSON L M TEL CO         | ADR B SEK 10 | 294821608 | 2,872  |
| ESCHELON TELECOM INC        | COM          | 296290109 | 1,187  |
| ESCO TECHNOLOGIES INC       | COM          | 296315104 | 3,580  |
| ESPEED INC                  | CL A         | 296643109 | 772    |
| ESTERLINE TECHNOLOGIES CORP | COM          | 297425100 | 5,310  |
| ETHAN ALLEN INTERIORS INC   | COM          | 297602104 | 103    |
| ETHAN ALLEN INTERIORS INC   | COM          | 297602104 | 2,824  |
| EURONET WORLDWIDE INC       | COM          | 298736109 | 442    |
| EXAR CORP                   | COM          | 300645108 | 2      |
| EXAR CORP                   | COM          | 300645108 | 1,520  |
| EXLSERVICE HOLDINGS INC     | COM          | 302081104 | 480    |
| EXPEDITORS INTL WASH INC    | COM          | 302130109 | 6      |
| EXPEDITORS INTL WASH INC    | COM          | 302130109 | 225    |
| EXPEDITORS INTL WASH INC    | COM          | 302130109 | 248    |
| EXPEDITORS INTL WASH INC    | COM          | 302130109 | 1,334  |
| EXPEDITORS INTL WASH INC    | COM          | 302130109 | 916    |
| EXPRESS SCRIPTS INC         | COM          | 302182100 | 6      |
| EXPRESS SCRIPTS INC         | COM          | 302182100 | 426    |
| EXPRESS SCRIPTS INC         | COM          | 302182100 | 432    |
| EXPRESS SCRIPTS INC         | COM          | 302182100 | 6,271  |
| EXPRESS SCRIPTS INC         | COM          | 302182100 | 8,046  |
| EXPRESS SCRIPTS INC         | COM          | 302182100 | 1,167  |
| EZCORP INC                  | CL A NON VTG | 302301106 | 2,007  |
| FLIR SYS INC                | COM          | 302445101 | 8      |
| FLIR SYS INC                | COM          | 302445101 | 4,172  |
| FNB CORP PA                 | COM          | 302520101 | 2,296  |
| FPL GROUP INC               | COM          | 302571104 | 16     |
| FPL GROUP INC               | COM          | 302571104 | 199    |
| FPL GROUP INC               | COM          | 302571104 | 373    |
| FPL GROUP INC               | COM          | 302571104 | 581    |
| FPL GROUP INC               | COM          | 302571104 | 1,190  |
| FPL GROUP INC               | COM          | 302571104 | 2,280  |
| FPL GROUP INC               | COM          | 302571104 | 3,829  |
| FTI CONSULTING INC          | COM          | 302941109 | 0      |
| FTI CONSULTING INC          | COM          | 302941109 | 4,968  |
| FAIR ISAAC CORP             | COM          | 303250104 | 5      |
| FAIR ISAAC CORP             | COM          | 303250104 | 16     |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| FAIR ISAAC CORP              | COM  | 303250104 | 62     |
| FAIR ISAAC CORP              | COM  | 303250104 | 481    |
| FAIRPOINT COMMUNICATIONS INC | COM  | 305560104 | 1,494  |
| FALCONSTOR SOFTWARE INC      | COM  | 306137100 | 1,681  |
| FAMILY DLR STORES INC        | COM  | 307000109 | 563    |
| FAMILY DLR STORES INC        | COM  | 307000109 | 851    |
| FASTENAL CO                  | COM  | 311900104 | 549    |
| FEDERAL AGRIC MTG CORP       | CL C | 313148306 | 1,375  |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 12     |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 12     |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 15     |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 97     |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 109    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 127    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 225    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 380    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 382    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 668    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 840    |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 1,220  |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 2,070  |
| FEDERAL HOME LN MTG CORP     | COM  | 313400301 | 6,721  |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 0      |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1      |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 7      |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 17     |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 17     |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 261    |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 331    |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 499    |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1,045  |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1,130  |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1,927  |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 2,654  |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 10,151 |
| FEDERAL SIGNAL CORP          | COM  | 313855108 | 1,127  |
| FEDERATED INVS INC PA        | CL B | 314211103 | 373    |
| FERRO CORP                   | COM  | 315405100 | 2,575  |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 29     |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 51     |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 219    |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 398    |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 627    |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 704    |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 6,191  |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 3,382  |
| FINANCIAL FED CORP           | COM  | 317492106 | 1      |
| FINANCIAL FED CORP           | COM  | 317492106 | 460    |
| FINANCIAL FED CORP           | COM  | 317492106 | 2,630  |
| FINISH LINE INC              | CL A | 317923100 | 782    |
| FIRST AMERN CORP CALIF       | COM  | 318522307 | 506    |
| FIRST BANCORP P R            | COM  | 318672102 | 14     |
| FIRST BANCORP P R            | COM  | 318672102 | 2,525  |
| FIRST BANCORP N C            | COM  | 318910106 | 384    |
| FIRST BUSEY CORP             | COM  | 319383105 | 308    |
| FIRST CHARTER CORP           | COM  | 319439105 | 19     |
| FIRST CHARTER CORP           | COM  | 319439105 | 1,741  |
| FIRST COMWLTH FINL CORP PA   | COM  | 319829107 | 1,799  |
| FIRST DATA CORP              | COM  | 319963104 | 0      |
| FIRST DATA CORP              | COM  | 319963104 | 5      |
| FIRST DATA CORP              | COM  | 319963104 | 21     |
| FIRST DATA CORP              | COM  | 319963104 | 36     |

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|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| FIRST DATA CORP              | COM            | 319963104 | 101   |
| FIRST DATA CORP              | COM            | 319963104 | 111   |
| FIRST DATA CORP              | COM            | 319963104 | 202   |
| FIRST DATA CORP              | COM            | 319963104 | 373   |
| FIRST DATA CORP              | COM            | 319963104 | 3,930 |
| FIRST FINL BANCORP OH        | COM            | 320209109 | 1,084 |
| FIRST FINL CORP IND          | COM            | 320218100 | 390   |
| FIRST FINL HLDGS INC         | COM            | 320239106 | 820   |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 190   |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 242   |
| FIRST HORIZON NATL CORP      | COM            | 320517105 | 718   |
| FIRST MERCHANTS CORP         | COM            | 320817109 | 952   |
| FIRST MERCURY FINANCIAL CORP | COM            | 320841109 | 1,010 |
| FIRST MIDWEST BANCORP DEL    | COM            | 320867104 | 0     |
| FIRST MIDWEST BANCORP DEL    | COM            | 320867104 | 5,947 |
| FIRST REP BK SAN FRANCISCO   | COM            | 336158100 | 4,263 |
| FIRST ST BANCORPORATION      | COM            | 336453105 | 951   |
| 1ST SOURCE CORP              | COM            | 336901103 | 876   |
| FISERV INC                   | COM            | 337738108 | 40    |
| FISERV INC                   | COM            | 337738108 | 1,501 |
| FISERV INC                   | COM            | 337738108 | 1,686 |
| FIRSTMERIT CORP              | COM            | 337915102 | 6,229 |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 1,111 |
| FIRSTENERGY CORP             | COM            | 337932107 | 2,996 |
| FLANDERS CORP                | COM            | 338494107 | 252   |
| FLEETWOOD ENTERPRISES INC    | COM            | 339099103 | 2,485 |
| FLORIDA EAST COAST INDS      | COM            | 340632108 | 6,820 |
| FLUOR CORP NEW               | COM            | 343412102 | 981   |
| FLOWERS FOODS INC            | COM            | 343498101 | 5,092 |
| FLUSHING FINL CORP           | COM            | 343873105 | 825   |
| FLUSHING FINL CORP           | COM            | 343873105 | 5,321 |
| FOOT LOCKER INC              | COM            | 344849104 | 341   |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 2     |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 8     |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 8     |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 75    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 80    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 82    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 249   |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 329   |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 2,882 |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 13    |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 391   |
| FOREST LABS INC              | COM            | 345838106 | 2,590 |
| FORMFACTOR INC               | COM            | 346375108 | 1,675 |
| FORRESTER RESH INC           | COM            | 346563109 | 1,211 |
| FORTUNE BRANDS INC           | COM            | 349631101 | 1,767 |
| FORWARD AIR CORP             | COM            | 349853101 | 6     |
| FORWARD AIR CORP             | COM            | 349853101 | 163   |
| FORWARD AIR CORP             | COM            | 349853101 | 2,698 |
| FOSSIL INC                   | COM            | 349882100 | 545   |
| FOSTER L B CO                | COM            | 350060109 | 434   |
| FRANKLIN BK CORP DEL         | COM            | 352451108 | 1,548 |
| FRANKLIN ELEC INC            | COM            | 353514102 | 592   |
| FRANKLIN ELEC INC            | COM            | 353514102 | 2,961 |
| FRANKLIN RES INC             | COM            | 354613101 | 21    |
| FRANKLIN RES INC             | COM            | 354613101 | 146   |
| FRANKLIN RES INC             | COM            | 354613101 | 1,788 |
| FRANKLIN RES INC             | COM            | 354613101 | 1,894 |
| FRANKLIN RES INC             | COM            | 354613101 | 2,472 |
| FRANKLIN RES INC             | COM            | 354613101 | 7,850 |
| FRANKLIN RES INC             | COM            | 354613101 | 3,861 |



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|                              |           |           |       |
|------------------------------|-----------|-----------|-------|
| FREDS INC                    | CL A      | 356108100 | 1,516 |
| FREIGHTCAR AMER INC          | COM       | 357023100 | 1,587 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A      | 358434108 | 100   |
| FUEL TECH INC                | COM       | 359523107 | 4,318 |
| FUEL TECH INC                | COM       | 359523107 | 7,257 |
| FULLER H B CO                | COM       | 359694106 | 3,445 |
| FULTON FINL CORP PA          | COM       | 360271100 | 298   |
| FURNITURE BRANDS INTL INC    | COM       | 360921100 | 2     |
| FURNITURE BRANDS INTL INC    | COM       | 360921100 | 731   |
| FURNITURE BRANDS INTL INC    | COM       | 360921100 | 1,441 |
| G & K SVCS INC               | CL A      | 361268105 | 2,497 |
| GAMCO INVESTORS INC          | COM       | 361438104 | 1,218 |
| GAFISA S A                   | SPONS ADR | 362607301 | 1     |
| GAFISA S A                   | SPONS ADR | 362607301 | 6     |
| GAFISA S A                   | SPONS ADR | 362607301 | 138   |
| GAFISA S A                   | SPONS ADR | 362607301 | 452   |
| GAFISA S A                   | SPONS ADR | 362607301 | 655   |
| GALLAGHER ARTHUR J & CO      | COM       | 363576109 | 302   |
| GANNETT INC                  | COM       | 364730101 | 0     |
| GANNETT INC                  | COM       | 364730101 | 4     |
| GANNETT INC                  | COM       | 364730101 | 35    |
| GANNETT INC                  | COM       | 364730101 | 38    |
| GANNETT INC                  | COM       | 364730101 | 176   |
| GANNETT INC                  | COM       | 364730101 | 234   |
| GANNETT INC                  | COM       | 364730101 | 411   |
| GANNETT INC                  | COM       | 364730101 | 604   |
| GANNETT INC                  | COM       | 364730101 | 665   |
| GANNETT INC                  | COM       | 364730101 | 2,025 |
| GAP INC DEL                  | COM       | 364760108 | 0     |
| GAP INC DEL                  | COM       | 364760108 | 13    |
| GAP INC DEL                  | COM       | 364760108 | 71    |
| GAP INC DEL                  | COM       | 364760108 | 72    |
| GAP INC DEL                  | COM       | 364760108 | 306   |
| GAP INC DEL                  | COM       | 364760108 | 634   |
| GAP INC DEL                  | COM       | 364760108 | 2,496 |
| GAP INC DEL                  | COM       | 364760108 | 1,863 |
| GARTNER INC                  | COM       | 366651107 | 5,535 |
| GATEHOUSE MEDIA INC          | COM       | 367348109 | 1,254 |
| GATEWAY INC                  | COM       | 367626108 | 0     |
| GATEWAY INC                  | COM       | 367626108 | 6     |
| GATEWAY INC                  | COM       | 367626108 | 7     |
| GATEWAY INC                  | COM       | 367626108 | 1,739 |
| GAYLORD ENTMT CO NEW         | COM       | 367905106 | 6     |
| GAYLORD ENTMT CO NEW         | COM       | 367905106 | 3,778 |
| GEHL CO                      | COM       | 368483103 | 1,372 |
| GEHL CO                      | COM       | 368483103 | 3,656 |
| GENCORP INC                  | COM       | 368682100 | 2,799 |
| GENENTECH INC                | COM NEW   | 368710406 | 15    |
| GENENTECH INC                | COM NEW   | 368710406 | 28    |
| GENENTECH INC                | COM NEW   | 368710406 | 38    |
| GENENTECH INC                | COM NEW   | 368710406 | 98    |
| GENENTECH INC                | COM NEW   | 368710406 | 106   |
| GENENTECH INC                | COM NEW   | 368710406 | 144   |
| GENENTECH INC                | COM NEW   | 368710406 | 235   |
| GENENTECH INC                | COM NEW   | 368710406 | 246   |
| GENENTECH INC                | COM NEW   | 368710406 | 628   |
| GENENTECH INC                | COM NEW   | 368710406 | 835   |
| GENENTECH INC                | COM NEW   | 368710406 | 940   |
| GENENTECH INC                | COM NEW   | 368710406 | 1,158 |
| GENENTECH INC                | COM NEW   | 368710406 | 1,801 |
| GENENTECH INC                | COM NEW   | 368710406 | 6,070 |
| GENENTECH INC                | COM NEW   | 368710406 | 3,484 |

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|                          |                |           |        |
|--------------------------|----------------|-----------|--------|
| GENERAL DYNAMICS CORP    | COM            | 369550108 | 4,710  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 4      |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 21     |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 428    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 601    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 642    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 785    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 846    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 930    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 931    |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 1,428  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 1,675  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 1,948  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 3,021  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 3,686  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 5,188  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 4,724  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 5,365  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 7,512  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 7,679  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 7,709  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 8,115  |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 20,267 |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 24,440 |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 40,178 |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 59,900 |
| GENERAL ELECTRIC CO      | COM            | 369604103 | 63,542 |
| GENERAL GROWTH PPTYS INC | COM            | 370021107 | 1,350  |
| GENERAL MLS INC          | COM            | 370334104 | 11     |
| GENERAL MLS INC          | COM            | 370334104 | 117    |
| GENERAL MLS INC          | COM            | 370334104 | 205    |
| GENERAL MLS INC          | COM            | 370334104 | 567    |
| GENERAL MLS INC          | COM            | 370334104 | 929    |
| GENERAL MLS INC          | COM            | 370334104 | 5,817  |
| GENERAL MLS INC          | COM            | 370334104 | 8,084  |
| GENERAL MLS INC          | COM            | 370334104 | 3,167  |
| GENERAL MTRS CORP        | COM            | 370442105 | 4      |
| GENERAL MTRS CORP        | COM            | 370442105 | 42     |
| GENERAL MTRS CORP        | COM            | 370442105 | 47     |
| GENERAL MTRS CORP        | COM            | 370442105 | 63     |
| GENERAL MTRS CORP        | COM            | 370442105 | 98     |
| GENERAL MTRS CORP        | COM            | 370442105 | 111    |
| GENERAL MTRS CORP        | COM            | 370442105 | 584    |
| GENERAL MTRS CORP        | COM            | 370442105 | 3,245  |
| GENERAL MTRS CORP        | COM            | 370442105 | 4,153  |
| GENESCO INC              | COM            | 371532102 | 2,096  |
| GENESE & WYO INC         | CL A           | 371559105 | 3,169  |
| GENTEX CORP              | COM            | 371901109 | 286    |
| GENLYTE GROUP INC        | COM            | 372302109 | 332    |
| GENLYTE GROUP INC        | COM            | 372302109 | 1,615  |
| GENUINE PARTS CO         | COM            | 372460105 | 645    |
| GENUINE PARTS CO         | COM            | 372460105 | 1,119  |
| GENUINE PARTS CO         | COM            | 372460105 | 1,397  |
| GENZYME CORP             | COM            | 372917104 | 21     |
| GENZYME CORP             | COM            | 372917104 | 38     |
| GENZYME CORP             | COM            | 372917104 | 109    |
| GENZYME CORP             | COM            | 372917104 | 300    |
| GENZYME CORP             | COM            | 372917104 | 548    |
| GENZYME CORP             | COM            | 372917104 | 2,807  |
| GEORGIA GULF CORP        | COM PAR \$0.01 | 373200203 | 8      |
| GEORGIA GULF CORP        | COM PAR \$0.01 | 373200203 | 1,721  |
| GERDAU S A               | SPONSORED ADR  | 373737105 | 6      |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| GERDAU S A                   | SPONSORED ADR | 373737105 | 130    |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 358    |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 1,315  |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 1,501  |
| GERON CORP                   | COM           | 374163103 | 1,087  |
| GETTY RLTY CORP NEW          | COM           | 374297109 | 1,270  |
| GEVITY HR INC                | COM           | 374393106 | 1,358  |
| GIBRALTAR INDS INC           | COM           | 374689107 | 2      |
| GIBRALTAR INDS INC           | COM           | 374689107 | 2      |
| GIBRALTAR INDS INC           | COM           | 374689107 | 1,729  |
| GILEAD SCIENCES INC          | COM           | 375558103 | 14     |
| GILEAD SCIENCES INC          | COM           | 375558103 | 15     |
| GILEAD SCIENCES INC          | COM           | 375558103 | 29     |
| GILEAD SCIENCES INC          | COM           | 375558103 | 31     |
| GILEAD SCIENCES INC          | COM           | 375558103 | 112    |
| GILEAD SCIENCES INC          | COM           | 375558103 | 113    |
| GILEAD SCIENCES INC          | COM           | 375558103 | 155    |
| GILEAD SCIENCES INC          | COM           | 375558103 | 318    |
| GILEAD SCIENCES INC          | COM           | 375558103 | 1,566  |
| GILEAD SCIENCES INC          | COM           | 375558103 | 2,815  |
| GILEAD SCIENCES INC          | COM           | 375558103 | 10,720 |
| GILEAD SCIENCES INC          | COM           | 375558103 | 2,803  |
| GILDAN ACTIVEWEAR INC        | COM           | 375916103 | 768    |
| GLATFELTER                   | COM           | 377316104 | 427    |
| GLATFELTER                   | COM           | 377316104 | 1,603  |
| GLOBAL CASH ACCESS HLDGS INC | COM           | 378967103 | 1,139  |
| GOLDCORP INC NEW             | COM           | 380956409 | 19     |
| GOLDCORP INC NEW             | COM           | 380956409 | 40     |
| GOLDCORP INC NEW             | COM           | 380956409 | 45     |
| GOLDCORP INC NEW             | COM           | 380956409 | 288    |
| GOLDCORP INC NEW             | COM           | 380956409 | 1,468  |
| GOODRICH CORP                | COM           | 382388106 | 635    |
| GOODRICH CORP                | COM           | 382388106 | 1,069  |
| GOODRICH PETE CORP           | COM NEW       | 382410405 | 0      |
| GOODRICH PETE CORP           | COM NEW       | 382410405 | 74     |
| GOODRICH PETE CORP           | COM NEW       | 382410405 | 1,809  |
| GOODYEAR TIRE & RUBR CO      | COM           | 382550101 | 148    |
| GORMAN RUPP CO               | COM           | 383082104 | 299    |
| GORMAN RUPP CO               | COM           | 383082104 | 790    |
| GRAFTECH INTL LTD            | COM           | 384313102 | 3,913  |
| GRAINGER W W INC             | COM           | 384802104 | 2,672  |
| GRAINGER W W INC             | COM           | 384802104 | 4,876  |
| GRAINGER W W INC             | COM           | 384802104 | 1,084  |
| GRAMERCY CAP CORP            | COM           | 384871109 | 1,455  |
| GRANITE CONSTR INC           | COM           | 387328107 | 4,737  |
| GRAPHIC PACKAGING CORP DEL   | COM           | 388688103 | 606    |
| GRAY TELEVISION INC          | COM           | 389375106 | 1,266  |
| GREAT AMERN FINL RES INC     | COM           | 389915109 | 439    |
| GREAT LAKES BANCORP INC NEW  | COM           | 390914109 | 1,012  |
| GREAT WOLF RESORTS INC       | COM           | 391523107 | 1,658  |
| GREATER BAY BANCORP          | COM           | 391648102 | 4,531  |
| GREIF INC                    | CL A          | 397624107 | 6,513  |
| GREY WOLF INC                | COM           | 397888108 | 23     |
| GREY WOLF INC                | COM           | 397888108 | 2,132  |
| GRIFFON CORP                 | COM           | 398433102 | 1,239  |
| GROUP 1 AUTOMOTIVE INC       | COM           | 398905109 | 1,462  |
| GROUPE DANONE                | SPONSORED ADR | 399449107 | 88     |
| GROUPE DANONE                | SPONSORED ADR | 399449107 | 275    |
| GRUPO AEROPORTUARIO DEL PAC  | SPON ADR B    | 400506101 | 2,696  |
| GUESS INC                    | COM           | 401617105 | 10     |
| GUESS INC                    | COM           | 401617105 | 4,773  |
| GUIDANCE SOFTWARE INC        | COM           | 401692108 | 197    |

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|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| GUITAR CTR MGMT INC          | COM            | 402040109 | 764   |
| GULF ISLAND FABRICATION INC  | COM            | 402307102 | 1,175 |
| GULFMARK OFFSHORE INC        | COM            | 402629109 | 1,924 |
| GULFPORT ENERGY CORP         | COM NEW        | 402635304 | 1,182 |
| GYMBOREE CORP                | COM            | 403777105 | 28    |
| GYMBOREE CORP                | COM            | 403777105 | 4,589 |
| GYRODYNE CO AMER INC         | COM            | 403820103 | 3,417 |
| H & E EQUIPMENT SERVICES INC | COM            | 404030108 | 1,336 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 44    |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 82    |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 101   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 237   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 263   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 1,451 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 3,348 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 3,892 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 7,060 |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 143   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 360   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 1,798 |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 2,242 |
| HAEMONETICS CORP             | COM            | 405024100 | 0     |
| HAEMONETICS CORP             | COM            | 405024100 | 2,710 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 1,633 |
| HALLIBURTON CO               | COM            | 406216101 | 21    |
| HALLIBURTON CO               | COM            | 406216101 | 48    |
| HALLIBURTON CO               | COM            | 406216101 | 52    |
| HALLIBURTON CO               | COM            | 406216101 | 62    |
| HALLIBURTON CO               | COM            | 406216101 | 69    |
| HALLIBURTON CO               | COM            | 406216101 | 115   |
| HALLIBURTON CO               | COM            | 406216101 | 552   |
| HALLIBURTON CO               | COM            | 406216101 | 1,046 |
| HALLIBURTON CO               | COM            | 406216101 | 1,545 |
| HALLIBURTON CO               | COM            | 406216101 | 3,215 |
| HALLIBURTON CO               | COM            | 406216101 | 5,642 |
| HANCOCK HLDG CO              | COM            | 410120109 | 3,870 |
| HANMI FINL CORP              | COM            | 410495105 | 2,154 |
| HANOVER COMPRESSOR CO        | COM            | 410768105 | 4,605 |
| HANSEN NAT CORP              | COM            | 411310105 | 6     |
| HANSEN NAT CORP              | COM            | 411310105 | 98    |
| HANSEN NAT CORP              | COM            | 411310105 | 1,666 |
| HANSEN NAT CORP              | COM            | 411310105 | 2,046 |
| HANSEN NAT CORP              | COM            | 411310105 | 2,149 |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 10    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 17    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 18    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 19    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 28    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 36    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 42    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 255   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 307   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 2,603 |
| HARLEYSVILLE GROUP INC       | COM            | 412824104 | 1,546 |
| HARLEYSVILLE NATL CORP PA    | COM            | 412850109 | 768   |
| HARMAN INTL INDS INC         | COM            | 413086109 | 1,916 |
| HARMONIC INC                 | COM            | 413160102 | 2,803 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 3     |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 9     |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 61    |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 214   |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 344   |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| HARMONY GOLD MNG LTD         | SPONSORED ADR | 413216300 | 375   |
| HARRAHS ENTMT INC            | COM           | 413619107 | 85    |
| HARRAHS ENTMT INC            | COM           | 413619107 | 2,848 |
| HARRAHS ENTMT INC            | COM           | 413619107 | 2,379 |
| HARRIS CORP DEL              | COM           | 413875105 | 571   |
| HARRIS INTERACTIVE INC       | COM           | 414549105 | 578   |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 7     |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 49    |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 99    |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 305   |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 831   |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 901   |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 2,011 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 2,347 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 4,814 |
| HARTMARX CORP                | COM           | 417119104 | 178   |
| HASBRO INC                   | COM           | 418056107 | 713   |
| HAVERTY FURNITURE INC        | COM           | 419596101 | 817   |
| HEALTHCARE SVCS GRP INC      | COM           | 421906108 | 13    |
| HEALTHCARE SVCS GRP INC      | COM           | 421906108 | 2,662 |
| HEALTH CARE PPTY INVS INC    | COM           | 421915109 | 401   |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 15    |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 179   |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 2,637 |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 450   |
| HEALTHEXTRAS INC             | COM           | 422211102 | 1,539 |
| HEALTHWAYS INC               | COM           | 422245100 | 4     |
| HEALTHWAYS INC               | COM           | 422245100 | 5,807 |
| HEARTLAND EXPRESS INC        | COM           | 422347104 | 1,709 |
| HECLA MNG CO                 | COM           | 422704106 | 9     |
| HECLA MNG CO                 | COM           | 422704106 | 10    |
| HECLA MNG CO                 | COM           | 422704106 | 58    |
| HECLA MNG CO                 | COM           | 422704106 | 108   |
| HECLA MNG CO                 | COM           | 422704106 | 821   |
| HECLA MNG CO                 | COM           | 422704106 | 2,618 |
| HEICO CORP NEW               | COM           | 422806109 | 1,990 |
| HEICO CORP NEW               | CL A          | 422806208 | 386   |
| HEIDRICK & STRUGGLES INTL IN | COM           | 422819102 | 1,769 |
| HEINZ H J CO                 | COM           | 423074103 | 2     |
| HEINZ H J CO                 | COM           | 423074103 | 24    |
| HEINZ H J CO                 | COM           | 423074103 | 176   |
| HEINZ H J CO                 | COM           | 423074103 | 356   |
| HEINZ H J CO                 | COM           | 423074103 | 673   |
| HEINZ H J CO                 | COM           | 423074103 | 954   |
| HEINZ H J CO                 | COM           | 423074103 | 1,411 |
| HEINZ H J CO                 | COM           | 423074103 | 2,543 |
| HENRY JACK & ASSOC INC       | COM           | 426281101 | 4     |
| HENRY JACK & ASSOC INC       | COM           | 426281101 | 7,250 |
| HERITAGE COMMERCE CORP       | COM           | 426927109 | 534   |
| HERCULES INC                 | COM           | 427056106 | 1,645 |
| HERLEY INDS INC DEL          | COM           | 427398102 | 605   |
| HERSHA HOSPITALITY TR        | SH BEN INT A  | 427825104 | 1,413 |
| HERSHEY CO                   | COM           | 427866108 | 36    |
| HERSHEY CO                   | COM           | 427866108 | 96    |
| HERSHEY CO                   | COM           | 427866108 | 209   |
| HERSHEY CO                   | COM           | 427866108 | 467   |
| HERSHEY CO                   | COM           | 427866108 | 2,070 |
| HERSHEY CO                   | COM           | 427866108 | 1,368 |
| HEWLETT PACKARD CO           | COM           | 428236103 | 5     |
| HEWLETT PACKARD CO           | COM           | 428236103 | 6     |
| HEWLETT PACKARD CO           | COM           | 428236103 | 18    |
| HEWLETT PACKARD CO           | COM           | 428236103 | 35    |

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|                           |           |           |        |
|---------------------------|-----------|-----------|--------|
| HEWLETT PACKARD CO        | COM       | 428236103 | 42     |
| HEWLETT PACKARD CO        | COM       | 428236103 | 56     |
| HEWLETT PACKARD CO        | COM       | 428236103 | 80     |
| HEWLETT PACKARD CO        | COM       | 428236103 | 83     |
| HEWLETT PACKARD CO        | COM       | 428236103 | 138    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 146    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 188    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 379    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 579    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 755    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 772    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 950    |
| HEWLETT PACKARD CO        | COM       | 428236103 | 1,850  |
| HEWLETT PACKARD CO        | COM       | 428236103 | 1,906  |
| HEWLETT PACKARD CO        | COM       | 428236103 | 3,765  |
| HEWLETT PACKARD CO        | COM       | 428236103 | 3,803  |
| HEWLETT PACKARD CO        | COM       | 428236103 | 21,386 |
| HEXCEL CORP NEW           | COM       | 428291108 | 5      |
| HEXCEL CORP NEW           | COM       | 428291108 | 103    |
| HEXCEL CORP NEW           | COM       | 428291108 | 4,137  |
| HIBBETT SPORTS INC        | COM       | 428567101 | 1,682  |
| HIGHLAND HOSPITALITY CORP | COM       | 430141101 | 2,966  |
| HIGHWOODS PPTYS INC       | COM       | 431284108 | 2,691  |
| HILB ROGAL & HOBBS CO     | COM       | 431294107 | 5,723  |
| HILTON HOTELS CORP        | COM       | 432848109 | 20     |
| HILTON HOTELS CORP        | COM       | 432848109 | 71     |
| HILTON HOTELS CORP        | COM       | 432848109 | 151    |
| HILTON HOTELS CORP        | COM       | 432848109 | 445    |
| HILTON HOTELS CORP        | COM       | 432848109 | 2,015  |
| HOME DEPOT INC            | COM       | 437076102 | 12     |
| HOME DEPOT INC            | COM       | 437076102 | 41     |
| HOME DEPOT INC            | COM       | 437076102 | 48     |
| HOME DEPOT INC            | COM       | 437076102 | 94     |
| HOME DEPOT INC            | COM       | 437076102 | 118    |
| HOME DEPOT INC            | COM       | 437076102 | 169    |
| HOME DEPOT INC            | COM       | 437076102 | 534    |
| HOME DEPOT INC            | COM       | 437076102 | 772    |
| HOME DEPOT INC            | COM       | 437076102 | 876    |
| HOME DEPOT INC            | COM       | 437076102 | 1,031  |
| HOME DEPOT INC            | COM       | 437076102 | 1,575  |
| HOME DEPOT INC            | COM       | 437076102 | 2,566  |
| HOME DEPOT INC            | COM       | 437076102 | 3,282  |
| HOME DEPOT INC            | COM       | 437076102 | 4,838  |
| HOME DEPOT INC            | COM       | 437076102 | 13,745 |
| HOME PROPERTIES INC       | COM       | 437306103 | 29     |
| HOME PROPERTIES INC       | COM       | 437306103 | 4,187  |
| HONDA MOTOR LTD           | AMERN SHS | 438128308 | 2      |
| HONDA MOTOR LTD           | AMERN SHS | 438128308 | 4      |
| HONDA MOTOR LTD           | AMERN SHS | 438128308 | 1,665  |
| HONEYWELL INTL INC        | COM       | 438516106 | 17     |
| HONEYWELL INTL INC        | COM       | 438516106 | 53     |
| HONEYWELL INTL INC        | COM       | 438516106 | 56     |
| HONEYWELL INTL INC        | COM       | 438516106 | 90     |
| HONEYWELL INTL INC        | COM       | 438516106 | 96     |
| HONEYWELL INTL INC        | COM       | 438516106 | 208    |
| HONEYWELL INTL INC        | COM       | 438516106 | 209    |
| HONEYWELL INTL INC        | COM       | 438516106 | 383    |
| HONEYWELL INTL INC        | COM       | 438516106 | 522    |
| HONEYWELL INTL INC        | COM       | 438516106 | 518    |
| HONEYWELL INTL INC        | COM       | 438516106 | 523    |
| HONEYWELL INTL INC        | COM       | 438516106 | 909    |
| HONEYWELL INTL INC        | COM       | 438516106 | 968    |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| HONEYWELL INTL INC           | COM            | 438516106 | 1,107   |
| HONEYWELL INTL INC           | COM            | 438516106 | 1,475   |
| HONEYWELL INTL INC           | COM            | 438516106 | 1,773   |
| HONEYWELL INTL INC           | COM            | 438516106 | 3,154   |
| HONEYWELL INTL INC           | COM            | 438516106 | 4,590   |
| HONEYWELL INTL INC           | COM            | 438516106 | 113,118 |
| HONEYWELL INTL INC           | COM            | 438516106 | 9,635   |
| HOOKE FURNITURE CORP         | COM            | 439038100 | 243     |
| HORACE MANN EDUCATORS CORP N | COM            | 440327104 | 2,690   |
| HORMEL FOODS CORP            | COM            | 440452100 | 407     |
| HORNBECK OFFSHORE SVCS INC N | COM            | 440543106 | 2,663   |
| HOSPIRA INC                  | COM            | 441060100 | 1       |
| HOSPIRA INC                  | COM            | 441060100 | 23      |
| HOSPIRA INC                  | COM            | 441060100 | 27      |
| HOSPIRA INC                  | COM            | 441060100 | 62      |
| HOSPIRA INC                  | COM            | 441060100 | 295     |
| HOSPIRA INC                  | COM            | 441060100 | 917     |
| HOT TOPIC INC                | COM            | 441339108 | 1,818   |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 1       |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 32      |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 3,528   |
| HUANENG PWR INTL INC         | SPON ADR H SHS | 443304100 | 1,377   |
| HUDSON CITY BANCORP          | COM            | 443683107 | 859     |
| HUDSON HIGHLAND GROUP INC    | COM            | 443792106 | 2,224   |
| HUMANA INC                   | COM            | 444859102 | 1,789   |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 4       |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 25      |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 27,696  |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 5       |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 1,751   |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 423     |
| HUNTINGTON BANCSHARES INC    | COM            | 446150104 | 1,002   |
| HURON CONSULTING GROUP INC   | COM            | 447462102 | 5,865   |
| HUTCHINSON TECHNOLOGY INC    | COM            | 448407106 | 926     |
| IDT CORP                     | COM            | 448947101 | 1,987   |
| I-FLOW CORP                  | COM NEW        | 449520303 | 1,671   |
| IHOP CORP                    | COM            | 449623107 | 3,165   |
| IMS HEALTH INC               | COM            | 449934108 | 26      |
| IMS HEALTH INC               | COM            | 449934108 | 26      |
| IMS HEALTH INC               | COM            | 449934108 | 64      |
| IMS HEALTH INC               | COM            | 449934108 | 540     |
| IMS HEALTH INC               | COM            | 449934108 | 1,175   |
| IRSA INVERSIONES Y REP S A   | GLOBL DEP RCPT | 450047204 | 28      |
| IRSA INVERSIONES Y REP S A   | GLOBL DEP RCPT | 450047204 | 777     |
| ITLA CAP CORP                | COM            | 450565106 | 1,276   |
| IBERIABANK CORP              | COM            | 450828108 | 0       |
| IBERIABANK CORP              | COM            | 450828108 | 1,943   |
| ITT CORP NEW                 | COM            | 450911102 | 41      |
| ITT CORP NEW                 | COM            | 450911102 | 68      |
| ITT CORP NEW                 | COM            | 450911102 | 441     |
| ITT CORP NEW                 | COM            | 450911102 | 1,099   |
| ITT CORP NEW                 | COM            | 450911102 | 1,438   |
| ITT CORP NEW                 | COM            | 450911102 | 1,734   |
| ITT CORP NEW                 | COM            | 450911102 | 3,544   |
| ITT CORP NEW                 | COM            | 450911102 | 5,142   |
| ITT CORP NEW                 | COM            | 450911102 | 7,339   |
| ITT CORP NEW                 | COM            | 450911102 | 13,113  |
| ITT CORP NEW                 | COM            | 450911102 | 2,084   |
| IAMGOLD CORP                 | COM            | 450913108 | 4       |
| IAMGOLD CORP                 | COM            | 450913108 | 13      |
| IAMGOLD CORP                 | COM            | 450913108 | 168     |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 3       |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| ICONIX BRAND GROUP INC       | COM           | 451055107 | 831    |
| IDACORP INC                  | COM           | 451107106 | 19     |
| IDACORP INC                  | COM           | 451107106 | 3,645  |
| IKON OFFICE SOLUTIONS INC    | COM           | 451713101 | 4,045  |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 22     |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 43     |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 69     |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 73     |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 242    |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 309    |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 1,679  |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 2,545  |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 4,511  |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 4,325  |
| IMMUCOR INC                  | COM           | 452526106 | 837    |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 59     |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 232    |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 337    |
| IMPERIAL OIL LTD             | COM NEW       | 453038408 | 14,843 |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR | 453142101 | 6      |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR | 453142101 | 11     |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR | 453142101 | 148    |
| IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR | 453142101 | 1,052  |
| INDEPENDENT BANK CORP MASS   | COM           | 453836108 | 1,021  |
| INDEPENDENT BANK CORP MICH   | COM           | 453838104 | 1,421  |
| INDIA FD INC                 | COM           | 454089103 | 44     |
| INDIA FD INC                 | COM           | 454089103 | 71     |
| INDIA FD INC                 | COM           | 454089103 | 203    |
| INDIA FD INC                 | COM           | 454089103 | 213    |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 1      |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 6      |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 7      |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 13     |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 338    |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 725    |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 2,116  |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 10,968 |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 10,076 |
| ING GROEP N V                | SPONSORED ADR | 456837103 | 61     |
| ING GROEP N V                | SPONSORED ADR | 456837103 | 5,341  |
| ING GROEP N V                | SPONSORED ADR | 456837103 | 6,809  |
| INGLES MKTS INC              | CL A          | 457030104 | 923    |
| INLAND REAL ESTATE CORP      | COM NEW       | 457461200 | 4,083  |
| INPUT/OUTPUT INC             | COM           | 457652105 | 1      |
| INPUT/OUTPUT INC             | COM           | 457652105 | 1,831  |
| INSITUFORM TECHNOLOGIES INC  | CL A          | 457667103 | 3      |
| INSITUFORM TECHNOLOGIES INC  | CL A          | 457667103 | 1,879  |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW       | 457985208 | 2,080  |
| INTEL CORP                   | COM           | 458140100 | 3      |
| INTEL CORP                   | COM           | 458140100 | 13     |
| INTEL CORP                   | COM           | 458140100 | 74     |
| INTEL CORP                   | COM           | 458140100 | 74     |
| INTEL CORP                   | COM           | 458140100 | 188    |
| INTEL CORP                   | COM           | 458140100 | 734    |
| INTEL CORP                   | COM           | 458140100 | 939    |
| INTEL CORP                   | COM           | 458140100 | 961    |
| INTEL CORP                   | COM           | 458140100 | 994    |
| INTEL CORP                   | COM           | 458140100 | 1,060  |
| INTEL CORP                   | COM           | 458140100 | 2,096  |
| INTEL CORP                   | COM           | 458140100 | 2,279  |
| INTEL CORP                   | COM           | 458140100 | 2,433  |
| INTEL CORP                   | COM           | 458140100 | 2,569  |



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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| INTEL CORP                   | COM  | 458140100 | 2,850  |
| INTEL CORP                   | COM  | 458140100 | 3,049  |
| INTEL CORP                   | COM  | 458140100 | 3,079  |
| INTEL CORP                   | COM  | 458140100 | 3,316  |
| INTEL CORP                   | COM  | 458140100 | 4,149  |
| INTEL CORP                   | COM  | 458140100 | 5,846  |
| INTEL CORP                   | COM  | 458140100 | 6,984  |
| INTEL CORP                   | COM  | 458140100 | 7,938  |
| INTEL CORP                   | COM  | 458140100 | 12,508 |
| INTEL CORP                   | COM  | 458140100 | 14,306 |
| INTEL CORP                   | COM  | 458140100 | 23,243 |
| INTER PARFUMS INC            | COM  | 458334109 | 352    |
| INTER TEL INC                | COM  | 458372109 | 935    |
| INTER TEL INC                | COM  | 458372109 | 1,670  |
| INTERFACE INC                | CL A | 458665106 | 2,523  |
| INTERLINE BRANDS INC         | COM  | 458743101 | 793    |
| INTERMEC INC                 | COM  | 458786100 | 3,028  |
| INTERNATIONAL BANCSHARES COR | COM  | 459044103 | 2,350  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 27     |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 42     |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 44     |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 71     |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 91     |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 94     |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 268    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 299    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 305    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 442    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 455    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 474    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 602    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 849    |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 1,078  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 1,078  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 1,810  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 2,545  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 3,558  |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 11,677 |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 18,251 |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 18,296 |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 20,419 |
| INTERNATIONAL BUSINESS MACHS | COM  | 459200101 | 27,452 |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 33     |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 33     |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 83     |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 264    |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 615    |
| INTERNATIONAL FLAVORS&FRAGRA | COM  | 459506101 | 659    |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 9      |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 9      |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 11     |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 11     |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 40     |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 77     |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 238    |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 306    |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 993    |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 1,667  |
| INTERNATIONAL GAME TECHNOLOG | COM  | 459902102 | 2,174  |
| INTL PAPER CO                | COM  | 460146103 | 0      |
| INTL PAPER CO                | COM  | 460146103 | 86     |
| INTL PAPER CO                | COM  | 460146103 | 335    |

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|                            |                |           |        |
|----------------------------|----------------|-----------|--------|
| INTL PAPER CO              | COM            | 460146103 | 391    |
| INTL PAPER CO              | COM            | 460146103 | 546    |
| INTL PAPER CO              | COM            | 460146103 | 3,077  |
| INTERPUBLIC GROUP COS INC  | COM            | 460690100 | 3      |
| INTERPUBLIC GROUP COS INC  | COM            | 460690100 | 12     |
| INTERPUBLIC GROUP COS INC  | COM            | 460690100 | 229    |
| INTERPUBLIC GROUP COS INC  | COM            | 460690100 | 701    |
| INTERVOICE INC NEW         | COM            | 461142101 | 1,370  |
| INTEVAC INC                | COM            | 461148108 | 867    |
| INTUIT                     | COM            | 461202103 | 1,846  |
| INVACARE CORP              | COM            | 461203101 | 1,936  |
| IOWA TELECOMM SERVICES INC | COM            | 462594201 | 1,887  |
| IRON MTN INC               | COM            | 462846106 | 668    |
| IRWIN FINL CORP            | COM            | 464119106 | 908    |
| ISHARES COMEX GOLD TR      | ISHARES        | 464285105 | 2      |
| ISHARES COMEX GOLD TR      | ISHARES        | 464285105 | 6      |
| ISHARES COMEX GOLD TR      | ISHARES        | 464285105 | 52     |
| ISHARES COMEX GOLD TR      | ISHARES        | 464285105 | 3,776  |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 6      |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 65     |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 113    |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 128    |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 171    |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 293    |
| ISHARES INC                | MSCI AUSTRALIA | 464286103 | 1,699  |
| ISHARES INC                | MSCI BELGIUM   | 464286301 | 4      |
| ISHARES INC                | MSCI BELGIUM   | 464286301 | 23     |
| ISHARES INC                | MSCI BELGIUM   | 464286301 | 372    |
| ISHARES INC                | MSCI BRAZIL    | 464286400 | 2      |
| ISHARES INC                | MSCI BRAZIL    | 464286400 | 190    |
| ISHARES INC                | MSCI BRAZIL    | 464286400 | 197    |
| ISHARES INC                | MSCI BRAZIL    | 464286400 | 522    |
| ISHARES INC                | MSCI BRAZIL    | 464286400 | 4,868  |
| ISHARES INC                | MSCI BRAZIL    | 464286400 | 41,188 |
| ISHARES INC                | MSCI CDA INDEX | 464286509 | 15     |
| ISHARES INC                | MSCI CDA INDEX | 464286509 | 68     |
| ISHARES INC                | MSCI CDA INDEX | 464286509 | 75     |
| ISHARES INC                | MSCI CDA INDEX | 464286509 | 112    |
| ISHARES INC                | MSCI CDA INDEX | 464286509 | 598    |
| ISHARES INC                | MSCI CDA INDEX | 464286509 | 15,018 |
| ISHARES INC                | MSCI EMU INDEX | 464286608 | 336    |
| ISHARES INC                | MSCI EMU INDEX | 464286608 | 23,918 |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 29     |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 51     |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 95     |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 178    |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 331    |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 366    |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 367    |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 482    |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 768    |
| ISHARES INC                | MSCI PAC J IDX | 464286665 | 3,204  |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 4      |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 73     |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 90     |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 162    |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 238    |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 256    |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 326    |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 3,629  |
| ISHARES INC                | MSCI SINGAPORE | 464286673 | 21,265 |
| ISHARES INC                | MSCI UTD KINGD | 464286699 | 15     |

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|             |                |           |        |
|-------------|----------------|-----------|--------|
| ISHARES INC | MSCI UTD KINGD | 464286699 | 436    |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 2,994  |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 8,670  |
| ISHARES INC | MSCI FRANCE    | 464286707 | 23     |
| ISHARES INC | MSCI FRANCE    | 464286707 | 85     |
| ISHARES INC | MSCI FRANCE    | 464286707 | 198    |
| ISHARES INC | MSCI FRANCE    | 464286707 | 492    |
| ISHARES INC | MSCI FRANCE    | 464286707 | 2,859  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 2      |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 71     |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 72     |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 97     |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 114    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 134    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 156    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 358    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 562    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 1,898  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 2,070  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 3,550  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 5,789  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 35,366 |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 35,872 |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 64,931 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 13     |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 116    |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 146    |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 1,859  |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 7      |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 51     |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 138    |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 202    |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 783    |
| ISHARES INC | MSCI SPAIN     | 464286764 | 12     |
| ISHARES INC | MSCI SPAIN     | 464286764 | 83     |
| ISHARES INC | MSCI SPAIN     | 464286764 | 264    |
| ISHARES INC | MSCI SPAIN     | 464286764 | 1,255  |
| ISHARES INC | MSCI S KOREA   | 464286772 | 1      |
| ISHARES INC | MSCI S KOREA   | 464286772 | 10     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 27     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 36     |
| ISHARES INC | MSCI S KOREA   | 464286772 | 110    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 314    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 336    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 386    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 407    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 643    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 21,864 |
| ISHARES INC | MSCI S KOREA   | 464286772 | 49,506 |
| ISHARES INC | MSCI GERMAN    | 464286806 | 20     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 83     |
| ISHARES INC | MSCI GERMAN    | 464286806 | 155    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 256    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 636    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 1,599  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 1,954  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 2,335  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 9,752  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 44,271 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 6      |
| ISHARES INC | MSCI NETHERLND | 464286814 | 73     |
| ISHARES INC | MSCI NETHERLND | 464286814 | 202    |

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|-------------|----------------|-----------|--------|
| ISHARES INC | MSCI NETHERLND | 464286814 | 996    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 1      |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 42     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 55     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 84     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 97     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 107    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 183    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 422    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 622    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 2,587  |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 3,593  |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 36,344 |
| ISHARES INC | MSCI JAPAN     | 464286848 | 58     |
| ISHARES INC | MSCI JAPAN     | 464286848 | 139    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 91     |
| ISHARES INC | MSCI JAPAN     | 464286848 | 131    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 274    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1,052  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1,290  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,236  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,437  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,885  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 5,281  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 5,740  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 11,718 |
| ISHARES INC | MSCI JAPAN     | 464286848 | 15,568 |
| ISHARES INC | MSCI ITALY     | 464286855 | 7      |
| ISHARES INC | MSCI ITALY     | 464286855 | 84     |
| ISHARES INC | MSCI ITALY     | 464286855 | 187    |
| ISHARES INC | MSCI ITALY     | 464286855 | 1,087  |
| ISHARES INC | MSCI HONG KONG | 464286871 | 5      |
| ISHARES INC | MSCI HONG KONG | 464286871 | 16     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 54     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 223    |
| ISHARES INC | MSCI HONG KONG | 464286871 | 514    |
| ISHARES INC | MSCI HONG KONG | 464286871 | 858    |
| ISHARES INC | MSCI HONG KONG | 464286871 | 1,080  |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 167    |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 280    |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 4,455  |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 5,504  |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 25,983 |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 21     |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 44     |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 422    |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 440    |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 377    |
| ISHARES TR  | US TIPS BD FD  | 464287176 | 155    |
| ISHARES TR  | US TIPS BD FD  | 464287176 | 533    |
| ISHARES TR  | US TIPS BD FD  | 464287176 | 886    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 5      |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 7      |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 8      |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 48     |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 77     |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 157    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 166    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 328    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 404    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 415    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 3,253  |

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|----------------------------------|--|-----------------|-----------|--------|
| ISHARES TR                       |  | FTSE XNHUA IDX  | 464287184 | 4,492  |
| ISHARES TR                       |  | S&P 500 INDEX   | 464287200 | 111    |
| ISHARES TR                       |  | S&P 500 INDEX   | 464287200 | 151    |
| ISHARES TR                       |  | S&P 500 INDEX   | 464287200 | 331    |
| ISHARES TR                       |  | S&P 500 INDEX   | 464287200 | 2,191  |
| ISHARES TR                       |  | S&P 500 INDEX   | 464287200 | 4,911  |
| ISHARES TR                       |  | S&P 500 INDEX   | 464287200 | 6,879  |
| ISHARES TR                       |  | LEHMAN AGG BND  | 464287226 | 304    |
| ISHARES TR                       |  | LEHMAN AGG BND  | 464287226 | 975    |
| ISHARES TR                       |  | LEHMAN AGG BND  | 464287226 | 1,118  |
| ISHARES TR                       |  | LEHMAN AGG BND  | 464287226 | 36,685 |
| Ishare MSCI Emerging Markets Ind |  | N/A             | 464287234 | 227    |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 39     |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 56     |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 282    |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 447    |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 531    |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 1,487  |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 3,279  |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 13,274 |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 14,347 |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 17,043 |
| ISHARES TR                       |  | MSCI EMERG MKT  | 464287234 | 65,338 |
| ISHARES TR                       |  | IBOXX INV CPBD  | 464287242 | 1,462  |
| ISHARES TR                       |  | S&P GBL HLTHCR  | 464287325 | 72     |
| ISHARES TR                       |  | S&P GBL HLTHCR  | 464287325 | 47     |
| ISHARES TR                       |  | S&P GBL HLTHCR  | 464287325 | 54     |
| ISHARES TR                       |  | S&P GBL HLTHCR  | 464287325 | 59     |
| ISHARES TR                       |  | S&P GBL HLTHCR  | 464287325 | 2,231  |
| ISHARES TR                       |  | S&P GBL HLTHCR  | 464287325 | 2,323  |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 28     |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 43     |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 149    |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 199    |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 1,067  |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 1,067  |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 1,729  |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 7,590  |
| ISHARES TR                       |  | S&P LTN AM 40   | 464287390 | 63,598 |
| ISHARES TR                       |  | 7-10 YR TRS BD  | 464287440 | 1,131  |
| ISHARES TR                       |  | 1-3 YR TRS BD   | 464287457 | 188    |
| ISHARES TR                       |  | 1-3 YR TRS BD   | 464287457 | 264    |
| ISHARES TR                       |  | 1-3 YR TRS BD   | 464287457 | 279    |
| ISHARES TR                       |  | 1-3 YR TRS BD   | 464287457 | 1,360  |
| ISHARES TR                       |  | 1-3 YR TRS BD   | 464287457 | 6,786  |
| ISHARES TR                       |  | MSCI EAFE IDX   | 464287465 | 117    |
| ISHARES TR                       |  | MSCI EAFE IDX   | 464287465 | 367    |
| ISHARES TR                       |  | MSCI EAFE IDX   | 464287465 | 425    |
| ISHARES TR                       |  | MSCI EAFE IDX   | 464287465 | 1,568  |
| ISHARES TR                       |  | MSCI EAFE IDX   | 464287465 | 1,838  |
| ISHARES TR                       |  | MSCI EAFE IDX   | 464287465 | 3,872  |
| ISHARES TR                       |  | RUSSELL MIDCAP  | 464287499 | 9      |
| ISHARES TR                       |  | RUSSELL MIDCAP  | 464287499 | 120    |
| ISHARES TR                       |  | RUSSELL MIDCAP  | 464287499 | 569    |
| ISHARES TR                       |  | RUSSELL MIDCAP  | 464287499 | 850    |
| ISHARES TR                       |  | S&P MIDCAP 400  | 464287507 | 321    |
| ISHARES TR                       |  | S&P MIDCAP 400  | 464287507 | 1,686  |
| ISHARES TR                       |  | S&P MIDCAP 400  | 464287507 | 9,838  |
| ISHARES TR                       |  | COHEN&ST RLTY   | 464287564 | 59     |
| ISHARES TR                       |  | COHEN&ST RLTY   | 464287564 | 1,232  |
| ISHARES TR                       |  | COHEN&ST RLTY   | 464287564 | 6,102  |
| ISHARES TR                       |  | S&P GLB100INDEX | 464287572 | 155    |

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|                             |                |           |        |
|-----------------------------|----------------|-----------|--------|
| ISHARES TR                  | S&P GLB100INDX | 464287572 | 6,833  |
| ISHARES TR                  | RUSSELL1000VAL | 464287598 | 102    |
| ISHARES TR                  | RUSSELL1000VAL | 464287598 | 4,038  |
| ISHARES TR                  | S&P MC 400 GRW | 464287606 | 206    |
| ISHARES TR                  | S&P MC 400 GRW | 464287606 | 944    |
| ISHARES TR                  | RUSSELL1000GRW | 464287614 | 3,928  |
| ISHARES TR                  | RUSSELL 1000   | 464287622 | 1,777  |
| ISHARES TR                  | RUSL 2000 VALU | 464287630 | 443    |
| ISHARES TR                  | RUSL 2000 VALU | 464287630 | 7,727  |
| ISHARES TR                  | RUSL 2000 GROW | 464287648 | 258    |
| ISHARES TR                  | RUSL 2000 GROW | 464287648 | 1,573  |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 50     |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 75     |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 111    |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 187    |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 721    |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 917    |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 1,553  |
| ISHARES TR                  | RUSSELL 2000   | 464287655 | 4,435  |
| ISHARES TR                  | RUSSELL 3000   | 464287689 | 394    |
| ISHARES TR                  | RUSSELL 3000   | 464287689 | 568    |
| ISHARES TR                  | RUSSELL 3000   | 464287689 | 1,524  |
| ISHARES TR                  | S&P MIDCP VALU | 464287705 | 53     |
| ISHARES TR                  | S&P MIDCP VALU | 464287705 | 57     |
| ISHARES TR                  | S&P MIDCP VALU | 464287705 | 1,429  |
| ISHARES TR                  | DJ US TELECOMM | 464287713 | 36     |
| ISHARES TR                  | DJ US TELECOMM | 464287713 | 3,502  |
| ISHARES TR                  | DJ US TELECOMM | 464287713 | 22,653 |
| ISHARES TR                  | DJ US REAL EST | 464287739 | 404    |
| ISHARES TR                  | DJ US REAL EST | 464287739 | 629    |
| ISHARES TR                  | DJ US REAL EST | 464287739 | 2,082  |
| ISHARES TR                  | DJ US TOTL MKT | 464287846 | 737    |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 20     |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 25     |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 137    |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 244    |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 434    |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 2,923  |
| ISHARES TR                  | S&P EURO PLUS  | 464287861 | 5,173  |
| ISHARES TR                  | DJ INS INDX FD | 464288786 | 2,679  |
| ISLE OF CAPRI CASINOS INC   | COM            | 464592104 | 1,347  |
| ITRON INC                   | COM            | 465741106 | 0      |
| ITRON INC                   | COM            | 465741106 | 5      |
| ITRON INC                   | COM            | 465741106 | 207    |
| ITRON INC                   | COM            | 465741106 | 4,893  |
| J & J SNACK FOODS CORP      | COM            | 466032109 | 1,379  |
| JABIL CIRCUIT INC           | COM            | 466313103 | 7      |
| JABIL CIRCUIT INC           | COM            | 466313103 | 241    |
| JABIL CIRCUIT INC           | COM            | 466313103 | 359    |
| JABIL CIRCUIT INC           | COM            | 466313103 | 658    |
| JACK IN THE BOX INC         | COM            | 466367109 | 377    |
| JACK IN THE BOX INC         | COM            | 466367109 | 4,425  |
| JACKSON HEWITT TAX SVCS INC | COM            | 468202106 | 1,733  |
| JACOBS ENGR GROUP INC DEL   | COM            | 469814107 | 16     |
| JACOBS ENGR GROUP INC DEL   | COM            | 469814107 | 2,137  |
| JAMES RIVER COAL CO         | COM NEW        | 470355207 | 181    |
| JAMES RIVER COAL CO         | COM NEW        | 470355207 | 572    |
| JEFFERIES GROUP INC NEW     | COM            | 472319102 | 4      |
| JEFFERIES GROUP INC NEW     | COM            | 472319102 | 84     |
| JEFFERIES GROUP INC NEW     | COM            | 472319102 | 189    |
| JETBLUE AWYS CORP           | COM            | 477143101 | 1,892  |
| JOHNSON & JOHNSON           | COM            | 478160104 | 12     |

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|                            |      |           |        |
|----------------------------|------|-----------|--------|
| JOHNSON & JOHNSON          | COM  | 478160104 | 135    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 179    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 216    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 246    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 322    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 836    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 893    |
| JOHNSON & JOHNSON          | COM  | 478160104 | 1,145  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 1,330  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 2,303  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 1,568  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 2,451  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 2,515  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 2,564  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 2,582  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 3,332  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 4,274  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 4,715  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 8,857  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 8,981  |
| JOHNSON & JOHNSON          | COM  | 478160104 | 21,359 |
| JOHNSON & JOHNSON          | COM  | 478160104 | 23,305 |
| JOHNSON & JOHNSON          | COM  | 478160104 | 31,499 |
| JOHNSON CTLS INC           | COM  | 478366107 | 34     |
| JOHNSON CTLS INC           | COM  | 478366107 | 35     |
| JOHNSON CTLS INC           | COM  | 478366107 | 58     |
| JOHNSON CTLS INC           | COM  | 478366107 | 88     |
| JOHNSON CTLS INC           | COM  | 478366107 | 259    |
| JOHNSON CTLS INC           | COM  | 478366107 | 466    |
| JOHNSON CTLS INC           | COM  | 478366107 | 624    |
| JOHNSON CTLS INC           | COM  | 478366107 | 5,515  |
| JOHNSON CTLS INC           | COM  | 478366107 | 3,461  |
| JONES APPAREL GROUP INC    | COM  | 480074103 | 4      |
| JONES APPAREL GROUP INC    | COM  | 480074103 | 102    |
| JONES APPAREL GROUP INC    | COM  | 480074103 | 285    |
| JONES APPAREL GROUP INC    | COM  | 480074103 | 328    |
| JONES APPAREL GROUP INC    | COM  | 480074103 | 515    |
| JOS A BANK CLOTHIERS INC   | COM  | 480838101 | 3,201  |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 1,931  |
| JOURNAL REGISTER CO        | COM  | 481138105 | 395    |
| K & F INDS HLDGS INC       | COM  | 482241106 | 513    |
| KBW INC                    | COM  | 482423100 | 910    |
| KLA-TENCOR CORP            | COM  | 482480100 | 33     |
| KLA-TENCOR CORP            | COM  | 482480100 | 101    |
| KLA-TENCOR CORP            | COM  | 482480100 | 168    |
| KLA-TENCOR CORP            | COM  | 482480100 | 1,165  |
| KLA-TENCOR CORP            | COM  | 482480100 | 1,809  |
| K2 INC                     | COM  | 482732104 | 2      |
| K2 INC                     | COM  | 482732104 | 2,779  |
| K V PHARMACEUTICAL CO      | CL A | 482740206 | 54     |
| K V PHARMACEUTICAL CO      | CL A | 482740206 | 1,101  |
| KNBT BANCORP INC           | COM  | 482921103 | 932    |
| KAMAN CORP                 | COM  | 483548103 | 2,163  |
| KAYDON CORP                | COM  | 486587108 | 3      |
| KAYDON CORP                | COM  | 486587108 | 584    |
| KAYDON CORP                | COM  | 486587108 | 4,722  |
| KEARNY FINL CORP           | COM  | 487169104 | 532    |
| KELLOGG CO                 | COM  | 487836108 | 26     |
| KELLOGG CO                 | COM  | 487836108 | 30     |
| KELLOGG CO                 | COM  | 487836108 | 31     |
| KELLOGG CO                 | COM  | 487836108 | 39     |
| KELLOGG CO                 | COM  | 487836108 | 49     |

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|                              |            |           |       |
|------------------------------|------------|-----------|-------|
| KELLOGG CO                   | COM        | 487836108 | 52    |
| KELLOGG CO                   | COM        | 487836108 | 104   |
| KELLOGG CO                   | COM        | 487836108 | 252   |
| KELLOGG CO                   | COM        | 487836108 | 616   |
| KELLOGG CO                   | COM        | 487836108 | 672   |
| KELLOGG CO                   | COM        | 487836108 | 2,329 |
| KELLWOOD CO                  | COM        | 488044108 | 2,550 |
| KELLY SVCS INC               | CL A       | 488152208 | 1,845 |
| KEMET CORP                   | COM        | 488360108 | 9     |
| KEMET CORP                   | COM        | 488360108 | 2,678 |
| KENEXA CORP                  | COM        | 488879107 | 1,135 |
| KENSEY NASH CORP             | COM        | 490057106 | 798   |
| KERYX BIOPHARMACEUTICALS INC | COM        | 492515101 | 524   |
| KEYCORP NEW                  | COM        | 493267108 | 7     |
| KEYCORP NEW                  | COM        | 493267108 | 17    |
| KEYCORP NEW                  | COM        | 493267108 | 124   |
| KEYCORP NEW                  | COM        | 493267108 | 374   |
| KEYCORP NEW                  | COM        | 493267108 | 577   |
| KEYCORP NEW                  | COM        | 493267108 | 2,175 |
| KFORCE INC                   | COM        | 493732101 | 1,861 |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 6     |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 15    |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 32    |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 101   |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 158   |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 171   |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 174   |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 269   |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 508   |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 1,471 |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 1,495 |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 3,524 |
| KIMBERLY CLARK CORP          | COM        | 494368103 | 5,164 |
| KINDRED HEALTHCARE INC       | COM        | 494580103 | 1,492 |
| KING PHARMACEUTICALS INC     | COM        | 495582108 | 609   |
| KINROSS GOLD CORP            | COM NO PAR | 496902404 | 0     |
| KINROSS GOLD CORP            | COM NO PAR | 496902404 | 6     |
| KINROSS GOLD CORP            | COM NO PAR | 496902404 | 9     |
| KINROSS GOLD CORP            | COM NO PAR | 496902404 | 16    |
| KINROSS GOLD CORP            | COM NO PAR | 496902404 | 58    |
| KINROSS GOLD CORP            | COM NO PAR | 496902404 | 392   |
| KINGSWAY FINL SVCS INC       | COM        | 496904103 | 219   |
| KNIGHT CAPITAL GROUP INC     | CL A       | 499005106 | 12    |
| KNIGHT CAPITAL GROUP INC     | CL A       | 499005106 | 1,850 |
| KNIGHT TRANSN INC            | COM        | 499064103 | 2,152 |
| KNOT INC                     | COM        | 499184109 | 748   |
| KOHLBERG CAPITAL CORP        | COM        | 500233101 | 1,139 |
| KOHL CORP                    | COM        | 500255104 | 6     |
| KOHL CORP                    | COM        | 500255104 | 7     |
| KOHL CORP                    | COM        | 500255104 | 42    |
| KOHL CORP                    | COM        | 500255104 | 43    |
| KOHL CORP                    | COM        | 500255104 | 99    |
| KOHL CORP                    | COM        | 500255104 | 334   |
| KOHL CORP                    | COM        | 500255104 | 456   |
| KOHL CORP                    | COM        | 500255104 | 1,005 |
| KOHL CORP                    | COM        | 500255104 | 1,300 |
| KOHL CORP                    | COM        | 500255104 | 1,552 |
| KOHL CORP                    | COM        | 500255104 | 2,188 |
| KOHL CORP                    | COM        | 500255104 | 3,607 |
| KOHL CORP                    | COM        | 500255104 | 3,398 |
| KOHL CORP                    | COM        | 500255104 | 5,318 |
| KOHL CORP                    | COM        | 500255104 | 3,897 |



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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| KOMAG INC                    | COM NEW       | 500453204 | 16    |
| KOMAG INC                    | COM NEW       | 500453204 | 3,781 |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW  | 500467303 | 33    |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW  | 500467303 | 278   |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW  | 500467303 | 350   |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW | 500472303 | 0     |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW | 500472303 | 1     |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW | 500472303 | 9     |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW | 500472303 | 34    |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW | 500472303 | 3,520 |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 2     |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 3     |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 11    |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 18    |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 25    |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 25    |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 195   |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 360   |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 475   |
| KOREA ELECTRIC PWR           | SPONSORED ADR | 500631106 | 603   |
| KOREA FD                     | COM           | 500634100 | 168   |
| KOREA FD                     | COM           | 500634100 | 435   |
| KOREA FD                     | COM           | 500634100 | 746   |
| KOREA FD                     | COM           | 500634100 | 990   |
| KORN FERRY INTL              | COM NEW       | 500643200 | 53    |
| KORN FERRY INTL              | COM NEW       | 500643200 | 4,208 |
| KROGER CO                    | COM           | 501044101 | 1     |
| KROGER CO                    | COM           | 501044101 | 14    |
| KROGER CO                    | COM           | 501044101 | 20    |
| KROGER CO                    | COM           | 501044101 | 58    |
| KROGER CO                    | COM           | 501044101 | 135   |
| KROGER CO                    | COM           | 501044101 | 219   |
| KROGER CO                    | COM           | 501044101 | 831   |
| KROGER CO                    | COM           | 501044101 | 3,435 |
| KULICKE & SOFFA INDS INC     | COM           | 501242101 | 2     |
| KULICKE & SOFFA INDS INC     | COM           | 501242101 | 2,236 |
| LKQ CORP                     | COM           | 501889208 | 2,137 |
| LSI CORPORATION              | COM           | 502161102 | 0     |
| LSI CORPORATION              | COM           | 502161102 | 0     |
| LSI CORPORATION              | COM           | 502161102 | 0     |
| LSI CORPORATION              | COM           | 502161102 | 0     |
| LSI CORPORATION              | COM           | 502161102 | 1     |
| LSI CORPORATION              | COM           | 502161102 | 1     |
| LSI CORPORATION              | COM           | 502161102 | 8     |
| LSI CORPORATION              | COM           | 502161102 | 22    |
| LSI CORPORATION              | COM           | 502161102 | 30    |
| LSI CORPORATION              | COM           | 502161102 | 95    |
| LSI CORPORATION              | COM           | 502161102 | 796   |
| LSI LOGIC CORP               | COM           | 502161102 | 15    |
| LSI LOGIC CORP               | COM           | 502161102 | 496   |
| LTC PPTYS INC                | COM           | 502175102 | 1,131 |
| LTX CORP                     | COM           | 502392103 | 1,458 |
| L-3 COMMUNICATIONS HLDGS INC | COM           | 502424104 | 1,326 |
| LABOR READY INC              | COM NEW       | 505401208 | 1     |
| LABOR READY INC              | COM NEW       | 505401208 | 4,107 |
| LACLEDE GROUP INC            | COM           | 505597104 | 2,144 |
| LADISH INC                   | COM NEW       | 505754200 | 2,597 |
| LAKELAND FINL CORP           | COM           | 511656100 | 201   |
| LAKELAND FINL CORP           | COM           | 511656100 | 329   |
| LAM RESEARCH CORP            | COM           | 512807108 | 675   |
| LAMAR ADVERTISING CO         | CL A          | 512815101 | 2,046 |
| LAMSON & SESSIONS CO         | COM           | 513696104 | 1,605 |

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|                             |           |           |       |
|-----------------------------|-----------|-----------|-------|
| LANCASTER COLONY CORP       | COM       | 513847103 | 2,396 |
| LANCE INC                   | COM       | 514606102 | 2,653 |
| LANDAMERICA FINL GROUP INC  | COM       | 514936103 | 0     |
| LANDAMERICA FINL GROUP INC  | COM       | 514936103 | 3,262 |
| LANDSTAR SYS INC            | COM       | 515098101 | 72    |
| LANDSTAR SYS INC            | COM       | 515098101 | 1,217 |
| LAS VEGAS SANDS CORP        | COM       | 517834107 | 1     |
| LAS VEGAS SANDS CORP        | COM       | 517834107 | 8     |
| LAS VEGAS SANDS CORP        | COM       | 517834107 | 53    |
| LAS VEGAS SANDS CORP        | COM       | 517834107 | 1,111 |
| LAS VEGAS SANDS CORP        | COM       | 517834107 | 4,387 |
| LAS VEGAS SANDS CORP        | COM       | 517834107 | 840   |
| LATTICE SEMICONDUCTOR CORP  | COM       | 518415104 | 2,834 |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 7     |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 14    |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 18    |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 32    |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 80    |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 191   |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 249   |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 523   |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 918   |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 684   |
| LAYNE CHRISTENSEN CO        | COM       | 521050104 | 8     |
| LAYNE CHRISTENSEN CO        | COM       | 521050104 | 150   |
| LAYNE CHRISTENSEN CO        | COM       | 521050104 | 918   |
| LEAR CORP                   | COM       | 521865105 | 9     |
| LEAR CORP                   | COM       | 521865105 | 17    |
| LEAR CORP                   | COM       | 521865105 | 164   |
| LEAR CORP                   | COM       | 521865105 | 4,297 |
| LECG CORP                   | COM       | 523234102 | 1,504 |
| LEE ENTERPRISES INC         | COM       | 523768109 | 3,246 |
| LEGGETT & PLATT INC         | COM       | 524660107 | 101   |
| LEGGETT & PLATT INC         | COM       | 524660107 | 167   |
| LEGGETT & PLATT INC         | COM       | 524660107 | 642   |
| LEGG MASON INC              | COM       | 524901105 | 148   |
| LEGG MASON INC              | COM       | 524901105 | 177   |
| LEGG MASON INC              | COM       | 524901105 | 625   |
| LEGG MASON INC              | COM       | 524901105 | 1,308 |
| LEGG MASON INC              | COM       | 524901105 | 1,939 |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 0     |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 15    |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 25    |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 48    |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 98    |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 102   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 145   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 191   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 261   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 288   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 298   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 529   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 735   |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 8,126 |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 6,334 |
| LENNAR CORP                 | CL A      | 526057104 | 931   |
| LEUCADIA NATL CORP          | COM       | 527288104 | 369   |
| LEXICON PHARMACEUTICALS INC | COM       | 528872104 | 487   |
| LEXINGTON REALTY TRUST      | COM       | 529043101 | 781   |
| LEXMARK INTL NEW            | CL A      | 529771107 | 1,104 |
| LIBERTY GLOBAL INC          | COM SER A | 530555101 | 698   |
| LIBERTY GLOBAL INC          | COM SER C | 530555309 | 621   |

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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| LILLY ELI & CO              | COM           | 532457108 | 8      |
| LILLY ELI & CO              | COM           | 532457108 | 11     |
| LILLY ELI & CO              | COM           | 532457108 | 19     |
| LILLY ELI & CO              | COM           | 532457108 | 30     |
| LILLY ELI & CO              | COM           | 532457108 | 39     |
| LILLY ELI & CO              | COM           | 532457108 | 56     |
| LILLY ELI & CO              | COM           | 532457108 | 56     |
| LILLY ELI & CO              | COM           | 532457108 | 67     |
| LILLY ELI & CO              | COM           | 532457108 | 78     |
| LILLY ELI & CO              | COM           | 532457108 | 80     |
| LILLY ELI & CO              | COM           | 532457108 | 106    |
| LILLY ELI & CO              | COM           | 532457108 | 129    |
| LILLY ELI & CO              | COM           | 532457108 | 559    |
| LILLY ELI & CO              | COM           | 532457108 | 279    |
| LILLY ELI & CO              | COM           | 532457108 | 279    |
| LILLY ELI & CO              | COM           | 532457108 | 370    |
| LILLY ELI & CO              | COM           | 532457108 | 604    |
| LILLY ELI & CO              | COM           | 532457108 | 950    |
| LILLY ELI & CO              | COM           | 532457108 | 1,882  |
| LILLY ELI & CO              | COM           | 532457108 | 3,370  |
| LILLY ELI & CO              | COM           | 532457108 | 5,102  |
| LILLY ELI & CO              | COM           | 532457108 | 10,110 |
| LIMITED BRANDS INC          | COM           | 532716107 | 73     |
| LIMITED BRANDS INC          | COM           | 532716107 | 137    |
| LIMITED BRANDS INC          | COM           | 532716107 | 316    |
| LIMITED BRANDS INC          | COM           | 532716107 | 505    |
| LIMITED BRANDS INC          | COM           | 532716107 | 575    |
| LIMITED BRANDS INC          | COM           | 532716107 | 1,527  |
| LIN TV CORP                 | CL A          | 532774106 | 987    |
| LINCARE HLDGS INC           | COM           | 532791100 | 3,238  |
| LINCARE HLDGS INC           | COM           | 532791100 | 425    |
| LINCOLN EDL SVCS CORP       | COM           | 533535100 | 179    |
| LINCOLN ELEC HLDGS INC      | COM           | 533900106 | 1,319  |
| LINCOLN NATL CORP IND       | COM           | 534187109 | 22     |
| LINCOLN NATL CORP IND       | COM           | 534187109 | 293    |
| LINCOLN NATL CORP IND       | COM           | 534187109 | 540    |
| LINCOLN NATL CORP IND       | COM           | 534187109 | 656    |
| LINCOLN NATL CORP IND       | COM           | 534187109 | 3,374  |
| LINEAR TECHNOLOGY CORP      | COM           | 535678106 | 1,452  |
| LIONBRIDGE TECHNOLOGIES INC | COM           | 536252109 | 687    |
| LITHIA MTRS INC             | CL A          | 536797103 | 1      |
| LITHIA MTRS INC             | CL A          | 536797103 | 912    |
| LITTELFUSE INC              | COM           | 537008104 | 1,459  |
| LIVE NATION INC             | COM           | 538034109 | 0      |
| LIVE NATION INC             | COM           | 538034109 | 39     |
| LIVE NATION INC             | COM           | 538034109 | 5,930  |
| LIZ CLAIBORNE INC           | COM           | 539320101 | 758    |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR | 539439109 | 8      |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR | 539439109 | 37     |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR | 539439109 | 547    |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR | 539439109 | 823    |
| LO-JACK CORP                | COM           | 539451104 | 1      |
| LO-JACK CORP                | COM           | 539451104 | 1,799  |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 4      |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 28     |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 28     |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 76     |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 104    |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 188    |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 225    |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 382    |
| LOCKHEED MARTIN CORP        | COM           | 539830109 | 6,279  |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| LOCKHEED MARTIN CORP         | COM     | 539830109 | 6,289  |
| LODGENET ENTMT CORP          | COM     | 540211109 | 27,343 |
| LOEWS CORP                   | COM     | 540424108 | 5      |
| LOEWS CORP                   | COM     | 540424108 | 8      |
| LOEWS CORP                   | COM     | 540424108 | 19     |
| LOEWS CORP                   | COM     | 540424108 | 20     |
| LOEWS CORP                   | COM     | 540424108 | 61     |
| LOEWS CORP                   | COM     | 540424108 | 229    |
| LOEWS CORP                   | COM     | 540424108 | 2,491  |
| LOEWS CORP                   | COM     | 540424108 | 4,458  |
| LONGS DRUG STORES CORP       | COM     | 543162101 | 0      |
| LONGS DRUG STORES CORP       | COM     | 543162101 | 2,897  |
| LORAL SPACE & COMMUNICATNS L | COM     | 543881106 | 1,199  |
| LORAL SPACE & COMMUNICATNS L | COM     | 543881106 | 1,801  |
| LOUISIANA PAC CORP           | COM     | 546347105 | 275    |
| LOWES COS INC                | COM     | 548661107 | 5      |
| LOWES COS INC                | COM     | 548661107 | 31     |
| LOWES COS INC                | COM     | 548661107 | 43     |
| LOWES COS INC                | COM     | 548661107 | 104    |
| LOWES COS INC                | COM     | 548661107 | 149    |
| LOWES COS INC                | COM     | 548661107 | 203    |
| LOWES COS INC                | COM     | 548661107 | 278    |
| LOWES COS INC                | COM     | 548661107 | 347    |
| LOWES COS INC                | COM     | 548661107 | 406    |
| LOWES COS INC                | COM     | 548661107 | 461    |
| LOWES COS INC                | COM     | 548661107 | 814    |
| LOWES COS INC                | COM     | 548661107 | 1,909  |
| LOWES COS INC                | COM     | 548661107 | 2,716  |
| LOWES COS INC                | COM     | 548661107 | 4,943  |
| LOWES COS INC                | COM     | 548661107 | 11,505 |
| LOWES COS INC                | COM     | 548661107 | 61,660 |
| LOWES COS INC                | COM     | 548661107 | 8,067  |
| LUBYS INC                    | COM     | 549282101 | 628    |
| LUFKIN INDS INC              | COM     | 549764108 | 2,834  |
| LUMINENT MTG CAP INC         | COM     | 550278303 | 1,162  |
| LUNDIN MINING CORP           | COM     | 550372106 | 9      |
| LUNDIN MINING CORP           | COM     | 550372106 | 841    |
| LYONDELL CHEMICAL CO         | COM     | 552078107 | 614    |
| M & F WORLDWIDE CORP         | COM     | 552541104 | 3,208  |
| MDU RES GROUP INC            | COM     | 552690109 | 452    |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 30     |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 31     |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 70     |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 106    |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 183    |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 672    |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 1,730  |
| MEMC ELECTR MATLS INC        | COM     | 552715104 | 1,785  |
| MGIC INVT CORP WIS           | COM     | 552848103 | 800    |
| MGI PHARMA INC               | COM     | 552880106 | 143    |
| MGI PHARMA INC               | COM     | 552880106 | 4,731  |
| MGM MIRAGE                   | COM     | 552953101 | 1,056  |
| MGM MIRAGE                   | COM     | 552953101 | 1,409  |
| MPS GROUP INC                | COM     | 553409103 | 25     |
| MPS GROUP INC                | COM     | 553409103 | 4,860  |
| MRV COMMUNICATIONS INC       | COM     | 553477100 | 27     |
| MRV COMMUNICATIONS INC       | COM     | 553477100 | 811    |
| MTR GAMING GROUP INC         | COM     | 553769100 | 1,500  |
| MTS SYS CORP                 | COM     | 553777103 | 2,271  |
| MACATAWA BK CORP             | COM     | 554225102 | 863    |
| MADDEN STEVEN LTD            | COM     | 556269108 | 1,862  |
| MAGELLAN HEALTH SVCS INC     | COM NEW | 559079207 | 5      |

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|                           |                |           |       |
|---------------------------|----------------|-----------|-------|
| MAGELLAN HEALTH SVCS INC  | COM NEW        | 559079207 | 2,662 |
| MAGMA DESIGN AUTOMATION   | COM            | 559181102 | 1,354 |
| MAGNA ENTMT CORP          | CL A           | 559211107 | 0     |
| MAGNA ENTMT CORP          | CL A           | 559211107 | 496   |
| MAGNA INTL INC            | CL A           | 559222401 | 4     |
| MAGNA INTL INC            | CL A           | 559222401 | 14    |
| MAGNA INTL INC            | CL A           | 559222401 | 20    |
| MAGNA INTL INC            | CL A           | 559222401 | 42    |
| MAGNA INTL INC            | CL A           | 559222401 | 43    |
| MAGNA INTL INC            | CL A           | 559222401 | 275   |
| MAGNA INTL INC            | CL A           | 559222401 | 407   |
| MAGNA INTL INC            | CL A           | 559222401 | 5,243 |
| MAGUIRE PPTYS INC         | COM            | 559775101 | 2,271 |
| MAHANAGAR TEL NIGAM LTD   | SPONS ADR 2001 | 559778402 | 279   |
| MAIDENFORM BRANDS INC     | COM            | 560305104 | 1,137 |
| MANHATTAN ASSOCS INC      | COM            | 562750109 | 1     |
| MANHATTAN ASSOCS INC      | COM            | 562750109 | 1,441 |
| MANOR CARE INC NEW        | COM            | 564055101 | 642   |
| MANTECH INTL CORP         | CL A           | 564563104 | 2,420 |
| MARATHON OIL CORP         | COM            | 565849106 | 7     |
| MARATHON OIL CORP         | COM            | 565849106 | 22    |
| MARATHON OIL CORP         | COM            | 565849106 | 36    |
| MARATHON OIL CORP         | COM            | 565849106 | 108   |
| MARATHON OIL CORP         | COM            | 565849106 | 360   |
| MARATHON OIL CORP         | COM            | 565849106 | 365   |
| MARATHON OIL CORP         | COM            | 565849106 | 381   |
| MARATHON OIL CORP         | COM            | 565849106 | 398   |
| MARATHON OIL CORP         | COM            | 565849106 | 545   |
| MARATHON OIL CORP         | COM            | 565849106 | 831   |
| MARATHON OIL CORP         | COM            | 565849106 | 875   |
| MARATHON OIL CORP         | COM            | 565849106 | 959   |
| MARATHON OIL CORP         | COM            | 565849106 | 1,319 |
| MARATHON OIL CORP         | COM            | 565849106 | 3,465 |
| MARCUS CORP               | COM            | 566330106 | 1,671 |
| MARINEMAX INC             | COM            | 567908108 | 1,178 |
| MARINE PRODS CORP         | COM            | 568427108 | 228   |
| MARKWEST HYDROCARBON INC  | COM            | 570762104 | 890   |
| MARLIN BUSINESS SVCS CORP | COM            | 571157106 | 573   |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 0     |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 7     |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 4     |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 7     |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 17    |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 19    |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 59    |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 75    |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 680   |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 1,234 |
| MARSH & MCLENNAN COS INC  | COM            | 571748102 | 2,749 |
| MARSHALL & ILSLEY CORP    | COM            | 571834100 | 1,984 |
| MARRIOTT INTL INC NEW     | CL A           | 571903202 | 8     |
| MARRIOTT INTL INC NEW     | CL A           | 571903202 | 32    |
| MARRIOTT INTL INC NEW     | CL A           | 571903202 | 1,178 |
| MARRIOTT INTL INC NEW     | CL A           | 571903202 | 1,232 |
| MARRIOTT INTL INC NEW     | CL A           | 571903202 | 4,659 |
| MARRIOTT INTL INC NEW     | CL A           | 571903202 | 2,672 |
| MARTEK BIOSCIENCES CORP   | COM            | 572901106 | 2     |
| MARTEK BIOSCIENCES CORP   | COM            | 572901106 | 104   |
| MARTEK BIOSCIENCES CORP   | COM            | 572901106 | 3,571 |
| MARTEN TRANS LTD          | COM            | 573075108 | 1,004 |
| MASCO CORP                | COM            | 574599106 | 1,894 |
| MASSEY ENERGY CORP        | COM            | 576206106 | 5     |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| MASSEY ENERGY CORP           | COM           | 576206106 | 8      |
| MASSEY ENERGY CORP           | COM           | 576206106 | 406    |
| MASTEC INC                   | COM           | 576323109 | 1,064  |
| MATRIA HEALTHCARE INC        | COM NEW       | 576817209 | 1,565  |
| MATRIX SVC CO                | COM           | 576853105 | 1,349  |
| MATSUSHITA ELEC INDL         | ADR           | 576879209 | 0      |
| MATSUSHITA ELEC INDL         | ADR           | 576879209 | 28     |
| MATSUSHITA ELEC INDL         | ADR           | 576879209 | 111    |
| MATSUSHITA ELEC INDL         | ADR           | 576879209 | 4,085  |
| MATTEL INC                   | COM           | 577081102 | 0      |
| MATTEL INC                   | COM           | 577081102 | 10     |
| MATTEL INC                   | COM           | 577081102 | 24     |
| MATTEL INC                   | COM           | 577081102 | 25     |
| MATTEL INC                   | COM           | 577081102 | 76     |
| MATTEL INC                   | COM           | 577081102 | 126    |
| MATTEL INC                   | COM           | 577081102 | 175    |
| MATTEL INC                   | COM           | 577081102 | 223    |
| MATTEL INC                   | COM           | 577081102 | 1,589  |
| MATTHEWS INTL CORP           | CL A          | 577128101 | 1,244  |
| MATTHEWS INTL CORP           | CL A          | 577128101 | 6,047  |
| MATTSON TECHNOLOGY INC       | COM           | 577223100 | 2      |
| MATTSON TECHNOLOGY INC       | COM           | 577223100 | 1,921  |
| MAXYGEN INC                  | COM           | 577776107 | 858    |
| MAXIMUS INC                  | COM           | 577933104 | 3,351  |
| MCAFEE INC                   | COM           | 579064106 | 2      |
| MCAFEE INC                   | COM           | 579064106 | 35     |
| MCAFEE INC                   | COM           | 579064106 | 3,168  |
| MCAFEE INC                   | COM           | 579064106 | 528    |
| MCCORMICK & CO INC           | COM NON VTG   | 579780206 | 689    |
| MCCORMICK & SCHMICKS SEAFD R | COM           | 579793100 | 1,334  |
| MCDONALDS CORP               | COM           | 580135101 | 12     |
| MCDONALDS CORP               | COM           | 580135101 | 12     |
| MCDONALDS CORP               | COM           | 580135101 | 23     |
| MCDONALDS CORP               | COM           | 580135101 | 81     |
| MCDONALDS CORP               | COM           | 580135101 | 152    |
| MCDONALDS CORP               | COM           | 580135101 | 193    |
| MCDONALDS CORP               | COM           | 580135101 | 242    |
| MCDONALDS CORP               | COM           | 580135101 | 355    |
| MCDONALDS CORP               | COM           | 580135101 | 463    |
| MCDONALDS CORP               | COM           | 580135101 | 524    |
| MCDONALDS CORP               | COM           | 580135101 | 592    |
| MCDONALDS CORP               | COM           | 580135101 | 1,056  |
| MCDONALDS CORP               | COM           | 580135101 | 1,213  |
| MCDONALDS CORP               | COM           | 580135101 | 1,228  |
| MCDONALDS CORP               | COM           | 580135101 | 1,778  |
| MCDONALDS CORP               | COM           | 580135101 | 4,050  |
| MCDONALDS CORP               | COM           | 580135101 | 13,661 |
| MCDONALDS CORP               | COM           | 580135101 | 11,718 |
| MCGRATH RENTCORP             | COM           | 580589109 | 1,360  |
| MCGRATH RENTCORP             | COM           | 580589109 | 2,178  |
| MCGRAW HILL COS INC          | COM           | 580645109 | 41     |
| MCGRAW HILL COS INC          | COM           | 580645109 | 136    |
| MCGRAW HILL COS INC          | COM           | 580645109 | 218    |
| MCGRAW HILL COS INC          | COM           | 580645109 | 548    |
| MCGRAW HILL COS INC          | COM           | 580645109 | 568    |
| MCGRAW HILL COS INC          | COM           | 580645109 | 10,767 |
| MCGRAW HILL COS INC          | COM           | 580645109 | 4,090  |
| MEADWESTVACO CORP            | COM           | 583334107 | 728    |
| MEASUREMENT SPECIALTIES INC  | COM           | 583421102 | 784    |
| MEASUREMENT SPECIALTIES INC  | COM           | 583421102 | 1,220  |
| MECHEL OAO                   | SPONSORED ADR | 583840103 | 31     |
| MECHEL OAO                   | SPONSORED ADR | 583840103 | 986    |

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|                         |      |           |        |
|-------------------------|------|-----------|--------|
| MEDAREX INC             | COM  | 583916101 | 3      |
| MEDAREX INC             | COM  | 583916101 | 312    |
| MEDIA GEN INC           | CL A | 584404107 | 1,728  |
| MEDICINES CO            | COM  | 584688105 | 1,254  |
| MEDIMMUNE INC           | COM  | 584699102 | 1,092  |
| MEDTRONIC INC           | COM  | 585055106 | 145    |
| MEDTRONIC INC           | COM  | 585055106 | 166    |
| MEDTRONIC INC           | COM  | 585055106 | 224    |
| MEDTRONIC INC           | COM  | 585055106 | 529    |
| MEDTRONIC INC           | COM  | 585055106 | 640    |
| MEDTRONIC INC           | COM  | 585055106 | 648    |
| MEDTRONIC INC           | COM  | 585055106 | 1,029  |
| MEDTRONIC INC           | COM  | 585055106 | 1,693  |
| MEDTRONIC INC           | COM  | 585055106 | 1,927  |
| MEDTRONIC INC           | COM  | 585055106 | 2,017  |
| MEDTRONIC INC           | COM  | 585055106 | 3,355  |
| MEDTRONIC INC           | COM  | 585055106 | 3,653  |
| MEDTRONIC INC           | COM  | 585055106 | 10,065 |
| MELCO PBL ENTMNT LTD    | ADR  | 585464100 | 1      |
| MELCO PBL ENTMNT LTD    | ADR  | 585464100 | 14     |
| MELCO PBL ENTMNT LTD    | ADR  | 585464100 | 1,592  |
| MENS WEARHOUSE INC      | COM  | 587118100 | 199    |
| MENS WEARHOUSE INC      | COM  | 587118100 | 5,087  |
| MENTOR GRAPHICS CORP    | COM  | 587200106 | 1,196  |
| MERCER INTL INC         | COM  | 588056101 | 1,283  |
| MERCK & CO INC          | COM  | 589331107 | 5      |
| MERCK & CO INC          | COM  | 589331107 | 10     |
| MERCK & CO INC          | COM  | 589331107 | 40     |
| MERCK & CO INC          | COM  | 589331107 | 79     |
| MERCK & CO INC          | COM  | 589331107 | 80     |
| MERCK & CO INC          | COM  | 589331107 | 90     |
| MERCK & CO INC          | COM  | 589331107 | 100    |
| MERCK & CO INC          | COM  | 589331107 | 100    |
| MERCK & CO INC          | COM  | 589331107 | 287    |
| MERCK & CO INC          | COM  | 589331107 | 374    |
| MERCK & CO INC          | COM  | 589331107 | 408    |
| MERCK & CO INC          | COM  | 589331107 | 930    |
| MERCK & CO INC          | COM  | 589331107 | 980    |
| MERCK & CO INC          | COM  | 589331107 | 1,194  |
| MERCK & CO INC          | COM  | 589331107 | 1,404  |
| MERCK & CO INC          | COM  | 589331107 | 1,419  |
| MERCK & CO INC          | COM  | 589331107 | 1,507  |
| MERCK & CO INC          | COM  | 589331107 | 2,077  |
| MERCK & CO INC          | COM  | 589331107 | 2,715  |
| MERCK & CO INC          | COM  | 589331107 | 4,377  |
| MERCK & CO INC          | COM  | 589331107 | 5,748  |
| MERCK & CO INC          | COM  | 589331107 | 8,630  |
| MERCK & CO INC          | COM  | 589331107 | 16,250 |
| MERCK & CO INC          | COM  | 589331107 | 18,432 |
| MERCURY COMPUTER SYS    | COM  | 589378108 | 2      |
| MERCURY COMPUTER SYS    | COM  | 589378108 | 1,184  |
| MERIDIAN BIOSCIENCE INC | COM  | 589584101 | 2,438  |
| MERIT MED SYS INC       | COM  | 589889104 | 80     |
| MERIT MED SYS INC       | COM  | 589889104 | 1,403  |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 0      |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 43     |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 55     |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 62     |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 176    |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 223    |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 351    |
| MERRILL LYNCH & CO INC  | COM  | 590188108 | 437    |

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|                              |          |           |        |
|------------------------------|----------|-----------|--------|
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 1,157  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 2,157  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 2,471  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 3,982  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 8,802  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 9,542  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 13,334 |
| MERUELO MADDUX PROPERTIES IN | COM      | 590473104 | 1,681  |
| MESA AIR GROUP INC           | COM      | 590479101 | 704    |
| METABOLIX INC                | COM      | 591018809 | 75     |
| METABOLIX INC                | COM      | 591018809 | 755    |
| METAL MGMT INC               | COM NEW  | 591097209 | 2,672  |
| METHODE ELECTRS INC          | COM      | 591520200 | 1,582  |
| METROPCS COMMUNICATIONS INC  | COM      | 591708102 | 1,084  |
| MEXICO FD INC                | COM      | 592835102 | 927    |
| MICREL INC                   | COM      | 594793101 | 3,782  |
| MICROS SYS INC               | COM      | 594901100 | 0      |
| MICROS SYS INC               | COM      | 594901100 | 3,637  |
| MICROSOFT CORP               | COM      | 594918104 | 5      |
| MICROSOFT CORP               | COM      | 594918104 | 21     |
| MICROSOFT CORP               | COM      | 594918104 | 54     |
| MICROSOFT CORP               | COM      | 594918104 | 62     |
| MICROSOFT CORP               | COM      | 594918104 | 88     |
| MICROSOFT CORP               | COM      | 594918104 | 536    |
| MICROSOFT CORP               | COM      | 594918104 | 628    |
| MICROSOFT CORP               | COM      | 594918104 | 943    |
| MICROSOFT CORP               | COM      | 594918104 | 996    |
| MICROSOFT CORP               | COM      | 594918104 | 1,153  |
| MICROSOFT CORP               | COM      | 594918104 | 2,195  |
| MICROSOFT CORP               | COM      | 594918104 | 1,638  |
| MICROSOFT CORP               | COM      | 594918104 | 1,662  |
| MICROSOFT CORP               | COM      | 594918104 | 1,800  |
| MICROSOFT CORP               | COM      | 594918104 | 1,823  |
| MICROSOFT CORP               | COM      | 594918104 | 2,443  |
| MICROSOFT CORP               | COM      | 594918104 | 2,723  |
| MICROSOFT CORP               | COM      | 594918104 | 2,779  |
| MICROSOFT CORP               | COM      | 594918104 | 2,875  |
| MICROSOFT CORP               | COM      | 594918104 | 2,949  |
| MICROSOFT CORP               | COM      | 594918104 | 3,232  |
| MICROSOFT CORP               | COM      | 594918104 | 4,965  |
| MICROSOFT CORP               | COM      | 594918104 | 6,604  |
| MICROSOFT CORP               | COM      | 594918104 | 11,883 |
| MICROSOFT CORP               | COM      | 594918104 | 23,265 |
| MICROSOFT CORP               | COM      | 594918104 | 25,595 |
| MICROSOFT CORP               | COM      | 594918104 | 74,818 |
| MICROSOFT CORP               | COM      | 594918104 | 49,165 |
| MICROSTRATEGY INC            | CL A NEW | 594972408 | 9      |
| MICROSTRATEGY INC            | CL A NEW | 594972408 | 3,863  |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 36     |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 435    |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 817    |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 3      |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 16     |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 54     |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 56     |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 111    |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 215    |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 372    |
| MICRON TECHNOLOGY INC        | COM      | 595112103 | 1,337  |
| MICROSEMI CORP               | COM      | 595137100 | 5      |
| MICROSEMI CORP               | COM      | 595137100 | 392    |
| MIDAS GROUP INC              | COM      | 595626102 | 1,376  |



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|                              |               |           |         |
|------------------------------|---------------|-----------|---------|
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 122     |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 297     |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 47,582  |
| MIDLAND CO                   | COM           | 597486109 | 1,568   |
| MIDWEST BANC HOLDINGS INC    | COM           | 598251106 | 1       |
| MIDWEST BANC HOLDINGS INC    | COM           | 598251106 | 1,029   |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 2       |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 11      |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 118     |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 132     |
| MILLENNIUM PHARMACEUTICALS I | COM           | 599902103 | 317     |
| MILLER HERMAN INC            | COM           | 600544100 | 4,694   |
| MILLER INDS INC TENN         | COM NEW       | 600551204 | 1,041   |
| MILLIPORE CORP               | COM           | 601073109 | 26      |
| MILLIPORE CORP               | COM           | 601073109 | 739     |
| MINDSPEED TECHNOLOGIES INC   | COM           | 602682106 | 1       |
| MINDSPEED TECHNOLOGIES INC   | COM           | 602682106 | 1       |
| MINDSPEED TECHNOLOGIES INC   | COM           | 602682106 | 29      |
| MINDSPEED TECHNOLOGIES INC   | COM           | 602682106 | 513     |
| MINE SAFETY APPLIANCES CO    | COM           | 602720104 | 4,876   |
| MINERALS TECHNOLOGIES INC    | COM           | 603158106 | 3,250   |
| MIPS TECHNOLOGIES INC        | COM           | 604567107 | 1,418   |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 13      |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 40      |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 354     |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 724     |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 1,175   |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 1,275   |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 1,787   |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 1       |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 6       |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 23      |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 737     |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 1,302   |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 5,248   |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR | 607409109 | 2,692   |
| MODINE MFG CO                | COM           | 607828100 | 2,760   |
| MOLEX INC                    | COM           | 608554101 | 523     |
| MONARCH CASINO & RESORT INC  | COM           | 609027107 | 1,219   |
| MONOLITHIC PWR SYS INC       | COM           | 609839105 | 1,710   |
| MONRO MUFFLER BRAKE INC      | COM           | 610236101 | 1,760   |
| MONSTER WORLDWIDE INC        | COM           | 611742107 | 999     |
| MONSTER WORLDWIDE INC        | COM           | 611742107 | 760     |
| MOODYS CORP                  | COM           | 615369105 | 9       |
| MOODYS CORP                  | COM           | 615369105 | 50      |
| MOODYS CORP                  | COM           | 615369105 | 125     |
| MOODYS CORP                  | COM           | 615369105 | 142     |
| MOODYS CORP                  | COM           | 615369105 | 168     |
| MOODYS CORP                  | COM           | 615369105 | 174     |
| MOODYS CORP                  | COM           | 615369105 | 249     |
| MOODYS CORP                  | COM           | 615369105 | 342     |
| MOODYS CORP                  | COM           | 615369105 | 2,708   |
| MOOG INC                     | CL A          | 615394202 | 4       |
| MOOG INC                     | CL A          | 615394202 | 4,287   |
| MOOG INC                     | CL A          | 615394202 | 50,296  |
| MOOG INC                     | CL B          | 615394301 | 102,770 |
| MORGAN STANLEY               | COM NEW       | 617446448 | 13      |
| MORGAN STANLEY               | COM NEW       | 617446448 | 38      |
| MORGAN STANLEY               | COM NEW       | 617446448 | 59      |
| MORGAN STANLEY               | COM NEW       | 617446448 | 101     |
| MORGAN STANLEY               | COM NEW       | 617446448 | 126     |
| MORGAN STANLEY               | COM NEW       | 617446448 | 216     |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| MORGAN STANLEY               | COM NEW | 617446448 | 436    |
| MORGAN STANLEY               | COM NEW | 617446448 | 609    |
| MORGAN STANLEY               | COM NEW | 617446448 | 1,081  |
| MORGAN STANLEY               | COM NEW | 617446448 | 2,214  |
| MORGAN STANLEY               | COM NEW | 617446448 | 2,272  |
| MORGAN STANLEY               | COM NEW | 617446448 | 4,328  |
| MORGAN STANLEY               | COM NEW | 617446448 | 8,818  |
| MORGAN STANLEY               | COM NEW | 617446448 | 12,586 |
| MORGAN STANLEY               | COM NEW | 617446448 | 16,774 |
| MORNINGSTAR INC              | COM     | 617700109 | 2,890  |
| MORTONS RESTAURANT GRP INC N | COM     | 619430101 | 787    |
| MOTOROLA INC                 | COM     | 620076109 | 1      |
| MOTOROLA INC                 | COM     | 620076109 | 3      |
| MOTOROLA INC                 | COM     | 620076109 | 11     |
| MOTOROLA INC                 | COM     | 620076109 | 16     |
| MOTOROLA INC                 | COM     | 620076109 | 53     |
| MOTOROLA INC                 | COM     | 620076109 | 32     |
| MOTOROLA INC                 | COM     | 620076109 | 58     |
| MOTOROLA INC                 | COM     | 620076109 | 112    |
| MOTOROLA INC                 | COM     | 620076109 | 144    |
| MOTOROLA INC                 | COM     | 620076109 | 192    |
| MOTOROLA INC                 | COM     | 620076109 | 272    |
| MOTOROLA INC                 | COM     | 620076109 | 420    |
| MOTOROLA INC                 | COM     | 620076109 | 667    |
| MOTOROLA INC                 | COM     | 620076109 | 690    |
| MOTOROLA INC                 | COM     | 620076109 | 702    |
| MOTOROLA INC                 | COM     | 620076109 | 796    |
| MOTOROLA INC                 | COM     | 620076109 | 1,499  |
| MOTOROLA INC                 | COM     | 620076109 | 4,825  |
| MOTOROLA INC                 | COM     | 620076109 | 7,657  |
| MOTOROLA INC                 | COM     | 620076109 | 7,426  |
| MOVADO GROUP INC             | COM     | 624580106 | 1,071  |
| MUELLER INDS INC             | COM     | 624756102 | 1      |
| MUELLER INDS INC             | COM     | 624756102 | 4,181  |
| MULTIMEDIA GAMES INC         | COM     | 625453105 | 1,486  |
| MURPHY OIL CORP              | COM     | 626717102 | 1,391  |
| MYERS INDS INC               | COM     | 628464109 | 1,909  |
| MYLAN LABS INC               | COM     | 628530107 | 635    |
| NBT BANCORP INC              | COM     | 628778102 | 1,623  |
| NCI BUILDING SYS INC         | COM     | 628852105 | 176    |
| NCI BUILDING SYS INC         | COM     | 628852105 | 2,583  |
| NEC CORP                     | ADR     | 629050204 | 37     |
| NEC CORP                     | ADR     | 629050204 | 134    |
| NUCO2 INC                    | COM     | 629428103 | 912    |
| NUCO2 INC                    | COM     | 629428103 | 1,733  |
| NYMAGIC INC                  | COM     | 629484106 | 807    |
| NYSE EURONEXT                | COM     | 629491101 | 7      |
| NYSE EURONEXT                | COM     | 629491101 | 7      |
| NYSE EURONEXT                | COM     | 629491101 | 18     |
| NYSE EURONEXT                | COM     | 629491101 | 81     |
| NYSE EURONEXT                | COM     | 629491101 | 169    |
| NYSE EURONEXT                | COM     | 629491101 | 574    |
| NABI BIOPHARMACEUTICALS      | COM     | 629519109 | 2      |
| NABI BIOPHARMACEUTICALS      | COM     | 629519109 | 1,223  |
| NASH FINCH CO                | COM     | 631158102 | 1,818  |
| NATIONAL BEVERAGE CORP       | COM     | 635017106 | 288    |
| NATIONAL CINEMEDIA INC       | COM     | 635309107 | 4      |
| NATIONAL CINEMEDIA INC       | COM     | 635309107 | 4,209  |
| NATIONAL CITY CORP           | COM     | 635405103 | 23     |
| NATIONAL CITY CORP           | COM     | 635405103 | 119    |
| NATIONAL CITY CORP           | COM     | 635405103 | 613    |
| NATIONAL CITY CORP           | COM     | 635405103 | 630    |

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|                              |          |           |        |
|------------------------------|----------|-----------|--------|
| NATIONAL CITY CORP           | COM      | 635405103 | 789    |
| NATIONAL CITY CORP           | COM      | 635405103 | 3,142  |
| NATIONAL HEALTHCARE CORP     | COM      | 635906100 | 631    |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 3      |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 10     |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 27     |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 115    |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 269    |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 1,010  |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 1,500  |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 2,763  |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 5,052  |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 7,630  |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 13,427 |
| NATIONAL OILWELL VARCO INC   | COM      | 637071101 | 2,701  |
| NATIONAL PENN BANCSHARES INC | COM      | 637138108 | 1,401  |
| NATIONAL RETAIL PROPERTIES I | COM      | 637417106 | 3,262  |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 3      |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 6      |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 10     |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 49     |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 85     |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 170    |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 4,782  |
| NATIONAL SEMICONDUCTOR CORP  | COM      | 637640103 | 1,464  |
| NATIONWIDE HEALTH PPTYS INC  | COM      | 638620104 | 3,520  |
| NAVIGATORS GROUP INC         | COM      | 638904102 | 175    |
| NAVIGATORS GROUP INC         | COM      | 638904102 | 2,371  |
| NATUS MEDICAL INC DEL        | COM      | 639050103 | 1,434  |
| NEENAH PAPER INC             | COM      | 640079109 | 0      |
| NEENAH PAPER INC             | COM      | 640079109 | 1      |
| NEENAH PAPER INC             | COM      | 640079109 | 52     |
| NEENAH PAPER INC             | COM      | 640079109 | 2,124  |
| NEKTAR THERAPEUTICS          | COM      | 640268108 | 2      |
| NEKTAR THERAPEUTICS          | COM      | 640268108 | 2,209  |
| NEW HAMPSHIRE THRIFT BANCSHS | COM      | 644722100 | 788    |
| NEW JERSEY RES               | COM      | 646025106 | 0      |
| NEW JERSEY RES               | COM      | 646025106 | 4,090  |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 55     |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 424    |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 2,279  |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 7,730  |
| NEW YORK & CO INC            | COM      | 649295102 | 1,010  |
| NEW YORK CMNTY BANCORP INC   | COM      | 649445103 | 565    |
| NEW YORK TIMES CO            | CL A     | 650111107 | 1      |
| NEW YORK TIMES CO            | CL A     | 650111107 | 368    |
| NEW YORK TIMES CO            | CL A     | 650111107 | 568    |
| NEWALLIANCE BANCSHARES INC   | COM      | 650203102 | 6,078  |
| NEWELL RUBBERMAID INC        | COM      | 651229106 | 86     |
| NEWELL RUBBERMAID INC        | COM      | 651229106 | 118    |
| NEWELL RUBBERMAID INC        | COM      | 651229106 | 887    |
| NEWELL RUBBERMAID INC        | COM      | 651229106 | 1,138  |
| NEWFIELD EXPL CO             | COM      | 651290108 | 492    |
| NEWMARKET CORP               | COM      | 651587107 | 1,745  |
| NEWMONT MINING CORP          | COM      | 651639106 | 4      |
| NEWMONT MINING CORP          | COM      | 651639106 | 6      |
| NEWMONT MINING CORP          | COM      | 651639106 | 12     |
| NEWMONT MINING CORP          | COM      | 651639106 | 17     |
| NEWMONT MINING CORP          | COM      | 651639106 | 23     |
| NEWMONT MINING CORP          | COM      | 651639106 | 66     |
| NEWMONT MINING CORP          | COM      | 651639106 | 39     |
| NEWMONT MINING CORP          | COM      | 651639106 | 100    |

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|                          |                  |           |        |
|--------------------------|------------------|-----------|--------|
| NEWMONT MINING CORP      | COM              | 651639106 | 245    |
| NEWMONT MINING CORP      | COM              | 651639106 | 418    |
| NEWMONT MINING CORP      | COM              | 651639106 | 1,490  |
| NEWMONT MINING CORP      | COM              | 651639106 | 3,140  |
| NEWMONT MINING CORP      | COM              | 651639106 | 4,248  |
| NEWMONT MINING CORP      | COM              | 651639106 | 28,978 |
| NEWMONT MINING CORP      | COM              | 651639106 | 2,752  |
| NEWPARK RES INC          | COM PAR \$.01NEW | 651718504 | 2,990  |
| NEWPORT CORP             | COM              | 651824104 | 2,734  |
| NICE SYS LTD             | SPONSORED ADR    | 653656108 | 825    |
| NICOR INC                | COM              | 654086107 | 4,684  |
| NIKE INC                 | CL B             | 654106103 | 3      |
| NIKE INC                 | CL B             | 654106103 | 6      |
| NIKE INC                 | CL B             | 654106103 | 10     |
| NIKE INC                 | CL B             | 654106103 | 19     |
| NIKE INC                 | CL B             | 654106103 | 222    |
| NIKE INC                 | CL B             | 654106103 | 578    |
| NIKE INC                 | CL B             | 654106103 | 799    |
| NIKE INC                 | CL B             | 654106103 | 1,606  |
| NIKE INC                 | CL B             | 654106103 | 4,795  |
| NIKE INC                 | CL B             | 654106103 | 34,962 |
| NIKE INC                 | CL B             | 654106103 | 1,464  |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR    | 654624105 | 35     |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR    | 654624105 | 70     |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR    | 654624105 | 270    |
| NIPPON TELEG & TEL CORP  | SPONSORED ADR    | 654624105 | 1,495  |
| NIS GROUP CO LTD         | SP ADR 10 ORD    | 654655109 | 341    |
| NISSAN MOTORS            | SPONSORED ADR    | 654744408 | 8      |
| NISSAN MOTORS            | SPONSORED ADR    | 654744408 | 826    |
| NISSAN MOTORS            | SPONSORED ADR    | 654744408 | 2,644  |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 6      |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 15     |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 16     |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 31     |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 141    |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 141    |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 225    |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 225    |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 610    |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 739    |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 2,131  |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 3,195  |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 5,398  |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 8,469  |
| NOKIA CORP               | SPONSORED ADR    | 654902204 | 10,649 |
| NOBLE ENERGY INC         | COM              | 655044105 | 825    |
| NORDSON CORP             | COM              | 655663102 | 5      |
| NORDSON CORP             | COM              | 655663102 | 5,138  |
| NORDSTROM INC            | COM              | 655664100 | 1,632  |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 6      |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 21     |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 58     |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 83     |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 101    |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 154    |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 770    |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 2,076  |
| NORFOLK SOUTHERN CORP    | COM              | 655844108 | 3,434  |
| NORTEL NETWORKS CORP NEW | COM NEW          | 656568508 | 2      |
| NORTEL NETWORKS CORP NEW | COM NEW          | 656568508 | 3      |
| NORTEL NETWORKS CORP NEW | COM NEW          | 656568508 | 10     |
| NORTEL NETWORKS CORP NEW | COM NEW          | 656568508 | 120    |

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|                              |         |           |       |
|------------------------------|---------|-----------|-------|
| NORTEL NETWORKS CORP NEW     | COM NEW | 656568508 | 197   |
| NORTEL NETWORKS CORP NEW     | COM NEW | 656568508 | 1,348 |
| NORTH PITTSBURGH SYS INC     | COM     | 661562108 | 818   |
| NORTHEAST UTILS              | COM     | 664397106 | 351   |
| NORTHEAST UTILS              | COM     | 664397106 | 471   |
| NORTHERN ORION RES INC       | COM     | 665575106 | 196   |
| NORTHERN TR CORP             | COM     | 665859104 | 1,972 |
| NORTHGATE MINERALS CORP      | COM     | 666416102 | 1     |
| NORTHGATE MINERALS CORP      | COM     | 666416102 | 93    |
| NORTHGATE MINERALS CORP      | COM     | 666416102 | 356   |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 35    |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 467   |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 771   |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 826   |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 1,017 |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 7,228 |
| NORTHROP GRUMMAN CORP        | COM     | 666807102 | 4,327 |
| NORTHWEST BANCORP INC PA     | COM     | 667328108 | 1,424 |
| NORTHWEST NAT GAS CO         | COM     | 667655104 | 416   |
| NORTHWEST NAT GAS CO         | COM     | 667655104 | 3,644 |
| NOVAVAX INC                  | COM     | 670002104 | 140   |
| NOVELL INC                   | COM     | 670006105 | 1     |
| NOVELL INC                   | COM     | 670006105 | 8     |
| NOVELL INC                   | COM     | 670006105 | 114   |
| NOVELL INC                   | COM     | 670006105 | 239   |
| NOVELL INC                   | COM     | 670006105 | 148   |
| NOVELLUS SYS INC             | COM     | 670008101 | 613   |
| NOVEN PHARMACEUTICALS INC    | COM     | 670009109 | 94    |
| NOVEN PHARMACEUTICALS INC    | COM     | 670009109 | 2,099 |
| NUCOR CORP                   | COM     | 670346105 | 6     |
| NUCOR CORP                   | COM     | 670346105 | 11    |
| NUCOR CORP                   | COM     | 670346105 | 13    |
| NUCOR CORP                   | COM     | 670346105 | 88    |
| NUCOR CORP                   | COM     | 670346105 | 235   |
| NUCOR CORP                   | COM     | 670346105 | 255   |
| NUCOR CORP                   | COM     | 670346105 | 2,854 |
| NUVASIVE INC                 | COM     | 670704105 | 192   |
| NUVASIVE INC                 | COM     | 670704105 | 1,411 |
| O CHARLEYS INC               | COM     | 670823103 | 1     |
| O CHARLEYS INC               | COM     | 670823103 | 1,730 |
| OM GROUP INC                 | COM     | 670872100 | 37    |
| OM GROUP INC                 | COM     | 670872100 | 4,967 |
| NUVEEN NY SELECT QUALITY MUN | COM     | 670976109 | 142   |
| OSI PHARMACEUTICALS INC      | COM     | 671040103 | 43    |
| OSI PHARMACEUTICALS INC      | COM     | 671040103 | 7,734 |
| OSI SYSTEMS INC              | COM     | 671044105 | 0     |
| OSI SYSTEMS INC              | COM     | 671044105 | 14    |
| OSI SYSTEMS INC              | COM     | 671044105 | 1,727 |
| OYO GEOSPACE CORP            | COM     | 671074102 | 1,278 |
| OAKLEY INC                   | COM     | 673662102 | 1,527 |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 9     |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 23    |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 43    |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 43    |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 64    |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 81    |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 87    |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 228   |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 530   |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 2,438 |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 3,999 |
| OCCIDENTAL PETE CORP DEL     | COM     | 674599105 | 7,779 |

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|                             |               |           |       |
|-----------------------------|---------------|-----------|-------|
| OCCIDENTAL PETE CORP DEL    | COM           | 674599105 | 8,195 |
| OCEANFIRST FINL CORP        | COM           | 675234108 | 398   |
| OCWEN FINL CORP             | COM NEW       | 675746309 | 1,269 |
| OFFICE DEPOT INC            | COM           | 676220106 | 6     |
| OFFICE DEPOT INC            | COM           | 676220106 | 28    |
| OFFICE DEPOT INC            | COM           | 676220106 | 51    |
| OFFICE DEPOT INC            | COM           | 676220106 | 303   |
| OFFICE DEPOT INC            | COM           | 676220106 | 309   |
| OFFICE DEPOT INC            | COM           | 676220106 | 752   |
| OFFICE DEPOT INC            | COM           | 676220106 | 1,490 |
| OHIO CAS CORP               | COM           | 677240103 | 9,178 |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 17    |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 87    |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 101   |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 140   |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 140   |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 262   |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 507   |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 1,364 |
| OIL SVC HOLDRS TR           | DEPOSTRY RCPT | 678002106 | 1,919 |
| OIL STS INTL INC            | COM           | 678026105 | 0     |
| OIL STS INTL INC            | COM           | 678026105 | 3,276 |
| OLD DOMINION FGHT LINES INC | COM           | 679580100 | 3,681 |
| OLD NATL BANCORP IND        | COM           | 680033107 | 4,121 |
| OLD REP INTL CORP           | COM           | 680223104 | 489   |
| OLD REP INTL CORP           | COM           | 680223104 | 480   |
| OLIN CORP                   | COM PAR \$1   | 680665205 | 17    |
| OLIN CORP                   | COM PAR \$1   | 680665205 | 21    |
| OLIN CORP                   | COM PAR \$1   | 680665205 | 196   |
| OMNICARE INC                | COM           | 681904108 | 519   |
| OMNICOM GROUP INC           | COM           | 681919106 | 6     |
| OMNICOM GROUP INC           | COM           | 681919106 | 27    |
| OMNICOM GROUP INC           | COM           | 681919106 | 159   |
| OMNICOM GROUP INC           | COM           | 681919106 | 204   |
| OMNICOM GROUP INC           | COM           | 681919106 | 531   |
| OMNICOM GROUP INC           | COM           | 681919106 | 572   |
| OMNICOM GROUP INC           | COM           | 681919106 | 1,883 |
| OMNICOM GROUP INC           | COM           | 681919106 | 2,924 |
| OMNICOM GROUP INC           | COM           | 681919106 | 2,971 |
| OMNICOM GROUP INC           | COM           | 681919106 | 1,518 |
| OMEGA HEALTHCARE INVS INC   | COM           | 681936100 | 801   |
| OMNOVA SOLUTIONS INC        | COM           | 682129101 | 6     |
| OMNOVA SOLUTIONS INC        | COM           | 682129101 | 194   |
| ON ASSIGNMENT INC           | COM           | 682159108 | 1,489 |
| ON SEMICONDUCTOR CORP       | COM           | 682189105 | 0     |
| ON SEMICONDUCTOR CORP       | COM           | 682189105 | 4     |
| ON SEMICONDUCTOR CORP       | COM           | 682189105 | 5,707 |
| ONE LIBERTY PPTYS INC       | COM           | 682406103 | 1,360 |
| OPENWAVE SYS INC            | COM NEW       | 683718308 | 2,420 |
| OPTION CARE INC             | COM           | 683948103 | 806   |
| OPTIONSPRESS HLDGS INC      | COM           | 684010101 | 1,333 |
| ORMAT TECHNOLOGIES INC      | COM           | 686688102 | 9     |
| ORMAT TECHNOLOGIES INC      | COM           | 686688102 | 28    |
| ORMAT TECHNOLOGIES INC      | COM           | 686688102 | 4,820 |
| OTTER TAIL CORP             | COM           | 689648103 | 2,533 |
| OUTDOOR CHANNEL HLDGS INC   | COM NEW       | 690027206 | 337   |
| OWENS & MINOR INC NEW       | COM           | 690732102 | 0     |
| OWENS & MINOR INC NEW       | COM           | 690732102 | 749   |
| OWENS & MINOR INC NEW       | COM           | 690732102 | 2,944 |
| OWENS CORNING NEW           | COM           | 690742101 | 1,990 |
| OXFORD INDS INC             | COM           | 691497309 | 631   |
| P A M TRANSN SVCS INC       | COM           | 693149106 | 256   |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| PDF SOLUTIONS INC            | COM           | 693282105 | 686    |
| PHH CORP                     | COM NEW       | 693320202 | 0      |
| PHH CORP                     | COM NEW       | 693320202 | 6,252  |
| PICO HLDGS INC               | COM NEW       | 693366205 | 5      |
| PICO HLDGS INC               | COM NEW       | 693366205 | 237    |
| PICO HLDGS INC               | COM NEW       | 693366205 | 1,049  |
| PLX TECHNOLOGY INC           | COM           | 693417107 | 1,213  |
| PMA CAP CORP                 | CL A          | 693419202 | 1      |
| PMA CAP CORP                 | CL A          | 693419202 | 881    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 270    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 1,071  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 6,330  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 3,487  |
| POSCO                        | SPONSORED ADR | 693483109 | 0      |
| POSCO                        | SPONSORED ADR | 693483109 | 2      |
| POSCO                        | SPONSORED ADR | 693483109 | 4      |
| POSCO                        | SPONSORED ADR | 693483109 | 14     |
| POSCO                        | SPONSORED ADR | 693483109 | 32     |
| POSCO                        | SPONSORED ADR | 693483109 | 53     |
| POSCO                        | SPONSORED ADR | 693483109 | 118    |
| POSCO                        | SPONSORED ADR | 693483109 | 180    |
| POSCO                        | SPONSORED ADR | 693483109 | 240    |
| POSCO                        | SPONSORED ADR | 693483109 | 1,376  |
| POSCO                        | SPONSORED ADR | 693483109 | 1,702  |
| POSCO                        | SPONSORED ADR | 693483109 | 3,731  |
| POSCO                        | SPONSORED ADR | 693483109 | 1,601  |
| PPG INDS INC                 | COM           | 693506107 | 15     |
| PPG INDS INC                 | COM           | 693506107 | 183    |
| PPG INDS INC                 | COM           | 693506107 | 381    |
| PPG INDS INC                 | COM           | 693506107 | 674    |
| PPG INDS INC                 | COM           | 693506107 | 719    |
| PPG INDS INC                 | COM           | 693506107 | 1,996  |
| PACCAR INC                   | COM           | 693718108 | 2,246  |
| PACIFIC SUNWEAR CALIF INC    | COM           | 694873100 | 11     |
| PACIFIC SUNWEAR CALIF INC    | COM           | 694873100 | 5,656  |
| PACKETEER INC                | COM           | 695210104 | 1,144  |
| PACTIV CORP                  | COM           | 695257105 | 3      |
| PACTIV CORP                  | COM           | 695257105 | 8      |
| PACTIV CORP                  | COM           | 695257105 | 19     |
| PACTIV CORP                  | COM           | 695257105 | 282    |
| PACTIV CORP                  | COM           | 695257105 | 3,418  |
| PACTIV CORP                  | COM           | 695257105 | 716    |
| PAETEC HOLDING CORP          | COM           | 695459107 | 3,050  |
| PALL CORP                    | COM           | 696429307 | 16     |
| PALL CORP                    | COM           | 696429307 | 22     |
| PALL CORP                    | COM           | 696429307 | 85     |
| PALL CORP                    | COM           | 696429307 | 10,748 |
| PALL CORP                    | COM           | 696429307 | 968    |
| PALM INC NEW                 | COM           | 696643105 | 0      |
| PALM INC NEW                 | COM           | 696643105 | 1      |
| PALM INC NEW                 | COM           | 696643105 | 5      |
| PALM INC NEW                 | COM           | 696643105 | 11     |
| PALM INC NEW                 | COM           | 696643105 | 48     |
| PALM INC NEW                 | COM           | 696643105 | 6,278  |
| PALOMAR MED TECHNOLOGIES INC | COM NEW       | 697529303 | 2,066  |
| PANTRY INC                   | COM           | 698657103 | 4,501  |
| PAPA JOHNS INTL INC          | COM           | 698813102 | 419    |
| PARALLEL PETE CORP DEL       | COM           | 699157103 | 0      |
| PARALLEL PETE CORP DEL       | COM           | 699157103 | 3,536  |
| PARAMETRIC TECHNOLOGY CORP   | COM NEW       | 699173209 | 4,967  |
| PAREXEL INTL CORP            | COM           | 699462107 | 246    |
| PAREXEL INTL CORP            | COM           | 699462107 | 4,064  |

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|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| PARK ELECTROCHEMICAL CORP  | COM           | 700416209 | 1,946  |
| PARK NATL CORP             | COM           | 700658107 | 2,398  |
| PARKER DRILLING CO         | COM           | 701081101 | 4,880  |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 20     |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 39     |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 107    |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 166    |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 352    |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 426    |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 1,406  |
| PARKER HANNIFIN CORP       | COM           | 701094104 | 1,795  |
| PATNI COMPUTER SYS         | SPONS ADR     | 703248203 | 559    |
| PATNI COMPUTER SYS         |               | 703248203 | 140    |
| PATNI COMPUTER SYS         |               | 703248203 | 6,459  |
| PATTERSON COMPANIES INC    | COM           | 703395103 | 684    |
| PATTERSON UTI ENERGY INC   | COM           | 703481101 | 20     |
| PATTERSON UTI ENERGY INC   | COM           | 703481101 | 78     |
| PATTERSON UTI ENERGY INC   | COM           | 703481101 | 908    |
| PATTERSON UTI ENERGY INC   | COM           | 703481101 | 478    |
| PAYCHEX INC                | COM           | 704326107 | 74     |
| PAYCHEX INC                | COM           | 704326107 | 452    |
| PAYCHEX INC                | COM           | 704326107 | 873    |
| PAYCHEX INC                | COM           | 704326107 | 2,271  |
| PAYLESS SHOESOURCE INC     | COM           | 704379106 | 38     |
| PAYLESS SHOESOURCE INC     | COM           | 704379106 | 4,282  |
| PEABODY ENERGY CORP        | COM           | 704549104 | 0      |
| PEABODY ENERGY CORP        | COM           | 704549104 | 22     |
| PEABODY ENERGY CORP        | COM           | 704549104 | 56     |
| PEABODY ENERGY CORP        | COM           | 704549104 | 92     |
| PEABODY ENERGY CORP        | COM           | 704549104 | 191    |
| PEABODY ENERGY CORP        | COM           | 704549104 | 452    |
| PEABODY ENERGY CORP        | COM           | 704549104 | 823    |
| PEABODY ENERGY CORP        | COM           | 704549104 | 4,330  |
| PEABODY ENERGY CORP        | COM           | 704549104 | 3,188  |
| PEABODY ENERGY CORP        | COM           | 704549104 | 4,973  |
| PEABODY ENERGY CORP        | COM           | 704549104 | 7,292  |
| PEABODY ENERGY CORP        | COM           | 704549104 | 1,258  |
| PEARSON PLC                | SPONSORED ADR | 705015105 | 10     |
| PEARSON PLC                | SPONSORED ADR | 705015105 | 3,985  |
| PEETS COFFEE & TEA INC     | COM           | 705560100 | 1,208  |
| PEGASYSTEMS INC            | COM           | 705573103 | 460    |
| PENGROWTH ENERGY TR        | TR UNIT NEW   | 706902509 | 10     |
| PENGROWTH ENERGY TR        | TR UNIT NEW   | 706902509 | 182    |
| PENGROWTH ENERGY TR        | TR UNIT NEW   | 706902509 | 3,680  |
| PENN VA CORP               | COM           | 707882106 | 4,132  |
| PENN WEST ENERGY TR        | TR UNIT       | 707885109 | 667    |
| PENN WEST ENERGY TR        | TR UNIT       | 707885109 | 2,898  |
| PENNEY J C INC             | COM           | 708160106 | 36     |
| PENNEY J C INC             | COM           | 708160106 | 50     |
| PENNEY J C INC             | COM           | 708160106 | 51     |
| PENNEY J C INC             | COM           | 708160106 | 54     |
| PENNEY J C INC             | COM           | 708160106 | 72     |
| PENNEY J C INC             | COM           | 708160106 | 101    |
| PENNEY J C INC             | COM           | 708160106 | 195    |
| PENNEY J C INC             | COM           | 708160106 | 440    |
| PENNEY J C INC             | COM           | 708160106 | 1,574  |
| PENNEY J C INC             | COM           | 708160106 | 2,600  |
| PENNS WOODS BANCORP INC    | COM           | 708430103 | 6,964  |
| PENSON WORLDWIDE INC       | COM           | 709600100 | 896    |
| PENTAIR INC                | COM           | 709631105 | 21     |
| PENTAIR INC                | COM           | 709631105 | 11,358 |
| PENWEST PHARMACEUTICALS CO | COM           | 709754105 | 1,001  |



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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| PEOPLES BANCORP AUBURN IND   | COM           | 709788103 | 409    |
| PEOPLESUPPORT INC            | COM           | 712714302 | 1,152  |
| PEP BOYS MANNY MOE & JACK    | COM           | 713278109 | 0      |
| PEP BOYS MANNY MOE & JACK    | COM           | 713278109 | 1,658  |
| PEPCO HOLDINGS INC           | COM           | 713291102 | 458    |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 569    |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 924    |
| PEPSICO INC                  | COM           | 713448108 | 31     |
| PEPSICO INC                  | COM           | 713448108 | 32     |
| PEPSICO INC                  | COM           | 713448108 | 36     |
| PEPSICO INC                  | COM           | 713448108 | 62     |
| PEPSICO INC                  | COM           | 713448108 | 71     |
| PEPSICO INC                  | COM           | 713448108 | 175    |
| PEPSICO INC                  | COM           | 713448108 | 202    |
| PEPSICO INC                  | COM           | 713448108 | 355    |
| PEPSICO INC                  | COM           | 713448108 | 356    |
| PEPSICO INC                  | COM           | 713448108 | 367    |
| PEPSICO INC                  | COM           | 713448108 | 701    |
| PEPSICO INC                  | COM           | 713448108 | 706    |
| PEPSICO INC                  | COM           | 713448108 | 726    |
| PEPSICO INC                  | COM           | 713448108 | 1,381  |
| PEPSICO INC                  | COM           | 713448108 | 2,151  |
| PEPSICO INC                  | COM           | 713448108 | 1,980  |
| PEPSICO INC                  | COM           | 713448108 | 2,102  |
| PEPSICO INC                  | COM           | 713448108 | 14,738 |
| PEPSICO INC                  | COM           | 713448108 | 21,925 |
| PEPSICO INC                  | COM           | 713448108 | 19,466 |
| PERFORMANCE FOOD GROUP CO    | COM           | 713755106 | 2,164  |
| PERICOM SEMICONDUCTOR CORP   | COM           | 713831105 | 1,288  |
| PERINI CORP                  | COM           | 713839108 | 1      |
| PERINI CORP                  | COM           | 713839108 | 2,869  |
| PEROT SYS CORP               | CL A          | 714265105 | 2      |
| PEROT SYS CORP               | CL A          | 714265105 | 18     |
| PEROT SYS CORP               | CL A          | 714265105 | 1,858  |
| PERRIGO CO                   | COM           | 714290103 | 0      |
| PERRIGO CO                   | COM           | 714290103 | 2,321  |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR | 715684106 | 2,613  |
| PETMED EXPRESS INC           | COM           | 716382106 | 1,046  |
| PETROHAWK ENERGY CORP        | COM           | 716495106 | 2,661  |
| PETROLEUM DEV CORP           | COM           | 716578109 | 0      |
| PETROLEUM DEV CORP           | COM           | 716578109 | 2,974  |
| PETROQUEST ENERGY INC        | COM           | 716748108 | 6,517  |
| PETSMART INC                 | COM           | 716768106 | 4      |
| PETSMART INC                 | COM           | 716768106 | 97     |
| PETSMART INC                 | COM           | 716768106 | 189    |
| PETSMART INC                 | COM           | 716768106 | 380    |
| PETSMART INC                 | COM           | 716768106 | 486    |
| PETSMART INC                 | COM           | 716768106 | 361    |
| PFIZER INC                   | COM           | 717081103 | 6      |
| PFIZER INC                   | COM           | 717081103 | 21     |
| PFIZER INC                   | COM           | 717081103 | 42     |
| PFIZER INC                   | COM           | 717081103 | 47     |
| PFIZER INC                   | COM           | 717081103 | 136    |
| PFIZER INC                   | COM           | 717081103 | 282    |
| PFIZER INC                   | COM           | 717081103 | 396    |
| PFIZER INC                   | COM           | 717081103 | 500    |
| PFIZER INC                   | COM           | 717081103 | 853    |
| PFIZER INC                   | COM           | 717081103 | 1,057  |
| PFIZER INC                   | COM           | 717081103 | 1,337  |
| PFIZER INC                   | COM           | 717081103 | 1,409  |
| PFIZER INC                   | COM           | 717081103 | 1,672  |
| PFIZER INC                   | COM           | 717081103 | 1,936  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| PFIZER INC                   | COM           | 717081103 | 2,676  |
| PFIZER INC                   | COM           | 717081103 | 4,006  |
| PFIZER INC                   | COM           | 717081103 | 6,956  |
| PFIZER INC                   | COM           | 717081103 | 7,061  |
| PFIZER INC                   | COM           | 717081103 | 9,645  |
| PFIZER INC                   | COM           | 717081103 | 9,980  |
| PFIZER INC                   | COM           | 717081103 | 11,821 |
| PFIZER INC                   | COM           | 717081103 | 16,642 |
| PFIZER INC                   | COM           | 717081103 | 18,843 |
| PFIZER INC                   | COM           | 717081103 | 24,920 |
| PFIZER INC                   | COM           | 717081103 | 31,433 |
| PHARMANET DEV GROUP INC      | COM           | 717148100 | 2,488  |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 3      |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 12     |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 412    |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 439    |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 3,157  |
| PHILLIPS VAN HEUSEN CORP     | COM           | 718592108 | 6      |
| PHILLIPS VAN HEUSEN CORP     | COM           | 718592108 | 535    |
| PHILLIPS VAN HEUSEN CORP     | COM           | 718592108 | 6,895  |
| PHOTRONICS INC               | COM           | 719405102 | 28     |
| PHOTRONICS INC               | COM           | 719405102 | 1,765  |
| PHYSICIANS FORMULA HLDGS INC | COM           | 719427106 | 1,046  |
| PIEDMONT NAT GAS INC         | COM           | 720186105 | 3,981  |
| PIER 1 IMPORTS INC           | COM           | 720279108 | 0      |
| PIER 1 IMPORTS INC           | COM           | 720279108 | 6      |
| PIER 1 IMPORTS INC           | COM           | 720279108 | 1,439  |
| PIKE ELEC CORP               | COM           | 721283109 | 928    |
| PILGRIMS PRIDE CORP          | COM           | 721467108 | 2,705  |
| PINNACLE ENTMT INC           | COM           | 723456109 | 6      |
| PINNACLE ENTMT INC           | COM           | 723456109 | 789    |
| PINNACLE WEST CAP CORP       | COM           | 723484101 | 652    |
| PIONEER COS INC              | COM NEW       | 723643300 | 1,740  |
| PIONEER DRILLING CO          | COM           | 723655106 | 1,180  |
| PIONEER NAT RES CO           | COM           | 723787107 | 573    |
| PITNEY BOWES INC             | COM           | 724479100 | 1,610  |
| PLANTRONICS INC NEW          | COM           | 727493108 | 1      |
| PLANTRONICS INC NEW          | COM           | 727493108 | 4,029  |
| PLAYBOY ENTERPRISES INC      | CL A          | 728117201 | 1,046  |
| PLEXUS CORP                  | COM           | 729132100 | 3,144  |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 68     |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 83     |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 110    |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 449    |
| PLUM CREEK TIMBER CO INC     | COM           | 729251108 | 1,336  |
| POLO RALPH LAUREN CORP       | CL A          | 731572103 | 319    |
| POLO RALPH LAUREN CORP       | CL A          | 731572103 | 961    |
| POLYMEDICA CORP              | COM           | 731738100 | 3,281  |
| POPE & TALBOT INC            | COM           | 732827100 | 23     |
| POPE & TALBOT INC            | COM           | 732827100 | 135    |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR | 737273102 | 15     |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR | 737273102 | 151    |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR | 737273102 | 176    |
| POTLATCH CORP NEW            | COM           | 737630103 | 0      |
| POTLATCH CORP NEW            | COM           | 737630103 | 5,862  |
| POWELL INDS INC              | COM           | 739128106 | 1,042  |
| POWER-ONE INC                | COM           | 739308104 | 1,024  |
| POWERWAVE TECHNOLOGIES INC   | COM           | 739363109 | 3,447  |
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 303    |
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 304    |
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 959    |
| PRECISION CASTPARTS CORP     | COM           | 740189105 | 1,748  |

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|                             |             |           |        |
|-----------------------------|-------------|-----------|--------|
| PRECISION CASTPARTS CORP    | COM         | 740189105 | 1,542  |
| PRECISION DRILLING TR       | TR UNIT     | 740215108 | 3,258  |
| PREFERRED BK LOS ANGELES CA | COM         | 740367107 | 881    |
| PREMIERE GLOBAL SVCS INC    | COM         | 740585104 | 1,814  |
| PRESIDENTIAL LIFE CORP      | COM         | 740884101 | 1,063  |
| PRICESMART INC              | COM         | 741511109 | 456    |
| PRIMEWEST ENERGY TR         | TR UNIT NEW | 741930309 | 21     |
| PRIMEWEST ENERGY TR         | TR UNIT NEW | 741930309 | 482    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 7      |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 12     |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 31     |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 61     |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 135    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 151    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 245    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 262    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 270    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 454    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 483    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 507    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 777    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 842    |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 1,114  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 1,178  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 1,796  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 2,062  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 2,163  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 3,133  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 3,456  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 4,860  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 7,311  |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 13,437 |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 17,468 |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 22,862 |
| PROCTER & GAMBLE CO         | COM         | 742718109 | 33,308 |
| PRIVATEBANCORP INC          | COM         | 742962103 | 1,289  |
| PROGRESS ENERGY INC         | COM         | 743263105 | 50     |
| PROGRESS ENERGY INC         | COM         | 743263105 | 145    |
| PROGRESS ENERGY INC         | COM         | 743263105 | 323    |
| PROGRESS ENERGY INC         | COM         | 743263105 | 22,925 |
| PROGRESS ENERGY INC         | COM         | 743263105 | 1,697  |
| PROGRESS SOFTWARE CORP      | COM         | 743312100 | 0      |
| PROGRESS SOFTWARE CORP      | COM         | 743312100 | 5,601  |
| PROGRESSIVE CORP OHIO       | COM         | 743315103 | 15     |
| PROGRESSIVE CORP OHIO       | COM         | 743315103 | 34     |
| PROGRESSIVE CORP OHIO       | COM         | 743315103 | 333    |
| PROGRESSIVE CORP OHIO       | COM         | 743315103 | 3,149  |
| PROLOGIS                    | SH BEN INT  | 743410102 | 2,205  |
| PROSPERITY BANCSHARES INC   | COM         | 743606105 | 3,912  |
| PROVIDENCE SVC CORP         | COM         | 743815102 | 1,136  |
| PROVIDENT BANKSHARES CORP   | COM         | 743859100 | 3,909  |
| PROVIDENT NEW YORK BANCORP  | COM         | 744028101 | 973    |
| PROVIDENT NEW YORK BANCORP  | COM         | 744028101 | 2,432  |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 1      |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 63     |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 535    |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 631    |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 855    |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 8,373  |
| PRUDENTIAL FINL INC         | COM         | 744320102 | 8,496  |
| PUBLIC SVC ENTERPRISE GROUP | COM         | 744573106 | 4      |
| PUBLIC SVC ENTERPRISE GROUP | COM         | 744573106 | 46     |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 3,433  |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 3,406  |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 263    |
| PULTE HOMES INC              | COM            | 745867101 | 357    |
| PULTE HOMES INC              | COM            | 745867101 | 1,176  |
| QUADRA REALTY TRUST INC      | COM            | 746945104 | 920    |
| QLOGIC CORP                  | COM            | 747277101 | 556    |
| QUALCOMM INC                 | COM            | 747525103 | 16     |
| QUALCOMM INC                 | COM            | 747525103 | 25     |
| QUALCOMM INC                 | COM            | 747525103 | 110    |
| QUALCOMM INC                 | COM            | 747525103 | 140    |
| QUALCOMM INC                 | COM            | 747525103 | 294    |
| QUALCOMM INC                 | COM            | 747525103 | 377    |
| QUALCOMM INC                 | COM            | 747525103 | 466    |
| QUALCOMM INC                 | COM            | 747525103 | 469    |
| QUALCOMM INC                 | COM            | 747525103 | 623    |
| QUALCOMM INC                 | COM            | 747525103 | 1,306  |
| QUALCOMM INC                 | COM            | 747525103 | 1,397  |
| QUALCOMM INC                 | COM            | 747525103 | 12,053 |
| QUALCOMM INC                 | COM            | 747525103 | 16,431 |
| QUALCOMM INC                 | COM            | 747525103 | 12,241 |
| QUALITY SYS INC              | COM            | 747582104 | 2,672  |
| QUANEX CORP                  | COM            | 747620102 | 4,578  |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 2      |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 1,365  |
| QUEBECOR WORLD INC           | COM NON-VTG    | 748203106 | 26     |
| QUEBECOR WORLD INC           | COM NON-VTG    | 748203106 | 1,123  |
| QUESTAR CORP                 | COM            | 748356102 | 844    |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 2,567  |
| RCN CORP                     | COM NEW        | 749361200 | 2,346  |
| RC2 CORP                     | COM            | 749388104 | 3,154  |
| RLI CORP                     | COM            | 749607107 | 3,867  |
| RPC INC                      | COM            | 749660106 | 1,184  |
| RF MICRODEVICES INC          | COM            | 749941100 | 6      |
| RF MICRODEVICES INC          | COM            | 749941100 | 7      |
| RF MICRODEVICES INC          | COM            | 749941100 | 28     |
| RF MICRODEVICES INC          | COM            | 749941100 | 44     |
| RF MICRODEVICES INC          | COM            | 749941100 | 4,434  |
| RACKABLE SYS INC             | COM            | 750077109 | 1,491  |
| RADIOSHACK CORP              | COM            | 750438103 | 452    |
| RADISYS CORP                 | COM            | 750459109 | 1,140  |
| RAMBUS INC DEL               | COM            | 750917106 | 41     |
| RAMBUS INC DEL               | COM            | 750917106 | 360    |
| RALCORP HLDGS INC NEW        | COM            | 751028101 | 2,881  |
| RAMCO-GERSHENSON PPTYS TR    | COM SH BEN INT | 751452202 | 894    |
| RAND CAP CORP                | COM            | 752185108 | 831    |
| RARE HOSPITALITY INTL INC    | COM            | 753820109 | 2,153  |
| RAVEN INDS INC               | COM            | 754212108 | 1,756  |
| RAYTHEON CO                  | COM NEW        | 755111507 | 5      |
| RAYTHEON CO                  | COM NEW        | 755111507 | 16     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 27     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 71     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 183    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 259    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 350    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 1,065  |
| RAYTHEON CO                  | COM NEW        | 755111507 | 2,102  |
| RAYTHEON CO                  | COM NEW        | 755111507 | 9,883  |
| RAYTHEON CO                  | COM NEW        | 755111507 | 3,638  |
| REALTY INCOME CORP           | COM            | 756109104 | 7,406  |
| RED HAT INC                  | COM            | 756577102 | 45     |
| RED HAT INC                  | COM            | 756577102 | 176    |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| RED HAT INC                  | COM     | 756577102 | 360    |
| RED HAT INC                  | COM     | 756577102 | 312    |
| RED HAT INC                  | COM     | 756577102 | 891    |
| REDWOOD TR INC               | COM     | 758075402 | 97     |
| REDWOOD TR INC               | COM     | 758075402 | 4,293  |
| REGAL BELOIT CORP            | COM     | 758750103 | 0      |
| REGAL BELOIT CORP            | COM     | 758750103 | 140    |
| REGAL BELOIT CORP            | COM     | 758750103 | 3,930  |
| REGIS CORP MINN              | COM     | 758932107 | 357    |
| REGIS CORP MINN              | COM     | 758932107 | 6,218  |
| REHABCARE GROUP INC          | COM     | 759148109 | 2      |
| REHABCARE GROUP INC          | COM     | 759148109 | 1,043  |
| REPUBLIC AWYS HLDGS INC      | COM     | 760276105 | 2,854  |
| REPUBLIC SVCS INC            | COM     | 760759100 | 344    |
| REPUBLIC SVCS INC            | COM     | 760759100 | 6,633  |
| REPUBLIC SVCS INC            | COM     | 760759100 | 414    |
| RES-CARE INC                 | COM     | 760943100 | 1,492  |
| RESEARCH IN MOTION LTD       | COM     | 760975102 | 31     |
| RESEARCH IN MOTION LTD       | COM     | 760975102 | 39     |
| RESEARCH IN MOTION LTD       | COM     | 760975102 | 2,145  |
| RESMED INC                   | COM     | 761152107 | 165    |
| RESMED INC                   | COM     | 761152107 | 334    |
| RESOURCE AMERICA INC         | CL A    | 761195205 | 1,086  |
| REVLON INC                   | CL A    | 761525500 | 0      |
| REVLON INC                   | CL A    | 761525500 | 548    |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 10     |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 13     |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 17     |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 72     |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 110    |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 1,369  |
| REYNOLDS AMERICAN INC        | COM     | 761713106 | 2,148  |
| RIGEL PHARMACEUTICALS INC    | COM NEW | 766559603 | 952    |
| RIO NARCEA GOLD MINES INC    | COM     | 766909105 | 1      |
| RIO NARCEA GOLD MINES INC    | COM     | 766909105 | 272    |
| RITCHIE BROS AUCTIONEERS     | COM     | 767744105 | 56     |
| RITCHIE BROS AUCTIONEERS     | COM     | 767744105 | 2,581  |
| RIVIERA HLDGS CORP           | COM     | 769627100 | 1,731  |
| ROBBINS & MYERS INC          | COM     | 770196103 | 1,049  |
| ROBERT HALF INTL INC         | COM     | 770323103 | 971    |
| ROCK-TENN CO                 | CL A    | 772739207 | 2,564  |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 59     |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 160    |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 255    |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 1,601  |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 2,778  |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 5,471  |
| ROCKWELL AUTOMATION INC      | COM     | 773903109 | 1,881  |
| ROCKWELL COLLINS INC         | COM     | 774341101 | 28     |
| ROCKWELL COLLINS INC         | COM     | 774341101 | 65     |
| ROCKWELL COLLINS INC         | COM     | 774341101 | 5,302  |
| ROCKWELL COLLINS INC         | COM     | 774341101 | 1,904  |
| ROCKWOOD HLDGS INC           | COM     | 774415103 | 5,518  |
| ROFIN SINAR TECHNOLOGIES INC | COM     | 775043102 | 1,261  |
| ROFIN SINAR TECHNOLOGIES INC | COM     | 775043102 | 1,557  |
| ROGERS COMMUNICATIONS INC    | CL B    | 775109200 | 753    |
| ROGERS COMMUNICATIONS INC    | CL B    | 775109200 | 10,103 |
| ROGERS CORP                  | COM     | 775133101 | 2,305  |
| ROHM & HAAS CO               | COM     | 775371107 | 1,392  |
| ROLLINS INC                  | COM     | 775711104 | 5      |
| ROLLINS INC                  | COM     | 775711104 | 7      |
| ROLLINS INC                  | COM     | 775711104 | 2,418  |

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|                             |               |           |         |
|-----------------------------|---------------|-----------|---------|
| ROPER INDS INC NEW          | COM           | 776696106 | 12      |
| ROPER INDS INC NEW          | COM           | 776696106 | 33      |
| ROPER INDS INC NEW          | COM           | 776696106 | 5,622   |
| ROSETTA RESOURCES INC       | COM           | 777779307 | 0       |
| ROSETTA RESOURCES INC       | COM           | 777779307 | 4,712   |
| ROSS STORES INC             | COM           | 778296103 | 401     |
| ROWAN COS INC               | COM           | 779382100 | 7       |
| ROWAN COS INC               | COM           | 779382100 | 15      |
| ROWAN COS INC               | COM           | 779382100 | 26      |
| ROWAN COS INC               | COM           | 779382100 | 78      |
| ROWAN COS INC               | COM           | 779382100 | 90      |
| ROWAN COS INC               | COM           | 779382100 | 438     |
| ROWAN COS INC               | COM           | 779382100 | 1,055   |
| ROWAN COS INC               | COM           | 779382100 | 3,975   |
| ROWAN COS INC               | COM           | 779382100 | 843     |
| ROYAL BANCSHARES PA INC     | CL A          | 780081105 | 238     |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 16      |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 40      |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 209     |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 4,108   |
| ROYAL BK CDA MONTREAL QUE   | COM           | 780087102 | 36,090  |
| ROYAL BK SCOTLAND GROUP PLC | ADR PFD SER P | 780097762 | 1,934   |
| ROYAL BK SCOTLAND GROUP PLC | SPON ADR F    | 780097804 | 130     |
| ROYAL BK SCOTLAND GROUP PLC | SPON ADR F    | 780097804 | 2,455   |
| ROYAL DUTCH SHELL PLC       | SPON ADR B    | 780259107 | 2       |
| ROYAL DUTCH SHELL PLC       | SPON ADR B    | 780259107 | 3       |
| ROYAL DUTCH SHELL PLC       | SPON ADR B    | 780259107 | 30      |
| ROYAL DUTCH SHELL PLC       | SPON ADR B    | 780259107 | 657,127 |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 13      |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 16      |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 165     |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 773     |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 807     |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 2,274   |
| ROYAL DUTCH SHELL PLC       | SPONS ADR A   | 780259206 | 2,884   |
| RUBY TUESDAY INC            | COM           | 781182100 | 3,497   |
| RUDDICK CORP                | COM           | 781258108 | 4,022   |
| RUDOLPH TECHNOLOGIES INC    | COM           | 781270103 | 783     |
| RUSH ENTERPRISES INC        | CL A          | 781846209 | 572     |
| RUSS BERRIE & CO            | COM           | 782233100 | 675     |
| RUTHS CHRIS STEAK HSE INC   | COM           | 783332109 | 1,275   |
| RYANAIR HLDGS PLC           | SPONSORED ADR | 783513104 | 407     |
| RYDER SYS INC               | COM           | 783549108 | 558     |
| S & T BANCORP INC           | COM           | 783859101 | 1,792   |
| SJW CORP                    | COM           | 784305104 | 1,576   |
| SAFECO CORP                 | COM           | 786429100 | 1,412   |
| SAFEGUARD SCIENTIFICS INC   | COM           | 786449108 | 1,219   |
| SAFEWAY INC                 | COM NEW       | 786514208 | 26      |
| SAFEWAY INC                 | COM NEW       | 786514208 | 52      |
| SAFEWAY INC                 | COM NEW       | 786514208 | 136     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 163     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 221     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 514     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 745     |
| SAFEWAY INC                 | COM NEW       | 786514208 | 1,723   |
| SAFEWAY INC                 | COM NEW       | 786514208 | 2,310   |
| ST JUDE MED INC             | COM           | 790849103 | 14      |
| ST JUDE MED INC             | COM           | 790849103 | 17      |
| ST JUDE MED INC             | COM           | 790849103 | 41      |
| ST JUDE MED INC             | COM           | 790849103 | 83      |
| ST JUDE MED INC             | COM           | 790849103 | 917     |
| ST JUDE MED INC             | COM           | 790849103 | 1,994   |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| ST JUDE MED INC              | COM           | 790849103 | 2,351 |
| SALEM COMMUNICATIONS CORP DE | CL A          | 794093104 | 477   |
| SALIX PHARMACEUTICALS INC    | COM           | 795435106 | 160   |
| SANDERSON FARMS INC          | COM           | 800013104 | 549   |
| SANDERSON FARMS INC          | COM           | 800013104 | 2,081 |
| SANDY SPRING BANCORP INC     | COM           | 800363103 | 994   |
| SANMINA SCI CORP             | COM           | 800907107 | 7     |
| SANMINA SCI CORP             | COM           | 800907107 | 9     |
| SANMINA SCI CORP             | COM           | 800907107 | 13    |
| SANMINA SCI CORP             | COM           | 800907107 | 33    |
| SANMINA SCI CORP             | COM           | 800907107 | 41    |
| SANMINA SCI CORP             | COM           | 800907107 | 55    |
| SANMINA SCI CORP             | COM           | 800907107 | 89    |
| SANMINA SCI CORP             | COM           | 800907107 | 177   |
| SANMINA SCI CORP             | COM           | 800907107 | 227   |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 17    |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 104   |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 511   |
| SAPIENT CORP                 | COM           | 803062108 | 1,126 |
| SARA LEE CORP                | COM           | 803111103 | 19    |
| SARA LEE CORP                | COM           | 803111103 | 19    |
| SARA LEE CORP                | COM           | 803111103 | 50    |
| SARA LEE CORP                | COM           | 803111103 | 119   |
| SARA LEE CORP                | COM           | 803111103 | 195   |
| SARA LEE CORP                | COM           | 803111103 | 626   |
| SARA LEE CORP                | COM           | 803111103 | 632   |
| SARA LEE CORP                | COM           | 803111103 | 806   |
| SARA LEE CORP                | COM           | 803111103 | 2,921 |
| SARA LEE CORP                | COM           | 803111103 | 2,081 |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 1     |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 3     |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 12    |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 285   |
| SAUER-DANFOSS INC            | COM           | 804137107 | 2     |
| SAUER-DANFOSS INC            | COM           | 804137107 | 791   |
| SAUL CTRS INC                | COM           | 804395101 | 1,093 |
| SAVVIS INC                   | COM NEW       | 805423308 | 3     |
| SAVVIS INC                   | COM NEW       | 805423308 | 5,924 |
| SCANSOURCE INC               | COM           | 806037107 | 1,037 |
| SCANSOURCE INC               | COM           | 806037107 | 3,141 |
| SCHAWK INC                   | CL A          | 806373106 | 1,052 |
| SCHEIN HENRY INC             | COM           | 806407102 | 13    |
| SCHEIN HENRY INC             | COM           | 806407102 | 58    |
| SCHEIN HENRY INC             | COM           | 806407102 | 1,443 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 6     |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 67    |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 87    |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 110   |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 122   |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 679   |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 892   |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 928   |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 2,082 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 2,201 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 2,908 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 3,207 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 3,428 |
| SCHERING PLOUGH CORP         | COM           | 806605101 | 7,713 |
| SCHLUMBERGER LTD             | COM           | 806857108 | 195   |
| SCHLUMBERGER LTD             | COM           | 806857108 | 195   |
| SCHLUMBERGER LTD             | COM           | 806857108 | 339   |
| SCHLUMBERGER LTD             | COM           | 806857108 | 357   |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| SCHLUMBERGER LTD             | COM            | 806857108 | 611    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,070  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,232  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,319  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,358  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 2,073  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 2,124  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 3,236  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 3,657  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 5,148  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 6,529  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 9,388  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 13,932 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 59,028 |
| SCHNITZER STL INDS           | CL A           | 806882106 | 4      |
| SCHNITZER STL INDS           | CL A           | 806882106 | 1,916  |
| SCHOLASTIC CORP              | COM            | 807066105 | 4,751  |
| SCHOOL SPECIALTY INC         | COM            | 807863105 | 2      |
| SCHOOL SPECIALTY INC         | COM            | 807863105 | 3,222  |
| SCHULMAN A INC               | COM            | 808194104 | 1,254  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 28     |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 33     |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 47     |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 62     |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 72     |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 109    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 4,123  |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 30     |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 1,194  |
| SCIELE PHARMA INC            | COM            | 808627103 | 567    |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 1      |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 67     |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 247    |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 611    |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 637    |
| SEABRIGHT INSURANCE HLDGS IN | COM            | 811656107 | 1,208  |
| SEALY CORP                   | COM            | 812139301 | 1,442  |
| SEARS HLDGS CORP             | COM            | 812350106 | 34     |
| SEARS HLDGS CORP             | COM            | 812350106 | 136    |
| SEARS HLDGS CORP             | COM            | 812350106 | 193    |
| SEARS HLDGS CORP             | COM            | 812350106 | 283    |
| SEARS HLDGS CORP             | COM            | 812350106 | 376    |
| SEARS HLDGS CORP             | COM            | 812350106 | 585    |
| SEARS HLDGS CORP             | COM            | 812350106 | 879    |
| SEARS HLDGS CORP             | COM            | 812350106 | 3,043  |
| SECURE COMPUTING CORP        | COM            | 813705100 | 780    |
| SECURITY BANK CORP           | COM            | 814047106 | 1,469  |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 4,910  |
| SEMTECH CORP                 | COM            | 816850101 | 0      |
| SEMTECH CORP                 | COM            | 816850101 | 138    |
| SEMTECH CORP                 | COM            | 816850101 | 3,424  |
| SEMPRA ENERGY                | COM            | 816851109 | 2,112  |
| SEMITOOL INC                 | COM            | 816909105 | 910    |
| SEPRACOR INC                 | COM            | 817315104 | 16     |
| SEPRACOR INC                 | COM            | 817315104 | 103    |
| SEPRACOR INC                 | COM            | 817315104 | 1,846  |
| SERVICE CORP INTL            | COM            | 817565104 | 38     |
| SERVICE CORP INTL            | COM            | 817565104 | 217    |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 1,027  |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 1,387  |
| SHOE CARNIVAL INC            | COM            | 824889109 | 724    |
| SHUFFLE MASTER INC           | COM            | 825549108 | 51     |



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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| SHUFFLE MASTER INC           | COM            | 825549108 | 583     |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 7       |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 21      |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 2,229   |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 9,613   |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 7       |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 2,565   |
| SIERRA WIRELESS INC          | COM            | 826516106 | 449     |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 807     |
| SIGMA DESIGNS INC            | COM            | 826565103 | 2,555   |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 3,451   |
| SILICON STORAGE TECHNOLOGY I | COM            | 827057100 | 22      |
| SILICON STORAGE TECHNOLOGY I | COM            | 827057100 | 1,450   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 270     |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 326     |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 859     |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 2,797   |
| SILVER WHEATON CORP          | COM            | 828336107 | 4       |
| SILVER WHEATON CORP          | COM            | 828336107 | 298     |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR   | 828730200 | 650     |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 3,251   |
| SKYLINE CORP                 | COM            | 830830105 | 650     |
| SKYWEST INC                  | COM            | 830879102 | 2       |
| SKYWEST INC                  | COM            | 830879102 | 4,582   |
| SMITH & WESSON HLDG CORP     | COM            | 831756101 | 0       |
| SMITH & WESSON HLDG CORP     | COM            | 831756101 | 2,104   |
| SMITH INTL INC               | COM            | 832110100 | 264     |
| SMITH INTL INC               | COM            | 832110100 | 1,608   |
| SMITH INTL INC               | COM            | 832110100 | 1,934   |
| SMITH MICRO SOFTWARE INC     | COM            | 832154108 | 1,426   |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 199     |
| SOLECTRON CORP               | COM            | 834182107 | 338     |
| SOLECTRON CORP               | COM            | 834182107 | 451     |
| SOMAXON PHARMACEUTICALS INC  | COM            | 834453102 | 260     |
| SONIC CORP                   | COM            | 835451105 | 2       |
| SONIC CORP                   | COM            | 835451105 | 3,944   |
| SONIC SOLUTIONS              | COM            | 835460106 | 1,416   |
| SONICWALL INC                | COM            | 835470105 | 1,984   |
| SONY CORP                    | ADR NEW        | 835699307 | 3       |
| SONY CORP                    | ADR NEW        | 835699307 | 3       |
| SONY CORP                    | ADR NEW        | 835699307 | 19      |
| SONY CORP                    | ADR NEW        | 835699307 | 31      |
| SONY CORP                    | ADR NEW        | 835699307 | 72      |
| SONY CORP                    | ADR NEW        | 835699307 | 82      |
| SONY CORP                    | ADR NEW        | 835699307 | 1,224   |
| SONY CORP                    | ADR NEW        | 835699307 | 1,385   |
| SONUS NETWORKS INC           | COM            | 835916107 | 28      |
| SONUS NETWORKS INC           | COM            | 835916107 | 28      |
| SONUS NETWORKS INC           | COM            | 835916107 | 3,289   |
| SOURCE INTERLINK COS INC     | COM NEW        | 836151209 | 730     |
| SOUTH JERSEY INDS INC        | COM            | 838518108 | 3,553   |
| SOUTHERN CO                  | COM            | 842587107 | 0       |
| SOUTHERN CO                  | COM            | 842587107 | 51      |
| SOUTHERN CO                  | COM            | 842587107 | 181     |
| SOUTHERN CO                  | COM            | 842587107 | 238     |
| SOUTHERN CO                  | COM            | 842587107 | 329     |
| SOUTHERN CO                  | COM            | 842587107 | 3,151   |
| SOUTHERN CO                  | COM            | 842587107 | 3,268   |
| SOUTHERN CO                  | COM            | 842587107 | 409,200 |
| SOUTHERN CO                  | COM            | 842587107 | 3,998   |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 9       |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 80      |

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|                              |          |           |       |
|------------------------------|----------|-----------|-------|
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 115   |
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 358   |
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 1,828 |
| SOUTHWEST AIRLS CO           | COM      | 844741108 | 1,881 |
| SOUTHWEST BANCORP INC OKLA   | COM      | 844767103 | 215   |
| SOUTHWEST BANCORP INC OKLA   | COM      | 844767103 | 1,201 |
| SOUTHWEST GAS CORP           | COM      | 844895102 | 3,929 |
| SOVEREIGN BANCORP INC        | COM      | 845905108 | 137   |
| SOVEREIGN BANCORP INC        | COM      | 845905108 | 335   |
| SOVEREIGN BANCORP INC        | COM      | 845905108 | 2,641 |
| SOVEREIGN BANCORP INC        | COM      | 845905108 | 1,426 |
| SPANISH BROADCASTING SYS INC | CL A     | 846425882 | 516   |
| SPARTAN STORES INC           | COM      | 846822104 | 1,051 |
| SPARTECH CORP                | COM NEW  | 847220209 | 2,602 |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 1     |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 10    |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 13    |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 54    |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 57    |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 65    |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 98    |
| SPECTRA ENERGY CORP          | COM      | 847560109 | 119   |
| SPEEDWAY MOTORSPORTS INC     | COM      | 847788106 | 1,615 |
| SPHERION CORP                | COM      | 848420105 | 1,058 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 2     |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 12    |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 804   |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 3     |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 5     |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 7     |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 12    |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 29    |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 53    |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 130   |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 205   |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 233   |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 236   |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 331   |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 1,011 |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 1,034 |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 1,091 |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 1,247 |
| SPRINT NEXTEL CORP           | COM FON  | 852061100 | 9,709 |
| STAMPS COM INC               | COM NEW  | 852857200 | 1,029 |
| STANDARD MICROSYSTEMS CORP   | COM      | 853626109 | 1,466 |
| STANDARD PARKING CORP        | COM      | 853790103 | 415   |
| STANDARD REGISTER CO         | COM      | 853887107 | 560   |
| STANDEX INTL CORP            | COM      | 854231107 | 1,022 |
| STANLEY INC                  | COM      | 854532108 | 475   |
| STANLEY WKS                  | COM      | 854616109 | 657   |
| STAPLES INC                  | COM      | 855030102 | 12    |
| STAPLES INC                  | COM      | 855030102 | 24    |
| STAPLES INC                  | COM      | 855030102 | 89    |
| STAPLES INC                  | COM      | 855030102 | 95    |
| STAPLES INC                  | COM      | 855030102 | 116   |
| STAPLES INC                  | COM      | 855030102 | 139   |
| STAPLES INC                  | COM      | 855030102 | 285   |
| STAPLES INC                  | COM      | 855030102 | 769   |
| STAPLES INC                  | COM      | 855030102 | 2,823 |
| STARBUCKS CORP               | COM      | 855244109 | 114   |
| STARBUCKS CORP               | COM      | 855244109 | 123   |
| STARBUCKS CORP               | COM      | 855244109 | 253   |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| STARBUCKS CORP               | COM           | 855244109 | 291    |
| STARBUCKS CORP               | COM           | 855244109 | 311    |
| STARBUCKS CORP               | COM           | 855244109 | 339    |
| STARBUCKS CORP               | COM           | 855244109 | 2,159  |
| STARBUCKS CORP               | COM           | 855244109 | 11,396 |
| STARBUCKS CORP               | COM           | 855244109 | 3,201  |
| STATE AUTO FINL CORP         | COM           | 855707105 | 3      |
| STATE AUTO FINL CORP         | COM           | 855707105 | 1,605  |
| STATE STR CORP               | COM           | 857477103 | 12     |
| STATE STR CORP               | COM           | 857477103 | 141    |
| STATE STR CORP               | COM           | 857477103 | 2,322  |
| STATE STR CORP               | COM           | 857477103 | 3,208  |
| STATE STR CORP               | COM           | 857477103 | 3,805  |
| STEAK N SHAKE CO             | COM           | 857873103 | 140    |
| STEAK N SHAKE CO             | COM           | 857873103 | 2,005  |
| STEIN MART INC               | COM           | 858375108 | 1      |
| STEIN MART INC               | COM           | 858375108 | 836    |
| STEINWAY MUSICAL INSTRS INC  | COM           | 858495104 | 1,092  |
| STEPAN CO                    | COM           | 858586100 | 381    |
| STERLING BANCSHARES INC      | COM           | 858907108 | 3,642  |
| STERIS CORP                  | COM           | 859152100 | 0      |
| STERIS CORP                  | COM           | 859152100 | 126    |
| STERIS CORP                  | COM           | 859152100 | 197    |
| STERIS CORP                  | COM           | 859152100 | 7,430  |
| STERLING BANCORP             | COM           | 859158107 | 339    |
| STERLING BANCORP             | COM           | 859158107 | 530    |
| STERLING FINL CORP           | COM           | 859317109 | 5,583  |
| STEWART ENTERPRISES INC      | CL A          | 860370105 | 1,828  |
| STEWART INFORMATION SVCS COR | COM           | 860372101 | 1,943  |
| STMICROELECTRONICS N V       | NY REGISTRY   | 861012102 | 0      |
| STMICROELECTRONICS N V       | NY REGISTRY   | 861012102 | 17     |
| STMICROELECTRONICS N V       | NY REGISTRY   | 861012102 | 38     |
| STMICROELECTRONICS N V       | NY REGISTRY   | 861012102 | 154    |
| STMICROELECTRONICS N V       | NY REGISTRY   | 861012102 | 218    |
| STMICROELECTRONICS N V       | NY REGISTRY   | 861012102 | 220    |
| STONE ENERGY CORP            | COM           | 861642106 | 1,791  |
| STRAYER ED INC               | COM           | 863236105 | 767    |
| STRAYER ED INC               | COM           | 863236105 | 3,668  |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 13     |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 64     |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 161    |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 216    |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 572    |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 944    |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 957    |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 460    |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 2,258  |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 6,242  |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 7,100  |
| STREETTRACKS GOLD TR         | GOLD SHS      | 863307104 | 20,001 |
| STRIDE RITE CORP             | COM           | 863314100 | 1,075  |
| STRYKER CORP                 | COM           | 863667101 | 0      |
| STRYKER CORP                 | COM           | 863667101 | 5      |
| STRYKER CORP                 | COM           | 863667101 | 19     |
| STRYKER CORP                 | COM           | 863667101 | 19     |
| STRYKER CORP                 | COM           | 863667101 | 57     |
| STRYKER CORP                 | COM           | 863667101 | 177    |
| STRYKER CORP                 | COM           | 863667101 | 306    |
| STRYKER CORP                 | COM           | 863667101 | 4,206  |
| STRYKER CORP                 | COM           | 863667101 | 3,126  |
| SUEZ                         | SPONSORED ADR | 864686100 | 7      |
| SUEZ                         | SPONSORED ADR | 864686100 | 9      |

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|------------------------------|---------------|-----------|--------|
| SUEZ                         | SPONSORED ADR | 864686100 | 14     |
| SUEZ                         | SPONSORED ADR | 864686100 | 1,410  |
| SUFFOLK BANCORP              | COM           | 864739107 | 656    |
| SULPHCO INC                  | COM           | 865378103 | 101    |
| SUN LIFE FINL INC            | COM           | 866796105 | 183    |
| SUN LIFE FINL INC            | COM           | 866796105 | 17,740 |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 0      |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 4      |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 8      |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 18     |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 21     |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 22     |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 24     |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 47     |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 237    |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 245    |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 344    |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 397    |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 630    |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 1,278  |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 1,848  |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 2,991  |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 3,527  |
| SUN MICROSYSTEMS INC         | COM           | 866810104 | 3,051  |
| SUN HEALTHCARE GROUP INC     | COM NEW       | 866933401 | 1,376  |
| SUNCOR ENERGY INC            | COM           | 867229106 | 13     |
| SUNCOR ENERGY INC            | COM           | 867229106 | 135    |
| SUNCOR ENERGY INC            | COM           | 867229106 | 188    |
| SUNCOR ENERGY INC            | COM           | 867229106 | 349    |
| SUNCOR ENERGY INC            | COM           | 867229106 | 1,079  |
| SUNCOR ENERGY INC            | COM           | 867229106 | 3,664  |
| SUNCOR ENERGY INC            | COM           | 867229106 | 5,173  |
| SUNSTONE HOTEL INVS INC NEW  | COM           | 867892101 | 5,336  |
| SUNTRUST BKS INC             | COM           | 867914103 | 265    |
| SUNTRUST BKS INC             | COM           | 867914103 | 639    |
| SUNTRUST BKS INC             | COM           | 867914103 | 893    |
| SUNTRUST BKS INC             | COM           | 867914103 | 3,462  |
| SUNTRUST BKS INC             | COM           | 867914103 | 5,029  |
| SUPERGEN INC                 | COM           | 868059106 | 1,191  |
| SUPERTEX INC                 | COM           | 868532102 | 1,619  |
| SUPERVALU INC                | COM           | 868536103 | 918    |
| SUREWEST COMMUNICATIONS      | COM           | 868733106 | 787    |
| SUSQUEHANNA BANCSHARES INC P | COM           | 869099101 | 4,380  |
| SWIFT ENERGY CO              | COM           | 870738101 | 3      |
| SWIFT ENERGY CO              | COM           | 870738101 | 141    |
| SWIFT ENERGY CO              | COM           | 870738101 | 3,470  |
| SWITCH & DATA FACILITIES COM | COM           | 871043105 | 1,056  |
| SYBASE INC                   | COM           | 871130100 | 84     |
| SYBASE INC                   | COM           | 871130100 | 4,424  |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 2,669  |
| SYKES ENTERPRISES INC        | COM           | 871237103 | 1,659  |
| SYMANTEC CORP                | COM           | 871503108 | 3      |
| SYMANTEC CORP                | COM           | 871503108 | 20     |
| SYMANTEC CORP                | COM           | 871503108 | 22     |
| SYMANTEC CORP                | COM           | 871503108 | 40     |
| SYMANTEC CORP                | COM           | 871503108 | 48     |
| SYMANTEC CORP                | COM           | 871503108 | 50     |
| SYMANTEC CORP                | COM           | 871503108 | 103    |
| SYMANTEC CORP                | COM           | 871503108 | 106    |
| SYMANTEC CORP                | COM           | 871503108 | 209    |
| SYMANTEC CORP                | COM           | 871503108 | 326    |
| SYMANTEC CORP                | COM           | 871503108 | 317    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| SYMANTEC CORP                | COM           | 871503108 | 3,270  |
| SYMBION INC DEL              | COM           | 871507109 | 1,680  |
| SYMMETRICOM INC              | COM           | 871543104 | 1,658  |
| SYMMETRY MED INC             | COM           | 871546206 | 1,967  |
| SYNOPSIS INC                 | COM           | 871607107 | 408    |
| SYSKO CORP                   | COM           | 871829107 | 40     |
| SYSKO CORP                   | COM           | 871829107 | 123    |
| SYSKO CORP                   | COM           | 871829107 | 240    |
| SYSKO CORP                   | COM           | 871829107 | 314    |
| SYSKO CORP                   | COM           | 871829107 | 480    |
| SYSKO CORP                   | COM           | 871829107 | 550    |
| SYSKO CORP                   | COM           | 871829107 | 4,328  |
| TCF FINL CORP                | COM           | 872275102 | 323    |
| TECO ENERGY INC              | COM           | 872375100 | 588    |
| TJX COS INC NEW              | COM           | 872540109 | 97     |
| TJX COS INC NEW              | COM           | 872540109 | 122    |
| TJX COS INC NEW              | COM           | 872540109 | 358    |
| TJX COS INC NEW              | COM           | 872540109 | 1,267  |
| TJX COS INC NEW              | COM           | 872540109 | 2,058  |
| TNS INC                      | COM           | 872960109 | 1,224  |
| TXU CORP                     | COM           | 873168108 | 10     |
| TXU CORP                     | COM           | 873168108 | 47     |
| TXU CORP                     | COM           | 873168108 | 67     |
| TXU CORP                     | COM           | 873168108 | 130    |
| TXU CORP                     | COM           | 873168108 | 168    |
| TXU CORP                     | COM           | 873168108 | 467    |
| TXU CORP                     | COM           | 873168108 | 569    |
| TXU CORP                     | COM           | 873168108 | 5,175  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 0      |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 2      |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 11     |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 14     |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 27     |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 39     |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 214    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 278    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 289    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 522    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 952    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 1,043  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 1,299  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 1,357  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 4,028  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 17,440 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 342    |
| TAL INTL GROUP INC           | COM           | 874083108 | 1,798  |
| TALBOTS INC                  | COM           | 874161102 | 1,383  |
| TANGER FACTORY OUTLET CTRS I | COM           | 875465106 | 1,915  |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 1      |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 5      |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 34     |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 61     |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 1,324  |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 1,623  |
| TATA MTRS LTD                | SPONSORED ADR | 876568502 | 7,084  |
| TAYLOR CAP GROUP INC         | COM           | 876851106 | 545    |
| TEAM INC                     | COM           | 878155100 | 534    |
| TECHNITROL INC               | COM           | 878555101 | 826    |
| TECHNITROL INC               | COM           | 878555101 | 2,041  |
| TECK COMINCO LTD             | CL B          | 878742204 | 8      |
| TECK COMINCO LTD             | CL B          | 878742204 | 389    |
| TECK COMINCO LTD             | CL B          | 878742204 | 4,952  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| TEJON RANCH CO DEL           | COM            | 879080109 | 495    |
| TEKELEC                      | COM            | 879101103 | 1,610  |
| TEKTRONIX INC                | COM            | 879131100 | 339    |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 10     |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 565    |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 0      |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 4      |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 14     |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 30     |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 1,483  |
| TELECOM ARGENTINA S A        | SPON ADR REP B | 879273209 | 43,270 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 16     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 17     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 39     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 335    |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 15     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 29     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 54     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 345    |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 0      |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 2      |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 3,149  |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 61     |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 259    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 358    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 15,157 |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 20     |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 108    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 227    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 230    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 259    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 1,447  |
| TELLABS INC                  | COM            | 879664100 | 428    |
| TELLABS INC                  | COM            | 879664100 | 718    |
| TEMPLE INLAND INC            | COM            | 879868107 | 805    |
| TELETECH HOLDINGS INC        | COM            | 879939106 | 2,572  |
| TENNANT CO                   | COM            | 880345103 | 2,069  |
| TENNECO INC                  | COM            | 880349105 | 0      |
| TENNECO INC                  | COM            | 880349105 | 1,534  |
| TERADYNE INC                 | COM            | 880770102 | 370    |
| TERRA INDS INC               | COM            | 880915103 | 1      |
| TERRA INDS INC               | COM            | 880915103 | 6      |
| TERRA INDS INC               | COM            | 880915103 | 102    |
| TERRA INDS INC               | COM            | 880915103 | 2,768  |
| TESORO CORP                  | COM            | 881609101 | 6      |
| TESORO CORP                  | COM            | 881609101 | 229    |
| TESORO CORP                  | COM            | 881609101 | 389    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 3      |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 8      |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 41     |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 58     |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 84     |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 121    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 132    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 136    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 164    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 249    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 404    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 527    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 546    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 909    |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 2,359  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 11,480 |
| TEVA PHARMACEUTICAL INDS LTD | ADR           | 881624209 | 3,912  |
| TEXAS INDS INC               | COM           | 882491103 | 61     |
| TEXAS INDS INC               | COM           | 882491103 | 78     |
| TEXAS INDS INC               | COM           | 882491103 | 8,158  |
| TEXAS INSTRS INC             | COM           | 882508104 | 4      |
| TEXAS INSTRS INC             | COM           | 882508104 | 11     |
| TEXAS INSTRS INC             | COM           | 882508104 | 14     |
| TEXAS INSTRS INC             | COM           | 882508104 | 58     |
| TEXAS INSTRS INC             | COM           | 882508104 | 61     |
| TEXAS INSTRS INC             | COM           | 882508104 | 64     |
| TEXAS INSTRS INC             | COM           | 882508104 | 104    |
| TEXAS INSTRS INC             | COM           | 882508104 | 138    |
| TEXAS INSTRS INC             | COM           | 882508104 | 113    |
| TEXAS INSTRS INC             | COM           | 882508104 | 120    |
| TEXAS INSTRS INC             | COM           | 882508104 | 301    |
| TEXAS INSTRS INC             | COM           | 882508104 | 329    |
| TEXAS INSTRS INC             | COM           | 882508104 | 515    |
| TEXAS INSTRS INC             | COM           | 882508104 | 527    |
| TEXAS INSTRS INC             | COM           | 882508104 | 652    |
| TEXAS INSTRS INC             | COM           | 882508104 | 740    |
| TEXAS INSTRS INC             | COM           | 882508104 | 3,207  |
| TEXAS INSTRS INC             | COM           | 882508104 | 3,406  |
| TEXAS INSTRS INC             | COM           | 882508104 | 4,203  |
| TEXAS INSTRS INC             | COM           | 882508104 | 11,652 |
| TEXAS ROADHOUSE INC          | CL A          | 882681109 | 2,885  |
| THAI FD INC                  | COM           | 882904105 | 7      |
| THAI FD INC                  | COM           | 882904105 | 403    |
| TEXTRON INC                  | COM           | 883203101 | 5      |
| TEXTRON INC                  | COM           | 883203101 | 11     |
| TEXTRON INC                  | COM           | 883203101 | 145    |
| TEXTRON INC                  | COM           | 883203101 | 172    |
| TEXTRON INC                  | COM           | 883203101 | 220    |
| TEXTRON INC                  | COM           | 883203101 | 526    |
| TEXTRON INC                  | COM           | 883203101 | 1,163  |
| TEXTRON INC                  | COM           | 883203101 | 3,554  |
| TEXTRON INC                  | COM           | 883203101 | 8,499  |
| TEXTRON INC                  | COM           | 883203101 | 2,187  |
| THERMO ELECTRON CORP         | COM           | 883556102 | 1,375  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 2      |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 46     |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 52     |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 97     |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 1,001  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 1,624  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 4,010  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 6,126  |
| THERMO FISHER SCIENTIFIC INC | COM           | 883556102 | 8,573  |
| THOMAS WEISEL PARTNERS GRP I | COM           | 884481102 | 393    |
| THOMSON CORP                 | COM           | 884903105 | 37     |
| THOMSON CORP                 | COM           | 884903105 | 53     |
| THOMSON CORP                 | COM           | 884903105 | 410    |
| THOMSON CORP                 | COM           | 884903105 | 9,689  |
| THOMSON                      | SPONSORED ADR | 885118109 | 14     |
| THOMSON                      | SPONSORED ADR | 885118109 | 42     |
| THOMSON                      | SPONSORED ADR | 885118109 | 242    |
| THORATEC CORP                | COM NEW       | 885175307 | 2,372  |
| 3COM CORP                    | COM           | 885535104 | 4      |
| 3COM CORP                    | COM           | 885535104 | 1      |
| 3COM CORP                    | COM           | 885535104 | 18     |
| 3COM CORP                    | COM           | 885535104 | 41     |
| 3COM CORP                    | COM           | 885535104 | 158    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| 3COM CORP                    | COM            | 885535104 | 6,620  |
| TIDEWATER INC                | COM            | 886423102 | 71     |
| TIDEWATER INC                | COM            | 886423102 | 277    |
| TIDEWATER INC                | COM            | 886423102 | 1,055  |
| TIFFANY & CO NEW             | COM            | 886547108 | 9      |
| TIFFANY & CO NEW             | COM            | 886547108 | 27     |
| TIFFANY & CO NEW             | COM            | 886547108 | 284    |
| TIFFANY & CO NEW             | COM            | 886547108 | 1,613  |
| TIFFANY & CO NEW             | COM            | 886547108 | 6,006  |
| TIFFANY & CO NEW             | COM            | 886547108 | 1,223  |
| TIMBERLAND CO                | CL A           | 887100105 | 3      |
| TIMBERLAND CO                | CL A           | 887100105 | 65     |
| TIMBERLAND CO                | CL A           | 887100105 | 78     |
| TIMBERLAND CO                | CL A           | 887100105 | 504    |
| TIME WARNER INC              | COM            | 887317105 | 0      |
| TIME WARNER INC              | COM            | 887317105 | 6      |
| TIME WARNER INC              | COM            | 887317105 | 40     |
| TIME WARNER INC              | COM            | 887317105 | 53     |
| TIME WARNER INC              | COM            | 887317105 | 59     |
| TIME WARNER INC              | COM            | 887317105 | 147    |
| TIME WARNER INC              | COM            | 887317105 | 147    |
| TIME WARNER INC              | COM            | 887317105 | 161    |
| TIME WARNER INC              | COM            | 887317105 | 333    |
| TIME WARNER INC              | COM            | 887317105 | 427    |
| TIME WARNER INC              | COM            | 887317105 | 608    |
| TIME WARNER INC              | COM            | 887317105 | 615    |
| TIME WARNER INC              | COM            | 887317105 | 768    |
| TIME WARNER INC              | COM            | 887317105 | 840    |
| TIME WARNER INC              | COM            | 887317105 | 1,205  |
| TIME WARNER INC              | COM            | 887317105 | 1,877  |
| TIME WARNER INC              | COM            | 887317105 | 2,420  |
| TIME WARNER INC              | COM            | 887317105 | 4,691  |
| TIME WARNER INC              | COM            | 887317105 | 8,751  |
| TIME WARNER INC              | COM            | 887317105 | 14,122 |
| TIME WARNER TELECOM INC      | CL A           | 887319101 | 5      |
| TIME WARNER TELECOM INC      | CL A           | 887319101 | 5,313  |
| TOMPKINS FINANCIAL CORPORATI | COM            | 890110109 | 2      |
| TOMPKINS FINANCIAL CORPORATI | COM            | 890110109 | 460    |
| TOOTSIE ROLL INDS INC        | COM            | 890516107 | 1      |
| TOOTSIE ROLL INDS INC        | COM            | 890516107 | 297    |
| TOOTSIE ROLL INDS INC        | COM            | 890516107 | 2,890  |
| TOPPS INC                    | COM            | 890786106 | 1,156  |
| TORCHMARK CORP               | COM            | 891027104 | 9      |
| TORCHMARK CORP               | COM            | 891027104 | 643    |
| TORCHMARK CORP               | COM            | 891027104 | 1,015  |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 55     |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 23,041 |
| TOWER GROUP INC              | COM            | 891777104 | 0      |
| TOWER GROUP INC              | COM            | 891777104 | 1,100  |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 29     |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 52     |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 172    |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 2,812  |
| TRANS-INDIA ACQUISITION CORP |                | 893237107 | 3,979  |
| TRANSACTION SYS ARCHITECTS   | COM            | 893416107 | 5,402  |
| TRANSDIGM GROUP INC          | COM            | 893641100 | 1,915  |
| TRANSPORTADORA DE GAS SUR    | SPON ADR B     | 893870204 | 229    |
| TREDEGAR CORP                | COM            | 894650100 | 83     |
| TREDEGAR CORP                | COM            | 894650100 | 1,883  |
| TRI CONTL CORP               | COM            | 895436103 | 272    |
| TRIDENT MICROSYSTEMS INC     | COM            | 895919108 | 7      |
| TRIDENT MICROSYSTEMS INC     | COM            | 895919108 | 453    |



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|                           |         |           |        |
|---------------------------|---------|-----------|--------|
| TRIAD GTY INC             | COM     | 895925105 | 912    |
| TRIBUNE CO NEW            | COM     | 896047107 | 1,070  |
| TRICO BANCSHARES          | COM     | 896095106 | 786    |
| TRICO MARINE SERVICES INC | COM NEW | 896106200 | 613    |
| TRICO MARINE SERVICES INC | COM NEW | 896106200 | 2,105  |
| TRIUMPH GROUP INC NEW     | COM     | 896818101 | 3,495  |
| TRUSTCO BK CORP N Y       | COM     | 898349105 | 43     |
| TRUSTCO BK CORP N Y       | COM     | 898349105 | 85     |
| TRUSTMARK CORP            | COM     | 898402102 | 3,786  |
| TUESDAY MORNING CORP      | COM NEW | 899035505 | 727    |
| TUPPERWARE BRANDS CORP    | COM     | 899896104 | 2      |
| TUPPERWARE BRANDS CORP    | COM     | 899896104 | 115    |
| TUPPERWARE BRANDS CORP    | COM     | 899896104 | 6,174  |
| TWEEN BRANDS INC          | COM     | 901166108 | 1,837  |
| 24/7 REAL MEDIA INC       | COM NEW | 901314203 | 2,270  |
| II VI INC                 | COM     | 902104108 | 1,211  |
| TYCO INTL LTD NEW         | COM     | 902124106 | 1      |
| TYCO INTL LTD NEW         | COM     | 902124106 | 20     |
| TYCO INTL LTD NEW         | COM     | 902124106 | 35     |
| TYCO INTL LTD NEW         | COM     | 902124106 | 47     |
| TYCO INTL LTD NEW         | COM     | 902124106 | 74     |
| TYCO INTL LTD NEW         | COM     | 902124106 | 82     |
| TYCO INTL LTD NEW         | COM     | 902124106 | 88     |
| TYCO INTL LTD NEW         | COM     | 902124106 | 299    |
| TYCO INTL LTD NEW         | COM     | 902124106 | 304    |
| TYCO INTL LTD NEW         | COM     | 902124106 | 327    |
| TYCO INTL LTD NEW         | COM     | 902124106 | 528    |
| TYCO INTL LTD NEW         | COM     | 902124106 | 806    |
| TYCO INTL LTD NEW         | COM     | 902124106 | 879    |
| TYCO INTL LTD NEW         | COM     | 902124106 | 1,007  |
| TYLER TECHNOLOGIES INC    | COM     | 902252105 | 2,074  |
| TYSON FOODS INC           | CL A    | 902494103 | 546    |
| UAL CORP                  | COM NEW | 902549807 | 303    |
| UAL CORP                  | COM NEW | 902549807 | 554    |
| UIL HLDG CORP             | COM     | 902748102 | 2,787  |
| UMB FINL CORP             | COM     | 902788108 | 4,371  |
| U S B HLDG INC            | COM     | 902910108 | 465    |
| UST INC                   | COM     | 902911106 | 43     |
| UST INC                   | COM     | 902911106 | 1,019  |
| UST INC                   | COM     | 902911106 | 32,202 |
| UST INC                   | COM     | 902911106 | 1,378  |
| US BANCORP DEL            | COM NEW | 902973304 | 7      |
| US BANCORP DEL            | COM NEW | 902973304 | 33     |
| US BANCORP DEL            | COM NEW | 902973304 | 46     |
| US BANCORP DEL            | COM NEW | 902973304 | 289    |
| US BANCORP DEL            | COM NEW | 902973304 | 557    |
| US BANCORP DEL            | COM NEW | 902973304 | 962    |
| US BANCORP DEL            | COM NEW | 902973304 | 967    |
| US BANCORP DEL            | COM NEW | 902973304 | 9,543  |
| URS CORP NEW              | COM     | 903236107 | 4      |
| URS CORP NEW              | COM     | 903236107 | 558    |
| URS CORP NEW              | COM     | 903236107 | 5,791  |
| U S G CORP                | COM NEW | 903293405 | 1      |
| U S G CORP                | COM NEW | 903293405 | 490    |
| UAP HLDG CORP             | COM     | 903441103 | 5,391  |
| ULTRATECH INC             | COM     | 904034105 | 1,140  |
| UMPQUA HLDGS CORP         | COM     | 904214103 | 2      |
| UMPQUA HLDGS CORP         | COM     | 904214103 | 5,134  |
| UNDER ARMOUR INC          | CL A    | 904311107 | 23     |
| UNDER ARMOUR INC          | CL A    | 904311107 | 139    |
| UNDER ARMOUR INC          | CL A    | 904311107 | 3,392  |
| UNIFIRST CORP MASS        | COM     | 904708104 | 1,011  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 13     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 14     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 41     |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 1,571  |
| UNILEVER PLC                 | SPON ADR NEW  | 904767704 | 7,944  |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 0      |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 48     |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 102    |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 202    |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 402    |
| UNILEVER N V                 | N Y SHS NEW   | 904784709 | 430    |
| UNION BANKSHARES CORP        | COM           | 905399101 | 454    |
| UNION PAC CORP               | COM           | 907818108 | 104    |
| UNION PAC CORP               | COM           | 907818108 | 150    |
| UNION PAC CORP               | COM           | 907818108 | 232    |
| UNION PAC CORP               | COM           | 907818108 | 604    |
| UNION PAC CORP               | COM           | 907818108 | 691    |
| UNION PAC CORP               | COM           | 907818108 | 4,770  |
| UNISYS CORP                  | COM           | 909214108 | 18     |
| UNISYS CORP                  | COM           | 909214108 | 22     |
| UNISYS CORP                  | COM           | 909214108 | 26     |
| UNISYS CORP                  | COM           | 909214108 | 65     |
| UNISYS CORP                  | COM           | 909214108 | 461    |
| UNITED CMNTY FINL CORP OHIO  | COM           | 909839102 | 453    |
| UNITED BANKSHARES INC WEST V | COM           | 909907107 | 3,789  |
| UNITED FIRE & CAS CO         | COM           | 910331107 | 2      |
| UNITED FIRE & CAS CO         | COM           | 910331107 | 2,765  |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 2      |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 6      |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 292    |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 1,015  |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 2,159  |
| UNITED NAT FOODS INC         | COM           | 911163103 | 32     |
| UNITED NAT FOODS INC         | COM           | 911163103 | 98     |
| UNITED NAT FOODS INC         | COM           | 911163103 | 164    |
| UNITED NAT FOODS INC         | COM           | 911163103 | 169    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 2      |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 24     |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 96     |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 124    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 194    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 234    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 292    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 307    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 365    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 847    |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 28,059 |
| UNITED PARCEL SERVICE INC    | CL B          | 911312106 | 9,597  |
| UNITED RETAIL GROUP INC      | COM           | 911380103 | 439    |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 1,154  |
| UNITED STATIONERS INC        | COM           | 913004107 | 4      |
| UNITED STATIONERS INC        | COM           | 913004107 | 2,663  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 7      |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 11     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 30     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 44     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 50     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 139    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 142    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 163    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 219    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 323    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 397    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 495    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 537    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 610    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 1,011  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 2,908  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 5,158  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 10,932 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 14,251 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 32,939 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 12,321 |
| UNIVERSAL AMERN FINL CORP    | COM           | 913377107 | 3,412  |
| UNIVERSAL COMPRESSION HLDGS  | COM           | 913431102 | 3,864  |
| UNIVERSAL CORP VA            | COM           | 913456109 | 4,922  |
| UNIVERSAL ELECTRS INC        | COM           | 913483103 | 2,182  |
| UNIVERSAL FST PRODS INC      | COM           | 913543104 | 157    |
| UNIVERSAL FST PRODS INC      | COM           | 913543104 | 2,512  |
| UNIVERSAL TECHNICAL INST INC | COM           | 913915104 | 2,501  |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 1      |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 25     |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 590    |
| URBAN OUTFITTERS INC         | COM           | 917047102 | 206    |
| V F CORP                     | COM           | 918204108 | 9      |
| V F CORP                     | COM           | 918204108 | 23     |
| V F CORP                     | COM           | 918204108 | 55     |
| V F CORP                     | COM           | 918204108 | 458    |
| V F CORP                     | COM           | 918204108 | 1,129  |
| V F CORP                     | COM           | 918204108 | 1,353  |
| VALASSIS COMMUNICATIONS INC  | COM           | 918866104 | 3,297  |
| VALENCE TECHNOLOGY INC       | COM           | 918914102 | 230    |
| VALLEY NATL BANCORP          | COM           | 919794107 | 296    |
| VALMONT INDS INC             | COM           | 920253101 | 0      |
| VALMONT INDS INC             | COM           | 920253101 | 2,655  |
| VARIAN INC                   | COM           | 922206107 | 1,713  |
| VARIAN SEMICONDUCTOR EQUIPMN | COM           | 922207105 | 601    |
| VEECO INSTRS INC DEL         | COM           | 922417100 | 2,707  |
| VANGUARD INDEX FDS           | STK MRK ETF   | 922908769 | 10,553 |
| VICOR CORP                   | COM           | 925815102 | 878    |
| VIEWPOINT FINL GROUP         | COM           | 926727108 | 477    |
| VIGNETTE CORP                | COM NEW       | 926734401 | 2,448  |
| VIROPHARMA INC               | COM           | 928241108 | 3,943  |
| VITAL SIGNS INC              | COM           | 928469105 | 1,272  |
| VOLT INFORMATION SCIENCES IN | COM           | 928703107 | 1,021  |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 2,336  |
| VULCAN MATLS CO              | COM           | 929160109 | 1,272  |
| WD-40 CO                     | COM           | 929236107 | 1,691  |
| W HLDG CO INC                | COM           | 929251106 | 8      |
| W HLDG CO INC                | COM           | 929251106 | 1,015  |
| WMS INDS INC                 | COM           | 929297109 | 0      |
| WMS INDS INC                 | COM           | 929297109 | 2,201  |
| WSFS FINL CORP               | COM           | 929328102 | 1,106  |
| WABASH NATL CORP             | COM           | 929566107 | 1,168  |
| WABTEC CORP                  | COM           | 929740108 | 4,126  |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 69     |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 15,564 |
| WACHOVIA CORP NEW            | COM           | 929903102 | 16     |
| WACHOVIA CORP NEW            | COM           | 929903102 | 24     |
| WACHOVIA CORP NEW            | COM           | 929903102 | 82     |
| WACHOVIA CORP NEW            | COM           | 929903102 | 236    |
| WACHOVIA CORP NEW            | COM           | 929903102 | 312    |
| WACHOVIA CORP NEW            | COM           | 929903102 | 680    |
| WACHOVIA CORP NEW            | COM           | 929903102 | 965    |

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|                              |            |           |         |
|------------------------------|------------|-----------|---------|
| WACHOVIA CORP NEW            | COM        | 929903102 | 1,795   |
| WACHOVIA CORP NEW            | COM        | 929903102 | 5,477   |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 0       |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 191     |
| WADDELL & REED FINL INC      | CL A       | 930059100 | 7,425   |
| WAL MART STORES INC          | COM        | 931142103 | 5       |
| WAL MART STORES INC          | COM        | 931142103 | 15      |
| WAL MART STORES INC          | COM        | 931142103 | 18      |
| WAL MART STORES INC          | COM        | 931142103 | 22      |
| WAL MART STORES INC          | COM        | 931142103 | 29      |
| WAL MART STORES INC          | COM        | 931142103 | 29      |
| WAL MART STORES INC          | COM        | 931142103 | 38      |
| WAL MART STORES INC          | COM        | 931142103 | 48      |
| WAL MART STORES INC          | COM        | 931142103 | 58      |
| WAL MART STORES INC          | COM        | 931142103 | 141     |
| WAL MART STORES INC          | COM        | 931142103 | 143     |
| WAL MART STORES INC          | COM        | 931142103 | 338     |
| WAL MART STORES INC          | COM        | 931142103 | 640     |
| WAL MART STORES INC          | COM        | 931142103 | 674     |
| WAL MART STORES INC          | COM        | 931142103 | 1,081   |
| WAL MART STORES INC          | COM        | 931142103 | 1,438   |
| WAL MART STORES INC          | COM        | 931142103 | 1,609   |
| WAL MART STORES INC          | COM        | 931142103 | 2,192   |
| WAL MART STORES INC          | COM        | 931142103 | 2,221   |
| WAL MART STORES INC          | COM        | 931142103 | 2,997   |
| WAL MART STORES INC          | COM        | 931142103 | 3,128   |
| WAL MART STORES INC          | COM        | 931142103 | 6,966   |
| WAL MART STORES INC          | COM        | 931142103 | 22,989  |
| WALGREEN CO                  | COM        | 931422109 | 7       |
| WALGREEN CO                  | COM        | 931422109 | 37      |
| WALGREEN CO                  | COM        | 931422109 | 174     |
| WALGREEN CO                  | COM        | 931422109 | 218     |
| WALGREEN CO                  | COM        | 931422109 | 277     |
| WALGREEN CO                  | COM        | 931422109 | 921     |
| WALGREEN CO                  | COM        | 931422109 | 1,328   |
| WALGREEN CO                  | COM        | 931422109 | 1,394   |
| WALGREEN CO                  | COM        | 931422109 | 1,467   |
| WALGREEN CO                  | COM        | 931422109 | 1,717   |
| WALGREEN CO                  | COM        | 931422109 | 5,739   |
| WALGREEN CO                  | COM        | 931422109 | 17,432  |
| WALGREEN CO                  | COM        | 931422109 | 7,608   |
| WARNACO GROUP INC            | COM NEW    | 934390402 | 6,667   |
| WASHINGTON BKG CO OAK HBR WA | COM        | 937303105 | 1,237   |
| WASHINGTON MUT INC           | COM        | 939322103 | 26      |
| WASHINGTON MUT INC           | COM        | 939322103 | 51      |
| WASHINGTON MUT INC           | COM        | 939322103 | 94      |
| WASHINGTON MUT INC           | COM        | 939322103 | 253     |
| WASHINGTON MUT INC           | COM        | 939322103 | 287     |
| WASHINGTON MUT INC           | COM        | 939322103 | 397     |
| WASHINGTON MUT INC           | COM        | 939322103 | 523     |
| WASHINGTON MUT INC           | COM        | 939322103 | 861     |
| WASHINGTON MUT INC           | COM        | 939322103 | 963     |
| WASHINGTON MUT INC           | COM        | 939322103 | 4,725   |
| WASHINGTON MUT INC           | COM        | 939322103 | 646,405 |
| WASHINGTON MUT INC           | COM        | 939322103 | 6,629   |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT | 939653101 | 3,703   |
| WASTE CONNECTIONS INC        | COM        | 941053100 | 48      |
| WASTE CONNECTIONS INC        | COM        | 941053100 | 2,383   |
| WASTE INDUSTRIES USA INC     | COM        | 941057101 | 627     |
| WATERS CORP                  | COM        | 941848103 | 6,072   |
| WATERS CORP                  | COM        | 941848103 | 1,076   |
| WATSCO INC                   | CL B       | 942622101 | 4,640   |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| WATSON PHARMACEUTICALS INC   | COM  | 942683103 | 411    |
| WATSON WYATT WORLDWIDE INC   | CL A | 942712100 | 7,197  |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 900    |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 5,180  |
| WAUSAU PAPER CORP            | COM  | 943315101 | 2,580  |
| WEBSENSE INC                 | COM  | 947684106 | 3,220  |
| WEIS MKTS INC                | COM  | 948849104 | 1      |
| WEIS MKTS INC                | COM  | 948849104 | 737    |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 16     |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 35     |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 67     |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 89     |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 338    |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 642    |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 739    |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 826    |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 960    |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 1,118  |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 2,083  |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 2,536  |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 4,615  |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 13,089 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 21,785 |
| WENDYS INTL INC              | COM  | 950590109 | 1,201  |
| WERNER ENTERPRISES INC       | COM  | 950755108 | 625    |
| WERNER ENTERPRISES INC       | COM  | 950755108 | 2,102  |
| WESBANCO INC                 | COM  | 950810101 | 1,286  |
| WEST COAST BANCORP ORE NEW   | COM  | 952145100 | 1,091  |
| WEST MARINE INC              | COM  | 954235107 | 1      |
| WEST MARINE INC              | COM  | 954235107 | 216    |
| WEST MARINE INC              | COM  | 954235107 | 540    |
| WEST PHARMACEUTICAL SVSC INC | COM  | 955306105 | 4,761  |
| WESTAMERICA BANCORPORATION   | COM  | 957090103 | 5,252  |
| WESTERN ALLIANCE BANCORP     | COM  | 957638109 | 1,935  |
| WESTERN DIGITAL CORP         | COM  | 958102105 | 20     |
| WESTERN DIGITAL CORP         | COM  | 958102105 | 35     |
| WESTERN DIGITAL CORP         | COM  | 958102105 | 33     |
| WESTERN DIGITAL CORP         | COM  | 958102105 | 180    |
| WESTERN REFNG INC            | COM  | 959319104 | 898    |
| WESTERN REFNG INC            | COM  | 959319104 | 3,536  |
| WESTERN UN CO                | COM  | 959802109 | 0      |
| WESTERN UN CO                | COM  | 959802109 | 5      |
| WESTERN UN CO                | COM  | 959802109 | 8      |
| WESTERN UN CO                | COM  | 959802109 | 17     |
| WESTERN UN CO                | COM  | 959802109 | 23     |
| WESTERN UN CO                | COM  | 959802109 | 50     |
| WESTERN UN CO                | COM  | 959802109 | 111    |
| WESTERN UN CO                | COM  | 959802109 | 151    |
| WESTERN UN CO                | COM  | 959802109 | 340    |
| WET SEAL INC                 | CL A | 961840105 | 2      |
| WET SEAL INC                 | CL A | 961840105 | 848    |
| WEYERHAEUSER CO              | COM  | 962166104 | 28     |
| WEYERHAEUSER CO              | COM  | 962166104 | 408    |
| WEYERHAEUSER CO              | COM  | 962166104 | 703    |
| WEYERHAEUSER CO              | COM  | 962166104 | 899    |
| WEYERHAEUSER CO              | COM  | 962166104 | 3,510  |
| WEYERHAEUSER CO              | COM  | 962166104 | 3,152  |
| WHIRLPOOL CORP               | COM  | 963320106 | 963    |
| WHITING PETE CORP NEW        | COM  | 966387102 | 3,990  |
| WHOLE FOODS MKT INC          | COM  | 966837106 | 34     |
| WHOLE FOODS MKT INC          | COM  | 966837106 | 42     |
| WHOLE FOODS MKT INC          | COM  | 966837106 | 81     |

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|                          |         |           |        |
|--------------------------|---------|-----------|--------|
| WHOLE FOODS MKT INC      | COM     | 966837106 | 199    |
| WHOLE FOODS MKT INC      | COM     | 966837106 | 300    |
| WHOLE FOODS MKT INC      | COM     | 966837106 | 305    |
| WHOLE FOODS MKT INC      | COM     | 966837106 | 4,775  |
| WHOLE FOODS MKT INC      | COM     | 966837106 | 863    |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 24     |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 80     |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 232    |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 446    |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 554    |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 654    |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 12,415 |
| WILLIAMS COS INC DEL     | COM     | 969457100 | 3,092  |
| WILLIAMS SONOMA INC      | COM     | 969904101 | 360    |
| WIND RIVER SYSTEMS INC   | COM     | 973149107 | 55     |
| WIND RIVER SYSTEMS INC   | COM     | 973149107 | 1,583  |
| WINN DIXIE STORES INC    | COM NEW | 974280307 | 794    |
| WINNEBAGO INDS INC       | COM     | 974637100 | 1      |
| WINNEBAGO INDS INC       | COM     | 974637100 | 6      |
| WINNEBAGO INDS INC       | COM     | 974637100 | 350    |
| WINNEBAGO INDS INC       | COM     | 974637100 | 2,684  |
| WISCONSIN ENERGY CORP    | COM     | 976657106 | 35     |
| WISCONSIN ENERGY CORP    | COM     | 976657106 | 248    |
| WISCONSIN ENERGY CORP    | COM     | 976657106 | 365    |
| WISCONSIN ENERGY CORP    | COM     | 976657106 | 418    |
| WISCONSIN ENERGY CORP    | COM     | 976657106 | 597    |
| WOLVERINE WORLD WIDE INC | COM     | 978097103 | 0      |
| WOLVERINE WORLD WIDE INC | COM     | 978097103 | 161    |
| WOLVERINE WORLD WIDE INC | COM     | 978097103 | 5,814  |
| WOODWARD GOVERNOR CO     | COM     | 980745103 | 169    |
| WOODWARD GOVERNOR CO     | COM     | 980745103 | 6,856  |
| WORLD ACCEP CORP DEL     | COM     | 981419104 | 4      |
| WORLD ACCEP CORP DEL     | COM     | 981419104 | 1,076  |
| WORLD FUEL SVCS CORP     | COM     | 981475106 | 1,195  |
| WORLD FUEL SVCS CORP     | COM     | 981475106 | 2,674  |
| WORTHINGTON INDS INC     | COM     | 981811102 | 4,009  |
| WRIGLEY WM JR CO         | COM     | 982526105 | 10     |
| WRIGLEY WM JR CO         | COM     | 982526105 | 16     |
| WRIGLEY WM JR CO         | COM     | 982526105 | 24     |
| WRIGLEY WM JR CO         | COM     | 982526105 | 33     |
| WRIGLEY WM JR CO         | COM     | 982526105 | 34     |
| WRIGLEY WM JR CO         | COM     | 982526105 | 116    |
| WRIGLEY WM JR CO         | COM     | 982526105 | 173    |
| WRIGLEY WM JR CO         | COM     | 982526105 | 282    |
| WRIGLEY WM JR CO         | COM     | 982526105 | 811    |
| WRIGLEY WM JR CO         | COM     | 982526105 | 2,806  |
| WRIGLEY WM JR CO         | COM     | 982526105 | 5,632  |
| WRIGLEY WM JR CO         | COM     | 982526105 | 1,743  |
| WYETH                    | COM     | 983024100 | 0      |
| WYETH                    | COM     | 983024100 | 13     |
| WYETH                    | COM     | 983024100 | 17     |
| WYETH                    | COM     | 983024100 | 32     |
| WYETH                    | COM     | 983024100 | 86     |
| WYETH                    | COM     | 983024100 | 89     |
| WYETH                    | COM     | 983024100 | 103    |
| WYETH                    | COM     | 983024100 | 112    |
| WYETH                    | COM     | 983024100 | 343    |
| WYETH                    | COM     | 983024100 | 412    |
| WYETH                    | COM     | 983024100 | 431    |
| WYETH                    | COM     | 983024100 | 458    |
| WYETH                    | COM     | 983024100 | 482    |
| WYETH                    | COM     | 983024100 | 773    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| WYETH                        | COM           | 983024100 | 605    |
| WYETH                        | COM           | 983024100 | 1,011  |
| WYETH                        | COM           | 983024100 | 1,393  |
| WYETH                        | COM           | 983024100 | 7,045  |
| WYETH                        | COM           | 983024100 | 13,623 |
| WYETH                        | COM           | 983024100 | 15,674 |
| WYETH                        | COM           | 983024100 | 16,542 |
| WYETH                        | COM           | 983024100 | 13,004 |
| WYNN RESORTS LTD             | COM           | 983134107 | 9      |
| WYNN RESORTS LTD             | COM           | 983134107 | 448    |
| WYNN RESORTS LTD             | COM           | 983134107 | 1,282  |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 11     |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 13     |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 412    |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 214    |
| X-RITE INC                   | COM           | 983857103 | 1,619  |
| XILINX INC                   | COM           | 983919101 | 27     |
| XILINX INC                   | COM           | 983919101 | 75     |
| XILINX INC                   | COM           | 983919101 | 118    |
| XILINX INC                   | COM           | 983919101 | 301    |
| XILINX INC                   | COM           | 983919101 | 509    |
| XILINX INC                   | COM           | 983919101 | 2,235  |
| XILINX INC                   | COM           | 983919101 | 1,501  |
| XEROX CORP                   | COM           | 984121103 | 17     |
| XEROX CORP                   | COM           | 984121103 | 21     |
| XEROX CORP                   | COM           | 984121103 | 22     |
| XEROX CORP                   | COM           | 984121103 | 37     |
| XEROX CORP                   | COM           | 984121103 | 61     |
| XEROX CORP                   | COM           | 984121103 | 324    |
| XEROX CORP                   | COM           | 984121103 | 691    |
| XEROX CORP                   | COM           | 984121103 | 1,085  |
| XEROX CORP                   | COM           | 984121103 | 2,890  |
| YPF SOCIEDAD ANONIMA         | SPON ADR CL D | 984245100 | 3,524  |
| YRC WORLDWIDE INC            | COM           | 984249102 | 26     |
| YRC WORLDWIDE INC            | COM           | 984249102 | 531    |
| YAHOO INC                    | COM           | 984332106 | 4      |
| YAHOO INC                    | COM           | 984332106 | 14     |
| YAHOO INC                    | COM           | 984332106 | 15     |
| YAHOO INC                    | COM           | 984332106 | 37     |
| YAHOO INC                    | COM           | 984332106 | 80     |
| YAHOO INC                    | COM           | 984332106 | 93     |
| YAHOO INC                    | COM           | 984332106 | 120    |
| YAHOO INC                    | COM           | 984332106 | 136    |
| YAHOO INC                    | COM           | 984332106 | 268    |
| YAHOO INC                    | COM           | 984332106 | 302    |
| YAHOO INC                    | COM           | 984332106 | 990    |
| YAHOO INC                    | COM           | 984332106 | 1,080  |
| YAHOO INC                    | COM           | 984332106 | 1,158  |
| YAHOO INC                    | COM           | 984332106 | 1,221  |
| YAHOO INC                    | COM           | 984332106 | 2,748  |
| YAHOO INC                    | COM           | 984332106 | 5,139  |
| YARDVILLE NATL BANCORP       | COM           | 985021104 | 856    |
| YUM BRANDS INC               | COM           | 988498101 | 3      |
| YUM BRANDS INC               | COM           | 988498101 | 7      |
| YUM BRANDS INC               | COM           | 988498101 | 15     |
| YUM BRANDS INC               | COM           | 988498101 | 18     |
| YUM BRANDS INC               | COM           | 988498101 | 28     |
| YUM BRANDS INC               | COM           | 988498101 | 62     |
| YUM BRANDS INC               | COM           | 988498101 | 124    |
| YUM BRANDS INC               | COM           | 988498101 | 680    |
| YUM BRANDS INC               | COM           | 988498101 | 1,494  |
| ZALE CORP NEW                | COM           | 988858106 | 2,596  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| ZENITH NATL INS CORP         | COM            | 989390109 | 6,196  |
| ZIONS BANCORPORATION         | COM            | 989701107 | 351    |
| ZIONS BANCORPORATION         | COM            | 989701107 | 1,877  |
| ZIONS BANCORPORATION         | COM            | 989701107 | 1,206  |
| ZUMIEZ INC                   | COM            | 989817101 | 866    |
| ZYGO CORP                    | COM            | 989855101 | 514    |
| ZOLL MED CORP                | COM            | 989922109 | 1,859  |
| ARCELOR MITTAL               | NY REG SH CL A | 03937E101 | 30     |
| ARCELOR MITTAL               | NY REG SH CL A | 03937E101 | 125    |
| ARCELOR MITTAL               | NY REG SH CL A | 03937E101 | 4,117  |
| ARCELOR MITTAL               | NY REG SH CL A | 03937E101 | 9,838  |
| BT GROUP PLC                 | ADR            | 05577E101 | 81     |
| BT GROUP PLC                 | ADR            | 05577E101 | 108    |
| BT GROUP PLC                 | ADR            | 05577E101 | 2,356  |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 1,948  |
| CENTER FINL CORP CALIF       | COM            | 15146E102 | 670    |
| COVANTA HLDG CORP            | COM            | 22282E102 | 484    |
| LUMINEX CORP DEL             | COM            | 55027E102 | 2      |
| LUMINEX CORP DEL             | COM            | 55027E102 | 1,654  |
| PETRO-CDA                    | COM            | 71644E102 | 11     |
| PETRO-CDA                    | COM            | 71644E102 | 66     |
| PETRO-CDA                    | COM            | 71644E102 | 353    |
| PETRO-CDA                    | COM            | 71644E102 | 10,706 |
| VERISIGN INC                 | COM            | 92343E102 | 3      |
| VERISIGN INC                 | COM            | 92343E102 | 9      |
| VERISIGN INC                 | COM            | 92343E102 | 159    |
| VERISIGN INC                 | COM            | 92343E102 | 1,870  |
| VERISIGN INC                 | COM            | 92343E102 | 1,375  |
| TALISMAN ENERGY INC          | COM            | 87425E103 | 6      |
| TALISMAN ENERGY INC          | COM            | 87425E103 | 10     |
| TALISMAN ENERGY INC          | COM            | 87425E103 | 15,519 |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 1,478  |
| NEWS CORP                    | CL A           | 65248E104 | 10     |
| NEWS CORP                    | CL A           | 65248E104 | 16     |
| NEWS CORP                    | CL A           | 65248E104 | 22     |
| NEWS CORP                    | CL A           | 65248E104 | 53     |
| NEWS CORP                    | CL A           | 65248E104 | 56     |
| NEWS CORP                    | CL A           | 65248E104 | 1      |
| NEWS CORP                    | CL A           | 65248E104 | 135    |
| NEWS CORP                    | CL A           | 65248E104 | 1,014  |
| NEWS CORP                    | CL A           | 65248E104 | 65,751 |
| NEWS CORP                    | CL A           | 65248E104 | 6,288  |
| CKE RESTAURANTS INC          | COM            | 12561E105 | 44     |
| CKE RESTAURANTS INC          | COM            | 12561E105 | 3,434  |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 0      |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 13     |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 92     |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 152    |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 632    |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 377    |
| EMBARQ CORP                  | COM            | 29078E105 | 6      |
| EMBARQ CORP                  | COM            | 29078E105 | 14     |
| EMBARQ CORP                  | COM            | 29078E105 | 63     |
| EMBARQ CORP                  | COM            | 29078E105 | 345    |
| EMBARQ CORP                  | COM            | 29078E105 | 7,622  |
| EMBARQ CORP                  | COM            | 29078E105 | 1,628  |
| INVENTIV HEALTH INC          | COM            | 46122E105 | 0      |
| INVENTIV HEALTH INC          | COM            | 46122E105 | 4,654  |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT     | 91359E105 | 1,180  |
| JAKKS PAC INC                | COM            | 47012E106 | 3,324  |
| TARGET CORP                  | COM            | 87612E106 | 31     |
| TARGET CORP                  | COM            | 87612E106 | 32     |



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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| TARGET CORP                  | COM            | 87612E106 | 38     |
| TARGET CORP                  | COM            | 87612E106 | 156    |
| TARGET CORP                  | COM            | 87612E106 | 406    |
| TARGET CORP                  | COM            | 87612E106 | 588    |
| TARGET CORP                  | COM            | 87612E106 | 929    |
| TARGET CORP                  | COM            | 87612E106 | 3,409  |
| TARGET CORP                  | COM            | 87612E106 | 3,472  |
| TARGET CORP                  | COM            | 87612E106 | 4,000  |
| TARGET CORP                  | COM            | 87612E106 | 8,280  |
| TARGET CORP                  | COM            | 87612E106 | 31,810 |
| TARGET CORP                  | COM            | 87612E106 | 9,208  |
| ANOORAQ RES CORP             | COM            | 03633E108 | 161    |
| NSTAR                        | COM            | 67019E107 | 372    |
| RENASANT CORP                | COM            | 75970E107 | 1,215  |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 2      |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 10     |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 521    |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 1,386  |
| NCR CORP NEW                 | COM            | 62886E108 | 1,125  |
| USEC INC                     | COM            | 90333E108 | 89     |
| USEC INC                     | COM            | 90333E108 | 787    |
| USEC INC                     | COM            | 90333E108 | 7,741  |
| W-H ENERGY SVCS INC          | COM            | 92925E108 | 2,734  |
| COMPLETE PRODUCTION SERVICES | COM            | 20453E109 | 2,902  |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 0      |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 3      |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 28     |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 5,484  |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 12     |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 17     |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 32     |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 72     |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 139    |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 2,290  |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 3,079  |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 4,449  |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 0      |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 9      |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 16     |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 43     |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 43     |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 84     |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 96     |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 143    |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 359    |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 521    |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 808    |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 1,134  |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 1,344  |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 1,420  |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 13,266 |
| NEWS CORP                    | CL B           | 65248E203 | 38     |
| NEWS CORP                    | CL B           | 65248E203 | 69     |
| NEWS CORP                    | CL B           | 65248E203 | 84     |
| NEWS CORP                    | CL B           | 65248E203 | 175    |
| NEWS CORP                    | CL B           | 65248E203 | 183    |
| NEWS CORP                    | CL B           | 65248E203 | 200    |
| NEWS CORP                    | CL B           | 65248E203 | 459    |
| NEWS CORP                    | CL B           | 65248E203 | 951    |
| NEWS CORP                    | CL B           | 65248E203 | 1,962  |
| BARCLAYS PLC                 | ADR            | 06738E204 | 0      |
| BARCLAYS PLC                 | ADR            | 06738E204 | 18     |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| BARCLAYS PLC                 | ADR           | 06738E204 | 230    |
| BARCLAYS PLC                 | ADR           | 06738E204 | 1,999  |
| BARCLAYS PLC                 | ADR           | 06738E204 | 3,367  |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW       | 46626E205 | 6,709  |
| BHP BILLITON PLC             | SPONSORED ADR | 05545E209 | 26     |
| BHP BILLITON PLC             | SPONSORED ADR | 05545E209 | 1,068  |
| INTEGRATED ELECTRICAL SVC    | COM           | 45811E301 | 1,211  |
| ABX AIR INC                  | COM           | 00080S101 | 8      |
| ABX AIR INC                  | COM           | 00080S101 | 1,238  |
| ACCO BRANDS CORP             | COM           | 00081T108 | 9      |
| ACCO BRANDS CORP             | COM           | 00081T108 | 4,446  |
| A C MOORE ARTS & CRAFTS INC  | COM           | 00086T103 | 1,326  |
| AFC ENTERPRISES INC          | COM           | 00104Q107 | 1,919  |
| AES CORP                     | COM           | 00130H105 | 6      |
| AES CORP                     | COM           | 00130H105 | 6      |
| AES CORP                     | COM           | 00130H105 | 12     |
| AES CORP                     | COM           | 00130H105 | 17     |
| AES CORP                     | COM           | 00130H105 | 24     |
| AES CORP                     | COM           | 00130H105 | 14,987 |
| AES CORP                     | COM           | 00130H105 | 2,148  |
| AT&T INC                     | COM           | 00206R102 | 0      |
| AT&T INC                     | COM           | 00206R102 | 2      |
| AT&T INC                     | COM           | 00206R102 | 10     |
| AT&T INC                     | COM           | 00206R102 | 65     |
| AT&T INC                     | COM           | 00206R102 | 71     |
| AT&T INC                     | COM           | 00206R102 | 102    |
| AT&T INC                     | COM           | 00206R102 | 103    |
| AT&T INC                     | COM           | 00206R102 | 122    |
| AT&T INC                     | COM           | 00206R102 | 140    |
| AT&T INC                     | COM           | 00206R102 | 201    |
| AT&T INC                     | COM           | 00206R102 | 396    |
| AT&T INC                     | COM           | 00206R102 | 735    |
| AT&T INC                     | COM           | 00206R102 | 1,195  |
| AT&T INC                     | COM           | 00206R102 | 1,560  |
| AT&T INC                     | COM           | 00206R102 | 2,900  |
| AT&T INC                     | COM           | 00206R102 | 3,088  |
| AT&T INC                     | COM           | 00206R102 | 7,647  |
| AT&T INC                     | COM           | 00206R102 | 7,889  |
| AT&T INC                     | COM           | 00206R102 | 9,597  |
| AT&T INC                     | COM           | 00206R102 | 16,886 |
| AT&T INC                     | COM           | 00206R102 | 39,430 |
| AT&T INC                     | COM           | 00206R102 | 26,243 |
| ATMI INC                     | COM           | 00207R101 | 2,269  |
| ATP OIL & GAS CORP           | COM           | 00208J108 | 4,199  |
| ACTIVIDENTITY CORP           | COM           | 00506P103 | 4      |
| ACTIVIDENTITY CORP           | COM           | 00506P103 | 5      |
| ACTIVIDENTITY CORP           | COM           | 00506P103 | 92     |
| ACTUATE CORP                 | COM           | 00508B102 | 1,328  |
| ACTUANT CORP                 | CL A NEW      | 00508X203 | 5,591  |
| ACUITY BRANDS INC            | COM           | 00508Y102 | 24     |
| ACUITY BRANDS INC            | COM           | 00508Y102 | 8,598  |
| ADAPTEC INC                  | COM           | 00651F108 | 8      |
| ADAPTEC INC                  | COM           | 00651F108 | 1,673  |
| ADOBE SYS INC                | COM           | 00724F101 | 7      |
| ADOBE SYS INC                | COM           | 00724F101 | 16     |
| ADOBE SYS INC                | COM           | 00724F101 | 40     |
| ADOBE SYS INC                | COM           | 00724F101 | 70     |
| ADOBE SYS INC                | COM           | 00724F101 | 72     |
| ADOBE SYS INC                | COM           | 00724F101 | 79     |
| ADOBE SYS INC                | COM           | 00724F101 | 141    |
| ADOBE SYS INC                | COM           | 00724F101 | 145    |
| ADOBE SYS INC                | COM           | 00724F101 | 182    |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| ADOBE SYS INC                | COM           | 00724F101 | 297   |
| ADOBE SYS INC                | COM           | 00724F101 | 348   |
| ADOBE SYS INC                | COM           | 00724F101 | 1,177 |
| ADOBE SYS INC                | COM           | 00724F101 | 1,369 |
| ADOBE SYS INC                | COM           | 00724F101 | 7,031 |
| ADOBE SYS INC                | COM           | 00724F101 | 8,689 |
| ADOBE SYS INC                | COM           | 00724F101 | 3,856 |
| ADTRAN INC                   | COM           | 00738A106 | 4,560 |
| ADVANCE AMER CASH ADVANCE CT | COM           | 00739W107 | 4,444 |
| ADVANCED ANALOGIC TECHNOLOGI | COM           | 00752J108 | 1,539 |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR | 00756M404 | 2,687 |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT       | 00762L101 | 28    |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT       | 00762L101 | 132   |
| ADVISORY BRD CO              | COM           | 00762W107 | 2,452 |
| AETNA INC NEW                | COM           | 00817Y108 | 2     |
| AETNA INC NEW                | COM           | 00817Y108 | 10    |
| AETNA INC NEW                | COM           | 00817Y108 | 44    |
| AETNA INC NEW                | COM           | 00817Y108 | 170   |
| AETNA INC NEW                | COM           | 00817Y108 | 257   |
| AETNA INC NEW                | COM           | 00817Y108 | 299   |
| AETNA INC NEW                | COM           | 00817Y108 | 321   |
| AETNA INC NEW                | COM           | 00817Y108 | 321   |
| AETNA INC NEW                | COM           | 00817Y108 | 1,250 |
| AETNA INC NEW                | COM           | 00817Y108 | 1,828 |
| AETNA INC NEW                | COM           | 00817Y108 | 2,504 |
| AETNA INC NEW                | COM           | 00817Y108 | 4,568 |
| AFFYMETRIX INC               | COM           | 00826T108 | 1,620 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 5     |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 33    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 59    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 77    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 77    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 134   |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 296   |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 2,745 |
| AGILE SOFTWARE CORP DEL      | COM           | 00846X105 | 1,610 |
| AGILYSYS INC                 | COM           | 00847J105 | 0     |
| AGILYSYS INC                 | COM           | 00847J105 | 1,653 |
| AIRTRAN HLDGS INC            | COM           | 00949P108 | 2     |
| AIRTRAN HLDGS INC            | COM           | 00949P108 | 2,397 |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 24    |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 243   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 340   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 397   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 433   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 1,920 |
| ALASKA COMMUNICATIONS SYS GR | COM           | 01167P101 | 2,343 |
| ALKERMES INC                 | COM           | 01642T108 | 15    |
| ALKERMES INC                 | COM           | 01642T108 | 612   |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 10    |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 17    |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 920   |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 3,146 |
| ALLEGHENY TECHNOLOGIES INC   | COM           | 01741R102 | 3,314 |
| ALLIED CAP CORP NEW          | COM           | 01903Q108 | 31    |
| ALLIED CAP CORP NEW          | COM           | 01903Q108 | 248   |
| ALLIED CAP CORP NEW          | COM           | 01903Q108 | 666   |
| ALLIED CAP CORP NEW          | COM           | 01903Q108 | 423   |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM           | 01988P108 | 4,965 |
| ALTRA HOLDINGS INC           | COM           | 02208R106 | 757   |
| ALTRIA GROUP INC             | COM           | 02209S103 | 15    |
| ALTRIA GROUP INC             | COM           | 02209S103 | 63    |

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|                             |                |           |         |
|-----------------------------|----------------|-----------|---------|
| ALTRIA GROUP INC            | COM            | 02209S103 | 77      |
| ALTRIA GROUP INC            | COM            | 02209S103 | 215     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 421     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 491     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 526     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 856     |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,054   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,112   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,307   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,399   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,676   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 1,725   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 2,641   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 3,264   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 3,432   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 4,290   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 4,621   |
| ALTRIA GROUP INC            | COM            | 02209S103 | 12,166  |
| ALTRIA GROUP INC            | COM            | 02209S103 | 29,463  |
| ALTRIA GROUP INC            | COM            | 02209S103 | 473,475 |
| ALTRIA GROUP INC            | COM            | 02209S103 | 24,854  |
| AMCOL INTL CORP             | COM            | 02341W103 | 14      |
| AMCOL INTL CORP             | COM            | 02341W103 | 1,596   |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 3,659   |
| AMERICA MOVIL S A DE C V    | SPON ADR L SHS | 02364W105 | 3,378   |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 3       |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 6       |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 6       |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 45      |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 46      |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 50      |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 130     |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 557     |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 576     |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 1,404   |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 2,481   |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 4,635   |
| AMERICA MOVIL SAB DE CV     | SPON ADR L SHS | 02364W105 | 5,164   |
| AMERICAN MED SYS HLDGS INC  | COM            | 02744M108 | 5,417   |
| AMERICANWEST BANCORPORATION | COM            | 03058P109 | 602     |
| AMERICREDIT CORP            | COM            | 03060R101 | 337     |
| AMERISTAR CASINOS INC       | COM            | 03070Q101 | 7       |
| AMERISTAR CASINOS INC       | COM            | 03070Q101 | 2,259   |
| AMERIGROUP CORP             | COM            | 03073T102 | 3       |
| AMERIGROUP CORP             | COM            | 03073T102 | 83      |
| AMERIGROUP CORP             | COM            | 03073T102 | 2,184   |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 9       |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 18      |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 21      |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 20      |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 96      |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 148     |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 596     |
| AMERIPRISE FINL INC         | COM            | 03076C106 | 2,568   |
| AMERIS BANCORP              | COM            | 03076K108 | 647     |
| AMSURG CORP                 | COM            | 03232P405 | 3,121   |
| ANGIODYNAMICS INC           | COM            | 03475V101 | 1,533   |
| ANGLO AMERN PLC             | ADR            | 03485P102 | 1       |
| ANGLO AMERN PLC             | ADR            | 03485P102 | 7       |
| ANGLO AMERN PLC             | ADR            | 03485P102 | 9       |
| ANGLO AMERN PLC             | ADR            | 03485P102 | 88      |
| ANGLO AMERN PLC             | ADR            | 03485P102 | 234     |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| ANGLO AMERN PLC              | ADR     | 03485P102 | 8,286  |
| ANIMAL HEALTH INTL INC       | COM     | 03525N109 | 734    |
| ANSYS INC                    | COM     | 03662Q105 | 4      |
| ANSYS INC                    | COM     | 03662Q105 | 776    |
| APARTMENT INVT & MGMT CO     | CL A    | 03748R101 | 812    |
| APPLIED INDL TECHNOLOGIES IN | COM     | 03820C105 | 1,054  |
| APPLIED MICRO CIRCUITS CORP  | COM     | 03822W109 | 5      |
| APPLIED MICRO CIRCUITS CORP  | COM     | 03822W109 | 1,710  |
| AQUA AMERICA INC             | COM     | 03836W103 | 5      |
| AQUA AMERICA INC             | COM     | 03836W103 | 37     |
| AQUA AMERICA INC             | COM     | 03836W103 | 540    |
| AQUANTIVE INC                | COM     | 03839G105 | 4,651  |
| AQUILA INC                   | COM     | 03840P102 | 55     |
| AQUILA INC                   | COM     | 03840P102 | 6,703  |
| ARBITRON INC                 | COM     | 03875Q108 | 0      |
| ARBITRON INC                 | COM     | 03875Q108 | 3      |
| ARBITRON INC                 | COM     | 03875Q108 | 2,864  |
| ARCH CHEMICALS INC           | COM     | 03937R102 | 14     |
| ARCH CHEMICALS INC           | COM     | 03937R102 | 3,089  |
| ARES CAP CORP                | COM     | 04010L103 | 1,022  |
| ARES CAP CORP                | COM     | 04010L103 | 2,392  |
| ARIAD PHARMACEUTICALS INC    | COM     | 04033A100 | 416    |
| ARIBA INC                    | COM NEW | 04033V203 | 0      |
| ARIBA INC                    | COM NEW | 04033V203 | 0      |
| ARIBA INC                    | COM NEW | 04033V203 | 1      |
| ARIBA INC                    | COM NEW | 04033V203 | 2,026  |
| ARIBA INC                    | COM NEW | 04033V203 | 2,852  |
| ARMSTRONG WORLD INDS INC NEW | COM     | 04247X102 | 885    |
| ARRIS GROUP INC              | COM     | 04269Q100 | 0      |
| ARRIS GROUP INC              | COM     | 04269Q100 | 6      |
| ARRIS GROUP INC              | COM     | 04269Q100 | 11     |
| ARRIS GROUP INC              | COM     | 04269Q100 | 53     |
| ARRIS GROUP INC              | COM     | 04269Q100 | 3,453  |
| ARRAY BIOPHARMA INC          | COM     | 04269X105 | 176    |
| ART TECHNOLOGY GROUP INC     | COM     | 04289L107 | 40     |
| ART TECHNOLOGY GROUP INC     | COM     | 04289L107 | 1,517  |
| ASPREVA PHARMACEUTICALS CORP | COM     | 04538T109 | 5      |
| ASPREVA PHARMACEUTICALS CORP | COM     | 04538T109 | 469    |
| ASPREVA PHARMACEUTICALS CORP | COM     | 04538T109 | 1,903  |
| ASSET ACCEP CAP CORP         | COM     | 04543P100 | 1,215  |
| ASSURANT INC                 | COM     | 04621X108 | 705    |
| ASYST TECHNOLOGY CORP        | COM     | 04648X107 | 1,273  |
| ATHEROS COMMUNICATIONS INC   | COM     | 04743P108 | 3,389  |
| AUTONATION INC               | COM     | 05329W102 | 438    |
| AUTONATION INC               | COM     | 05329W102 | 610    |
| AUXILIUM PHARMACEUTICALS INC | COM     | 05334D107 | 1,803  |
| AVANEX CORP                  | COM     | 05348W109 | 2      |
| AVANEX CORP                  | COM     | 05348W109 | 1,080  |
| AVENTINE RENEWABLE ENERGY    | COM     | 05356X403 | 1,762  |
| AVID TECHNOLOGY INC          | COM     | 05367P100 | 6,480  |
| AVISTA CORP                  | COM     | 05379B107 | 2,872  |
| BCE INC                      | COM NEW | 05534B760 | 120    |
| BCE INC                      | COM NEW | 05534B760 | 770    |
| BCE INC                      | COM NEW | 05534B760 | 12,715 |
| BALLARD PWR SYS INC          | COM     | 05858H104 | 8      |
| BALLARD PWR SYS INC          | COM     | 05858H104 | 14     |
| BALLARD PWR SYS INC          | COM     | 05858H104 | 34     |
| BALLARD PWR SYS INC          | COM     | 05858H104 | 81     |
| BALLY TECHNOLOGIES INC       | COM     | 05874B107 | 6      |
| BALLY TECHNOLOGIES INC       | COM     | 05874B107 | 5,812  |
| BANCFIRST CORP               | COM     | 05945F103 | 150    |
| BANCFIRST CORP               | COM     | 05945F103 | 737    |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| BANCO MACRO SA               | SPON ADR B    | 05961W105 | 20    |
| BANCO MACRO SA               | SPON ADR B    | 05961W105 | 1,556 |
| BANCO SANTANDER CENT HISPANO | ADR           | 05964H105 | 22    |
| BANCO SANTANDER CENT HISPANO | ADR           | 05964H105 | 239   |
| BANCO SANTANDER CENT HISPANO | ADR           | 05964H105 | 751   |
| BANCORP INC DEL              | COM           | 05969A105 | 756   |
| BANKFINANCIAL CORP           | COM           | 06643P104 | 946   |
| BANKUNITED FINL CORP         | CL A          | 06652B103 | 1,583 |
| BANNER CORP                  | COM           | 06652V109 | 1,245 |
| BARRETT BILL CORP            | COM           | 06846N104 | 4,551 |
| BASIC ENERGY SVCS INC NEW    | COM           | 06985P100 | 1,675 |
| BBVA BANCO FRANCES S A       | SPONSORED ADR | 07329M100 | 8,228 |
| BENCHMARK ELECTRS INC        | COM           | 08160H101 | 3     |
| BENCHMARK ELECTRS INC        | COM           | 08160H101 | 166   |
| BENCHMARK ELECTRS INC        | COM           | 08160H101 | 1,422 |
| BIG 5 SPORTING GOODS CORP    | COM           | 08915P101 | 2,083 |
| BIO-REFERENCE LABS INC       | COM \$.01 NEW | 09057G602 | 910   |
| BIOMARIN PHARMACEUTICAL INC  | COM           | 09061G101 | 0     |
| BIOMARIN PHARMACEUTICAL INC  | COM           | 09061G101 | 816   |
| BIOGEN IDEC INC              | COM           | 09062X103 | 56    |
| BIOGEN IDEC INC              | COM           | 09062X103 | 60    |
| BIOGEN IDEC INC              | COM           | 09062X103 | 71    |
| BIOGEN IDEC INC              | COM           | 09062X103 | 144   |
| BIOGEN IDEC INC              | COM           | 09062X103 | 209   |
| BIOGEN IDEC INC              | COM           | 09062X103 | 294   |
| BIOGEN IDEC INC              | COM           | 09062X103 | 599   |
| BIOGEN IDEC INC              | COM           | 09062X103 | 922   |
| BIOGEN IDEC INC              | COM           | 09062X103 | 2,958 |
| BIOMED REALTY TRUST INC      | COM           | 09063H107 | 1     |
| BIOMED REALTY TRUST INC      | COM           | 09063H107 | 1,819 |
| BIOVAIL CORP                 | COM           | 09067J109 | 1,870 |
| BJS RESTAURANTS INC          | COM           | 09180C106 | 1,120 |
| BLACKBAUD INC                | COM           | 09227Q100 | 2,569 |
| BLUE COAT SYSTEMS INC        | COM NEW       | 09534T508 | 2,529 |
| BLUELINX HLDGS INC           | COM           | 09624H109 | 337   |
| BOIS D ARC ENERGY INC        | COM           | 09738U103 | 1,239 |
| BRISTOL WEST HLDGS INC       | COM           | 11037M105 | 1,222 |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 0     |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 0     |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 8     |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 31    |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 56    |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 68    |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 277   |
| BROOKLINE BANCORP INC DEL    | COM           | 11373M107 | 2,267 |
| BUILDERS FIRSTSOURCE INC     | COM           | 12008R107 | 1,047 |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 20    |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 32    |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 103   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 169   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 170   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 170   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 238   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 324   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 372   |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 2,507 |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 4,952 |
| CBRL GROUP INC               | COM           | 12489V106 | 2,782 |
| CB RICHARD ELLIS GROUP INC   | CL A          | 12497T101 | 15    |
| CB RICHARD ELLIS GROUP INC   | CL A          | 12497T101 | 1,959 |
| CBRE REALTY FINANCE INC      | COM           | 12498B307 | 353   |
| C D W CORP                   | COM           | 12512N105 | 35    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| C D W CORP                   | COM            | 12512N105 | 2,136  |
| C D W CORP                   | COM            | 12512N105 | 617    |
| CH ENERGY GROUP INC          | COM            | 12541M102 | 2,199  |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 998    |
| CLECO CORP NEW               | COM            | 12561W105 | 4,074  |
| CKX INC                      | COM            | 12562M106 | 3,180  |
| CNA SURETY CORP              | COM            | 12612L108 | 1,165  |
| CNET NETWORKS INC            | COM            | 12613R104 | 2,004  |
| CPI INTERNATIONAL INC        | COM            | 12618M100 | 619    |
| CRA INTL INC                 | COM            | 12618T105 | 1,044  |
| CRH PLC                      | ADR            | 12626K203 | 14     |
| CRH PLC                      | ADR            | 12626K203 | 1,595  |
| CA INC                       | COM            | 12673P105 | 1,542  |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 505    |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 1,096  |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 3,737  |
| CAL DIVE INTL INC DEL        | COM            | 12802T101 | 1,593  |
| CALAMOS ASSET MGMT INC       | CL A           | 12811R104 | 2      |
| CALAMOS ASSET MGMT INC       | CL A           | 12811R104 | 1,495  |
| CALIFORNIA PIZZA KITCHEN INC | COM            | 13054D109 | 2,740  |
| CALLON PETE CO DEL           | COM            | 13123X102 | 342    |
| CAMECO CORP                  | COM            | 13321L108 | 8      |
| CAMECO CORP                  | COM            | 13321L108 | 20     |
| CAMECO CORP                  | COM            | 13321L108 | 118    |
| CAMECO CORP                  | COM            | 13321L108 | 147    |
| CAMECO CORP                  | COM            | 13321L108 | 318    |
| CAMECO CORP                  | COM            | 13321L108 | 2,246  |
| CAMECO CORP                  | COM            | 13321L108 | 11,845 |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 229    |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 1,135  |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 879    |
| CANADIAN PAC RY LTD          | COM            | 13645T100 | 3      |
| CANADIAN PAC RY LTD          | COM            | 13645T100 | 109    |
| CANADIAN PAC RY LTD          | COM            | 13645T100 | 2,221  |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 29     |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 49     |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 78     |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 270    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 385    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 462    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 526    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 543    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 685    |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 1,184  |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 1,763  |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 6,958  |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 3,993  |
| CAPITAL TRUST INC MD         | CL A NEW       | 14052H506 | 1,204  |
| CAPITOL BANCORP LTD          | COM            | 14056D105 | 1,329  |
| CARACO PHARMACEUTICAL LABS L | COM            | 14075T107 | 557    |
| CARDINAL FINL CORP           | COM            | 14149F109 | 247    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 7      |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 10     |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 42     |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 85     |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 146    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 411    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 774    |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 1,016  |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 3,989  |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 4,975  |
| CARROLS RESTAURANT GROUP INC | COM            | 14574X104 | 544    |

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|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| CASH AMER INTL INC           | COM            | 14754D100 | 3     |
| CASH AMER INTL INC           | COM            | 14754D100 | 3,075 |
| CELSION CORPORATION          | COM NEW        | 15117N305 | 121   |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW       | 15133V208 | 932   |
| CENTENE CORP DEL             | COM            | 15135B101 | 2     |
| CENTENE CORP DEL             | COM            | 15135B101 | 19    |
| CENTENE CORP DEL             | COM            | 15135B101 | 3,981 |
| CENTERLINE HOLDINGS CO       | SH BEN INT     | 15188T108 | 2,932 |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 1     |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 14    |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 177   |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 841   |
| CEPHEID                      | COM            | 15670R107 | 15    |
| CEPHEID                      | COM            | 15670R107 | 663   |
| CENVEO INC                   | COM            | 15670S105 | 3,583 |
| CHART INDS INC               | COM PAR \$0.01 | 16115Q308 | 657   |
| CHARTER COMMUNICATIONS INC D | CL A           | 16117M107 | 0     |
| CHARTER COMMUNICATIONS INC D | CL A           | 16117M107 | 25    |
| CHARTER COMMUNICATIONS INC D | CL A           | 16117M107 | 6,118 |
| CHEMED CORP NEW              | COM            | 16359R103 | 5,333 |
| CHEROKEE INC DEL NEW         | COM            | 16444H102 | 635   |
| CHEROKEE INC DEL NEW         | COM            | 16444H102 | 955   |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 27    |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 3,209 |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 3,220 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 1,804 |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 3     |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 19    |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 19    |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 54    |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 54    |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 123   |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 437   |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 58    |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 291   |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 956   |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 2,187 |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 2     |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 15    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 20    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 33    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 38    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 275   |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 773   |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 796   |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 1,597 |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 1,753 |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 7,267 |
| CIBER INC                    | COM            | 17163B102 | 65    |
| CIBER INC                    | COM            | 17163B102 | 1,070 |
| CIRCOR INTL INC              | COM            | 17273K109 | 2,342 |
| CISCO SYS INC                | COM            | 17275R102 | 2     |
| CISCO SYS INC                | COM            | 17275R102 | 11    |
| CISCO SYS INC                | COM            | 17275R102 | 33    |
| CISCO SYS INC                | COM            | 17275R102 | 46    |
| CISCO SYS INC                | COM            | 17275R102 | 57    |
| CISCO SYS INC                | COM            | 17275R102 | 139   |
| CISCO SYS INC                | COM            | 17275R102 | 251   |
| CISCO SYS INC                | COM            | 17275R102 | 631   |
| CISCO SYS INC                | COM            | 17275R102 | 712   |
| CISCO SYS INC                | COM            | 17275R102 | 1,158 |
| CISCO SYS INC                | COM            | 17275R102 | 1,197 |



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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| CISCO SYS INC               | COM           | 17275R102 | 1,228  |
| CISCO SYS INC               | COM           | 17275R102 | 1,266  |
| CISCO SYS INC               | COM           | 17275R102 | 1,248  |
| CISCO SYS INC               | COM           | 17275R102 | 1,937  |
| CISCO SYS INC               | COM           | 17275R102 | 1,956  |
| CISCO SYS INC               | COM           | 17275R102 | 2,166  |
| CISCO SYS INC               | COM           | 17275R102 | 2,221  |
| CISCO SYS INC               | COM           | 17275R102 | 2,245  |
| CISCO SYS INC               | COM           | 17275R102 | 3,147  |
| CISCO SYS INC               | COM           | 17275R102 | 3,758  |
| CISCO SYS INC               | COM           | 17275R102 | 4,937  |
| CISCO SYS INC               | COM           | 17275R102 | 6,992  |
| CISCO SYS INC               | COM           | 17275R102 | 6,452  |
| CISCO SYS INC               | COM           | 17275R102 | 12,572 |
| CISCO SYS INC               | COM           | 17275R102 | 16,416 |
| CISCO SYS INC               | COM           | 17275R102 | 29,428 |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 1      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 2      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 3      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 5      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 6      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 7      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 8      |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 12     |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 26     |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 54     |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 110    |
| CITADEL BROADCASTING CORP   | COM           | 17285T106 | 8      |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 2      |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 3      |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 31     |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 2,984  |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 4,678  |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 6,525  |
| CITIZENS COMMUNICATIONS CO  | COM           | 17453B101 | 739    |
| CITY BK LYNNWOOD WASH       | COM           | 17770A109 | 0      |
| CITY BK LYNNWOOD WASH       | COM           | 17770A109 | 131    |
| CITY BK LYNNWOOD WASH       | COM           | 17770A109 | 554    |
| CLAYMONT STEEL HOLDINGS INC | COM           | 18382P104 | 798    |
| CLAYMORE EXCHANGE TRADED FD | BNY BRI&C PTF | 18383M100 | 1,463  |
| CLAYTON HLDGS INC           | COM           | 18418N107 | 1,022  |
| COGENT COMM GROUP INC       | COM NEW       | 19239V302 | 1,983  |
| COGENT INC                  | COM           | 19239Y108 | 2,731  |
| COGNOS INC                  | COM           | 19244C109 | 5      |
| COGNOS INC                  | COM           | 19244C109 | 507    |
| COGNOS INC                  | COM           | 19244C109 | 631    |
| COHEN & STEERS INC          | COM           | 19247A100 | 1,871  |
| COINSTAR INC                | COM           | 19259P300 | 2,258  |
| COINMACH SVC CORP           | CL A          | 19259W206 | 688    |
| COMCAST CORP NEW            | CL A          | 20030N101 | 4      |
| COMCAST CORP NEW            | CL A          | 20030N101 | 9      |
| COMCAST CORP NEW            | CL A          | 20030N101 | 41     |
| COMCAST CORP NEW            | CL A          | 20030N101 | 25     |
| COMCAST CORP NEW            | CL A          | 20030N101 | 29     |
| COMCAST CORP NEW            | CL A          | 20030N101 | 103    |
| COMCAST CORP NEW            | CL A          | 20030N101 | 118    |
| COMCAST CORP NEW            | CL A          | 20030N101 | 156    |
| COMCAST CORP NEW            | CL A          | 20030N101 | 354    |
| COMCAST CORP NEW            | CL A          | 20030N101 | 362    |
| COMCAST CORP NEW            | CL A          | 20030N101 | 748    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| COMCAST CORP NEW             | CL A          | 20030N101 | 1,476  |
| COMCAST CORP NEW             | CL A          | 20030N101 | 1,419  |
| COMCAST CORP NEW             | CL A          | 20030N101 | 1,682  |
| COMCAST CORP NEW             | CL A          | 20030N101 | 7,220  |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 27     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 34     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 34     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 56     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 63     |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 560    |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 1,129  |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 1,289  |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 1,753  |
| COMCAST CORP NEW             | CL A SPL      | 20030N200 | 2,077  |
| COMMUNITY BANCSHARES INC S C | COM           | 20343F100 | 3,923  |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 284    |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 4,443  |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 132    |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 216    |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 6,922  |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 0      |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 3      |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 305    |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 478    |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 1,130  |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 1,484  |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 7,308  |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD  | 20441W203 | 10,556 |
| COMPASS BANCSHARES INC       | COM           | 20449H109 | 1,123  |
| COMPASS MINERALS INTL INC    | COM           | 20451N101 | 0      |
| COMPASS MINERALS INTL INC    | COM           | 20451N101 | 3,773  |
| COMPASS DIVERSIFIED TR       | SH BEN INT    | 20451Q104 | 1,006  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 16     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 24     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 32     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 56     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 79     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 84     |
| CONOCOPHILLIPS               | COM           | 20825C104 | 212    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 261    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 275    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 489    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 601    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 765    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 833    |
| CONOCOPHILLIPS               | COM           | 20825C104 | 1,363  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 1,397  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 1,641  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 1,724  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 2,064  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 4,005  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 5,961  |
| CONOCOPHILLIPS               | COM           | 20825C104 | 16,198 |
| CONOCOPHILLIPS               | COM           | 20825C104 | 21,871 |
| CONSOL ENERGY INC            | COM           | 20854P109 | 929    |
| CONSTELLATION BRANDS INC     | CL A          | 21036P108 | 919    |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT    | 22002T108 | 2,177  |
| CORRECTIONS CORP AMER NEW    | COM NEW       | 22025Y407 | 2      |
| CORRECTIONS CORP AMER NEW    | COM NEW       | 22025Y407 | 6,714  |
| COSI INC                     | COM           | 22122P101 | 576    |
| COSTCO WHSL CORP NEW         | COM           | 22160K105 | 4,159  |
| COSTAR GROUP INC             | COM           | 22160N109 | 1,738  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| COVANSYS CORP                | COM           | 22281W103 | 4,205  |
| CROSSTEX ENERGY INC          | COM           | 22765Y104 | 1,130  |
| CYBERSOURCE CORP             | COM           | 23251J106 | 1,510  |
| CYTOKINETICS INC             | COM           | 23282W100 | 633    |
| DJO INCORPORATED             | COM           | 23325G104 | 1,804  |
| DNP SELECT INCOME FD         | COM           | 23325P104 | 207    |
| D R HORTON INC               | COM           | 23331A109 | 1,618  |
| DSP GROUP INC                | COM           | 23332B106 | 31     |
| DSP GROUP INC                | COM           | 23332B106 | 2,526  |
| DSW INC                      | CL A          | 23334L102 | 2,403  |
| DTS INC                      | COM           | 23335C101 | 610    |
| DEL MONTE FOODS CO           | COM           | 24522P103 | 234    |
| DELL INC                     | COM           | 24702R101 | 2      |
| DELL INC                     | COM           | 24702R101 | 29     |
| DELL INC                     | COM           | 24702R101 | 38     |
| DELL INC                     | COM           | 24702R101 | 72     |
| DELL INC                     | COM           | 24702R101 | 106    |
| DELL INC                     | COM           | 24702R101 | 122    |
| DELL INC                     | COM           | 24702R101 | 149    |
| DELL INC                     | COM           | 24702R101 | 248    |
| DELL INC                     | COM           | 24702R101 | 348    |
| DELL INC                     | COM           | 24702R101 | 407    |
| DELL INC                     | COM           | 24702R101 | 450    |
| DELL INC                     | COM           | 24702R101 | 513    |
| DELL INC                     | COM           | 24702R101 | 560    |
| DELL INC                     | COM           | 24702R101 | 640    |
| DELL INC                     | COM           | 24702R101 | 996    |
| DELL INC                     | COM           | 24702R101 | 1,025  |
| DELL INC                     | COM           | 24702R101 | 1,650  |
| DELL INC                     | COM           | 24702R101 | 1,921  |
| DELL INC                     | COM           | 24702R101 | 6,144  |
| DELL INC                     | COM           | 24702R101 | 6,975  |
| DELL INC                     | COM           | 24702R101 | 10,977 |
| DENNYS CORP                  | COM           | 24869P104 | 9      |
| DENNYS CORP                  | COM           | 24869P104 | 1,099  |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 1      |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 7      |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 521    |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 2,369  |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 5,028  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 27     |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 30     |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 31     |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 36     |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 190    |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 196    |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 1,250  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 5,524  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 14     |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 41     |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 78     |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 2,195  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 8,752  |
| DIAMOND MGMT & TECHNOLOGY CO | COM           | 25269L106 | 1,270  |
| DIGITAL RIV INC              | COM           | 25388B104 | 2,648  |
| DIRECTV GROUP INC            | COM           | 25459L106 | 100    |
| DIRECTV GROUP INC            | COM           | 25459L106 | 264    |
| DIRECTV GROUP INC            | COM           | 25459L106 | 2,337  |
| DISCOVERY HOLDING CO         | CL A COM      | 25468Y107 | 400    |
| DITECH NETWORKS INC          | COM           | 25500T108 | 721    |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 22     |
| DOMINION RES INC VA NEW      | COM           | 25746U109 | 22     |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 22     |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 40     |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 95     |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 129    |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 182    |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 339    |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 412    |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 736    |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 4,985  |
| DRDGOLD LTD                  | SPONSORED ADR  | 26152H103 | 249    |
| DREW INDS INC                | COM NEW        | 26168L205 | 2,652  |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 0      |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 1      |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 46     |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 73     |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 75     |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 92     |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 130    |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 136    |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 367    |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 58,880 |
| DUKE ENERGY CORP NEW         | COM            | 26441C105 | 3,769  |
| DYNAMEX INC                  | COM            | 26784F103 | 553    |
| DYNCORP INTL INC             | CL A           | 26817C101 | 1,263  |
| DYNEGY INC DEL               | CL A           | 26817G102 | 5      |
| DYNEGY INC DEL               | CL A           | 26817G102 | 34     |
| DYNEGY INC DEL               | CL A           | 26817G102 | 38     |
| DYNEGY INC DEL               | CL A           | 26817G102 | 237    |
| DYNEGY INC DEL               | CL A           | 26817G102 | 383    |
| DYNEGY INC DEL               | CL A           | 26817G102 | 8,851  |
| EMS TECHNOLOGIES INC         | COM            | 26873N108 | 1,189  |
| ENSCO INTL INC               | COM            | 26874Q100 | 61     |
| ENSCO INTL INC               | COM            | 26874Q100 | 113    |
| ENSCO INTL INC               | COM            | 26874Q100 | 2,002  |
| ENSCO INTL INC               | COM            | 26874Q100 | 1,013  |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 13     |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 36     |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 711    |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 1,381  |
| ENI S P A                    | SPONSORED ADR  | 26874R108 | 3,074  |
| EOG RES INC                  | COM            | 26875P101 | 3      |
| EOG RES INC                  | COM            | 26875P101 | 16     |
| EOG RES INC                  | COM            | 26875P101 | 22     |
| EOG RES INC                  | COM            | 26875P101 | 33     |
| EOG RES INC                  | COM            | 26875P101 | 102    |
| EOG RES INC                  | COM            | 26875P101 | 110    |
| EOG RES INC                  | COM            | 26875P101 | 462    |
| EOG RES INC                  | COM            | 26875P101 | 2,788  |
| EPIQ SYS INC                 | COM            | 26882D109 | 3      |
| EPIQ SYS INC                 | COM            | 26882D109 | 1,550  |
| EV3 INC                      | COM            | 26928A200 | 1,266  |
| EDUCATION RLTY TR INC        | COM            | 28140H104 | 1,393  |
| EL PASO CORP                 | COM            | 28336L109 | 11     |
| EL PASO CORP                 | COM            | 28336L109 | 20     |
| EL PASO CORP                 | COM            | 28336L109 | 25     |
| EL PASO CORP                 | COM            | 28336L109 | 98     |
| EL PASO CORP                 | COM            | 28336L109 | 4,522  |
| EL PASO CORP                 | COM            | 28336L109 | 1,933  |
| ELITE PHARMACEUTICALS INC    | CL A NEW       | 28659T200 | 320    |
| ELIZABETH ARDEN INC          | COM            | 28660G106 | 2,676  |
| EMAGEON INC                  | COM            | 29076V109 | 665    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 3      |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 4      |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 10     |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 321    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 377    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 411    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 4,393  |
| EMCOR GROUP INC              | COM            | 29084Q100 | 3      |
| EMCOR GROUP INC              | COM            | 29084Q100 | 294    |
| EMCOR GROUP INC              | COM            | 29084Q100 | 538    |
| EMERGENT BIOSOLUTIONS INC    | COM            | 29089Q105 | 212    |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 1,743  |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 3,297  |
| ENBRIDGE INC                 | COM            | 29250N105 | 12,883 |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 2,724  |
| ENDEAVOUR SILVER CORP        | COM            | 29258Y103 | 10     |
| ENDEAVOUR SILVER CORP        | COM            | 29258Y103 | 141    |
| ENERGY EAST CORP             | COM            | 29266M109 | 494    |
| ENERGY EAST CORP             | COM            | 29266M109 | 342    |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 59,808 |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 2,733  |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 47     |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 94     |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 95     |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 5,728  |
| ENERSYS                      | COM            | 29275Y102 | 2,520  |
| ENPRO INDS INC               | COM            | 29355X107 | 1,719  |
| ENTEGRIS INC                 | COM            | 29362U104 | 2      |
| ENTEGRIS INC                 | COM            | 29362U104 | 5,689  |
| ENERGY CORP NEW              | COM            | 29364G103 | 2,455  |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 805    |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 2,483  |
| ENTRAVISION COMMUNICATIONS C | CL A           | 29382R107 | 811    |
| EPICOR SOFTWARE CORP         | COM            | 29426L108 | 7      |
| EPICOR SOFTWARE CORP         | COM            | 29426L108 | 3,701  |
| EQUINIX INC                  | COM NEW        | 29444U502 | 4      |
| EQUINIX INC                  | COM NEW        | 29444U502 | 4,592  |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 7      |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 3,265  |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 2,294  |
| ERESEARCHTECHNOLOGY INC      | COM            | 29481V108 | 3      |
| ERESEARCHTECHNOLOGY INC      | COM            | 29481V108 | 95     |
| ERESEARCHTECHNOLOGY INC      | COM            | 29481V108 | 2,005  |
| EVERGREEN ENERGY INC         | COM            | 30024B104 | 2,895  |
| EVERGREEN SOLAR INC          | COM            | 30033R108 | 578    |
| EXCEL TECHNOLOGY INC         | COM            | 30067T103 | 1,454  |
| EXELON CORP                  | COM            | 30161N101 | 27     |
| EXELON CORP                  | COM            | 30161N101 | 268    |
| EXELON CORP                  | COM            | 30161N101 | 778    |
| EXELON CORP                  | COM            | 30161N101 | 1,250  |
| EXELON CORP                  | COM            | 30161N101 | 1,309  |
| EXELON CORP                  | COM            | 30161N101 | 3,801  |
| EXELON CORP                  | COM            | 30161N101 | 3,932  |
| EXELON CORP                  | COM            | 30161N101 | 4,614  |
| EXELON CORP                  | COM            | 30161N101 | 5,741  |
| EXELON CORP                  | COM            | 30161N101 | 7,426  |
| EXELON CORP                  | COM            | 30161N101 | 7,887  |
| EXELIXIS INC                 | COM            | 30161Q104 | 82     |
| EXELIXIS INC                 | COM            | 30161Q104 | 1,300  |
| EXPEDIA INC DEL              | COM            | 30212P105 | 553    |
| EXPONENT INC                 | COM            | 30214U102 | 1,306  |
| EXPRESSJET HOLDINGS INC      | CL A           | 30218U108 | 1,037  |
| EXTRA SPACE STORAGE INC      | COM            | 30225T102 | 2,077  |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| EXTREME NETWORKS INC         | COM  | 30226D106 | 2,071  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 10     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 17     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 22     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 24     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 24     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 31     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 36     |
| EXXON MOBIL CORP             | COM  | 30231G102 | 118    |
| EXXON MOBIL CORP             | COM  | 30231G102 | 178    |
| EXXON MOBIL CORP             | COM  | 30231G102 | 476    |
| EXXON MOBIL CORP             | COM  | 30231G102 | 537    |
| EXXON MOBIL CORP             | COM  | 30231G102 | 768    |
| EXXON MOBIL CORP             | COM  | 30231G102 | 796    |
| EXXON MOBIL CORP             | COM  | 30231G102 | 1,047  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 1,049  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 1,317  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 2,688  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 2,793  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 3,010  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 3,204  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 3,523  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 3,994  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 4,472  |
| EXXON MOBIL CORP             | COM  | 30231G102 | 36,546 |
| EXXON MOBIL CORP             | COM  | 30231G102 | 50,412 |
| EXXON MOBIL CORP             | COM  | 30231G102 | 54,243 |
| EXXON MOBIL CORP             | COM  | 30231G102 | 87,887 |
| FBL FINL GROUP INC           | CL A | 30239F106 | 1,785  |
| FEI CO                       | COM  | 30241L109 | 0      |
| FEI CO                       | COM  | 30241L109 | 1,488  |
| FTD GROUP INC                | COM  | 30267U108 | 735    |
| FEDEX CORP                   | COM  | 31428X106 | 22     |
| FEDEX CORP                   | COM  | 31428X106 | 55     |
| FEDEX CORP                   | COM  | 31428X106 | 78     |
| FEDEX CORP                   | COM  | 31428X106 | 233    |
| FEDEX CORP                   | COM  | 31428X106 | 240    |
| FEDEX CORP                   | COM  | 31428X106 | 6,381  |
| FEDEX CORP                   | COM  | 31428X106 | 5,696  |
| FELCOR LODGING TR INC        | COM  | 31430F101 | 5      |
| FELCOR LODGING TR INC        | COM  | 31430F101 | 78     |
| FELCOR LODGING TR INC        | COM  | 31430F101 | 503    |
| FIDELITY NATL INFORMATION SV | COM  | 31620M106 | 406    |
| FIDELITY NATIONAL FINANCIAL  | CL A | 31620R105 | 24     |
| FIDELITY NATIONAL FINANCIAL  | CL A | 31620R105 | 261    |
| FINISAR                      | COM  | 31787A101 | 4      |
| FINISAR                      | COM  | 31787A101 | 7      |
| FINISAR                      | COM  | 31787A101 | 3,162  |
| FIRST ADVANTAGE CORP         | CL A | 31845F100 | 678    |
| FIRST CASH FINL SVCS INC     | COM  | 31942D107 | 1,241  |
| FIRST CMNTY BANCORP CALIF    | COM  | 31983B101 | 4,305  |
| 1ST CONSTITUTION BANCORP     | COM  | 31986N102 | 513    |
| FIRST CONSULTING GROUP INC   | COM  | 31986R103 | 559    |
| FIRST FINL BANKSHARES        | COM  | 32020R109 | 1,368  |
| FIRST INDUSTRIAL REALTY TRUS | COM  | 32054K103 | 881    |
| FIRST IND CORP               | COM  | 32054R108 | 726    |
| FIRST NIAGARA FINL GP INC    | COM  | 33582V108 | 4,579  |
| FIRST POTOMAC RLTY TR        | COM  | 33610F109 | 357    |
| FIRST PL FINL CORP           | COM  | 33610T109 | 606    |
| FIRST REGL BANCORP           | COM  | 33615C101 | 785    |
| FIVE STAR QUALITY CARE INC   | COM  | 33832D106 | 1      |
| FIVE STAR QUALITY CARE INC   | COM  | 33832D106 | 1,082  |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| FLEXIBLE SOLUTIONS INTL INC  | COM           | 33938T104 | 1     |
| FLEXIBLE SOLUTIONS INTL INC  | COM           | 33938T104 | 2     |
| FLEXIBLE SOLUTIONS INTL INC  | COM           | 33938T104 | 255   |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR | 34415V109 | 5     |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR | 34415V109 | 500   |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR | 34415V109 | 1,817 |
| FOUNDRY NETWORKS INC         | COM           | 35063R100 | 2     |
| FOUNDRY NETWORKS INC         | COM           | 35063R100 | 2,623 |
| FOXHOLLOW TECHNOLOGIES INC   | COM           | 35166A103 | 2,006 |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 1     |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 19    |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 38    |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 355   |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 1,397 |
| FRANKLIN STREET PPTYS CORP   | COM           | 35471R106 | 706   |
| FREEDOM ACQUISITION HLDGS IN | COM           | 35645F103 | 2,493 |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 22    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 22    |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 70    |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 56    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 91    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 102   |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 108   |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 333   |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 692   |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 1,372 |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 2,255 |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 5,750 |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 6,891 |
| FREEPORT-MCMORAN COPPER & GO | CL B          | 35671D857 | 2,454 |
| FRONTEER DEV GROUP INC       | COM           | 35903Q106 | 150   |
| FRONTIER FINL CORP WASH      | COM           | 35907K105 | 2,264 |
| FRONTIER OIL CORP            | COM           | 35914P105 | 6     |
| FRONTIER OIL CORP            | COM           | 35914P105 | 44    |
| FRONTIER OIL CORP            | COM           | 35914P105 | 489   |
| FUEL SYS SOLUTIONS INC       | COM           | 35952W103 | 27    |
| FUEL SYS SOLUTIONS INC       | COM           | 35952W103 | 878   |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 1     |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 38    |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 64    |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 136   |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 603   |
| GEO GROUP INC                | COM           | 36159R103 | 6,305 |
| GMH CMNTYS TR                | COM           | 36188G102 | 1,136 |
| GSI COMMERCE INC             | COM           | 36238G102 | 3,812 |
| GAIAM INC                    | CL A          | 36268Q103 | 1,172 |
| GEMSTAR-TV GUIDE INTL INC    | COM           | 36866W106 | 0     |
| GEMSTAR-TV GUIDE INTL INC    | COM           | 36866W106 | 4,188 |
| GENESIS MICROCHIP INC DEL    | COM           | 37184C103 | 1,325 |
| GENESIS HEALTHCARE CORP      | COM           | 37184D101 | 5,164 |
| GENOMIC HEALTH INC           | COM           | 37244C101 | 796   |
| GENTEK INC                   | COM NEW       | 37245X203 | 960   |
| GENTIVA HEALTH SERVICES INC  | COM           | 37247A102 | 2,339 |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 3     |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 5     |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 42    |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 72    |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 623   |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 703   |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 788   |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 2,608 |
| GLACIER BANCORP INC NEW      | COM           | 37637Q105 | 3,649 |

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|                         |               |           |        |
|-------------------------|---------------|-----------|--------|
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 11     |
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 63     |
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 319    |
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 332    |
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 1,209  |
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 1,398  |
| GLAXOSMITHKLINE PLC     | SPONSORED ADR | 37733W105 | 2,964  |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 1      |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 7      |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 7      |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 12     |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 47     |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 390    |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 612    |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 785    |
| GOLD FIELDS LTD NEW     | SPONSORED ADR | 38059T106 | 2,612  |
| GOLDEN TELECOM INC      | COM           | 38122G107 | 3,877  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 17     |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 147    |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 253    |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 359    |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 542    |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 672    |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 840    |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 1,129  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 1,328  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 2,477  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 2,930  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 3,128  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 5,107  |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 20,626 |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 34,943 |
| GOLDMAN SACHS GROUP INC | COM           | 38141G104 | 15,135 |
| GOODMAN GLOBAL INC      | COM           | 38239A100 | 2      |
| GOODMAN GLOBAL INC      | COM           | 38239A100 | 2,239  |
| GOOGLE INC              | CL A          | 38259P508 | 77     |
| GOOGLE INC              | CL A          | 38259P508 | 105    |
| GOOGLE INC              | CL A          | 38259P508 | 164    |
| GOOGLE INC              | CL A          | 38259P508 | 191    |
| GOOGLE INC              | CL A          | 38259P508 | 193    |
| GOOGLE INC              | CL A          | 38259P508 | 262    |
| GOOGLE INC              | CL A          | 38259P508 | 328    |
| GOOGLE INC              | CL A          | 38259P508 | 366    |
| GOOGLE INC              | CL A          | 38259P508 | 410    |
| GOOGLE INC              | CL A          | 38259P508 | 1,009  |
| GOOGLE INC              | CL A          | 38259P508 | 3,454  |
| GOOGLE INC              | CL A          | 38259P508 | 4,297  |
| GOOGLE INC              | CL A          | 38259P508 | 9,294  |
| GOOGLE INC              | CL A          | 38259P508 | 19,813 |
| GRACE W R & CO DEL NEW  | COM           | 38388F108 | 5      |
| GRACE W R & CO DEL NEW  | COM           | 38388F108 | 245    |
| GRACE W R & CO DEL NEW  | COM           | 38388F108 | 1,348  |
| GRACE W R & CO DEL NEW  | COM           | 38388F108 | 1,778  |
| GRANT PRIDECO INC       | COM           | 38821G101 | 4      |
| GRANT PRIDECO INC       | COM           | 38821G101 | 5      |
| GRANT PRIDECO INC       | COM           | 38821G101 | 9      |
| GRANT PRIDECO INC       | COM           | 38821G101 | 91     |
| GRANT PRIDECO INC       | COM           | 38821G101 | 350    |
| GRANT PRIDECO INC       | COM           | 38821G101 | 1,283  |
| GRANT PRIDECO INC       | COM           | 38821G101 | 3,768  |
| GRANT PRIDECO INC       | COM           | 38821G101 | 6,154  |
| GREATBATCH INC          | COM           | 39153L106 | 2,510  |



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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| GRUPE CGI INC                | CL A SUB VTG   | 39945C109 | 943     |
| GRUPO TELEVISIA SA DE CV     | SP ADR REP ORD | 40049J206 | 913     |
| GTX INC DEL                  | COM            | 40052B108 | 1,009   |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 13      |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 1,874   |
| HFF INC                      | CL A           | 40418F108 | 997     |
| HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT | 41013T105 | 183     |
| HARRIS STRATEX NTWRKS INC    | CL A           | 41457P106 | 1,872   |
| HARVEST ENERGY TR            | TRUST UNIT     | 41752X101 | 39      |
| HARVEST ENERGY TR            | TRUST UNIT     | 41752X101 | 1,477   |
| HARVEST NATURAL RESOURCES IN | COM            | 41754V103 | 1,898   |
| HEADWATERS INC               | COM            | 42210P102 | 2       |
| HEADWATERS INC               | COM            | 42210P102 | 32      |
| HEADWATERS INC               | COM            | 42210P102 | 263     |
| HEADWATERS INC               | COM            | 42210P102 | 2,702   |
| HEALTH CARE REIT INC         | COM            | 42217K106 | 694     |
| HEALTH NET INC               | COM            | 42222G108 | 615     |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 58      |
| HELIX ENERGY SOLUTIONS GRP I | COM            | 42330P107 | 583     |
| HESS CORP                    | COM            | 42809H107 | 7       |
| HESS CORP                    | COM            | 42809H107 | 18      |
| HESS CORP                    | COM            | 42809H107 | 88      |
| HESS CORP                    | COM            | 42809H107 | 160     |
| HESS CORP                    | COM            | 42809H107 | 200     |
| HESS CORP                    | COM            | 42809H107 | 404     |
| HESS CORP                    | COM            | 42809H107 | 7,535   |
| HESS CORP                    | COM            | 42809H107 | 1,914   |
| HITTITE MICROWAVE CORP       | COM            | 43365Y104 | 2,052   |
| HORIZON FINL CORP WASH       | COM            | 44041F105 | 451     |
| HORIZON LINES INC            | COM            | 44044K101 | 991     |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 6       |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 14      |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 18      |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 76      |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 204     |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 2,368   |
| HOST HOTELS & RESORTS INC    | COM            | 44107P104 | 1,332   |
| HOUSTON WIRE & CABLE CO      | COM            | 44244K109 | 568     |
| HUTCHISON TELECOMM INTL LTD  | SPONSORED ADR  | 44841T107 | 4,517   |
| HUTCHISON TELECOMM INTL LTD  |                | 44841T107 | 1,101   |
| HUTCHISON TELECOMM INTL LTD  |                | 44841T107 | 201,552 |
| HYPERCOM CORP                | COM            | 44913M105 | 983     |
| HYPERCOM CORP                | COM            | 44913M105 | 2,970   |
| IAC INTERACTIVECORP          | COM NEW        | 44919P300 | 1,120   |
| ICU MED INC                  | COM            | 44930G107 | 2,339   |
| IPG PHOTONICS CORP           | COM            | 44980X109 | 890     |
| IPCS INC                     | COM NEW        | 44980Y305 | 2,451   |
| IXIA                         | COM            | 45071R109 | 1,731   |
| ICICI BK LTD                 | ADR            | 45104G104 | 2       |
| ICICI BK LTD                 | ADR            | 45104G104 | 6       |
| ICICI BK LTD                 | ADR            | 45104G104 | 24      |
| ICICI BK LTD                 | ADR            | 45104G104 | 70      |
| ICICI BK LTD                 | ADR            | 45104G104 | 3,345   |
| ICICI BK LTD                 | ADR            | 45104G104 | 722     |
| ICICI BK LTD                 |                | 45104G104 | 4,989   |
| IGATE CORP                   | COM            | 45169U105 | 314     |
| IMATION CORP                 | COM            | 45245A107 | 37      |
| IMATION CORP                 | COM            | 45245A107 | 4,195   |
| INCYTE CORP                  | COM            | 45337C102 | 2,225   |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR  | 45662N103 | 123     |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR  | 45662N103 | 344     |
| INFINITY PHARMACEUTICALS INC | COM            | 45665G303 | 3,633   |

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|                              |                 |           |        |
|------------------------------|-----------------|-----------|--------|
| INFORMATICA CORP             | COM             | 45666Q102 | 2,419  |
| INFOSPACE INC                | COM NEW         | 45678T201 | 2,869  |
| INFRA SOURCE SVCS INC        | COM             | 45684P102 | 3,673  |
| INSIGHT ENTERPRISES INC      | COM             | 45765U103 | 4,673  |
| INNOSPEC INC                 | COM             | 45768S105 | 1      |
| INNOSPEC INC                 | COM             | 45768S105 | 2,609  |
| INNOVATIVE SOLUTIONS & SUPPO | COM             | 45769N105 | 1,186  |
| INNKEEPERS USA TR            | COM             | 4576J0104 | 898    |
| INNPHOS HOLDINGS INC         | COM             | 45774N108 | 349    |
| INSTEEL INDUSTRIES INC       | COM             | 45774W108 | 656    |
| INTEGRA BK CORP              | COM             | 45814P105 | 1,317  |
| INTEGRYS ENERGY GROUP INC    | COM             | 45822P105 | 36     |
| INTEGRYS ENERGY GROUP INC    | COM             | 45822P105 | 19,905 |
| INTERACTIVE DATA CORP        | COM             | 45840J107 | 3,509  |
| INTERACTIVE BROKERS GROUP IN | COM             | 45841N107 | 467    |
| INTERACTIVE BROKERS GROUP IN | COM             | 45841N107 | 583    |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 1,567  |
| INTERDIGITAL COMMUNICATIONS  | COM             | 45866A105 | 45     |
| INTERDIGITAL COMMUNICATIONS  | COM             | 45866A105 | 7,089  |
| INTERMUNE INC                | COM             | 45884X103 | 2,671  |
| INTERNAP NETWORK SVCS CORP   | COM PAR \$.001  | 45885A300 | 4      |
| INTERNAP NETWORK SVCS CORP   | COM PAR \$.001  | 45885A300 | 2,648  |
| INTL SECS EXCHANGE HLDGS INC | CL A            | 46031W204 | 0      |
| INTL SECS EXCHANGE HLDGS INC | CL A            | 46031W204 | 353    |
| INTL SECS EXCHANGE HLDGS INC | CL A            | 46031W204 | 6,173  |
| INTERNET CAP GROUP INC       | COM NEW         | 46059C205 | 0      |
| INTERNET CAP GROUP INC       | COM NEW         | 46059C205 | 0      |
| INTERNET CAP GROUP INC       | COM NEW         | 46059C205 | 0      |
| INTERNET CAP GROUP INC       | COM NEW         | 46059C205 | 1      |
| INTERNET CAP GROUP INC       | COM NEW         | 46059C205 | 562    |
| INTERPOOL INC                | COM             | 46062R108 | 1,214  |
| INTERWOVEN INC               | COM NEW         | 46114T508 | 2,112  |
| INVERNESS MED INNOVATIONS IN | COM             | 46126P106 | 8,519  |
| INVESTTOOLS INC              | COM             | 46145P103 | 2,787  |
| INVESTORS BANCORP INC        | COM             | 46146P102 | 3,095  |
| IRIS INTL INC                | COM             | 46270W105 | 707    |
| ISHARES SILVER TRUST         | ISHARES         | 46428Q109 | 28     |
| ISHARES SILVER TRUST         | ISHARES         | 46428Q109 | 43     |
| ISHARES SILVER TRUST         | ISHARES         | 46428Q109 | 49     |
| ISHARES SILVER TRUST         | ISHARES         | 46428Q109 | 161    |
| ISHARES SILVER TRUST         | ISHARES         | 46428Q109 | 1,287  |
| IVANHOE MINES LTD            | COM             | 46579N103 | 8      |
| IVANHOE MINES LTD            | COM             | 46579N103 | 204    |
| IVANHOE MINES LTD            | COM             | 46579N103 | 419    |
| IXYS CORP                    | COM             | 46600W106 | 707    |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 0      |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 0      |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 2      |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 2      |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 4      |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 7      |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 51     |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 52     |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 291    |
| JDA SOFTWARE GROUP INC       | COM             | 46612K108 | 1,080  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 5      |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 39     |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 101    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 174    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 182    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 581    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 648    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 719    |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 871    |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 898    |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 1,090  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 1,282  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 1,415  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 1,996  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 2,160  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 2,573  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 3,870  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 7,117  |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 11,499 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 11,648 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 14,009 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 27,096 |
| JANUS CAP GROUP INC          | COM           | 47102X105 | 688    |
| JO-ANN STORES INC            | COM           | 47758P307 | 2,409  |
| JONES LANG LASALLE INC       | COM           | 48020Q107 | 408    |
| JONES LANG LASALLE INC       | COM           | 48020Q107 | 2,724  |
| JUNIPER NETWORKS INC         | COM           | 48203R104 | 3,997  |
| JUNIPER NETWORKS INC         | COM           | 48203R104 | 2,274  |
| JUPITERMEDIA CORP            | COM           | 48207D101 | 687    |
| KT CORP                      | SPONSORED ADR | 48268K101 | 1      |
| KT CORP                      | SPONSORED ADR | 48268K101 | 30     |
| KT CORP                      | SPONSORED ADR | 48268K101 | 33     |
| KT CORP                      | SPONSORED ADR | 48268K101 | 76     |
| KT CORP                      | SPONSORED ADR | 48268K101 | 352    |
| KADANT INC                   | COM           | 48282T104 | 1,833  |
| KB HOME                      | COM           | 48666K109 | 8      |
| KB HOME                      | COM           | 48666K109 | 41     |
| KB HOME                      | COM           | 48666K109 | 43     |
| KB HOME                      | COM           | 48666K109 | 154    |
| KB HOME                      | COM           | 48666K109 | 244    |
| KB HOME                      | COM           | 48666K109 | 560    |
| KENDLE INTERNATIONAL INC     | COM           | 48880L107 | 1,788  |
| KEYSPAN CORP                 | COM           | 49337W100 | 1,065  |
| KEYSTONE AUTOMOTIVE INDS INC | COM           | 49338N109 | 2,067  |
| KIMCO REALTY CORP            | COM           | 49446R109 | 1,726  |
| KITE RLTY GROUP TR           | COM           | 49803T102 | 1,788  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 3      |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 91     |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 329    |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 582    |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 965    |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 1,553  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 2,009  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 2,111  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 3,018  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 3,010  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 3,137  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 3,834  |
| KOOKMIN BK NEW               | SPONSORED ADR | 50049M109 | 2,326  |
| KOREA EQUITY FD INC          | COM           | 50063B104 | 136    |
| KRAFT FOODS INC              | CL A          | 50075N104 | 5      |
| KRAFT FOODS INC              | CL A          | 50075N104 | 7      |
| KRAFT FOODS INC              | CL A          | 50075N104 | 27     |
| KRAFT FOODS INC              | CL A          | 50075N104 | 35     |
| KRAFT FOODS INC              | CL A          | 50075N104 | 78     |
| KRAFT FOODS INC              | CL A          | 50075N104 | 90     |
| KRAFT FOODS INC              | CL A          | 50075N104 | 146    |
| KRAFT FOODS INC              | CL A          | 50075N104 | 155    |
| KRAFT FOODS INC              | CL A          | 50075N104 | 195    |

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|                            |               |           |         |
|----------------------------|---------------|-----------|---------|
| KRAFT FOODS INC            | CL A          | 50075N104 | 215     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 309     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 426     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 432     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 463     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 811     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 898     |
| KRAFT FOODS INC            | CL A          | 50075N104 | 1,040   |
| KRAFT FOODS INC            | CL A          | 50075N104 | 1,379   |
| KRAFT FOODS INC            | CL A          | 50075N104 | 2,296   |
| KRAFT FOODS INC            | CL A          | 50075N104 | 3,137   |
| KRAFT FOODS INC            | CL A          | 50075N104 | 206,807 |
| KRAFT FOODS INC            | CL A          | 50075N104 | 1,401   |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 2       |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 11      |
| LG PHILIP LCD CO LTD       | SPONS ADR REP | 50186V102 | 4,469   |
| LHC GROUP INC              | COM           | 50187A107 | 381     |
| LHC GROUP INC              | COM           | 50187A107 | 1,326   |
| LSI INDS INC               | COM           | 50216C108 | 1,298   |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 0       |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 4       |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 85      |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 234     |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 305     |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 779     |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 1,715   |
| LABORATORY CORP AMER HLDGS | COM NEW       | 50540R409 | 1,612   |
| LANDAUER INC               | COM           | 51476K103 | 594     |
| LANDRYS RESTAURANTS INC    | COM           | 51508L103 | 1,644   |
| LAWSON SOFTWARE INC NEW    | COM           | 52078P102 | 2       |
| LAWSON SOFTWARE INC NEW    | COM           | 52078P102 | 642     |
| LEAPFROG ENTERPRISES INC   | CL A          | 52186N106 | 1,454   |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 0       |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 1       |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 12      |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 293     |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 1,131   |
| LEVEL 3 COMMUNICATIONS INC | COM           | 52729N100 | 756     |
| LIBERTY MEDIA HLDG CORP    | INT COM SER A | 53071M104 | 1,565   |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A | 53071M302 | 1,284   |
| LIFE TIME FITNESS INC      | COM           | 53217R207 | 3,947   |
| LIFEPOINT HOSPITALS INC    | COM           | 53219L109 | 1       |
| LIFEPOINT HOSPITALS INC    | COM           | 53219L109 | 1       |
| LIFEPOINT HOSPITALS INC    | COM           | 53219L109 | 4       |
| LIFEPOINT HOSPITALS INC    | COM           | 53219L109 | 6       |
| LIFEPOINT HOSPITALS INC    | COM           | 53219L109 | 463     |
| LIQUIDITY SERVICES INC     | COM           | 53635B107 | 624     |
| LODGIAN INC                | COM PAR \$.01 | 54021P403 | 1,347   |
| M & T BK CORP              | COM           | 55261F104 | 1,867   |
| MAF BANCORP INC            | COM           | 55261R108 | 3,912   |
| MBIA INC                   | COM           | 55262C100 | 19      |
| MBIA INC                   | COM           | 55262C100 | 68      |
| MBIA INC                   | COM           | 55262C100 | 100     |
| MBIA INC                   | COM           | 55262C100 | 182     |
| MBIA INC                   | COM           | 55262C100 | 454     |
| MBIA INC                   | COM           | 55262C100 | 1,309   |
| MB FINANCIAL INC NEW       | COM           | 55264U108 | 4,292   |
| MDS INC                    | COM           | 55269P302 | 2,231   |
| MFA MTG INVTS INC          | COM           | 55272X102 | 36      |
| MFA MTG INVTS INC          | COM           | 55272X102 | 2,045   |
| MGE ENERGY INC             | COM           | 55277P104 | 1,358   |
| M/I HOMES INC              | COM           | 55305B101 | 799     |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| MKS INSTRUMENT INC           | COM  | 55306N104 | 0      |
| MKS INSTRUMENT INC           | COM  | 55306N104 | 418    |
| MTC TECHNOLOGIES INC         | COM  | 55377A106 | 670    |
| MWI VETERINARY SUPPLY INC    | COM  | 55402X105 | 941    |
| MACYS INC                    | COM  | 55616P104 | 119    |
| MACYS INC                    | COM  | 55616P104 | 476    |
| MACYS INC                    | COM  | 55616P104 | 609    |
| MACYS INC                    | COM  | 55616P104 | 869    |
| MACYS INC                    | COM  | 55616P104 | 1,122  |
| MACYS INC                    | COM  | 55616P104 | 12,000 |
| MANPOWER INC                 | COM  | 56418H100 | 667    |
| MANULIFE FINL CORP           | COM  | 56501R106 | 18     |
| MANULIFE FINL CORP           | COM  | 56501R106 | 30     |
| MANULIFE FINL CORP           | COM  | 56501R106 | 101    |
| MANULIFE FINL CORP           | COM  | 56501R106 | 388    |
| MANULIFE FINL CORP           | COM  | 56501R106 | 746    |
| MANULIFE FINL CORP           | COM  | 56501R106 | 24,014 |
| MARINER ENERGY INC           | COM  | 56845T305 | 74     |
| MARINER ENERGY INC           | COM  | 56845T305 | 3,760  |
| MARKETAXESS HLDGS INC        | COM  | 57060D108 | 2,314  |
| MARVEL ENTERTAINMENT INC     | COM  | 57383T103 | 214    |
| MARVEL ENTERTAINMENT INC     | COM  | 57383T103 | 1,177  |
| MARVEL ENTERTAINMENT INC     | COM  | 57383T103 | 4,727  |
| MASTERCARD INC               | CL A | 57636Q104 | 199    |
| MASTERCARD INC               | CL A | 57636Q104 | 464    |
| MASTERCARD INC               | CL A | 57636Q104 | 12,446 |
| MAXIM INTEGRATED PRODS INC   | COM  | 57772K101 | 331    |
| MAXIM INTEGRATED PRODS INC   | COM  | 57772K101 | 1,528  |
| MCG CAPITAL CORP             | COM  | 58047P107 | 1,015  |
| MCG CAPITAL CORP             | COM  | 58047P107 | 3,144  |
| MCKESSON CORP                | COM  | 58155Q103 | 16     |
| MCKESSON CORP                | COM  | 58155Q103 | 26     |
| MCKESSON CORP                | COM  | 58155Q103 | 42     |
| MCKESSON CORP                | COM  | 58155Q103 | 60     |
| MCKESSON CORP                | COM  | 58155Q103 | 375    |
| MCKESSON CORP                | COM  | 58155Q103 | 584    |
| MCKESSON CORP                | COM  | 58155Q103 | 680    |
| MCKESSON CORP                | COM  | 58155Q103 | 2,764  |
| MEADOWBROOK INS GROUP INC    | COM  | 58319P108 | 822    |
| MEDCATH CORP                 | COM  | 58404W109 | 0      |
| MEDCATH CORP                 | COM  | 58404W109 | 1,175  |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 16     |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 19     |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 54     |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 65     |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 70     |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 75     |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 156    |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 289    |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 1,141  |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 1,555  |
| MEDCO HEALTH SOLUTIONS INC   | COM  | 58405U102 | 3,801  |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 2,360  |
| MEDICAL ACTION INDS INC      | COM  | 58449L100 | 1,094  |
| MEDICAL PPTYS TRUST INC      | COM  | 58463J304 | 53     |
| MEDICAL PPTYS TRUST INC      | COM  | 58463J304 | 1,784  |
| MELLON FINL CORP             | COM  | 58551A108 | 0      |
| MELLON FINL CORP             | COM  | 58551A108 | 6      |
| MELLON FINL CORP             | COM  | 58551A108 | 12     |
| MELLON FINL CORP             | COM  | 58551A108 | 44     |
| MELLON FINL CORP             | COM  | 58551A108 | 1,009  |
| MELLON FINL CORP             | COM  | 58551A108 | 1,340  |

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|                         |               |           |        |
|-------------------------|---------------|-----------|--------|
| MELLON FINL CORP        | COM           | 58551A108 | 2,842  |
| MERITAGE HOMES CORP     | COM           | 59001A102 | 2      |
| MERITAGE HOMES CORP     | COM           | 59001A102 | 2,470  |
| METLIFE INC             | COM           | 59156R108 | 2      |
| METLIFE INC             | COM           | 59156R108 | 30     |
| METLIFE INC             | COM           | 59156R108 | 123    |
| METLIFE INC             | COM           | 59156R108 | 135    |
| METLIFE INC             | COM           | 59156R108 | 174    |
| METLIFE INC             | COM           | 59156R108 | 181    |
| METLIFE INC             | COM           | 59156R108 | 899    |
| METLIFE INC             | COM           | 59156R108 | 903    |
| METLIFE INC             | COM           | 59156R108 | 1,096  |
| METLIFE INC             | COM           | 59156R108 | 1,390  |
| METLIFE INC             | COM           | 59156R108 | 9,246  |
| METLIFE INC             | COM           | 59156R108 | 10,378 |
| MID-AMER APT CMNTYS INC | COM           | 59522J103 | 1      |
| MID-AMER APT CMNTYS INC | COM           | 59522J103 | 3,360  |
| MILLEA HOLDINGS INC     | ADR           | 60032R106 | 35     |
| MILLEA HOLDINGS INC     | ADR           | 60032R106 | 201    |
| MILLEA HOLDINGS INC     | ADR           | 60032R106 | 792    |
| MILLEA HOLDINGS INC     | ADR           | 60032R106 | 995    |
| MIRANT CORP NEW         | COM           | 60467R100 | 3      |
| MIRANT CORP NEW         | COM           | 60467R100 | 152    |
| MIRANT CORP NEW         | COM           | 60467R100 | 252    |
| MIRANT CORP NEW         | COM           | 60467R100 | 1,608  |
| MIRANT CORP NEW         | COM           | 60467R100 | 4,994  |
| MIZUHO FINL GROUP INC   | SPONSORED ADR | 60687Y109 | 16     |
| MIZUHO FINL GROUP INC   | SPONSORED ADR | 60687Y109 | 45     |
| MIZUHO FINL GROUP INC   | SPONSORED ADR | 60687Y109 | 193    |
| MOBILE MINI INC         | COM           | 60740F105 | 4,078  |
| MOLINA HEALTHCARE INC   | COM           | 60855R100 | 1,609  |
| MOLSON COORS BREWING CO | CL B          | 60871R209 | 4      |
| MOLSON COORS BREWING CO | CL B          | 60871R209 | 742    |
| MOLSON COORS BREWING CO | CL B          | 60871R209 | 2,522  |
| MOLSON COORS BREWING CO | CL B          | 60871R209 | 981    |
| MONACO COACH CORP       | COM           | 60886R103 | 840    |
| MONSANTO CO NEW         | COM           | 61166W101 | 0      |
| MONSANTO CO NEW         | COM           | 61166W101 | 9      |
| MONSANTO CO NEW         | COM           | 61166W101 | 68     |
| MONSANTO CO NEW         | COM           | 61166W101 | 282    |
| MONSANTO CO NEW         | COM           | 61166W101 | 448    |
| MONSANTO CO NEW         | COM           | 61166W101 | 922    |
| MONSANTO CO NEW         | COM           | 61166W101 | 986    |
| MONSANTO CO NEW         | COM           | 61166W101 | 1,043  |
| MONSANTO CO NEW         | COM           | 61166W101 | 1,074  |
| MONSANTO CO NEW         | COM           | 61166W101 | 1,310  |
| MONSANTO CO NEW         | COM           | 61166W101 | 1,493  |
| MONSANTO CO NEW         | COM           | 61166W101 | 2,495  |
| MONSANTO CO NEW         | COM           | 61166W101 | 2,747  |
| MONSANTO CO NEW         | COM           | 61166W101 | 8,499  |
| MONSANTO CO NEW         | COM           | 61166W101 | 5,736  |
| MORGANS HOTEL GROUP CO  | COM           | 61748W108 | 1,893  |
| MOSAIC CO               | COM           | 61945A107 | 7      |
| MOSAIC CO               | COM           | 61945A107 | 7      |
| MOSAIC CO               | COM           | 61945A107 | 8      |
| MOSAIC CO               | COM           | 61945A107 | 117    |
| MOSAIC CO               | COM           | 61945A107 | 239    |
| MOSAIC CO               | COM           | 61945A107 | 414    |
| MYRIAD GENETICS INC     | COM           | 62855J104 | 691    |
| NII HLDGS INC           | CL B NEW      | 62913F201 | 970    |
| NIC INC                 | COM           | 62914B100 | 781    |
| NVR INC                 | COM           | 62944T105 | 136    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| NVR INC                      | COM           | 62944T105 | 54,609 |
| NALCO HOLDING COMPANY        | COM           | 62985Q101 | 8,087  |
| NARA BANCORP INC             | COM           | 63080P105 | 1,189  |
| NATCO GROUP INC              | CL A          | 63227W203 | 2,408  |
| NATIONAL FINL PARTNERS CORP  | COM           | 63607P208 | 1,216  |
| NATIONAL HEALTH INVS INC     | COM           | 63633D104 | 1,712  |
| NATIONAL INTERSTATE CORP     | COM           | 63654U100 | 1,064  |
| NAUTILUS INC                 | COM           | 63910B102 | 486    |
| NAUTILUS INC                 | COM           | 63910B102 | 1,695  |
| NAVIGANT CONSULTING INC      | COM           | 63935N107 | 1,507  |
| NAVTEQ CORP                  | COM           | 63936L100 | 1,064  |
| NAVTEQ CORP                  | COM           | 63936L100 | 2,308  |
| NAVTEQ CORP                  | COM           | 63936L100 | 3,649  |
| NESS TECHNOLOGIES INC        | COM           | 64104X108 | 1,672  |
| NET 1 UEPS TECHNOLOGIES INC  | COM NEW       | 64107N206 | 5,300  |
| NETGEAR INC                  | COM           | 64111Q104 | 3,573  |
| NETRATINGS INC               | COM           | 64116M108 | 1,152  |
| NETLOGIC MICROSYSTEMS INC    | COM           | 64118B100 | 424    |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 30     |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 32     |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 50     |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 152    |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 645    |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 1,589  |
| NEUROCRINE BIOSCIENCES INC   | COM           | 64125C109 | 58     |
| NEUROCRINE BIOSCIENCES INC   | COM           | 64125C109 | 855    |
| NEWCASTLE INVT CORP          | COM           | 65105M108 | 199    |
| NEWCASTLE INVT CORP          | COM           | 65105M108 | 3,104  |
| NEWSTAR FINANCIAL INC        | COM           | 65251F105 | 843    |
| NEXEN INC                    | COM           | 65334H102 | 1      |
| NEXEN INC                    | COM           | 65334H102 | 9,155  |
| NEXTWAVE WIRELESS INC        | COM           | 65337Y102 | 170    |
| 99 CENTS ONLY STORES         | COM           | 65440K106 | 0      |
| 99 CENTS ONLY STORES         | COM           | 65440K106 | 2,670  |
| NISOURCE INC                 | COM           | 65473P105 | 845    |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 10     |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 15     |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 240    |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 1,408  |
| NORTHERN DYNASTY MINERALS LT | COM NEW       | 66510M204 | 195    |
| NORTHSTAR RLTY FIN CORP      | COM           | 66704R100 | 2,262  |
| NORTHSTAR NEUROSCIENCE INC   | COM           | 66704V101 | 561    |
| NOVA CHEMICALS CORP          | COM           | 66977W109 | 3,094  |
| NOVATEL WIRELESS INC         | COM NEW       | 66987M604 | 3,029  |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 21     |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 44     |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 162    |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 328    |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 608    |
| NOVARTIS A G                 | SPONSORED ADR | 66987V109 | 2,130  |
| NU SKIN ENTERPRISES INC      | CL A          | 67018T105 | 17     |
| NU SKIN ENTERPRISES INC      | CL A          | 67018T105 | 84     |
| NU SKIN ENTERPRISES INC      | CL A          | 67018T105 | 2,322  |
| NTELOS HLDGS CORP            | COM           | 67020Q107 | 1,072  |
| NUANCE COMMUNICATIONS INC    | COM           | 67020Y100 | 2,646  |
| NVIDIA CORP                  | COM           | 67066G104 | 21     |
| NVIDIA CORP                  | COM           | 67066G104 | 37     |
| NVIDIA CORP                  | COM           | 67066G104 | 49     |
| NVIDIA CORP                  | COM           | 67066G104 | 54     |
| NVIDIA CORP                  | COM           | 67066G104 | 84     |
| NVIDIA CORP                  | COM           | 67066G104 | 165    |
| NVIDIA CORP                  | COM           | 67066G104 | 437    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| NVIDIA CORP                  | COM           | 67066G104 | 416    |
| NVIDIA CORP                  | COM           | 67066G104 | 442    |
| NVIDIA CORP                  | COM           | 67066G104 | 5,130  |
| NVIDIA CORP                  | COM           | 67066G104 | 5,990  |
| NVIDIA CORP                  | COM           | 67066G104 | 2,666  |
| NUTRI SYS INC NEW            | COM           | 67069D108 | 1,049  |
| NXSTAGE MEDICAL INC          | COM           | 67072V103 | 735    |
| OBAGI MEDICAL PRODUCTS INC   | COM           | 67423R108 | 415    |
| ODYSSEY HEALTHCARE INC       | COM           | 67611V101 | 479    |
| ODYSSEY HEALTHCARE INC       | COM           | 67611V101 | 1,147  |
| ODYSSEY RE HLDGS CORP        | COM           | 67612W108 | 1,485  |
| OFFICEMAX INC DEL            | COM           | 67622P101 | 477    |
| OLYMPIC STEEL INC            | COM           | 68162K106 | 640    |
| OMNICELL INC                 | COM           | 68213N109 | 1,156  |
| 1 800 FLOWERS COM            | CL A          | 68243Q106 | 498    |
| ONLINE RES CORP              | COM           | 68273G101 | 1,077  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 1      |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 8      |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 14     |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 32     |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 989    |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 1,157  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 3,375  |
| OPLINK COMMUNICATIONS INC    | COM NEW       | 68375Q403 | 1,028  |
| OPNEXT INC                   | COM           | 68375V105 | 132    |
| OPNEXT INC                   | COM           | 68375V105 | 1,107  |
| OPSWARE INC                  | COM           | 68383A101 | 1,519  |
| ORACLE CORP                  | COM           | 68389X105 | 2      |
| ORACLE CORP                  | COM           | 68389X105 | 5      |
| ORACLE CORP                  | COM           | 68389X105 | 17     |
| ORACLE CORP                  | COM           | 68389X105 | 34     |
| ORACLE CORP                  | COM           | 68389X105 | 35     |
| ORACLE CORP                  | COM           | 68389X105 | 46     |
| ORACLE CORP                  | COM           | 68389X105 | 49     |
| ORACLE CORP                  | COM           | 68389X105 | 54     |
| ORACLE CORP                  | COM           | 68389X105 | 83     |
| ORACLE CORP                  | COM           | 68389X105 | 124    |
| ORACLE CORP                  | COM           | 68389X105 | 273    |
| ORACLE CORP                  | COM           | 68389X105 | 432    |
| ORACLE CORP                  | COM           | 68389X105 | 487    |
| ORACLE CORP                  | COM           | 68389X105 | 564    |
| ORACLE CORP                  | COM           | 68389X105 | 607    |
| ORACLE CORP                  | COM           | 68389X105 | 1,169  |
| ORACLE CORP                  | COM           | 68389X105 | 1,221  |
| ORACLE CORP                  | COM           | 68389X105 | 2,468  |
| ORACLE CORP                  | COM           | 68389X105 | 2,819  |
| ORACLE CORP                  | COM           | 68389X105 | 5,549  |
| ORACLE CORP                  | COM           | 68389X105 | 16,238 |
| OPTIUM CORP                  | COM           | 68402T107 | 321    |
| ORASURE TECHNOLOGIES INC     | COM           | 68554V108 | 1,618  |
| ORIENTAL FINL GROUP INC      | COM           | 68618W100 | 872    |
| PDL BIOPHARMA INC            | COM           | 69329Y104 | 33     |
| PDL BIOPHARMA INC            | COM           | 69329Y104 | 595    |
| PG&E CORP                    | COM           | 69331C108 | 2,463  |
| PFF BANCORP INC              | COM           | 69331W104 | 1,936  |
| P F CHANGS CHINA BISTRO INC  | COM           | 69333Y108 | 5      |
| P F CHANGS CHINA BISTRO INC  | COM           | 69333Y108 | 2,242  |
| PMI GROUP INC                | COM           | 69344M101 | 1      |
| PMI GROUP INC                | COM           | 69344M101 | 18     |
| PMI GROUP INC                | COM           | 69344M101 | 556    |
| PNM RES INC                  | COM           | 69349H107 | 1      |
| PNM RES INC                  | COM           | 69349H107 | 3      |



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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| PNM RES INC                  | COM            | 69349H107 | 6,578  |
| PPL CORP                     | COM            | 69351T106 | 2,054  |
| PRA INTL                     | COM            | 69353C101 | 2,090  |
| PS BUSINESS PKS INC CALIF    | COM            | 69360J107 | 2,274  |
| PSS WORLD MED INC            | COM            | 69366A100 | 4,106  |
| PACER INTL INC TENN          | COM            | 69373H106 | 721    |
| PACER INTL INC TENN          | COM            | 69373H106 | 2,349  |
| PACIFIC CAP BANCORP NEW      | COM            | 69404P101 | 3      |
| PACIFIC CAP BANCORP NEW      | COM            | 69404P101 | 4,481  |
| PAR PHARMACEUTICAL COS INC   | COM            | 69888P106 | 809    |
| PARKWAY PPTYS INC            | COM            | 70159Q104 | 1,535  |
| PARTNER COMMUNICATIONS CO LT | ADR            | 70211M109 | 334    |
| PARTNERS TR FINL GROUP INC N | COM            | 70213F102 | 6      |
| PARTNERS TR FINL GROUP INC N | COM            | 70213F102 | 1,219  |
| PATHMARK STORES INC NEW      | COM            | 70322A101 | 2,288  |
| PEPSIAMERICAS INC            | COM            | 71343P200 | 277    |
| PERFICIENT INC               | COM            | 71375U101 | 1,369  |
| PETROBRAS ENERGIA PARTCPTNS  | SP ADR B SHS   | 71646M102 | 14,945 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 5      |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 15     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 28     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 33     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 70     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 230    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 1,499  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 3,008  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 7,423  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 2,280  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 0      |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 2      |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 34     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 86     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 303    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 547    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 802    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 1,853  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 12,200 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 10,917 |
| PHARMION CORP                | COM            | 71715B409 | 1,647  |
| PHASE FORWARD INC            | COM            | 71721R406 | 1,225  |
| PINNACLE FINL PARTNERS INC   | COM            | 72346Q104 | 624    |
| PLAYTEX PRODS INC            | COM            | 72813P100 | 3,577  |
| POLYCOM INC                  | COM            | 73172K104 | 114    |
| POLYCOM INC                  | COM            | 73172K104 | 5,837  |
| POLYONE CORP                 | COM            | 73179P106 | 1,308  |
| POTASH CORP SASK INC         | COM            | 73755L107 | 9      |
| POTASH CORP SASK INC         | COM            | 73755L107 | 17     |
| POTASH CORP SASK INC         | COM            | 73755L107 | 37     |
| POTASH CORP SASK INC         | COM            | 73755L107 | 96     |
| POTASH CORP SASK INC         | COM            | 73755L107 | 8,402  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 62     |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 342    |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1,098  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1,534  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1,958  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1,993  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 4,637  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 18,381 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT   | 73935S105 | 4,691  |
| POWERSHARES ETF TRUST        | WNRHLL CLN EN  | 73935X500 | 73     |
| POWERSHARES ETF TRUST        | WNRHLL CLN EN  | 73935X500 | 307    |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 63     |

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|------------------------------|----------------|-----------|--------|
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 111    |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 508    |
| POZEN INC                    | COM            | 73941U102 | 1,780  |
| PRAXAIR INC                  | COM            | 74005P104 | 7      |
| PRAXAIR INC                  | COM            | 74005P104 | 11     |
| PRAXAIR INC                  | COM            | 74005P104 | 15     |
| PRAXAIR INC                  | COM            | 74005P104 | 29     |
| PRAXAIR INC                  | COM            | 74005P104 | 42     |
| PRAXAIR INC                  | COM            | 74005P104 | 43     |
| PRAXAIR INC                  | COM            | 74005P104 | 291    |
| PRAXAIR INC                  | COM            | 74005P104 | 1,331  |
| PRAXAIR INC                  | COM            | 74005P104 | 4,596  |
| PRAXAIR INC                  | COM            | 74005P104 | 10,469 |
| PRAXAIR INC                  | COM            | 74005P104 | 3,825  |
| PRESTIGE BRANDS HLDGS INC    | COM            | 74112D101 | 224    |
| PRESTIGE BRANDS HLDGS INC    | COM            | 74112D101 | 1,546  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 6      |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 26     |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 333    |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 389    |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 6,854  |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 2,269  |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 416    |
| PRIMEDIA INC                 | COM            | 74157K101 | 2,444  |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 108    |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 181    |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 3,197  |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 5,544  |
| PRINCIPAL FINANCIAL GROUP IN | COM            | 74251V102 | 2,489  |
| PROASSURANCE CORP            | COM            | 74267C106 | 0      |
| PROASSURANCE CORP            | COM            | 74267C106 | 959    |
| PROVIDENT ENERGY TR          | TR UNIT        | 74386K104 | 2,265  |
| PROVIDENT FINL SVCS INC      | COM            | 74386T105 | 3,585  |
| PRUDENTIAL PLC               | ADR            | 74435K204 | 1,843  |
| PSYCHIATRIC SOLUTIONS INC    | COM            | 74439H108 | 0      |
| PSYCHIATRIC SOLUTIONS INC    | COM            | 74439H108 | 286    |
| PSYCHIATRIC SOLUTIONS INC    | COM            | 74439H108 | 979    |
| PSYCHIATRIC SOLUTIONS INC    | COM            | 74439H108 | 3,299  |
| PUBLIC STORAGE INC           | COM            | 74460D109 | 1,685  |
| QAD INC                      | COM            | 74727D108 | 438    |
| QC HLDGS INC                 | COM            | 74729T101 | 226    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 62     |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 153    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 207    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 377    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 602    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 1,245  |
| QUEST SOFTWARE INC           | COM            | 74834T103 | 4,685  |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 687    |
| QUIKSILVER INC               | COM            | 74838C106 | 2,389  |
| QUIDEL CORP                  | COM            | 74838J101 | 2,252  |
| R H DONNELLEY CORP           | COM NEW        | 74955W307 | 2,260  |
| RTI INTL METALS INC          | COM            | 74973W107 | 0      |
| RTI INTL METALS INC          | COM            | 74973W107 | 2,057  |
| RADIANT SYSTEMS INC          | COM            | 75025N102 | 1,516  |
| RADIO ONE INC                | CL D NON VTG   | 75040P405 | 1,561  |
| RBC BEARINGS INC             | COM            | 75524B104 | 3      |
| RBC BEARINGS INC             | COM            | 75524B104 | 3,639  |
| REALNETWORKS INC             | COM            | 75605L104 | 3,309  |
| RED ROBIN GOURMET BURGERS IN | COM            | 75689M101 | 2,846  |
| REDDY ICE HLDGS INC          | COM            | 75734R105 | 1,628  |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 1,037  |

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|-----------------------------|---------------|-----------|--------|
| REGIONS FINANCIAL CORP NEW  | COM           | 7591EP100 | 14     |
| REGIONS FINANCIAL CORP NEW  | COM           | 7591EP100 | 33     |
| REGIONS FINANCIAL CORP NEW  | COM           | 7591EP100 | 66     |
| REGIONS FINANCIAL CORP NEW  | COM           | 7591EP100 | 886    |
| REGIONS FINANCIAL CORP NEW  | COM           | 7591EP100 | 2,050  |
| REGIONS FINANCIAL CORP NEW  | COM           | 7591EP100 | 2,300  |
| RENT A CTR INC NEW          | COM           | 76009N100 | 5,409  |
| REPSOL YPF S A              | SPONSORED ADR | 76026T205 | 8      |
| REPSOL YPF S A              | SPONSORED ADR | 76026T205 | 111    |
| REPSOL YPF S A              | SPONSORED ADR | 76026T205 | 1,864  |
| RESOURCE CAP CORP           | COM           | 76120W302 | 171    |
| RESOURCES CONNECTION INC    | COM           | 76122Q105 | 3,694  |
| RETAIL VENTURES INC         | COM           | 76128Y102 | 1,461  |
| RIGHTNOW TECHNOLOGIES INC   | COM           | 76657R106 | 1,063  |
| ROME BANCORP INC NEW        | COM           | 77587P103 | 2,067  |
| SAIC INC                    | COM           | 78390X101 | 4,742  |
| SI INTL INC                 | COM           | 78427V102 | 1,205  |
| SI INTL INC                 | COM           | 78427V102 | 1,836  |
| SK TELECOM LTD              | SPONSORED ADR | 78440P108 | 2      |
| SK TELECOM LTD              | SPONSORED ADR | 78440P108 | 59     |
| SK TELECOM LTD              | SPONSORED ADR | 78440P108 | 70     |
| SK TELECOM LTD              | SPONSORED ADR | 78440P108 | 297    |
| SK TELECOM LTD              | SPONSORED ADR | 78440P108 | 472    |
| SLM CORP                    | COM           | 78442P106 | 248    |
| SLM CORP                    | COM           | 78442P106 | 605    |
| SLM CORP                    | COM           | 78442P106 | 2,430  |
| SLM CORP                    | COM           | 78442P106 | 3,606  |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 60     |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 130    |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 165    |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 355    |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 389    |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 697    |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 1,000  |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 1,113  |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 1,673  |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 2,496  |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 3,205  |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 13,366 |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 15,791 |
| SPDR TR                     | UNIT SER 1    | 78462F103 | 28,870 |
| SPDR Trust Series 1 IT NPV  | N/A           | 78462F103 | 2,423  |
| SPSS INC                    | COM           | 78462K102 | 3,330  |
| S1 CORPORATION              | COM           | 78463B101 | 0      |
| S1 CORPORATION              | COM           | 78463B101 | 1,181  |
| SRA INTL INC                | CL A          | 78464R105 | 2,744  |
| SVB FINL GROUP              | COM           | 78486Q101 | 0      |
| SVB FINL GROUP              | COM           | 78486Q101 | 2,806  |
| SWS GROUP INC               | COM           | 78503N107 | 1,290  |
| SAFETY INS GROUP INC        | COM           | 78648T100 | 33     |
| SAFETY INS GROUP INC        | COM           | 78648T100 | 1,152  |
| SAIA INC                    | COM           | 78709Y105 | 93     |
| SAIA INC                    | COM           | 78709Y105 | 342    |
| SAKS INC                    | COM           | 79377W108 | 2      |
| SAKS INC                    | COM           | 79377W108 | 13     |
| SAKS INC                    | COM           | 79377W108 | 883    |
| SAKS INC                    | COM           | 79377W108 | 4,324  |
| SANDERS MORRIS HARRIS GROUP | COM           | 80000Q104 | 500    |
| SANDISK CORP                | COM           | 80004C101 | 13     |
| SANDISK CORP                | COM           | 80004C101 | 15     |
| SANDISK CORP                | COM           | 80004C101 | 101    |
| SANDISK CORP                | COM           | 80004C101 | 147    |

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|                                   |                |           |        |
|-----------------------------------|----------------|-----------|--------|
| SANDISK CORP                      | COM            | 80004C101 | 148    |
| SANDISK CORP                      | COM            | 80004C101 | 230    |
| SANDISK CORP                      | COM            | 80004C101 | 4,017  |
| SANDISK CORP                      | COM            | 80004C101 | 1,612  |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 16     |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 42     |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 81     |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 101    |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 332    |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 1,103  |
| SANOFI AVENTIS                    | SPONSORED ADR  | 80105N105 | 3,795  |
| SAVIENT PHARMACEUTICALS INC       | COM            | 80517Q100 | 2,776  |
| SCANA CORP NEW                    | COM            | 80589M102 | 619    |
| SEALED AIR CORP NEW               | COM            | 81211K100 | 658    |
| SELECT SECTOR SPDR TR             | SBI MATERIALS  | 81369Y100 | 27     |
| SELECT SECTOR SPDR TR             | SBI MATERIALS  | 81369Y100 | 95     |
| SELECT SECTOR SPDR TR             | SBI MATERIALS  | 81369Y100 | 1,380  |
| SELECT SECTOR SPDR TR             | SBI HEALTHCARE | 81369Y209 | 33     |
| SELECT SECTOR SPDR TR             | SBI HEALTHCARE | 81369Y209 | 172    |
| SELECT SECTOR SPDR TR             | SBI HEALTHCARE | 81369Y209 | 224    |
| SELECT SECTOR SPDR TR             | SBI HEALTHCARE | 81369Y209 | 353    |
| Consumer Staples Select Sector SP | N/A            | 81369Y308 | 403    |
| SELECT SECTOR SPDR TR             | SBI CONS STPLS | 81369Y308 | 24     |
| SELECT SECTOR SPDR TR             | SBI CONS STPLS | 81369Y308 | 30     |
| SELECT SECTOR SPDR TR             | SBI CONS STPLS | 81369Y308 | 52     |
| SELECT SECTOR SPDR TR             | SBI CONS STPLS | 81369Y308 | 132    |
| SELECT SECTOR SPDR TR             | SBI CONS STPLS | 81369Y308 | 318    |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 17     |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 155    |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 145    |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 207    |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 345    |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 897    |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 11,803 |
| SELECT SECTOR SPDR TR             | SBI INT-ENERGY | 81369Y506 | 55,661 |
| SELECT SECTOR SPDR TR             | SBI INT-FINL   | 81369Y605 | 10     |
| SELECT SECTOR SPDR TR             | SBI INT-FINL   | 81369Y605 | 234    |
| SELECT SECTOR SPDR TR             | SBI INT-FINL   | 81369Y605 | 235    |
| SELECT SECTOR SPDR TR             | SBI INT-FINL   | 81369Y605 | 1,862  |
| SELECT SECTOR SPDR TR             | SBI INT-FINL   | 81369Y605 | 4,219  |
| SELECT SECTOR SPDR TR             | SBI INT-FINL   | 81369Y605 | 4,828  |
| SELECT SECTOR SPDR TR             | SBI INT-INDS   | 81369Y704 | 21     |
| SELECT SECTOR SPDR TR             | SBI INT-INDS   | 81369Y704 | 96     |
| SELECT SECTOR SPDR TR             | SBI INT-INDS   | 81369Y704 | 167    |
| SELECT SECTOR SPDR TR             | SBI INT-INDS   | 81369Y704 | 1,261  |
| SELECT SECTOR SPDR TR             | SBI INT-INDS   | 81369Y704 | 8,660  |
| SELECT SECTOR SPDR TR             | SBI INT-TECH   | 81369Y803 | 8      |
| SELECT SECTOR SPDR TR             | SBI INT-TECH   | 81369Y803 | 19     |
| SELECT SECTOR SPDR TR             | SBI INT-TECH   | 81369Y803 | 110    |
| SELECT SECTOR SPDR TR             | SBI INT-TECH   | 81369Y803 | 290    |
| SENIOR HSG PPTYS TR               | SH BEN INT     | 81721M109 | 10     |
| SENIOR HSG PPTYS TR               | SH BEN INT     | 81721M109 | 4,942  |
| SENSIENT TECHNOLOGIES CORP        | COM            | 81725T100 | 2,914  |
| SERVICEMASTER CO                  | COM            | 81760N109 | 314    |
| SHAW COMMUNICATIONS INC           | CL B CONV      | 82028K200 | 25     |
| SHAW COMMUNICATIONS INC           | CL B CONV      | 82028K200 | 6,076  |
| SIGNATURE BK NEW YORK N Y         | COM            | 82669G104 | 457    |
| SILICON IMAGE INC                 | COM            | 82705T102 | 58     |
| SILICON IMAGE INC                 | COM            | 82705T102 | 2,617  |
| SILICON MOTION TECHNOLOGY CO      | SPONSORED ADR  | 82706C108 | 412    |
| SILVER STD RES INC                | COM            | 82823L106 | 3      |
| SILVER STD RES INC                | COM            | 82823L106 | 38     |

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| SILVER STD RES INC           | COM            | 82823L106 | 2,440 |
| SIRENZA MICRODEVICES INC     | COM            | 82966T106 | 1,462 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 21    |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 118   |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 600   |
| SIRF TECHNOLOGY HLDGS INC    | COM            | 82967H101 | 2,181 |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 3     |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 3,379 |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 12    |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 57    |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 3,045 |
| SOHU COM INC                 | COM            | 83408W103 | 2,824 |
| SOLARFUN POWER HOLDINGS CO L | SPONSORED ADR  | 83415U108 | 19    |
| SOLARFUN POWER HOLDINGS CO L | SPONSORED ADR  | 83415U108 | 1,618 |
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 2,654 |
| SONOSITE INC                 | COM            | 83568G104 | 1,326 |
| SOURCEFORGE INC              | COM            | 83616W101 | 1,188 |
| SOVRAN SELF STORAGE INC      | COM            | 84610H108 | 1,583 |
| SPECTRANETICS CORP           | COM            | 84760C107 | 1,517 |
| SPECTRUM BRANDS INC          | COM            | 84762L105 | 4     |
| SPECTRUM BRANDS INC          | COM            | 84762L105 | 247   |
| STAGE STORES INC             | COM NEW        | 85254C305 | 2,507 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 67    |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 147   |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 832   |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 938   |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 1,193 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2,346 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2,321 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2,455 |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 2,387 |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 6     |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 14    |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 27    |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 94    |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 470   |
| STILLWATER MNG CO            | COM            | 86074Q102 | 5     |
| STILLWATER MNG CO            | COM            | 86074Q102 | 11    |
| STILLWATER MNG CO            | COM            | 86074Q102 | 1,979 |
| STRATEGIC HOTELS & RESORTS I | COM            | 86272T106 | 0     |
| STRATEGIC HOTELS & RESORTS I | COM            | 86272T106 | 4,160 |
| SUNOCO INC                   | COM            | 86764P109 | 7     |
| SUNOCO INC                   | COM            | 86764P109 | 100   |
| SUNOCO INC                   | COM            | 86764P109 | 167   |
| SUNOCO INC                   | COM            | 86764P109 | 239   |
| SUNOCO INC                   | COM            | 86764P109 | 239   |
| SUNOCO INC                   | COM            | 86764P109 | 3,573 |
| SUNOCO INC                   | COM            | 86764P109 | 1,765 |
| SUNOPTA INC                  | COM            | 8676EP108 | 6     |
| SUNOPTA INC                  | COM            | 8676EP108 | 165   |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 26    |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 134   |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 322   |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 5,983 |
| SUPERIOR BANCORP             | COM            | 86806M106 | 699   |
| SUPERIOR ESSEX INC           | COM            | 86815V105 | 2,041 |
| SUPERIOR WELL SVCS INC       | COM            | 86837X105 | 1,422 |
| SYMYX TECHNOLOGIES           | COM            | 87155S108 | 754   |
| SYNCHRONOSS TECHNOLOGIES INC | COM            | 87157B103 | 1,012 |
| SYNAPTICS INC                | COM            | 87157D109 | 3,862 |
| SYNGENTA AG                  | SPONSORED ADR  | 87160A100 | 4     |
| SYNGENTA AG                  | SPONSORED ADR  | 87160A100 | 21    |

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| SYNGENTA AG                  | SPONSORED ADR   | 87160A100 | 78     |
| SYNGENTA AG                  | SPONSORED ADR   | 87160A100 | 1,610  |
| SYNOVUS FINL CORP            | COM             | 87161C105 | 1,557  |
| SYNTEL INC                   | COM             | 87162H103 | 684    |
| SYNTEL INC                   | COM             | 87162H103 | 1,159  |
| SYNNEX CORP                  | COM             | 87162W100 | 1,177  |
| SYNIVERSE HLDGS INC          | COM             | 87163F106 | 1,308  |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 682    |
| TNT N V                      | SPONSORED ADR   | 87260W101 | 13     |
| TNT N V                      | SPONSORED ADR   | 87260W101 | 22     |
| TNT N V                      | SPONSORED ADR   | 87260W101 | 1,290  |
| TTM TECHNOLOGIES INC         | COM             | 87305R109 | 225    |
| TTM TECHNOLOGIES INC         | COM             | 87305R109 | 2,188  |
| TXCO RES INC                 | COM             | 87311M102 | 1,326  |
| TALEO CORP                   | CL A            | 87424N104 | 1,410  |
| TAM SA                       | SP ADR REP PFD  | 87484D103 | 0      |
| TAM SA                       | SP ADR REP PFD  | 87484D103 | 3      |
| TAM SA                       | SP ADR REP PFD  | 87484D103 | 463    |
| TANOX INC                    | COM             | 87588Q109 | 1,588  |
| TECHWELL INC                 | COM             | 87874D101 | 324    |
| TELECOM HLDRS TR             | DEPOSITRY RCPT  | 87927P200 | 20     |
| TELECOM HLDRS TR             | DEPOSITRY RCPT  | 87927P200 | 41     |
| TELECOM HLDRS TR             | DEPOSITRY RCPT  | 87927P200 | 41     |
| TELECOM HLDRS TR             | DEPOSITRY RCPT  | 87927P200 | 1,937  |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD    | 87927Y102 | 34     |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD    | 87927Y102 | 36     |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD    | 87927Y102 | 432    |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD    | 87927Y102 | 623    |
| TELECOMUNICACOES DE SAO PAUL | SPON ADR PFD    | 87929A102 | 312    |
| TELECOMUNICACOES DE SAO PAUL | SPON ADR PFD    | 87929A102 | 830    |
| TELUS CORP                   | NON-VTG SHS     | 87971M202 | 3,420  |
| TEMPUR PEDIC INTL INC        | COM             | 88023U101 | 172    |
| TEMPUR PEDIC INTL INC        | COM             | 88023U101 | 1,087  |
| TEMPUR PEDIC INTL INC        | COM             | 88023U101 | 5,118  |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 1      |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 3      |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 170    |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 401    |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 1,469  |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 1,836  |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 52,918 |
| TENARIS S A                  | SPONSORED ADR   | 88031M109 | 2,175  |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 20     |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 22     |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 29     |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 97     |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 141    |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 329    |
| TENET HEALTHCARE CORP        | COM             | 88033G100 | 447    |
| TESCO CORP                   | COM             | 88157K101 | 515    |
| TESCO CORP                   | COM             | 88157K101 | 1,325  |
| TETRA TECH INC NEW           | COM             | 88162G103 | 3,262  |
| TEVA PHARMACEUTICAL FIN LLC  | DBCV 0.250% 2/0 | 88163VAE9 | 2,020  |
| TESSERA TECHNOLOGIES INC     | COM             | 88164L100 | 847    |
| TEXAS CAPITAL BANCSHARES INC | COM             | 88224Q107 | 2,239  |
| THERAVANCE INC               | COM             | 88338T104 | 304    |
| THERAVANCE INC               | COM             | 88338T104 | 925    |
| THESTREET COM                | COM             | 88368Q103 | 511    |
| 3M CO                        | COM             | 88579Y101 | 0      |
| 3M CO                        | COM             | 88579Y101 | 17     |
| 3M CO                        | COM             | 88579Y101 | 35     |
| 3M CO                        | COM             | 88579Y101 | 87     |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| 3M CO                        | COM           | 88579Y101 | 140    |
| 3M CO                        | COM           | 88579Y101 | 186    |
| 3M CO                        | COM           | 88579Y101 | 191    |
| 3M CO                        | COM           | 88579Y101 | 226    |
| 3M CO                        | COM           | 88579Y101 | 279    |
| 3M CO                        | COM           | 88579Y101 | 260    |
| 3M CO                        | COM           | 88579Y101 | 694    |
| 3M CO                        | COM           | 88579Y101 | 610    |
| 3M CO                        | COM           | 88579Y101 | 694    |
| 3M CO                        | COM           | 88579Y101 | 929    |
| 3M CO                        | COM           | 88579Y101 | 1,153  |
| 3M CO                        | COM           | 88579Y101 | 3,966  |
| 3M CO                        | COM           | 88579Y101 | 4,677  |
| 3M CO                        | COM           | 88579Y101 | 7,667  |
| 3M CO                        | COM           | 88579Y101 | 8,534  |
| 3M CO                        | COM           | 88579Y101 | 10,828 |
| TIBCO SOFTWARE INC           | COM           | 88632Q103 | 18     |
| TIBCO SOFTWARE INC           | COM           | 88632Q103 | 83     |
| TIBCO SOFTWARE INC           | COM           | 88632Q103 | 3,932  |
| TIERONE CORP                 | COM           | 88650R108 | 2,015  |
| TIM HORTONS INC              | COM           | 88706M103 | 9      |
| TIM HORTONS INC              | COM           | 88706M103 | 62     |
| TIM HORTONS INC              | COM           | 88706M103 | 3,501  |
| TIME WARNER CABLE INC        | CL A          | 88732J108 | 4,368  |
| TITAN INTL INC ILL           | COM           | 88830M102 | 3,071  |
| TOWN SPORTS INTL HLDGS INC   | COM           | 89214A102 | 739    |
| TRADESTATION GROUP INC       | COM           | 89267P105 | 1,279  |
| TRANSALTA CORP               | COM           | 89346D107 | 2,596  |
| TRANSCANADA CORP             | COM           | 89353D107 | 3      |
| TRANSCANADA CORP             | COM           | 89353D107 | 541    |
| TRANSCANADA CORP             | COM           | 89353D107 | 12,469 |
| TREEHOUSE FOODS INC          | COM           | 89469A104 | 0      |
| TREEHOUSE FOODS INC          | COM           | 89469A104 | 3,547  |
| TRIQUINT SEMICONDUCTOR INC   | COM           | 89674K103 | 23     |
| TRIQUINT SEMICONDUCTOR INC   | COM           | 89674K103 | 3,006  |
| 21ST CENTY INS GROUP         | COM           | 90130N103 | 2,510  |
| UCBH HOLDINGS INC            | COM           | 90262T308 | 1      |
| UCBH HOLDINGS INC            | COM           | 90262T308 | 5      |
| UCBH HOLDINGS INC            | COM           | 90262T308 | 5,201  |
| U S CONCRETE INC             | COM           | 90333L102 | 1,110  |
| USA MOBILITY INC             | COM           | 90341G103 | 2,592  |
| US BIOENERGY CORP            | COM           | 90342V109 | 556    |
| ULTIMATE SOFTWARE GROUP INC  | COM           | 90385D107 | 1,906  |
| UNION DRILLING INC           | COM           | 90653P105 | 33     |
| UNION DRILLING INC           | COM           | 90653P105 | 962    |
| UNITED CMNTY BKS BLAIRSVLE G | CAP STK       | 90984P105 | 128    |
| UNITED CMNTY BKS BLAIRSVLE G | CAP STK       | 90984P105 | 3,338  |
| U STORE IT TR                | COM           | 91274F104 | 3      |
| U STORE IT TR                | COM           | 91274F104 | 3,302  |
| UNITED THERAPEUTICS CORP DEL | COM           | 91307C102 | 1,020  |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 10     |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 17     |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 141    |
| UNITED UTILS PLC             | SPONSORED ADR | 91311Q105 | 459    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 6      |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 12     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 25     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 28     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 31     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 41     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 77     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 81     |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 231    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 379    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 440    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 522    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 1,142  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 7,695  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 8,487  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 11,730 |
| UNIVERSAL TRUCKLOAD SVCS INC | COM           | 91388P105 | 243    |
| UNUM GROUP                   | COM           | 91529Y106 | 84     |
| UNUM GROUP                   | COM           | 91529Y106 | 581    |
| UNUM GROUP                   | COM           | 91529Y106 | 619    |
| UNUM GROUP                   | COM           | 91529Y106 | 1,369  |
| URANERZ ENERGY CORPORATION   | COM           | 91688T104 | 54     |
| URANERZ ENERGY CORPORATION   | COM           | 91688T104 | 143    |
| VAALCO ENERGY INC            | COM NEW       | 91851C201 | 44     |
| VAALCO ENERGY INC            | COM NEW       | 91851C201 | 1,228  |
| VAIL RESORTS INC             | COM           | 91879Q109 | 4,483  |
| VALEANT PHARMACEUTICALS INTL | COM           | 91911X104 | 5,250  |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 14     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 92     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 118    |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 199    |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 245    |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 306    |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 476    |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 882    |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 10,370 |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 11,031 |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 7,284  |
| VALUECLICK INC               | COM           | 92046N102 | 646    |
| VALUEVISION MEDIA INC        | CL A          | 92047K107 | 1,499  |
| VARIAN MED SYS INC           | COM           | 92220P105 | 17     |
| VARIAN MED SYS INC           | COM           | 92220P105 | 85     |
| VARIAN MED SYS INC           | COM           | 92220P105 | 118    |
| VARIAN MED SYS INC           | COM           | 92220P105 | 230    |
| VARIAN MED SYS INC           | COM           | 92220P105 | 598    |
| VASCO DATA SEC INTL INC      | COM           | 92230Y104 | 1,104  |
| VECTREN CORP                 | COM           | 92240G101 | 13     |
| VECTREN CORP                 | COM           | 92240G101 | 327    |
| VENOCO INC                   | COM           | 92275P307 | 1,009  |
| VENTANA MED SYS INC          | COM           | 92276H106 | 2,054  |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR | 92334N103 | 25     |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR | 92334N103 | 1,354  |
| VERASUN ENERGY CORP          | COM           | 92336G106 | 9      |
| VERASUN ENERGY CORP          | COM           | 92336G106 | 1,786  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 0      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 7      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 8      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 21     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 25     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 33     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 61     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 85     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 141    |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 215    |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 371    |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 616    |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 720    |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 1,519  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 4,540  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 7,008  |



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|                            |               |           |        |
|----------------------------|---------------|-----------|--------|
| VERIZON COMMUNICATIONS     | COM           | 92343V104 | 12,819 |
| VERIZON COMMUNICATIONS     | COM           | 92343V104 | 21,538 |
| VERTEX PHARMACEUTICALS INC | COM           | 92532F100 | 7      |
| VERTEX PHARMACEUTICALS INC | COM           | 92532F100 | 14     |
| VERTEX PHARMACEUTICALS INC | COM           | 92532F100 | 541    |
| VERTRUE INC                | COM           | 92534N101 | 1,580  |
| VIAD CORP                  | COM NEW       | 92552R406 | 81     |
| VIAD CORP                  | COM NEW       | 92552R406 | 3,308  |
| VIASAT INC                 | COM           | 92552V100 | 1,410  |
| VIACOM INC NEW             | CL B          | 92553P201 | 15     |
| VIACOM INC NEW             | CL B          | 92553P201 | 21     |
| VIACOM INC NEW             | CL B          | 92553P201 | 23     |
| VIACOM INC NEW             | CL B          | 92553P201 | 33     |
| VIACOM INC NEW             | CL B          | 92553P201 | 44     |
| VIACOM INC NEW             | CL B          | 92553P201 | 46     |
| VIACOM INC NEW             | CL B          | 92553P201 | 154    |
| VIACOM INC NEW             | CL B          | 92553P201 | 163    |
| VIACOM INC NEW             | CL B          | 92553P201 | 294    |
| VIACOM INC NEW             | CL B          | 92553P201 | 306    |
| VIACOM INC NEW             | CL B          | 92553P201 | 688    |
| VIACOM INC NEW             | CL B          | 92553P201 | 758    |
| VIACOM INC NEW             | CL B          | 92553P201 | 4,565  |
| VIASYS HEALTHCARE INC      | COM NEW       | 92553Q209 | 5,731  |
| VISICU INC                 | COM           | 92831L204 | 271    |
| VITAL IMAGES INC           | COM           | 92846N104 | 1,954  |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 7      |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 45     |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 49     |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 53     |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 87     |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 636    |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 905    |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 2,212  |
| VODAFONE GROUP PLC NEW     | SPONS ADR NEW | 92857W209 | 4,729  |
| VOLCOM INC                 | COM           | 92864N101 | 1,006  |
| WGL HLDGS INC              | COM           | 92924F106 | 6,024  |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 14     |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 14     |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 16     |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 721    |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 981    |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 2,071  |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 4,214  |
| WASTE MGMT INC DEL         | COM           | 94106L109 | 3,462  |
| WELLCARE HEALTH PLANS INC  | COM           | 94946T106 | 36,476 |
| WELLPOINT INC              | COM           | 94973V107 | 16     |
| WELLPOINT INC              | COM           | 94973V107 | 17     |
| WELLPOINT INC              | COM           | 94973V107 | 23     |
| WELLPOINT INC              | COM           | 94973V107 | 24     |
| WELLPOINT INC              | COM           | 94973V107 | 40     |
| WELLPOINT INC              | COM           | 94973V107 | 81     |
| WELLPOINT INC              | COM           | 94973V107 | 142    |
| WELLPOINT INC              | COM           | 94973V107 | 192    |
| WELLPOINT INC              | COM           | 94973V107 | 341    |
| WELLPOINT INC              | COM           | 94973V107 | 513    |
| WELLPOINT INC              | COM           | 94973V107 | 2,307  |
| WELLPOINT INC              | COM           | 94973V107 | 2,866  |
| WELLPOINT INC              | COM           | 94973V107 | 3,666  |
| WELLPOINT INC              | COM           | 94973V107 | 7,046  |
| WELLPOINT INC              | COM           | 94973V107 | 7,340  |
| WELLPOINT INC              | COM           | 94973V107 | 8,711  |
| WELLPOINT INC              | COM           | 94973V107 | 9,308  |

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|                             |                 |           |         |
|-----------------------------|-----------------|-----------|---------|
| WESTAR ENERGY INC           | COM             | 95709T100 | 7,320   |
| WESTFIELD FINANCIAL INC NEW | COM             | 96008P104 | 369     |
| WILLIAMS SCOTSMAN INTL INC  | COM             | 96950G102 | 1,361   |
| WILSHIRE BANCORP INC        | COM             | 97186T108 | 677     |
| WIMM BILL DANN FOODS OJSC   | SPONSORED ADR   | 97263M109 | 148     |
| WIMM BILL DANN FOODS OJSC   | SPONSORED ADR   | 97263M109 | 2,392   |
| WINDSTREAM CORP             | COM             | 97381W104 | 8       |
| WINDSTREAM CORP             | COM             | 97381W104 | 9       |
| WINDSTREAM CORP             | COM             | 97381W104 | 17      |
| WINDSTREAM CORP             | COM             | 97381W104 | 20      |
| WINDSTREAM CORP             | COM             | 97381W104 | 28      |
| WINDSTREAM CORP             | COM             | 97381W104 | 152     |
| WINDSTREAM CORP             | COM             | 97381W104 | 9,923   |
| WINDSTREAM CORP             | COM             | 97381W104 | 338     |
| WINSTON HOTELS INC          | COM             | 97563A102 | 1,090   |
| WINTRUST FINANCIAL CORP     | COM             | 97650W108 | 525     |
| WINTRUST FINANCIAL CORP     | COM             | 97650W108 | 2,975   |
| WIPRO LTD                   | SPON ADR 1 SH   | 97651M109 | 117     |
| WIPRO LTD                   | SPON ADR 1 SH   | 97651M109 | 187     |
| WORLD ACCEP CORPORATION     | NOTE 3.000%10/0 | 981417AB4 | 2,758   |
| WRIGHT EXPRESS CORP         | COM             | 98233Q105 | 0       |
| WRIGHT EXPRESS CORP         | COM             | 98233Q105 | 3,929   |
| WRIGHT MED GROUP INC        | COM             | 98235T107 | 3,551   |
| WYNDHAM WORLDWIDE CORP      | COM             | 98310W108 | 4       |
| WYNDHAM WORLDWIDE CORP      | COM             | 98310W108 | 5       |
| WYNDHAM WORLDWIDE CORP      | COM             | 98310W108 | 17      |
| WYNDHAM WORLDWIDE CORP      | COM             | 98310W108 | 931     |
| WYNDHAM WORLDWIDE CORP      | COM             | 98310W108 | 1,199   |
| XTO ENERGY INC              | COM             | 98385X106 | 3       |
| XTO ENERGY INC              | COM             | 98385X106 | 6       |
| XTO ENERGY INC              | COM             | 98385X106 | 15      |
| XTO ENERGY INC              | COM             | 98385X106 | 78      |
| XTO ENERGY INC              | COM             | 98385X106 | 162     |
| XTO ENERGY INC              | COM             | 98385X106 | 192     |
| XTO ENERGY INC              | COM             | 98385X106 | 2,084   |
| XTO ENERGY INC              | COM             | 98385X106 | 3,730   |
| XCEL ENERGY INC             | COM             | 98389B100 | 16      |
| XCEL ENERGY INC             | COM             | 98389B100 | 25,822  |
| XCEL ENERGY INC             | COM             | 98389B100 | 1,473   |
| XENOPORT INC                | COM             | 98411C100 | 2,930   |
| YAMANA GOLD INC             | COM             | 98462Y100 | 150     |
| YAMANA GOLD INC             | COM             | 98462Y100 | 339     |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 5       |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 85      |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 178     |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 226     |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 482     |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 499     |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 1,569   |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 6,249   |
| ZIMMER HLDGS INC            | COM             | 98956P102 | 3,220   |
| ZORAN CORP                  | COM             | 98975F101 | 10      |
| ZORAN CORP                  | COM             | 98975F101 | 30      |
| ZORAN CORP                  | COM             | 98975F101 | 1,895   |
| ZYMOGENETICS INC            | COM             | 98985T109 | 2,053   |
| DAIMLERCHRYSLER AG          | ORD             | D1668R123 | 6       |
| DAIMLERCHRYSLER AG          | ORD             | D1668R123 | 78      |
| DAIMLERCHRYSLER AG          | ORD             | D1668R123 | 1,797   |
| DAIMLERCHRYSLER AG          | ORD             | D1668R123 | 4,892   |
| DAIMLERCHRYSLER AG          | ORD             | D1668R123 | 112,450 |
| DEUTSCHE BANK AG NAMEN      | ORD             | D18190898 | 232     |
| DEUTSCHE BANK AG NAMEN      | ORD             | D18190898 | 1,546   |

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|------------------------------|-------------|-----------|--------|
| DEUTSCHE BANK AG NAMEN       | ORD         | D18190898 | 90,777 |
| ACE LTD                      | ORD         | G0070K103 | 188    |
| ACE LTD                      | ORD         | G0070K103 | 369    |
| ACE LTD                      | ORD         | G0070K103 | 719    |
| ACE LTD                      | ORD         | G0070K103 | 6,581  |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 44     |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 90     |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 185    |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 321    |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 605    |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 2,133  |
| ACCENTURE LTD BERMUDA        | CL A        | G1150G111 | 2,140  |
| BUNGE LIMITED                | COM         | G16962105 | 19     |
| BUNGE LIMITED                | COM         | G16962105 | 59     |
| BUNGE LIMITED                | COM         | G16962105 | 203    |
| BUNGE LIMITED                | COM         | G16962105 | 270    |
| BUNGE LIMITED                | COM         | G16962105 | 449    |
| BUNGE LIMITED                | COM         | G16962105 | 455    |
| BUNGE LIMITED                | COM         | G16962105 | 1,136  |
| BUNGE LIMITED                | COM         | G16962105 | 4,008  |
| BUNGE LIMITED                | COM         | G16962105 | 5,724  |
| BUNGE LIMITED                | COM         | G16962105 | 7,224  |
| CDC CORP                     | SHS A       | G2022L106 | 50,156 |
| CHINA YUCHAI INTL LTD        | COM         | G21082105 | 159    |
| COOPER INDS LTD              | CL A        | G24182100 | 17     |
| COOPER INDS LTD              | CL A        | G24182100 | 616    |
| COOPER INDS LTD              | CL A        | G24182100 | 6,261  |
| FOSTER WHEELER LTD           | SHS NEW     | G36535139 | 11     |
| FOSTER WHEELER LTD           | SHS NEW     | G36535139 | 13     |
| FOSTER WHEELER LTD           | SHS NEW     | G36535139 | 214    |
| FOSTER WHEELER LTD           | SHS NEW     | G36535139 | 599    |
| FOSTER WHEELER LTD           | SHS NEW     | G36535139 | 1,016  |
| FOSTER WHEELER LTD           | SHS NEW     | G36535139 | 3,194  |
| GLOBALSANTAFE CORP           | SHS         | G3930E101 | 7      |
| GLOBALSANTAFE CORP           | SHS         | G3930E101 | 9      |
| GLOBALSANTAFE CORP           | SHS         | G3930E101 | 22     |
| GLOBALSANTAFE CORP           | SHS         | G3930E101 | 125    |
| GLOBALSANTAFE CORP           | SHS         | G3930E101 | 289    |
| GLOBALSANTAFE CORP           | SHS         | G3930E101 | 25,394 |
| HERBALIFE LTD                | COM USD SHS | G4412G101 | 1,512  |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 4      |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 14     |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 52     |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 55     |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 365    |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 696    |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 784    |
| INGERSOLL-RAND COMPANY LTD   | CL A        | G4776G101 | 1,974  |
| MARVELL TECHNOLOGY GROUP LTD | ORD         | G5876H105 | 21     |
| MARVELL TECHNOLOGY GROUP LTD | ORD         | G5876H105 | 25     |
| MARVELL TECHNOLOGY GROUP LTD | ORD         | G5876H105 | 146    |
| MARVELL TECHNOLOGY GROUP LTD | ORD         | G5876H105 | 2,447  |
| MONTPELIER RE HOLDINGS LTD   | SHS         | G62185106 | 4      |
| MONTPELIER RE HOLDINGS LTD   | SHS         | G62185106 | 681    |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 11     |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 16     |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 23     |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 23     |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 63     |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 217    |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 264    |
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 273    |

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|                              |             |           |        |
|------------------------------|-------------|-----------|--------|
| NABORS INDUSTRIES LTD        | SHS         | G6359F103 | 3,429  |
| NOBLE CORPORATION            | SHS         | G65422100 | 10     |
| NOBLE CORPORATION            | SHS         | G65422100 | 323    |
| NOBLE CORPORATION            | SHS         | G65422100 | 327    |
| NOBLE CORPORATION            | SHS         | G65422100 | 1,118  |
| OPENTV CORP                  | CL A        | G67543101 | 166    |
| ORIENT-EXPRESS HOTELS LTD    | CL A        | G67743107 | 311    |
| ORIENT-EXPRESS HOTELS LTD    | CL A        | G67743107 | 64,096 |
| SEAGATE TECHNOLOGY           | SHS         | G7945J104 | 4      |
| SEAGATE TECHNOLOGY           | SHS         | G7945J104 | 20     |
| SEAGATE TECHNOLOGY           | SHS         | G7945J104 | 80     |
| SEAGATE TECHNOLOGY           | SHS         | G7945J104 | 283    |
| TRANSOCEAN INC               | ORD         | G90078109 | 63     |
| TRANSOCEAN INC               | ORD         | G90078109 | 79     |
| TRANSOCEAN INC               | ORD         | G90078109 | 130    |
| TRANSOCEAN INC               | ORD         | G90078109 | 181    |
| TRANSOCEAN INC               | ORD         | G90078109 | 654    |
| TRANSOCEAN INC               | ORD         | G90078109 | 751    |
| TRANSOCEAN INC               | ORD         | G90078109 | 856    |
| TRANSOCEAN INC               | ORD         | G90078109 | 864    |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 27     |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 28     |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 47     |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 82     |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 171    |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 220    |
| TYCO INTERNATIONAL LTD       | WHEN ISSUED | G9143X208 | 385    |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 0      |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 12     |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 29     |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 62     |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 70     |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 129    |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 523    |
| WEATHERFORD INTERNATIONAL LT | COM         | G95089101 | 1,363  |
| WILLIS GROUP HOLDINGS LTD    | SHS         | G96655108 | 6      |
| WILLIS GROUP HOLDINGS LTD    | SHS         | G96655108 | 370    |
| WILLIS GROUP HOLDINGS LTD    | SHS         | G96655108 | 803    |
| WILLIS GROUP HOLDINGS LTD    | SHS         | G96655108 | 9,575  |
| XL CAP LTD                   | CL A        | G98255105 | 101    |
| XL CAP LTD                   | CL A        | G98255105 | 129    |
| XL CAP LTD                   | CL A        | G98255105 | 130    |
| XL CAP LTD                   | CL A        | G98255105 | 219    |
| XL CAP LTD                   | CL A        | G98255105 | 1,264  |
| ALCON INC                    | COM SHS     | H01301102 | 27     |
| ALCON INC                    | COM SHS     | H01301102 | 36     |
| ALCON INC                    | COM SHS     | H01301102 | 121    |
| ALCON INC                    | COM SHS     | H01301102 | 135    |
| ALCON INC                    | COM SHS     | H01301102 | 135    |
| ALCON INC                    | COM SHS     | H01301102 | 618    |
| ALCON INC                    | COM SHS     | H01301102 | 1,619  |
| UBS AG                       | SHS NEW     | H89231338 | 11     |
| UBS AG                       | SHS NEW     | H89231338 | 388    |
| UBS AG                       | SHS NEW     | H89231338 | 1,109  |
| CHECK POINT SOFTWARE TECH LT | ORD         | M22465104 | 591    |
| QIAGEN N V                   | ORD         | N72482107 | 5,581  |
| DIANA SHIPPING INC           | COM         | Y2066G104 | 7      |
| DIANA SHIPPING INC           | COM         | Y2066G104 | 1,457  |
| FLEXTRONICS INTL LTD         | ORD         | Y2573F102 | 2      |
| FLEXTRONICS INTL LTD         | ORD         | Y2573F102 | 15     |
| FLEXTRONICS INTL LTD         | ORD         | Y2573F102 | 108    |
| FLEXTRONICS INTL LTD         | ORD         | Y2573F102 | 502    |

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FLEXTRONICS INTL LTD

ORD

Y2573F102

1,620

HSBC HOLDINGS PLC  
 REGULATION 13F REPORTING  
 REPORT DATE: 30-JUNE-2007

| NAME OF ISSUER              | INVESTMENT DISCRETION |            |          | Managers Item | (A) Sole |
|-----------------------------|-----------------------|------------|----------|---------------|----------|
|                             | (A) Sole              | (B) Shared | (C) None |               |          |
| AAON INC                    |                       | x          |          | 3             | 24,000   |
| AAR CORP                    |                       | x          |          |               | 0        |
| AAR CORP                    |                       | x          |          | 5             | 70       |
| AAR CORP                    |                       | x          |          | 4             | 0        |
| AAR CORP                    |                       | x          |          | 3             | 128,184  |
| ABB LTD                     |                       | x          |          | 2             | 9,855    |
| ABB LTD                     |                       | x          |          | 3             | 14,800   |
| ABB LTD                     |                       | x          |          | 4             | 0        |
| ABB LTD                     |                       | x          |          | 2             | 244,725  |
| ACA CAPITAL HOLDINGS INC    |                       | x          |          | 3             | 29,644   |
| ABN AMRO HLDG NV            |                       | x          |          | 5             | 1,423    |
| ABN AMRO HLDG NV            |                       | x          |          | 5             | 0        |
| ABN AMRO HLDG NV            |                       | x          |          | 2             | 45,563   |
| ABM INDS INC                |                       | x          |          | 4             | 180      |
| ABM INDS INC                |                       | x          |          | 3             | 119,644  |
| AEP INDS INC                |                       | x          |          | 3             | 27,831   |
| AFLAC INC                   |                       | x          |          | 2             | 695      |
| AFLAC INC                   |                       | x          |          | 5             | 0        |
| AFLAC INC                   |                       | x          |          | 4             | 1,200    |
| AFLAC INC                   |                       | x          |          | 5             | 2,085    |
| AFLAC INC                   |                       | x          |          | 4             | 2,170    |
| AFLAC INC                   |                       | x          |          | 6             | 14,600   |
| AFLAC INC                   |                       | x          |          | 3             | 209,382  |
| AFLAC INC                   |                       | x          |          | 7             | 78,132   |
| AMN HEALTHCARE SERVICES INC |                       | x          |          | 3             | 55,331   |
| AU OPTRONICS CORP           |                       | x          |          |               | 0        |
| AU OPTRONICS CORP           |                       | x          |          | 5             | 0        |
| AU OPTRONICS CORP           |                       | x          |          | 3             | 2,806    |
| AU OPTRONICS CORP           |                       | x          |          | 5             | 14,429   |
| AU OPTRONICS CORP           |                       | x          |          | 3             | 0        |
| AU OPTRONICS CORP           |                       | x          |          | 6             | 42,000   |
| AU OPTRONICS CORP           |                       | x          |          | 3             | 73,300   |
| AU OPTRONICS CORP           |                       | x          |          | 2             | 83,313   |
| AU OPTRONICS CORP           |                       | x          |          | 3             | 84,250   |
| AU OPTRONICS CORP           |                       | x          |          | 6             | 84,380   |
| AU OPTRONICS CORP           |                       | x          |          | 6             | 45,433   |
| AARON RENTS INC             |                       | x          |          | 5             | 100      |
| AARON RENTS INC             |                       | x          |          | 4             | 0        |
| AARON RENTS INC             |                       | x          |          | 3             | 137,287  |
| ABAXIS INC                  |                       | x          |          | 4             | 0        |
| ABAXIS INC                  |                       | x          |          | 3             | 86,139   |
| ABBOTT LABS                 |                       | x          |          | 2             | 1        |
| ABBOTT LABS                 |                       | x          |          | 5             | 230      |
| ABBOTT LABS                 |                       | x          |          |               | 0        |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| ABBOTT LABS                  | x | 3 | 800     |
| ABBOTT LABS                  | x | 5 | 0       |
| ABBOTT LABS                  | x |   | 1,980   |
| ABBOTT LABS                  | x |   | 2,132   |
| ABBOTT LABS                  | x | 3 | 3,000   |
| ABBOTT LABS                  | x | 3 | 5,890   |
| ABBOTT LABS                  | x | 5 | 6,250   |
| ABBOTT LABS                  | x | 3 | 9,260   |
| ABBOTT LABS                  | x | 5 | 0       |
| ABBOTT LABS                  | x | 3 | 27,500  |
| ABBOTT LABS                  | x | 2 | 31,944  |
| ABBOTT LABS                  | x | 4 | 60,448  |
| ABBOTT LABS                  | x | 3 | 189,641 |
| ABBOTT LABS                  | x | 4 | 154,735 |
| ABBOTT LABS                  | x | 7 | 256,930 |
| ACACIA RESH CORP             | x | 3 | 119,450 |
| ACCURAY INC                  | x | 3 | 68,534  |
| ACCURIDE CORP                | x | 3 | 97,097  |
| ACME PACKET INC              | x | 3 | 57,153  |
| ACTEL CORP                   | x | 3 | 60,619  |
| ADMINISTAFF INC              | x | 5 | 40      |
| ADMINISTAFF INC              | x | 3 | 36,141  |
| AEROFLEX INC                 | x |   | 0       |
| AEROFLEX INC                 | x | 3 | 47,747  |
| AEROPOSTALE                  | x |   | 300     |
| AEROPOSTALE                  | x | 3 | 91,910  |
| ADVANCED MICRO DEVICES INC   | x | 1 | 106     |
| ADVANCED MICRO DEVICES INC   | x | 2 | 495     |
| ADVANCED MICRO DEVICES INC   | x | 2 | 1,000   |
| ADVANCED MICRO DEVICES INC   | x |   | 3,050   |
| ADVANCED MICRO DEVICES INC   | x | 3 | 18,571  |
| ADVANCED MICRO DEVICES INC   | x | 5 | 47,664  |
| ADVANCED MICRO DEVICES INC   | x | 3 | 224,750 |
| ADVANCED MICRO DEVICES INC   | x | 7 | 73,012  |
| AEGON N V                    | x | 2 | 457     |
| AEGON N V                    | x | 4 | 1,431   |
| AEGON N V                    | x | 5 | 3,248   |
| AEGON N V                    | x | 5 | 0       |
| AEGON N V                    | x | 2 | 61,008  |
| ADVANTA CORP                 | x |   | 0       |
| ADVANTA CORP                 | x | 3 | 58,738  |
| ADVANCED ENERGY INDS         | x | 3 | 77,163  |
| ADVENT SOFTWARE INC          | x |   | 0       |
| ADVENT SOFTWARE INC          | x | 3 | 38,385  |
| AEROVIRONMENT INC            | x | 3 | 28,741  |
| AFFILIATED COMPUTER SERVICES | x | 4 | 0       |
| AFFILIATED COMPUTER SERVICES | x | 4 | 1,170   |
| AFFILIATED COMPUTER SERVICES | x | 2 | 13,630  |
| AFFILIATED COMPUTER SERVICES | x | 7 | 17,976  |
| AFFORDABLE RESIDENTIAL CMTYS | x | 3 | 116,356 |
| AFTERMARKET TECHNOLOGY CORP  | x | 3 | 52,864  |
| AGREE REALTY CORP            | x | 3 | 18,973  |
| AGRIUM INC                   | x | 5 | 364     |
| AGRIUM INC                   | x | 2 | 91,252  |
| AIR FRANCE KLM               | x | 2 | 11,556  |
| AIR METHODS CORP             | x | 3 | 38,502  |
| AIR PRODS & CHEMS INC        | x |   | 100     |
| AIR PRODS & CHEMS INC        | x | 5 | 0       |
| AIR PRODS & CHEMS INC        | x | 5 | 1,590   |
| AIR PRODS & CHEMS INC        | x | 4 | 1,715   |
| AIR PRODS & CHEMS INC        | x | 5 | 0       |
| AIR PRODS & CHEMS INC        | x | 3 | 3,730   |

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|                           |   |    |         |
|---------------------------|---|----|---------|
| AIR PRODS & CHEMS INC     | x | 3  | 55,699  |
| AIR PRODS & CHEMS INC     | x | 7  | 34,612  |
| AKORN INC                 | x | 3  | 20,000  |
| AKORN INC                 | x | 3  | 60,000  |
| AKZO NOBEL NV             | x | 2  | 1       |
| AKZO NOBEL NV             | x | 5  | 265     |
| AKZO NOBEL NV             | x | 5  | 0       |
| AKZO NOBEL NV             | x | 2  | 7,885   |
| ALABAMA NATL BANCORP DELA | x | 3  | 58,097  |
| ALASKA AIR GROUP INC      | x | 3  | 38,500  |
| ALBANY INTL CORP          | x |    | 0       |
| ALBANY INTL CORP          | x | 3  | 87,407  |
| ALBANY MOLECULAR RESH INC | x | 3  | 82,204  |
| ALCAN INC                 | x | 4  | 20      |
| ALCAN INC                 | x | 4  | 0       |
| ALCAN INC                 | x | 3  | 450     |
| ALCAN INC                 | x | 3  | 1,775   |
| ALCAN INC                 | x | 2  | 20,111  |
| ALCOA INC                 | x | 1  | 100     |
| ALCOA INC                 | x | 10 | 100     |
| ALCOA INC                 | x | 3  | 600     |
| ALCOA INC                 | x | 3  | 869     |
| ALCOA INC                 | x | 3  | 1,000   |
| ALCOA INC                 | x | 2  | 6,581   |
| ALCOA INC                 | x |    | 7,386   |
| ALCOA INC                 | x | 5  | 7,500   |
| ALCOA INC                 | x | 2  | 8,425   |
| ALCOA INC                 | x | 4  | 17,810  |
| ALCOA INC                 | x | 4  | 20,963  |
| ALCOA INC                 | x | 3  | 25,018  |
| ALCOA INC                 | x | 3  | 97,215  |
| ALCOA INC                 | x | 3  | 108,113 |
| ALCOA INC                 | x | 7  | 139,526 |
| ALCATEL-LUCENT            | x | 4  | 16      |
| ALCATEL-LUCENT            | x | 3  | 53      |
| ALCATEL-LUCENT            | x | 3  | 58      |
| ALCATEL-LUCENT            | x | 10 | 195     |
| ALCATEL-LUCENT            | x | 5  | 643     |
| ALCATEL-LUCENT            | x | 3  | 155     |
| ALCATEL-LUCENT            | x | 4  | 2,193   |
| ALCATEL-LUCENT            | x |    | 3,705   |
| ALCATEL-LUCENT            | x | 3  | 8,354   |
| ALCATEL-LUCENT            | x | 5  | 12,904  |
| ALCATEL-LUCENT            | x | 5  | 0       |
| ALCATEL-LUCENT            | x | 3  | 34,700  |
| ALCATEL-LUCENT            | x | 2  | 50,768  |
| ALFA CORP                 | x | 3  | 73,000  |
| ALIGN TECHNOLOGY INC      | x | 3  | 31,534  |
| ALLERGAN INC              | x | 5  | 0       |
| ALLERGAN INC              | x | 5  | 0       |
| ALLERGAN INC              | x | 3  | 1,400   |
| ALLERGAN INC              | x | 3  | 4,084   |
| ALLERGAN INC              | x | 4  | 34      |
| ALLERGAN INC              | x | 7  | 29,059  |
| ALLETE INC                | x | 3  | 41,413  |
| ALLIANCE IMAGING INC      | x | 3  | 65,148  |
| ALLIANT ENERGY CORP       | x | 7  | 13,500  |
| ALLIANZ SE                | x | 5  | 0       |
| ALLIANZ SE                | x | 4  | 0       |
| ALLIANZ SE                | x | 2  | 223,038 |
| ALLIED WASTE INDS INC     | x | 7  | 11,914  |
| ALLSTATE CORP             | x | 2  | 1       |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| ALLSTATE CORP                | x |   | 0         |
| ALLSTATE CORP                | x | 5 | 1,970     |
| ALLSTATE CORP                | x | 6 | 13,500    |
| ALLSTATE CORP                | x | 3 | 13,882    |
| ALLSTATE CORP                | x | 4 | 23,049    |
| ALLSTATE CORP                | x | 2 | 25,970    |
| ALLSTATE CORP                | x | 4 | 43,064    |
| ALLSTATE CORP                | x | 7 | 104,787   |
| ALLTEL CORP                  | x | 3 | 1,836     |
| ALLTEL CORP                  | x | 4 | 1,583     |
| ALLTEL CORP                  | x | 3 | 6,000     |
| ALLTEL CORP                  | x | 4 | 5,597     |
| ALLTEL CORP                  | x | 7 | 61,692    |
| ALON USA ENERGY INC          | x | 3 | 29,407    |
| ALPHARMA INC                 | x |   | 0         |
| ALPHARMA INC                 | x | 3 | 123,627   |
| ALTERA CORP                  | x | 3 | 300       |
| ALTERA CORP                  | x | 3 | 12,279    |
| ALTERA CORP                  | x | 5 | 18,800    |
| ALTERA CORP                  | x | 4 | 480       |
| ALTERA CORP                  | x | 7 | 57,185    |
| AMAZON COM INC               | x | 6 | 43,800    |
| AMAZON COM INC               | x | 7 | 49,582    |
| AMBAC FINL GROUP INC         | x | 7 | 16,575    |
| AMBASSADORS GROUP INC        | x | 3 | 65,000    |
| AMEDISYS INC                 | x | 3 | 40,332    |
| AMEREN CORP                  | x | 6 | 11,800    |
| AMEREN CORP                  | x | 4 | 8,534     |
| AMEREN CORP                  | x | 4 | 20,371    |
| AMEREN CORP                  | x | 3 | 1,400,000 |
| AMEREN CORP                  | x | 7 | 33,993    |
| AMCORE FINL INC              | x | 3 | 50,430    |
| AMERICAN AXLE & MFG HLDGS IN | x | 5 | 190       |
| AMERICAN AXLE & MFG HLDGS IN | x | 2 | 235       |
| AMERICAN AXLE & MFG HLDGS IN | x | 3 | 142,053   |
| AMERICAN CAMPUS CMNTYS INC   | x | 3 | 76,329    |
| AMERICAN CAPITAL STRATEGIES  | x | 2 | 8,250     |
| AMERICAN CAPITAL STRATEGIES  | x | 4 | 15,500    |
| AMERICAN CAPITAL STRATEGIES  | x | 3 | 61,600    |
| AMERICAN COMMERCIAL LINES    | x | 5 | 98        |
| AMERICAN COMMERCIAL LINES    | x | 3 | 50,891    |
| AMERICAN ECOLOGY CORP        | x | 3 | 40,110    |
| AMERICAN ELEC PWR INC        | x | 4 | 0         |
| AMERICAN ELEC PWR INC        | x | 6 | 15,400    |
| AMERICAN ELEC PWR INC        | x | 4 | 2,145     |
| AMERICAN ELEC PWR INC        | x | 7 | 59,123    |
| AMERICAN EQTY INVT LIFE HLD  | x | 3 | 196,035   |
| AMERICAN EXPRESS CO          | x | 2 | 525       |
| AMERICAN EXPRESS CO          | x | 2 | 760       |
| AMERICAN EXPRESS CO          | x | 1 | 760       |
| AMERICAN EXPRESS CO          | x | 5 | 0         |
| AMERICAN EXPRESS CO          | x | 3 | 1,610     |
| AMERICAN EXPRESS CO          | x |   | 0         |
| AMERICAN EXPRESS CO          | x | 5 | 4,570     |
| AMERICAN EXPRESS CO          | x | 3 | 7,268     |
| AMERICAN EXPRESS CO          | x | 3 | 7,773     |
| AMERICAN EXPRESS CO          | x | 4 | 22,305    |
| AMERICAN EXPRESS CO          | x | 4 | 21,738    |
| AMERICAN EXPRESS CO          | x | 3 | 82,402    |
| AMERICAN EXPRESS CO          | x | 7 | 199,053   |
| AMERICAN GREETINGS CORP      | x | 2 | 375       |
| AMERICAN GREETINGS CORP      | x | 3 | 198,062   |



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|                              |   |    |         |
|------------------------------|---|----|---------|
| AMERICAN INTL GROUP INC      | x | 1  | 280     |
| AMERICAN INTL GROUP INC      | x | 3  | 732     |
| AMERICAN INTL GROUP INC      | x | 5  | 0       |
| AMERICAN INTL GROUP INC      | x |    | 0       |
| AMERICAN INTL GROUP INC      | x | 5  | 3,900   |
| AMERICAN INTL GROUP INC      | x | 5  | 4,400   |
| AMERICAN INTL GROUP INC      | x | 5  | 4,600   |
| AMERICAN INTL GROUP INC      | x |    | 100     |
| AMERICAN INTL GROUP INC      | x | 5  | 0       |
| AMERICAN INTL GROUP INC      | x | 3  | 8,575   |
| AMERICAN INTL GROUP INC      | x | 10 | 10,180  |
| AMERICAN INTL GROUP INC      | x |    | 4,355   |
| AMERICAN INTL GROUP INC      | x |    | 16,600  |
| AMERICAN INTL GROUP INC      | x | 6  | 28,600  |
| AMERICAN INTL GROUP INC      | x | 2  | 33,531  |
| AMERICAN INTL GROUP INC      | x | 3  | 34,862  |
| AMERICAN INTL GROUP INC      | x | 4  | 30,817  |
| AMERICAN INTL GROUP INC      | x | 3  | 42,850  |
| AMERICAN INTL GROUP INC      | x | 2  | 80,996  |
| AMERICAN INTL GROUP INC      | x | 4  | 155,587 |
| AMERICAN INTL GROUP INC      | x | 3  | 235,720 |
| AMERICAN INTL GROUP INC      | x | 3  | 236,020 |
| AMERICAN INTL GROUP INC      | x | 3  | 285,000 |
| AMERICAN INTL GROUP INC      | x | 5  | 0       |
| AMERICAN INTL GROUP INC      | x | 5  | 324,446 |
| AMERICAN INTL GROUP INC      | x | 7  | 420,769 |
| AMERICAN ORIENTAL BIOENGR IN | x | 3  | 50,000  |
| AMERICAN REPROGRAPHICS CO    | x | 3  | 112,015 |
| AMERICAN STD COS INC DEL     | x | 4  | 200     |
| AMERICAN STD COS INC DEL     | x | 2  | 1,000   |
| AMERICAN STD COS INC DEL     | x | 5  | 0       |
| AMERICAN STD COS INC DEL     | x | 3  | 9,000   |
| AMERICAN STD COS INC DEL     | x | 7  | 31,756  |
| AMERICAN STS WTR CO          | x | 3  | 52,916  |
| AMERICAN TOWER CORP          | x | 4  | 121     |
| AMERICAN TOWER CORP          | x | 5  | 0       |
| AMERICAN TOWER CORP          | x | 2  | 4,000   |
| AMERICAN TOWER CORP          | x |    | 13,000  |
| AMERICAN TOWER CORP          | x | 6  | 113,200 |
| AMERICAN TOWER CORP          | x | 7  | 44,200  |
| AMERICAN WOODMARK CORP       | x | 3  | 51,190  |
| AMERON INTL INC              | x | 3  | 100     |
| AMERON INTL INC              | x | 3  | 20,496  |
| AMGEN INC                    | x | 5  | 0       |
| AMGEN INC                    | x | 3  | 705     |
| AMGEN INC                    | x |    | 500     |
| AMGEN INC                    | x | 3  | 3,000   |
| AMGEN INC                    | x | 3  | 3,700   |
| AMGEN INC                    | x | 2  | 8,866   |
| AMGEN INC                    | x | 4  | 8,107   |
| AMGEN INC                    | x |    | 11,530  |
| AMGEN INC                    | x | 5  | 18,088  |
| AMGEN INC                    | x | 3  | 34,823  |
| AMGEN INC                    | x | 4  | 17,088  |
| AMGEN INC                    | x | 2  | 72,075  |
| AMGEN INC                    | x | 3  | 63,183  |
| AMGEN INC                    | x | 7  | 197,311 |
| AMIS HLDGS INC               | x | 3  | 103,806 |
| AMKOR TECHNOLOGY INC         | x | 3  | 116,969 |
| AMPHENOL CORP NEW            | x | 7  | 11,890  |
| ANADARKO PETE CORP           | x |    | 0       |
| ANADARKO PETE CORP           | x | 2  | 668     |

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|                           |   |   |         |
|---------------------------|---|---|---------|
| ANADARKO PETE CORP        | x | 3 | 2,015   |
| ANADARKO PETE CORP        | x | 4 | 0       |
| ANADARKO PETE CORP        | x | 3 | 2,200   |
| ANADARKO PETE CORP        | x | 5 | 9,130   |
| ANADARKO PETE CORP        | x | 4 | 2,075   |
| ANADARKO PETE CORP        | x | 3 | 239,850 |
| ANADARKO PETE CORP        | x | 7 | 72,013  |
| ANADIGICS INC             | x | 2 | 300     |
| ANADIGICS INC             | x | 3 | 216,054 |
| ANALOG DEVICES INC        | x | 6 | 53,500  |
| ANALOG DEVICES INC        | x | 7 | 57,241  |
| ANALOGIC CORP             | x |   | 0       |
| ANALOGIC CORP             | x | 3 | 36,737  |
| ANAREN INC                | x | 3 | 73,740  |
| ANCHOR BANCORP WIS INC    | x | 3 | 46,000  |
| ANDREW CORP               | x |   | 0       |
| ANDREW CORP               | x | 3 | 20,254  |
| ANGLOGOLD ASHANTI LTD     | x | 2 | 250     |
| ANGLOGOLD ASHANTI LTD     | x | 3 | 330     |
| ANGLOGOLD ASHANTI LTD     | x | 5 | 406     |
| ANGLOGOLD ASHANTI LTD     | x | 3 | 580     |
| ANGLOGOLD ASHANTI LTD     | x | 5 | 696     |
| ANGLOGOLD ASHANTI LTD     | x | 3 | 0       |
| ANGLOGOLD ASHANTI LTD     | x | 3 | 9,900   |
| ANHEUSER BUSCH COS INC    | x | 2 | 1       |
| ANHEUSER BUSCH COS INC    | x |   | 150     |
| ANHEUSER BUSCH COS INC    | x | 2 | 856     |
| ANHEUSER BUSCH COS INC    | x | 5 | 0       |
| ANHEUSER BUSCH COS INC    | x | 3 | 1,200   |
| ANHEUSER BUSCH COS INC    | x | 3 | 5,185   |
| ANHEUSER BUSCH COS INC    | x | 3 | 5,169   |
| ANHEUSER BUSCH COS INC    | x | 5 | 6,865   |
| ANHEUSER BUSCH COS INC    | x | 4 | 1,730   |
| ANHEUSER BUSCH COS INC    | x | 4 | 16,553  |
| ANHEUSER BUSCH COS INC    | x | 3 | 70,000  |
| ANHEUSER BUSCH COS INC    | x | 7 | 121,158 |
| ANIXTER INTL INC          | x | 2 | 60      |
| ANIXTER INTL INC          | x | 3 | 21,316  |
| ANSOFT CORP               | x | 3 | 15,003  |
| ANTHRACITE CAP INC        | x | 3 | 162,000 |
| ANWORTH MORTGAGE ASSET CP | x | 5 | 4,500   |
| ANWORTH MORTGAGE ASSET CP | x | 3 | 138,808 |
| AON CORP                  | x | 5 | 130     |
| AON CORP                  | x | 2 | 190     |
| AON CORP                  | x | 5 | 0       |
| AON CORP                  | x | 2 | 805     |
| AON CORP                  | x |   | 0       |
| AON CORP                  | x | 3 | 1,100   |
| AON CORP                  | x | 4 | 130     |
| AON CORP                  | x | 7 | 48,838  |
| APACHE CORP               | x |   | 0       |
| APACHE CORP               | x | 3 | 80      |
| APACHE CORP               | x |   | 200     |
| APACHE CORP               | x | 5 | 729     |
| APACHE CORP               | x | 4 | 1,500   |
| APACHE CORP               | x | 3 | 2,375   |
| APACHE CORP               | x | 3 | 3,646   |
| APACHE CORP               | x | 5 | 0       |
| APACHE CORP               | x | 6 | 13,971  |
| APACHE CORP               | x | 2 | 14,777  |
| APACHE CORP               | x | 4 | 0       |
| APACHE CORP               | x | 2 | 27,491  |

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|                            |   |    |         |
|----------------------------|---|----|---------|
| APACHE CORP                | x | 3  | 2,800   |
| APACHE CORP                | x | 3  | 37,410  |
| APACHE CORP                | x | 7  | 54,114  |
| APOGEE ENTERPRISES INC     | x | 3  | 82,355  |
| APOLLO GROUP INC           | x | 4  | 30      |
| APOLLO GROUP INC           | x | 5  | 0       |
| APOLLO GROUP INC           | x | 5  | 0       |
| APOLLO GROUP INC           | x |    | 0       |
| APOLLO GROUP INC           | x | 2  | 6,900   |
| APOLLO GROUP INC           | x | 3  | 324,954 |
| APOLLO GROUP INC           | x | 7  | 27,286  |
| APPLE COMPUTER INC         | x | 7  | 144,201 |
| APPLE INC                  | x | 1  | 227     |
| APPLE INC                  | x | 6  | 500     |
| APPLE INC                  | x |    | 875     |
| APPLE INC                  | x | 3  | 1,842   |
| APPLE INC                  | x | 5  | 0       |
| APPLE INC                  | x | 5  | 2,400   |
| APPLE INC                  | x | 3  | 900     |
| APPLE INC                  | x | 10 | 4,200   |
| APPLE INC                  | x |    | 4,767   |
| APPLE INC                  | x | 2  | 5,265   |
| APPLE INC                  | x | 4  | 6,633   |
| APPLE INC                  | x |    | 7,600   |
| APPLE INC                  | x | 5  | 11,200  |
| APPLE INC                  | x | 5  | 0       |
| APPLE INC                  | x | 6  | 15,600  |
| APPLE INC                  | x | 5  | 22,050  |
| APPLE INC                  | x | 3  | 22,770  |
| APPLE INC                  | x | 3  | 35,114  |
| APPLE INC                  | x | 3  | 45,770  |
| APPLE INC                  | x | 4  | 79,529  |
| APPLE INC                  | x | 3  | 707,195 |
| APPLEBEES INTL INC         | x |    | 0       |
| APPLEBEES INTL INC         | x | 3  | 68,000  |
| APPLEBEES INTL INC         | x | 3  | 83,011  |
| APRIA HEALTHCARE GROUP INC | x |    | 0       |
| APRIA HEALTHCARE GROUP INC | x | 3  | 91,433  |
| APPLERA CORP               | x | 7  | 27,835  |
| APPLERA CORP               | x | 3  | 146,201 |
| APPLIED MATLS INC          | x | 1  | 68      |
| APPLIED MATLS INC          | x | 3  | 2,400   |
| APPLIED MATLS INC          | x | 3  | 2,680   |
| APPLIED MATLS INC          | x | 2  | 3,665   |
| APPLIED MATLS INC          | x | 4  | 4,300   |
| APPLIED MATLS INC          | x |    | 5,640   |
| APPLIED MATLS INC          | x |    | 15,396  |
| APPLIED MATLS INC          | x | 4  | 28,800  |
| APPLIED MATLS INC          | x | 3  | 56,032  |
| APPLIED MATLS INC          | x | 6  | 80,200  |
| APPLIED MATLS INC          | x | 5  | 99,106  |
| APPLIED MATLS INC          | x | 3  | 149,041 |
| APPLIED MATLS INC          | x | 7  | 266,293 |
| APTARGROUP INC             | x |    | 0       |
| APTARGROUP INC             | x | 4  | 190     |
| APTARGROUP INC             | x | 3  | 163,051 |
| ARACRUZ CELULOSE S A       | x | 4  | 525     |
| ARACRUZ CELULOSE S A       | x | 3  | 2,200   |
| ARACRUZ CELULOSE S A       | x | 3  | 0       |
| ARACRUZ CELULOSE S A       | x | 2  | 57,405  |
| ARCH COAL INC              | x | 5  | 439     |
| ARCH COAL INC              | x | 3  | 4,500   |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| ARCH COAL INC                | x |   | 6,000   |
| ARCH COAL INC                | x | 2 | 6,435   |
| ARCH COAL INC                | x | 3 | 19,700  |
| ARCHER DANIELS MIDLAND CO    | x | 4 | 231     |
| ARCHER DANIELS MIDLAND CO    | x |   | 859     |
| ARCHER DANIELS MIDLAND CO    | x | 5 | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 2,100   |
| ARCHER DANIELS MIDLAND CO    | x | 5 | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 4 | 0       |
| ARCHER DANIELS MIDLAND CO    | x | 2 | 8,930   |
| ARCHER DANIELS MIDLAND CO    | x | 6 | 31,300  |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 36,100  |
| ARCHER DANIELS MIDLAND CO    | x | 2 | 43,725  |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 87,525  |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 147,091 |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 161,265 |
| ARCHER DANIELS MIDLAND CO    | x | 3 | 561,228 |
| ARCHER DANIELS MIDLAND CO    | x | 7 | 107,110 |
| ARCHSTONE SMITH TR           | x | 7 | 31,616  |
| ARCTIC CAT INC               | x | 3 | 43,178  |
| ARENA PHARMACEUTICALS INC    | x | 3 | 14,000  |
| ARENA PHARMACEUTICALS INC    | x | 3 | 50,249  |
| ARGON ST INC                 | x | 3 | 54,771  |
| ARGONAUT GROUP INC           | x | 3 | 87,086  |
| ARKANSAS BEST CORP DEL       | x |   | 1,700   |
| ARKANSAS BEST CORP DEL       | x | 3 | 25,092  |
| ARROW ELECTRS INC            | x | 7 | 13,080  |
| ARROW INTL INC               | x | 3 | 69,330  |
| ARTHROCARE CORP              | x | 5 | 4,600   |
| ARTHROCARE CORP              | x |   | 14,400  |
| ARTHROCARE CORP              | x | 3 | 24,590  |
| ARVINMERITOR INC             | x | 3 | 600     |
| ARVINMERITOR INC             | x | 5 | 700     |
| ARVINMERITOR INC             | x | 3 | 272,846 |
| ASHFORD HOSPITALITY TR INC   | x | 3 | 355,129 |
| ASHLAND INC NEW              | x | 7 | 10,555  |
| ASPECT MED SYS INC           | x | 3 | 100     |
| ASPECT MED SYS INC           | x | 3 | 69,940  |
| ASPEN TECHNOLOGY INC         | x | 2 | 1,360   |
| ASPEN TECHNOLOGY INC         | x | 5 | 20,000  |
| ASPEN TECHNOLOGY INC         | x | 3 | 376,410 |
| ASSOCIATED BANC CORP         | x | 7 | 14,280  |
| ASTEC INDS INC               | x | 3 | 31,927  |
| ASTORIA FINL CORP            | x | 6 | 11,000  |
| ASTORIA FINL CORP            | x | 7 | 12,855  |
| ASTRAZENECA PLC              | x | 5 | 335     |
| ASTRAZENECA PLC              | x | 4 | 1,000   |
| ASTRAZENECA PLC              | x | 5 | 0       |
| ASTRAZENECA PLC              | x | 2 | 31,797  |
| ATLANTIC TELE NETWORK INC    | x | 3 | 19,059  |
| ATLAS AIR WORLDWIDE HLDGS IN | x | 3 | 66,000  |
| ATLAS AMER INC               | x | 4 | 7,500   |
| ATLAS AMER INC               | x | 3 | 66,285  |
| ATWOOD OCEANICS INC          | x |   | 0       |
| ATWOOD OCEANICS INC          | x | 2 | 2,300   |
| ATWOOD OCEANICS INC          | x | 3 | 24,249  |
| AUDIOVOX CORP                | x | 3 | 39,000  |
| AURORA OIL & GAS CORP        | x | 3 | 345,195 |
| AUTHORIZE NET HLDGS INC      | x | 3 | 51,724  |
| AUTODESK INC                 | x | 5 | 0       |
| AUTODESK INC                 | x | 4 | 630     |
| AUTODESK INC                 | x | 2 | 2,310   |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| AUTODESK INC                 | x |   | 5,000   |
| AUTODESK INC                 | x | 4 | 0       |
| AUTODESK INC                 | x | 6 | 32,900  |
| AUTODESK INC                 | x | 7 | 40,010  |
| AUTOMATIC DATA PROCESSING IN | x | 1 | 45      |
| AUTOMATIC DATA PROCESSING IN | x | 2 | 62      |
| AUTOMATIC DATA PROCESSING IN | x | 5 | 350     |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 500     |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 1,000   |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 6,438   |
| AUTOMATIC DATA PROCESSING IN | x |   | 8,466   |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 11,760  |
| AUTOMATIC DATA PROCESSING IN | x | 6 | 38,100  |
| AUTOMATIC DATA PROCESSING IN | x | 4 | 28,381  |
| AUTOMATIC DATA PROCESSING IN | x | 3 | 13,491  |
| AUTOMATIC DATA PROCESSING IN | x | 4 | 27,950  |
| AUTOMATIC DATA PROCESSING IN | x | 7 | 93,991  |
| AVAYA INC                    | x | 7 | 72,966  |
| AVERY DENNISON CORP          | x | 7 | 17,321  |
| AVIS BUDGET GROUP            | x | 6 | 11,000  |
| AVIS BUDGET GROUP            | x | 7 | 11,190  |
| AVNET INC                    | x | 7 | 14,610  |
| AVOCENT CORP                 | x | 3 | 132,689 |
| AVON PRODS INC               | x | 3 | 1,300   |
| AVON PRODS INC               | x | 5 | 2,821   |
| AVON PRODS INC               | x | 3 | 14,700  |
| AVON PRODS INC               | x | 4 | 0       |
| AVON PRODS INC               | x | 7 | 75,243  |
| AXA                          | x | 2 | 1       |
| AXA                          | x | 5 | 0       |
| AXA                          | x | 5 | 1,310   |
| AXA                          | x | 2 | 12,425  |
| AXA                          | x | 4 | 0       |
| AXCELIS TECHNOLOGIES INC     | x | 3 | 114,006 |
| BB&T CORP                    | x |   | 847     |
| BB&T CORP                    | x | 4 | 1,000   |
| BB&T CORP                    | x | 3 | 10,910  |
| BB&T CORP                    | x | 7 | 85,016  |
| BASF AG                      | x | 5 | 119     |
| BASF AG                      | x | 2 | 29,716  |
| BJ SVCS CO                   | x | 4 | 735     |
| BJ SVCS CO                   | x |   | 985     |
| BJ SVCS CO                   | x |   | 600     |
| BJ SVCS CO                   | x | 3 | 5,200   |
| BJ SVCS CO                   | x |   | 5,900   |
| BJ SVCS CO                   | x | 3 | 125,000 |
| BJ SVCS CO                   | x | 3 | 180,272 |
| BJ SVCS CO                   | x | 7 | 54,358  |
| BP PLC                       | x | 5 | 0       |
| BP PLC                       | x | 3 | 500     |
| BP PLC                       | x | 5 | 6,961   |
| BP PLC                       | x | 3 | 7,440   |
| BP PLC                       | x | 3 | 8,200   |
| BP PLC                       | x | 2 | 51,600  |
| BP PLC                       | x | 2 | 58,619  |
| BP PLC                       | x | 4 | 94,708  |
| BP PLC                       | x | 4 | 70,421  |
| BP PLC                       | x | 3 | 635,000 |
| BRT RLTY TR                  | x | 4 | 61,650  |
| BMC SOFTWARE INC             | x | 5 | 0       |
| BMC SOFTWARE INC             | x | 4 | 414     |
| BMC SOFTWARE INC             | x | 4 | 1,600   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| BMC SOFTWARE INC             | x | 3  | 1,653   |
| BMC SOFTWARE INC             | x | 3  | 2,200   |
| BMC SOFTWARE INC             | x |    | 3,869   |
| BMC SOFTWARE INC             | x | 3  | 22,315  |
| BMC SOFTWARE INC             | x | 7  | 30,515  |
| BAKER HUGHES INC             | x | 3  | 100     |
| BAKER HUGHES INC             | x | 3  | 200     |
| BAKER HUGHES INC             | x |    | 0       |
| BAKER HUGHES INC             | x | 5  | 0       |
| BAKER HUGHES INC             | x | 5  | 0       |
| BAKER HUGHES INC             | x | 10 | 4,000   |
| BAKER HUGHES INC             | x | 4  | 3,653   |
| BAKER HUGHES INC             | x | 3  | 4,600   |
| BAKER HUGHES INC             | x | 5  | 5,500   |
| BAKER HUGHES INC             | x | 4  | 82,552  |
| BAKER HUGHES INC             | x | 3  | 177,249 |
| BAKER HUGHES INC             | x | 7  | 53,220  |
| BALCHEM CORP                 | x | 3  | 32,000  |
| BALCHEM CORP                 | x | 4  | 0       |
| BALDOR ELEC CO               | x | 3  | 134,469 |
| BALDWIN & LYONS INC          | x | 3  | 15,000  |
| BALL CORP                    | x | 3  | 2,500   |
| BALL CORP                    | x | 4  | 0       |
| BALL CORP                    | x | 4  | 10,000  |
| BALL CORP                    | x | 3  | 15,000  |
| BALL CORP                    | x | 7  | 16,395  |
| BANCO BRADESCO S A           | x |    | 0       |
| BANCO BRADESCO S A           | x | 3  | 0       |
| BANCO BRADESCO S A           | x | 3  | 248,973 |
| BANCO ITAU HLDG FINANCIERA S | x |    | 0       |
| BANCO ITAU HLDG FINANCIERA S | x | 5  | 0       |
| BANCO ITAU HLDG FINANCIERA S | x | 3  | 0       |
| BANCO ITAU HLDG FINANCIERA S | x | 3  | 29,600  |
| BANCO ITAU HLDG FINANCIERA S | x | 3  | 68,833  |
| BANCO ITAU HLDG FINANCIERA S | x | 7  | 43,400  |
| BANK OF AMERICA CORPORATION  | x | 3  | 500     |
| BANK OF AMERICA CORPORATION  | x | 5  | 0       |
| BANK OF AMERICA CORPORATION  | x | 3  | 800     |
| BANK OF AMERICA CORPORATION  | x |    | 0       |
| BANK OF AMERICA CORPORATION  | x | 3  | 1,300   |
| BANK OF AMERICA CORPORATION  | x | 3  | 1,425   |
| BANK OF AMERICA CORPORATION  | x | 5  | 0       |
| BANK OF AMERICA CORPORATION  | x | 5  | 0       |
| BANK OF AMERICA CORPORATION  | x | 10 | 8,370   |
| BANK OF AMERICA CORPORATION  | x | 3  | 20,596  |
| BANK OF AMERICA CORPORATION  | x | 3  | 6,330   |
| BANK OF AMERICA CORPORATION  | x | 6  | 46,300  |
| BANK OF AMERICA CORPORATION  | x | 3  | 49,000  |
| BANK OF AMERICA CORPORATION  | x | 5  | 50,395  |
| BANK OF AMERICA CORPORATION  | x | 2  | 62,797  |
| BANK OF AMERICA CORPORATION  | x | 2  | 134,120 |
| BANK OF AMERICA CORPORATION  | x | 4  | 89,835  |
| BANK OF AMERICA CORPORATION  | x | 3  | 296,716 |
| BANK OF AMERICA CORPORATION  | x | 4  | 250,915 |
| BANK OF AMERICA CORPORATION  | x | 7  | 788,856 |
| BANK OF GRANITE CORP         | x | 3  | 19,000  |
| BANK MONTREAL QUE            | x | 3  | 3,200   |
| BANK MONTREAL QUE            | x | 2  | 385,677 |
| BANK MUTUAL CORP NEW         | x | 3  | 203,125 |
| BANK OF THE OZARKS INC       | x | 3  | 42,000  |
| BANK NEW YORK INC            | x | 3  | 3,000   |
| BANK NEW YORK INC            | x | 5  | 0       |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| BANK NEW YORK INC            | x | 3  | 3,000   |
| BANK NEW YORK INC            | x | 2  | 9,812   |
| BANK NEW YORK INC            | x | 4  | 21,031  |
| BANK NEW YORK INC            | x | 4  | 41,294  |
| BANK NEW YORK INC            | x | 7  | 156,053 |
| BANK NOVA SCOTIA HALIFAX     | x | 2  | 600     |
| BANK NOVA SCOTIA HALIFAX     | x | 2  | 621,162 |
| BANKATLANTIC BANCORP         | x | 3  | 70,500  |
| BARD C R INC                 | x | 2  | 35      |
| BARD C R INC                 | x | 5  | 120     |
| BARD C R INC                 | x | 3  | 125     |
| BARD C R INC                 | x | 5  | 0       |
| BARD C R INC                 | x | 3  | 4,180   |
| BARD C R INC                 | x | 4  | 0       |
| BARD C R INC                 | x | 7  | 15,990  |
| BARNES GROUP INC             | x |    | 0       |
| BARNES GROUP INC             | x | 3  | 133,880 |
| BARRICK GOLD CORP            | x |    | 1,000   |
| BARRICK GOLD CORP            | x | 3  |         |
| BARRICK GOLD CORP            | x | 2  | 1,528   |
| BARRICK GOLD CORP            | x | 5  | 1,808   |
| BARRICK GOLD CORP            | x |    | 2,000   |
| BARRICK GOLD CORP            | x | 3  | 4,100   |
| BARRICK GOLD CORP            | x | 4  | 3,443   |
| BARRICK GOLD CORP            | x | 4  | 5,929   |
| BARRICK GOLD CORP            | x | 3  | 8,100   |
| BARRICK GOLD CORP            | x | 5  | 0       |
| BARRICK GOLD CORP            | x | 3  | 23,591  |
| BARRICK GOLD CORP            | x | 3  | 88,000  |
| BARRICK GOLD CORP            | x | 2  | 102,995 |
| BARR PHARMACEUTICALS INC     | x | 5  | 114     |
| BARR PHARMACEUTICALS INC     | x | 2  | 225     |
| BARR PHARMACEUTICALS INC     | x | 3  | 2,500   |
| BARR PHARMACEUTICALS INC     | x | 3  | 20,150  |
| BARR PHARMACEUTICALS INC     | x | 7  | 14,224  |
| BARRETT BUSINESS SERVICES IN | x | 3  | 29,880  |
| BAXTER INTL INC              | x | 3  | 300     |
| BAXTER INTL INC              | x | 5  | 0       |
| BAXTER INTL INC              | x | 3  | 1,000   |
| BAXTER INTL INC              | x | 2  | 1,040   |
| BAXTER INTL INC              | x | 4  | 1,900   |
| BAXTER INTL INC              | x | 3  | 4,500   |
| BAXTER INTL INC              | x | 4  | 1,224   |
| BAXTER INTL INC              | x | 3  | 16,971  |
| BAXTER INTL INC              | x | 7  | 105,724 |
| BAYTEX ENERGY TR             | x | 2  | 15,500  |
| BEA SYS INC                  | x | 5  | 5,000   |
| BEA SYS INC                  | x | 10 | 23,460  |
| BEA SYS INC                  | x | 4  | 14,351  |
| BEA SYS INC                  | x | 4  | 525,037 |
| BEA SYS INC                  | x | 7  | 50,150  |
| BEACON ROOFING SUPPLY INC    | x | 3  | 154,000 |
| BEAR STEARNS COS INC         | x | 2  | 365     |
| BEAR STEARNS COS INC         | x | 3  | 400     |
| BEAR STEARNS COS INC         | x | 4  | 3,015   |
| BEAR STEARNS COS INC         | x | 4  | 25,115  |
| BEAR STEARNS COS INC         | x | 7  | 19,364  |
| BEARINGPOINT INC             | x | 3  | 747,523 |
| BEBE STORES INC              | x | 2  | 200     |
| BEBE STORES INC              | x | 3  | 51,069  |
| BECTON DICKINSON & CO        | x | 5  | 0       |
| BECTON DICKINSON & CO        | x | 4  | 1,130   |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| BECTON DICKINSON & CO       | x | 3  | 1,300   |
| BECTON DICKINSON & CO       | x |    | 2,500   |
| BECTON DICKINSON & CO       | x | 4  | 1,600   |
| BECTON DICKINSON & CO       | x | 3  | 10,443  |
| BECTON DICKINSON & CO       | x | 7  | 40,373  |
| BED BATH & BEYOND INC       | x |    | 0       |
| BED BATH & BEYOND INC       | x | 5  | 1,050   |
| BED BATH & BEYOND INC       | x | 2  | 1,300   |
| BED BATH & BEYOND INC       | x | 3  | 1,700   |
| BED BATH & BEYOND INC       | x | 5  | 1,910   |
| BED BATH & BEYOND INC       | x | 4  | 3,130   |
| BED BATH & BEYOND INC       | x | 4  | 19,651  |
| BED BATH & BEYOND INC       | x | 6  | 32,200  |
| BED BATH & BEYOND INC       | x | 7  | 47,538  |
| BEL FUSE INC                | x | 3  | 26,820  |
| BELDEN INC                  | x | 3  | 120,655 |
| BELO CORP                   | x | 3  | 322,704 |
| BEMIS INC                   | x | 7  | 21,513  |
| BERKLEY W R CORP            | x | 7  | 18,630  |
| BERKSHIRE HILLS BANCORP INC | x | 3  | 12,000  |
| BERRY PETE CO               | x | 3  | 106,806 |
| BEST BUY INC                | x | 2  | 1       |
| BEST BUY INC                | x |    | 1,400   |
| BEST BUY INC                | x | 2  | 1,842   |
| BEST BUY INC                | x | 10 | 6,610   |
| BEST BUY INC                | x | 4  | 11,559  |
| BEST BUY INC                | x | 3  | 24,915  |
| BEST BUY INC                | x | 4  | 139,393 |
| BEST BUY INC                | x | 7  | 73,269  |
| BHP BILLITON LTD            | x | 5  | 221     |
| BHP BILLITON LTD            | x | 3  | 1,500   |
| BHP BILLITON LTD            | x | 2  | 2,921   |
| BHP BILLITON LTD            | x | 3  | 3,000   |
| BHP BILLITON LTD            | x | 3  | 233,174 |
| BIG LOTS INC                | x | 5  | 0       |
| BIG LOTS INC                | x | 3  | 1,800   |
| BIG LOTS INC                | x |    | 2,700   |
| BIG LOTS INC                | x | 4  | 0       |
| BIO RAD LABS INC            | x | 3  | 56,000  |
| BIOMET INC                  | x | 5  | 800     |
| BIOMET INC                  | x | 3  | 500     |
| BIOMET INC                  | x | 3  |         |
| BIOMET INC                  | x | 7  | 40,495  |
| BLACK & DECKER CORP         | x | 2  | 1       |
| BLACK & DECKER CORP         | x | 3  | 1,000   |
| BLACK & DECKER CORP         | x | 5  | 0       |
| BLACK & DECKER CORP         | x | 3  | 1,800   |
| BLACK & DECKER CORP         | x |    | 2,423   |
| BLACK & DECKER CORP         | x | 3  | 3,200   |
| BLACK & DECKER CORP         | x | 2  | 4,066   |
| BLACK & DECKER CORP         | x | 4  | 8,875   |
| BLACK & DECKER CORP         | x | 4  | 19,559  |
| BLACK & DECKER CORP         | x | 7  | 13,324  |
| BLACK BOX CORP DEL          | x |    | 0       |
| BLACK BOX CORP DEL          | x | 3  | 61,252  |
| BLACKBOARD INC              | x | 2  | 200     |
| BLACKBOARD INC              | x | 3  | 118,924 |
| BLACK HILLS CORP            | x | 3  | 129,668 |
| BLOCK H & R INC             | x | 5  | 340     |
| BLOCK H & R INC             | x | 5  | 0       |
| BLOCK H & R INC             | x | 2  | 20,550  |
| BLOCK H & R INC             | x | 7  | 50,997  |



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|                              |   |   |         |
|------------------------------|---|---|---------|
| BLOUNT INTL INC NEW          | x | 3 | 87,387  |
| BLUEGREEN CORP               | x | 3 | 68,000  |
| BOB EVANS FARMS INC          | x |   | 0       |
| BOB EVANS FARMS INC          | x | 3 | 86,934  |
| BOEING CO                    | x | 3 | 200     |
| BOEING CO                    | x | 5 | 294     |
| BOEING CO                    | x | 1 | 500     |
| BOEING CO                    | x | 5 | 0       |
| BOEING CO                    | x |   | 610     |
| BOEING CO                    | x | 3 | 700     |
| BOEING CO                    | x | 2 | 790     |
| BOEING CO                    | x | 5 | 0       |
| BOEING CO                    | x | 5 | 2,885   |
| BOEING CO                    | x |   | 3,906   |
| BOEING CO                    | x | 5 | 7,000   |
| BOEING CO                    | x | 3 | 7,276   |
| BOEING CO                    | x | 4 | 3,321   |
| BOEING CO                    | x | 6 | 11,900  |
| BOEING CO                    | x | 6 | 11,900  |
| BOEING CO                    | x | 4 | 5,214   |
| BOEING CO                    | x | 2 | 20,465  |
| BOEING CO                    | x | 3 | 24,100  |
| BOEING CO                    | x | 3 | 33,705  |
| BOEING CO                    | x | 3 | 50,814  |
| BOEING CO                    | x | 7 | 135,966 |
| BOOKS-A-MILLION INC          | x | 3 | 22,524  |
| BORDERS GROUP INC            | x | 4 | 0       |
| BORDERS GROUP INC            | x | 3 | 123,661 |
| BORG WARNER INC              | x | 5 | 0       |
| BORG WARNER INC              | x | 3 | 4,400   |
| BORG WARNER INC              | x | 3 | 5,700   |
| BORLAND SOFTWARE CORP        | x | 3 | 500     |
| BORLAND SOFTWARE CORP        | x | 3 | 305,362 |
| BOSTON BEER INC              | x | 3 | 40,277  |
| BOSTON PRIVATE FINL HLDGS IN | x | 3 | 115,439 |
| BOSTON PROPERTIES INC        | x | 7 | 17,522  |
| BOSTON SCIENTIFIC CORP       | x | 4 | 25      |
| BOSTON SCIENTIFIC CORP       | x | 3 | 600     |
| BOSTON SCIENTIFIC CORP       | x |   | 0       |
| BOSTON SCIENTIFIC CORP       | x | 4 | 3,359   |
| BOSTON SCIENTIFIC CORP       | x | 5 | 0       |
| BOSTON SCIENTIFIC CORP       | x | 5 | 13,844  |
| BOSTON SCIENTIFIC CORP       | x | 3 | 15,027  |
| BOSTON SCIENTIFIC CORP       | x | 3 | 16,140  |
| BOSTON SCIENTIFIC CORP       | x | 2 | 41,380  |
| BOSTON SCIENTIFIC CORP       | x | 7 | 218,291 |
| BOTTOMLINE TECH DEL INC      | x | 3 | 87,949  |
| BOWATER INC                  | x | 3 | 24      |
| BOWATER INC                  | x |   | 0       |
| BOWATER INC                  | x | 3 | 82,187  |
| BOWNE & CO INC               | x | 3 | 51,103  |
| BRADLEY PHARMACEUTICALS INC  | x | 3 | 62,345  |
| BRADY CORP                   | x | 4 | 1,500   |
| BRADY CORP                   | x | 3 | 156,071 |
| BRIGGS & STRATTON CORP       | x | 5 | 785     |
| BRIGGS & STRATTON CORP       | x | 3 | 158,902 |
| BRIGHAM EXPLORATION CO       | x | 3 | 195,083 |
| BRIGHT HORIZON FAMILY SOLUTI | x | 3 | 0       |
| BRIGHT HORIZON FAMILY SOLUTI | x | 4 | 0       |
| BRIGHT HORIZON FAMILY SOLUTI | x | 3 | 111,847 |
| BRIGHTPOINT INC              | x | 2 | 500     |
| BRIGHTPOINT INC              | x | 3 | 215,762 |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| BRISTOL MYERS SQUIBB CO      | x | 3 | 200       |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 765       |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 6,750     |
| BRISTOL MYERS SQUIBB CO      | x | 5 | 0         |
| BRISTOL MYERS SQUIBB CO      | x | 2 | 9,263     |
| BRISTOL MYERS SQUIBB CO      | x | 5 | 27,260    |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 90,060    |
| BRISTOL MYERS SQUIBB CO      | x | 4 | 149,223   |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 53,792    |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 338,900   |
| BRISTOL MYERS SQUIBB CO      | x | 4 | 365,637   |
| BRISTOL MYERS SQUIBB CO      | x | 3 | 2,695,200 |
| BRISTOL MYERS SQUIBB CO      | x | 7 | 332,023   |
| BRITISH AMERN TOB PLC        | x | 5 | 0         |
| BRITISH AMERN TOB PLC        | x | 2 | 8,280     |
| BRITISH AMERN TOB PLC        | x | 4 | 0         |
| BRITISH SKY BROADCASTING GRO | x | 5 | 0         |
| BRITISH SKY BROADCASTING GRO | x | 2 | 12,370    |
| BROADCOM CORP                | x | 3 | 200       |
| BROADCOM CORP                | x |   | 0         |
| BROADCOM CORP                | x | 4 | 120       |
| BROADCOM CORP                | x | 2 | 900       |
| BROADCOM CORP                | x | 5 | 0         |
| BROADCOM CORP                | x | 3 | 3,000     |
| BROADCOM CORP                | x | 5 | 19,000    |
| BROADCOM CORP                | x | 3 | 38,000    |
| BROADCOM CORP                | x | 6 | 51,000    |
| BROADCOM CORP                | x | 7 | 76,320    |
| BROCADE COMMUNICATIONS SYS I | x | 2 | 4         |
| BROCADE COMMUNICATIONS SYS I | x | 2 | 10        |
| BROCADE COMMUNICATIONS SYS I | x | 3 | 255,500   |
| BRONCO DRILLING CO INC       | x | 3 | 0         |
| BRONCO DRILLING CO INC       | x | 3 | 58,301    |
| BROOKFIELD ASSET MGMT INC    | x | 2 | 337       |
| BROOKFIELD ASSET MGMT INC    | x | 3 | 0         |
| BROOKFIELD ASSET MGMT INC    | x |   | 12,000    |
| BROOKFIELD ASSET MGMT INC    | x | 2 | 176,772   |
| BROOKS AUTOMATION INC        | x | 4 | 333       |
| BROOKS AUTOMATION INC        | x | 3 | 444       |
| BROOKS AUTOMATION INC        | x |   | 3,500     |
| BROOKS AUTOMATION INC        | x | 3 | 220,146   |
| BROWN & BROWN INC            | x | 3 | 35,100    |
| BROWN & BROWN INC            | x | 7 | 14,000    |
| BROWN SHOE INC NEW           | x | 3 | 127,500   |
| BRUKER BIOSCIENCES CORP      | x | 3 | 181,948   |
| BRUNSWICK CORP               | x | 7 | 13,306    |
| BRUSH ENGINEERED MATLS INC   | x | 3 | 30,714    |
| BUCKEYE TECHNOLOGIES INC     | x | 3 | 72,951    |
| BUCKLE INC                   | x | 3 | 49,184    |
| BUCYRUS INTL INC NEW         | x | 5 | 82        |
| BUCYRUS INTL INC NEW         | x | 3 | 59,233    |
| BUFFALO WILD WINGS INC       | x | 3 | 51,628    |
| BUILDING MATLS HLDG CORP     | x | 3 | 75,374    |
| CAE INC                      | x | 2 | 293,100   |
| CBIZ INC                     | x | 3 | 234,884   |
| CBS CORP NEW                 | x |   | 0         |
| CBS CORP NEW                 | x | 3 | 542       |
| CBS CORP NEW                 | x | 3 | 307       |
| CBS CORP NEW                 | x | 5 | 1,685     |
| CBS CORP NEW                 | x | 4 | 4,621     |
| CBS CORP NEW                 | x | 3 | 6,812     |
| CBS CORP NEW                 | x | 5 | 0         |

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|                           |   |    |         |
|---------------------------|---|----|---------|
| CBS CORP NEW              | x | 4  | 13,955  |
| CBS CORP NEW              | x | 6  | 22,400  |
| CBS CORP NEW              | x | 2  | 31,713  |
| CBS CORP NEW              | x | 3  | 41,500  |
| CBS CORP NEW              | x | 7  | 117,793 |
| C COR INC                 | x | 3  | 150,182 |
| C D I CORP                | x | 3  | 39,344  |
| CEC ENTMT INC             | x | 3  | 113,882 |
| CF INDS HLDGS INC         | x | 2  | 620     |
| CF INDS HLDGS INC         | x |    | 1,200   |
| CF INDS HLDGS INC         | x | 3  | 149,951 |
| CIGNA CORP                | x | 3  | 3,000   |
| CIGNA CORP                | x | 4  | 1,833   |
| CIGNA CORP                | x | 7  | 16,857  |
| CIT GROUP INC             | x | 4  | 0       |
| CIT GROUP INC             | x | 2  | 155     |
| CIT GROUP INC             | x | 3  | 8,924   |
| CIT GROUP INC             | x | 3  | 700,000 |
| CIT GROUP INC             | x | 7  | 30,316  |
| CMGI INC                  | x | 4  | 100     |
| CMGI INC                  | x | 3  | 70      |
| CMGI INC                  | x | 5  | 65,300  |
| CMS ENERGY CORP           | x | 7  | 11,779  |
| CSS INDS INC              | x | 3  | 21,338  |
| CSK AUTO CORP             | x | 3  | 187,914 |
| CPFL ENERGIA S A          | x | 3  | 2,411   |
| CPFL ENERGIA S A          | x | 3  | 5,300   |
| CPFL ENERGIA S A          | x | 3  | 24,600  |
| CSG SYS INTL INC          | x | 3  | 77,075  |
| CSX CORP                  | x | 7  | 67,100  |
| CT COMMUNICATIONS INC     | x | 3  | 82,542  |
| CTS CORP                  | x | 3  | 112,142 |
| CVB FINL CORP             | x | 4  | 209     |
| CVB FINL CORP             | x | 3  | 211,000 |
| CVS CAREMARK CORPORATION  | x | 5  | 0       |
| CVS CAREMARK CORPORATION  | x | 3  | 900     |
| CVS CAREMARK CORPORATION  | x | 3  | 1,132   |
| CVS CAREMARK CORPORATION  | x | 5  | 1,217   |
| CVS CAREMARK CORPORATION  | x | 5  | 0       |
| CVS CAREMARK CORPORATION  | x |    | 1,500   |
| CVS CAREMARK CORPORATION  | x | 3  | 3,600   |
| CVS CAREMARK CORPORATION  | x | 3  | 7,500   |
| CVS CAREMARK CORPORATION  | x | 10 | 9,920   |
| CVS CAREMARK CORPORATION  | x | 6  | 62,500  |
| CVS CAREMARK CORPORATION  | x | 3  | 63,683  |
| CVS CAREMARK CORPORATION  | x | 3  | 72,360  |
| CVS CAREMARK CORPORATION  | x | 2  | 67,067  |
| CVS CAREMARK CORPORATION  | x | 2  | 128,501 |
| CVS CAREMARK CORPORATION  | x | 4  | 103,047 |
| CVS CAREMARK CORPORATION  | x | 4  | 365,835 |
| CVS CORP                  | x | 3  | 39,200  |
| CVS CORP                  | x | 3  | 90,700  |
| CVS CORP                  | x | 7  | 132,951 |
| CABELAS INC               | x |    | 0       |
| CABELAS INC               | x | 3  | 137,312 |
| CACHE INC                 | x | 3  | 52,480  |
| CACI INTL INC             | x | 3  | 78,056  |
| CADBURY SCHWEPPEES PLC    | x | 2  | 23      |
| CADBURY SCHWEPPEES PLC    | x | 5  | 230     |
| CADBURY SCHWEPPEES PLC    | x | 5  | 0       |
| CADBURY SCHWEPPEES PLC    | x | 4  | 0       |
| CADENCE DESIGN SYSTEM INC | x | 3  | 7,600   |

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|                             |   |   |         |
|-----------------------------|---|---|---------|
| CADENCE DESIGN SYSTEM INC   | x | 4 | 0       |
| CADENCE DESIGN SYSTEM INC   | x | 7 | 30,160  |
| CALIFORNIA WTR SVC GROUP    | x | 3 | 67,519  |
| CALLAWAY GOLF CO            | x |   | 0       |
| CALLAWAY GOLF CO            | x | 3 | 127,592 |
| CAMBREX CORP                | x |   | 5,500   |
| CAMBREX CORP                | x | 3 | 66,013  |
| CAMDEN NATL CORP            | x | 3 | 12,000  |
| CAMPBELL SOUP CO            | x | 7 | 48,122  |
| CDN IMPERIAL BK OF COMMERCE | x | 3 | 1,600   |
| CDN IMPERIAL BK OF COMMERCE | x | 5 | 2,500   |
| CDN IMPERIAL BK OF COMMERCE | x | 2 | 73,119  |
| CANADIAN NATL RY CO         | x | 5 | 261     |
| CANADIAN NATL RY CO         | x | 2 | 1,050   |
| CANADIAN NATL RY CO         | x | 3 | 7,500   |
| CANADIAN NATL RY CO         | x | 2 | 318,222 |
| CANADIAN NAT RES LTD        | x | 5 | 224     |
| CANADIAN NAT RES LTD        | x | 4 | 550     |
| CANADIAN NAT RES LTD        | x | 3 | 2,000   |
| CANADIAN NAT RES LTD        | x | 3 | 6,400   |
| CANADIAN NAT RES LTD        | x | 2 | 224,690 |
| CANDELA CORP                | x | 2 | 7,910   |
| CANDELA CORP                | x | 3 | 101,964 |
| CANETIC RES TR              | x | 2 | 105,386 |
| CANON INC                   | x | 2 | 51      |
| CANON INC                   | x | 5 | 0       |
| CANON INC                   | x | 3 | 510     |
| CANON INC                   | x | 5 | 759     |
| CANON INC                   | x | 4 | 37      |
| CANON INC                   | x | 2 | 127,301 |
| CAPELLA EDUCATION COMPANY   | x | 3 | 16,530  |
| CAPITAL CORP OF THE WEST    | x |   | 0       |
| CAPITAL CORP OF THE WEST    | x | 3 | 30,000  |
| CAPITAL LEASE FDG INC       | x | 3 | 85,834  |
| CAPITAL SR LIVING CORP      | x | 3 | 78,000  |
| CARBO CERAMICS INC          | x | 4 | 93      |
| CARBO CERAMICS INC          | x | 3 | 44,870  |
| CAREER EDUCATION CORP       | x | 2 | 22,880  |
| CAREER EDUCATION CORP       | x | 3 | 87,850  |
| CAREER EDUCATION CORP       | x | 7 | 13,350  |
| CARNIVAL CORP               | x | 2 | 805     |
| CARNIVAL CORP               | x | 3 | 2,856   |
| CARNIVAL CORP               | x | 3 | 1,120   |
| CARNIVAL CORP               | x | 4 | 3,505   |
| CARNIVAL CORP               | x | 4 | 3,805   |
| CARNIVAL CORP               | x | 2 | 6,950   |
| CARNIVAL CORP               | x | 3 | 14,202  |
| CARRIZO OIL & CO INC        | x | 3 | 72,251  |
| CARTER INC                  | x | 3 | 153,597 |
| CASCADE CORP                | x | 3 | 46,155  |
| CASCADE NAT GAS CORP        | x | 3 | 23,000  |
| CASELLA WASTE SYS INC       | x | 3 | 12,000  |
| CASEYS GEN STORES INC       | x |   | 0       |
| CASEYS GEN STORES INC       | x | 3 | 160,000 |
| CASUAL MALE RETAIL GRP INC  | x | 3 | 43,000  |
| CATALINA MARKETING CORP     | x | 3 | 83,498  |
| CATERPILLAR INC DEL         | x | 2 | 162     |
| CATERPILLAR INC DEL         | x | 5 | 0       |
| CATERPILLAR INC DEL         | x | 1 | 490     |
| CATERPILLAR INC DEL         | x |   | 500     |
| CATERPILLAR INC DEL         | x | 3 | 4,945   |
| CATERPILLAR INC DEL         | x | 3 | 5,965   |

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|                             |   |   |         |
|-----------------------------|---|---|---------|
| CATERPILLAR INC DEL         | x | 5 | 6,140   |
| CATERPILLAR INC DEL         | x | 2 | 7,515   |
| CATERPILLAR INC DEL         | x | 3 | 10,208  |
| CATERPILLAR INC DEL         | x | 3 | 7,600   |
| CATERPILLAR INC DEL         | x | 4 | 13,150  |
| CATERPILLAR INC DEL         | x | 4 | 31,274  |
| CATERPILLAR INC DEL         | x | 3 | 46,050  |
| CATERPILLAR INC DEL         | x | 7 | 121,935 |
| CATHAY GENERAL BANCORP      | x | 5 | 7,212   |
| CATHAY GENERAL BANCORP      | x | 4 | 0       |
| CATHAY GENERAL BANCORP      | x | 3 | 197,103 |
| CATO CORP NEW               | x | 3 | 84,600  |
| CBEYOND INC                 | x | 3 | 70,617  |
| CEDAR SHOPPING CTRS INC     | x | 3 | 118,000 |
| CELADON GROUP INC           | x | 3 | 53,851  |
| CELANESE CORP DEL           | x | 5 | 112     |
| CELANESE CORP DEL           | x | 4 | 0       |
| CELGENE CORP                | x | 4 | 94      |
| CELGENE CORP                | x | 3 | 500     |
| CELGENE CORP                | x | 5 | 0       |
| CELGENE CORP                | x | 5 | 1,440   |
| CELGENE CORP                | x | 3 | 6,800   |
| CELGENE CORP                | x | 2 | 9,000   |
| CELGENE CORP                | x | 6 | 24,000  |
| CELGENE CORP                | x | 7 | 36,200  |
| CEMEX SAB DE CV             | x |   | 0       |
| CEMEX SAB DE CV             | x | 5 | 100     |
| CEMEX SAB DE CV             | x | 5 | 0       |
| CEMEX SAB DE CV             | x | 3 | 0       |
| CEMEX SAB DE CV             | x |   | 0       |
| CEMEX SAB DE CV             | x | 4 | 3,000   |
| CEMEX SAB DE CV             | x | 3 | 3,364   |
| CEMEX SAB DE CV             | x | 3 | 0       |
| CEMEX SAB DE CV             | x | 3 | 14,343  |
| CEMEX SAB DE CV             | x | 2 | 18,410  |
| CEMEX SAB DE CV             | x | 7 | 30,568  |
| CENTENNIAL BK HLDGS INC DEL | x | 3 | 230,547 |
| CENTEX CORP                 | x | 7 | 21,109  |
| CENTRAL EUROPEAN DIST CORP  | x | 2 | 34,555  |
| CENTRAL EUROPEAN DIST CORP  | x | 3 | 52,150  |
| CENTRAL EUROPEAN DIST CORP  | x | 3 | 81,020  |
| CENTRAL EUROPEAN DIST CORP  | x | 3 | 113,120 |
| CENTRAL FD CDA LTD          | x | 2 | 54,895  |
| CENTRAL GARDEN & PET CO     | x | 3 | 193,000 |
| CENTRAL PAC FINL CORP       | x |   | 0       |
| CENTRAL PAC FINL CORP       | x | 3 | 98,000  |
| CENTURY ALUM CO             | x | 5 | 274     |
| CENTURY ALUM CO             | x | 3 | 35,170  |
| CENTURY CASINOS INC         | x | 3 | 26,000  |
| CENTURYTEL INC              | x | 7 | 20,356  |
| CERADYNE INC                | x | 2 | 350     |
| CERADYNE INC                | x | 3 | 52,068  |
| CERIDIAN CORP NEW           | x | 7 | 18,020  |
| CERNER CORP                 | x | 5 | 160     |
| CERNER CORP                 | x | 4 | 0       |
| CERUS CORP                  | x | 3 | 92,000  |
| CHAMPION ENTERPRISES INC    | x | 3 | 500     |
| CHAMPION ENTERPRISES INC    | x | 3 | 288,083 |
| CHARLOTTE RUSSE HLDG INC    | x | 2 | 1,000   |
| CHARLOTTE RUSSE HLDG INC    | x | 3 | 55,179  |
| CHARMING SHOPPES INC        | x |   | 0       |
| CHARMING SHOPPES INC        | x | 3 | 80,580  |

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|                              |   |    |           |
|------------------------------|---|----|-----------|
| CHATTEM INC                  | x | 4  | 0         |
| CHATTEM INC                  | x | 3  | 32,814    |
| CHECKPOINT SYS INC           | x | 5  | 120       |
| CHECKPOINT SYS INC           | x | 3  | 1,200     |
| CHECKPOINT SYS INC           | x | 3  | 168,039   |
| CHEESECAKE FACTORY INC       | x | 5  | 141       |
| CHEESECAKE FACTORY INC       | x | 2  | 500       |
| CHEESECAKE FACTORY INC       | x | 5  | 1,500     |
| CHEESECAKE FACTORY INC       | x | 4  | 3,341     |
| CHEESECAKE FACTORY INC       | x | 3  | 5,300     |
| CHEESECAKE FACTORY INC       | x | 10 | 6,790     |
| CHEESECAKE FACTORY INC       | x | 4  | 119,199   |
| CHEMICAL FINL CORP           | x | 3  | 67,000    |
| CHESAPEAKE CORP              | x | 3  | 72,453    |
| CHESAPEAKE ENERGY CORP       | x | 2  | 455       |
| CHESAPEAKE ENERGY CORP       | x | 5  | 0         |
| CHESAPEAKE ENERGY CORP       | x | 3  | 1,400     |
| CHESAPEAKE ENERGY CORP       | x | 3  | 3,750     |
| CHESAPEAKE ENERGY CORP       | x | 3  | 4,000     |
| CHESAPEAKE ENERGY CORP       | x | 3  | 9,946     |
| CHESAPEAKE ENERGY CORP       | x | 3  | 11,050    |
| CHESAPEAKE ENERGY CORP       | x | 5  | 15,800    |
| CHESAPEAKE ENERGY CORP       | x | 4  | 0         |
| CHESAPEAKE ENERGY CORP       | x | 7  | 62,575    |
| CHEVRON CORP NEW             | x |    | 0         |
| CHEVRON CORP NEW             | x | 5  | 0         |
| CHEVRON CORP NEW             | x | 3  | 840       |
| CHEVRON CORP NEW             | x | 5  | 0         |
| CHEVRON CORP NEW             | x | 5  | 4,807     |
| CHEVRON CORP NEW             | x | 3  | 6,314     |
| CHEVRON CORP NEW             | x | 3  | 7,960     |
| CHEVRON CORP NEW             | x | 3  | 8,195     |
| CHEVRON CORP NEW             | x | 2  | 10,340    |
| CHEVRON CORP NEW             | x |    | 11,538    |
| CHEVRON CORP NEW             | x | 6  | 23,900    |
| CHEVRON CORP NEW             | x | 3  | 25,808    |
| CHEVRON CORP NEW             | x | 3  | 28,345    |
| CHEVRON CORP NEW             | x | 3  | 40,433    |
| CHEVRON CORP NEW             | x | 2  | 63,058    |
| CHEVRON CORP NEW             | x | 4  | 105,457   |
| CHEVRON CORP NEW             | x | 4  | 80,663    |
| CHEVRON CORP NEW             | x | 3  | 223,324   |
| CHEVRON CORP NEW             | x | 3  | 2,267,400 |
| CHEVRON CORP NEW             | x | 7  | 372,872   |
| CHICAGO BRIDGE & IRON CO N V | x | 5  | 512       |
| CHICAGO BRIDGE & IRON CO N V | x | 4  | 100       |
| CHICOS FAS INC               | x | 4  | 1,000     |
| CHICOS FAS INC               | x | 2  | 1,500     |
| CHICOS FAS INC               | x | 3  |           |
| CHICOS FAS INC               | x | 7  | 18,900    |
| CHILDRENS PL RETAIL STORES I | x |    | 1,100     |
| CHILDRENS PL RETAIL STORES I | x | 3  | 80,948    |
| CHINA TECHFAITH WIRLS COMM T | x | 5  | 2,286,977 |
| CHIQUITA BRANDS INTL INC     | x | 2  | 34,180    |
| CHIQUITA BRANDS INTL INC     | x | 3  | 121,371   |
| CHITTENDEN CORP              | x | 3  | 187,000   |
| CHORDIANT SOFTWARE INC       | x | 3  | 111,581   |
| CHRISTOPHER & BANKS CORP     | x | 3  | 90,836    |
| CHUBB CORP                   | x | 2  | 2         |
| CHUBB CORP                   | x | 10 | 6,350     |
| CHUBB CORP                   | x | 6  | 13,100    |
| CHUBB CORP                   | x | 4  | 22,498    |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| CHUBB CORP                   | x | 4  | 168,625 |
| CHUBB CORP                   | x | 7  | 67,923  |
| CHURCH & DWIGHT INC          | x | 3  | 200,000 |
| CHURCHILL DOWNS INC          | x | 3  | 22,646  |
| CIENA CORP                   | x | 3  | 0       |
| CIENA CORP                   | x | 3  | 65,809  |
| CINCINNATI BELL INC NEW      | x | 5  | 2,015   |
| CINCINNATI BELL INC NEW      | x | 3  | 0       |
| CINCINNATI BELL INC NEW      | x | 3  | 704,439 |
| CINCINNATI FINL CORP         | x | 7  | 25,857  |
| CIRCUIT CITY STORE INC       | x | 3  | 117,000 |
| CIRCUIT CITY STORE INC       | x | 7  | 24,462  |
| CIRRUS LOGIC INC             | x |    | 0       |
| CIRRUS LOGIC INC             | x | 3  | 297,315 |
| CINTAS CORP                  | x | 4  | 390     |
| CINTAS CORP                  | x | 3  | 0       |
| CINTAS CORP                  | x | 7  | 19,124  |
| CITIGROUP INC                | x | 1  | 200     |
| CITIGROUP INC                | x | 3  | 400     |
| CITIGROUP INC                | x | 3  | 1,000   |
| CITIGROUP INC                | x | 5  | 0       |
| CITIGROUP INC                | x |    | 1,600   |
| CITIGROUP INC                | x | 3  | 3,300   |
| CITIGROUP INC                | x | 3  | 4,100   |
| CITIGROUP INC                | x | 3  | 5,556   |
| CITIGROUP INC                | x | 2  | 5,801   |
| CITIGROUP INC                | x | 5  | 7,700   |
| CITIGROUP INC                | x |    | 6,500   |
| CITIGROUP INC                | x |    | 14,700  |
| CITIGROUP INC                | x | 10 | 18,270  |
| CITIGROUP INC                | x | 6  | 18,558  |
| CITIGROUP INC                | x |    | 7,580   |
| CITIGROUP INC                | x |    | 24,850  |
| CITIGROUP INC                | x | 3  | 24,549  |
| CITIGROUP INC                | x | 3  | 39,030  |
| CITIGROUP INC                | x | 5  | 0       |
| CITIGROUP INC                | x | 6  | 45,400  |
| CITIGROUP INC                | x | 3  | 47,000  |
| CITIGROUP INC                | x | 3  | 59,458  |
| CITIGROUP INC                | x | 5  | 0       |
| CITIGROUP INC                | x | 2  | 95,849  |
| CITIGROUP INC                | x | 5  | 126,119 |
| CITIGROUP INC                | x | 3  | 172,614 |
| CITIGROUP INC                | x | 4  | 116,921 |
| CITIGROUP INC                | x | 4  | 456,280 |
| CITIGROUP INC                | x | 7  | 827,215 |
| CITIZENS REPUBLIC BANCORP IN | x | 3  | 87,000  |
| CITRIX SYS INC               | x | 3  | 100     |
| CITRIX SYS INC               | x | 2  | 760     |
| CITRIX SYS INC               | x | 5  | 0       |
| CITRIX SYS INC               | x | 3  | 107,743 |
| CITRIX SYS INC               | x | 7  | 25,975  |
| CITY HLDG CO                 | x | 3  | 51,000  |
| CLARCOR INC                  | x | 4  | 0       |
| CLARCOR INC                  | x | 3  | 173,000 |
| CLEAN HARBORS INC            | x | 3  | 30,294  |
| CLEAN HARBORS INC            | x | 3  | 104,226 |
| CLEAR CHANNEL COMMUNICATIONS | x | 7  | 75,970  |
| CLEVELAND CLIFFS INC         | x | 3  | 148,474 |
| CLOROX CO DEL                | x | 4  | 200     |
| CLOROX CO DEL                | x | 5  | 0       |
| CLOROX CO DEL                | x | 3  | 2,800   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| CLOROX CO DEL                | x | 4  | 6,692   |
| CLOROX CO DEL                | x | 3  | 8,200   |
| CLOROX CO DEL                | x | 3  | 9,264   |
| CLOROX CO DEL                | x | 2  | 9,943   |
| CLOROX CO DEL                | x | 7  | 23,660  |
| COACH INC                    | x | 5  | 135     |
| COACH INC                    | x | 4  | 0       |
| COACH INC                    | x |    | 500     |
| COACH INC                    | x | 2  | 1,243   |
| COACH INC                    | x | 5  | 5,200   |
| COACH INC                    | x |    | 16,000  |
| COACH INC                    | x | 6  | 23,300  |
| COACH INC                    | x | 3  | 83,219  |
| COACH INC                    | x | 7  | 62,723  |
| COBIZ INC                    | x | 3  | 48,000  |
| COCA COLA CO                 | x | 1  | 310     |
| COCA COLA CO                 | x | 10 | 500     |
| COCA COLA CO                 | x | 5  | 730     |
| COCA COLA CO                 | x |    | 1,679   |
| COCA COLA CO                 | x | 3  | 2,800   |
| COCA COLA CO                 | x | 3  | 4,597   |
| COCA COLA CO                 | x | 2  | 9,416   |
| COCA COLA CO                 | x | 5  | 10,285  |
| COCA COLA CO                 | x |    | 14,007  |
| COCA COLA CO                 | x | 5  | 0       |
| COCA COLA CO                 | x |    | 0       |
| COCA COLA CO                 | x | 6  | 26,100  |
| COCA COLA CO                 | x | 3  | 29,403  |
| COCA COLA CO                 | x | 4  | 40,318  |
| COCA COLA CO                 | x | 3  | 97,963  |
| COCA COLA CO                 | x | 3  | 159,945 |
| COCA COLA CO                 | x | 4  | 229,136 |
| COCA COLA CO                 | x | 3  | 255,881 |
| COCA COLA CO                 | x | 7  | 381,781 |
| COCA COLA ENTERPRISES INC    | x | 6  | 27,200  |
| COCA COLA ENTERPRISES INC    | x | 7  | 54,404  |
| COCA COLA FEMSA S A B DE C V | x | 2  | 423     |
| COCA COLA FEMSA S A B DE C V | x | 2  | 64,662  |
| COGNEX CORP                  | x | 3  | 172,318 |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 3  | 100     |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 5  | 135     |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 5  | 0       |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 5  | 0       |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 10 | 2,530   |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 4  | 7,891   |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 3  | 47,932  |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 4  | 102,189 |
| COGNIZANT TECHNOLOGY SOLUTIO | x | 7  | 13,000  |
| COHERENT INC                 | x | 3  | 75,725  |
| COHU INC                     | x | 3  | 79,324  |
| COLE KENNETH PRODINS INC     | x | 3  | 26,850  |
| COLGATE PALMOLIVE CO         | x | 3  | 88      |
| COLGATE PALMOLIVE CO         | x | 2  | 390     |
| COLGATE PALMOLIVE CO         | x | 3  | 800     |
| COLGATE PALMOLIVE CO         | x | 5  | 2,500   |
| COLGATE PALMOLIVE CO         | x | 3  | 2,625   |
| COLGATE PALMOLIVE CO         | x | 5  | 2,725   |
| COLGATE PALMOLIVE CO         | x | 3  | 3,430   |
| COLGATE PALMOLIVE CO         | x | 3  | 2,508   |
| COLGATE PALMOLIVE CO         | x | 10 | 6,500   |
| COLGATE PALMOLIVE CO         | x | 5  | 0       |
| COLGATE PALMOLIVE CO         | x | 2  | 20,339  |



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|                              |   |   |           |
|------------------------------|---|---|-----------|
| COLGATE PALMOLIVE CO         | x | 4 | 36,364    |
| COLGATE PALMOLIVE CO         | x | 3 | 59,614    |
| COLGATE PALMOLIVE CO         | x | 4 | 191,974   |
| COLGATE PALMOLIVE CO         | x | 7 | 86,107    |
| COLONIAL BANCGROUP INC       | x | 7 | 14,600    |
| COLUMBIA BKG SYS INC         | x | 3 | 68,611    |
| COLUMBIA SPORTSWEAR CO       | x | 3 | 32,656    |
| COLUMBUS MCKINNON CORP N Y   | x | 3 | 78,500    |
| COMFORT SYS USA INC          | x | 3 | 87,256    |
| COMERICA INC                 | x | 7 | 27,582    |
| COMMERCE BANCORP INC NJ      | x | 7 | 26,040    |
| COMMERCE GROUP INC MASS      | x | 3 | 207,060   |
| COMMERCIAL METALS CO         | x | 4 | 0         |
| COMMERCIAL METALS CO         | x | 5 | 0         |
| COMMERCIAL METALS CO         | x | 2 | 900       |
| COMMERCIAL METALS CO         | x | 3 | 55,382    |
| COMMSCOPE INC                | x | 5 | 59        |
| COMMSCOPE INC                | x | 4 | 101       |
| COMMSCOPE INC                | x | 3 | 68,238    |
| COMMUNITY BK SYS INC         | x | 3 | 86,700    |
| COMMUNITY HEALTH SYS INC NEW | x | 5 | 0         |
| COMMUNITY HEALTH SYS INC NEW | x | 2 | 20,595    |
| COMMUNITY TR BANCORP INC     | x | 3 | 42,000    |
| COMMVAULT SYSTEMS INC        | x | 3 | 54,878    |
| COMPANHIA ENERGETICA DE MINA | x |   | 0         |
| COMPANHIA ENERGETICA DE MINA | x | 5 | 0         |
| COMPANHIA ENERGETICA DE MINA | x | 3 | 0         |
| COMPANHIA ENERGETICA DE MINA | x | 3 | 23,525    |
| COMPANHIA ENERGETICA DE MINA | x | 3 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x |   | 276       |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x |   | 149,200   |
| COMPANHIA VALE DO RIO DOCE   | x | 7 | 123,037   |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 356       |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x | 2 | 700       |
| COMPANHIA VALE DO RIO DOCE   | x |   | 1,066     |
| COMPANHIA VALE DO RIO DOCE   | x | 4 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x | 5 | 0         |
| COMPANHIA VALE DO RIO DOCE   | x | 2 | 23,935    |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 67,125    |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 109,680   |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 158,245   |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 290,367   |
| COMPANHIA VALE DO RIO DOCE   | x | 3 | 8,600,000 |
| COMPUTER PROGRAMS & SYS INC  | x | 3 | 28,031    |
| COMPUTER SCIENCES CORP       | x | 1 | 66        |
| COMPUTER SCIENCES CORP       | x | 3 | 3,000     |
| COMPUTER SCIENCES CORP       | x | 3 | 91,722    |
| COMPUTER SCIENCES CORP       | x | 3 | 92,225    |
| COMPUTER SCIENCES CORP       | x | 7 | 29,594    |
| COMPUWARE CORP               | x | 7 | 57,137    |
| COMSTOCK RES INC             | x | 5 | 172       |
| COMSTOCK RES INC             | x | 3 | 169,744   |
| COMTECH GROUP INC            | x | 3 | 62,661    |
| COMTECH TELECOMMUNICATIONS C | x |   | 0         |
| COMTECH TELECOMMUNICATIONS C | x | 3 | 19,147    |
| CONAGRA FOODS INC            | x | 2 | 600       |
| CONAGRA FOODS INC            | x | 4 | 0         |

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|                              |   |    |           |
|------------------------------|---|----|-----------|
| CONAGRA FOODS INC            | x | 3  | 99,947    |
| CONAGRA FOODS INC            | x | 7  | 80,710    |
| CONCEPTUS INC                | x | 3  | 97,739    |
| CONCORD CAMERA CORP          | x | 4  | 0         |
| CONCUR TECHNOLOGIES INC      | x | 3  | 137,758   |
| CONEXANT SYSTEMS INC         | x | 3  | 1,479     |
| CONEXANT SYSTEMS INC         | x | 2  | 6,500     |
| CONEXANT SYSTEMS INC         | x | 3  | 1,987,898 |
| CONMED CORP                  | x | 3  | 44,759    |
| CONSOLIDATED COMM HLDGS INC  | x | 3  | 60,000    |
| CONSOLIDATED EDISON INC      | x | 2  | 2,695     |
| CONSOLIDATED EDISON INC      | x | 3  | 7,878     |
| CONSOLIDATED EDISON INC      | x | 4  | 21,865    |
| CONSOLIDATED EDISON INC      | x | 4  | 38,876    |
| CONSOLIDATED EDISON INC      | x | 3  | 2,960,000 |
| CONSOLIDATED EDISON INC      | x | 7  | 36,385    |
| CONSOLIDATED GRAPHICS INC    | x | 3  | 21,267    |
| CONSTELLATION ENERGY GROUP I | x | 7  | 28,342    |
| CONVERGYS CORP               | x | 4  | 347       |
| CONVERGYS CORP               | x | 3  | 4,400     |
| CONVERGYS CORP               | x |    | 8,000     |
| CONVERGYS CORP               | x | 7  | 24,194    |
| COOPER TIRE & RUBR CO        | x |    | 0         |
| COOPER TIRE & RUBR CO        | x | 3  | 179,320   |
| CORE MARK HOLDING CO INC     | x | 3  | 27,000    |
| CORINTHIAN COLLEGES INC      | x | 3  | 135,763   |
| CORNELL COMPANIES INC        | x | 3  | 126,918   |
| CORNING INC                  | x | 3  | 510       |
| CORNING INC                  | x |    | 2,072     |
| CORNING INC                  | x | 3  | 0         |
| CORNING INC                  | x | 3  | 16,300    |
| CORNING INC                  | x | 2  | 12,710    |
| CORNING INC                  | x | 4  | 11,649    |
| CORNING INC                  | x | 3  | 15,000    |
| CORNING INC                  | x | 3  | 16,544    |
| CORNING INC                  | x | 5  | 46,495    |
| CORNING INC                  | x | 4  | 199       |
| CORNING INC                  | x | 3  | 77,729    |
| CORNING INC                  | x | 7  | 277,029   |
| CORUS BANKSHARES INC         | x | 4  | 0         |
| CORUS ENTERTAINMENT INC      | x | 2  | 85,609    |
| COUNTRYWIDE FINANCIAL CORP   | x |    | 0         |
| COUNTRYWIDE FINANCIAL CORP   | x | 5  | 0         |
| COUNTRYWIDE FINANCIAL CORP   | x | 4  | 130       |
| COUNTRYWIDE FINANCIAL CORP   | x | 3  | 14,113    |
| COUNTRYWIDE FINANCIAL CORP   | x | 6  | 20,000    |
| COUNTRYWIDE FINANCIAL CORP   | x | 3  | 20,358    |
| COUNTRYWIDE FINANCIAL CORP   | x | 6  | 21,001    |
| COUNTRYWIDE FINANCIAL CORP   | x | 3  | 22,100    |
| COUNTRYWIDE FINANCIAL CORP   | x | 2  | 28,760    |
| COUNTRYWIDE FINANCIAL CORP   | x | 2  | 35,085    |
| COUNTRYWIDE FINANCIAL CORP   | x | 3  | 71,200    |
| COUNTRYWIDE FINANCIAL CORP   | x | 7  | 101,793   |
| COURIER CORP                 | x | 3  | 32,000    |
| COUSINS PPTYS INC            | x | 3  | 42,253    |
| COVANCE INC                  | x | 5  | 90        |
| COVANCE INC                  | x |    | 3,000     |
| COVANCE INC                  | x | 10 | 6,240     |
| COVANCE INC                  | x | 4  | 11,475    |
| COVANCE INC                  | x | 4  | 123,922   |
| COVENTRY HEALTH CARE INC     | x | 7  | 25,497    |
| COX RADIO INC                | x | 3  | 144,000   |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| CREDENCE SYS CORP            | x | 3 | 428,282   |
| CREDIT ACCEP CORP MICH       | x | 3 | 12,000    |
| CREDIT SUISSE GROUP          | x | 5 | 0         |
| CREDIT SUISSE GROUP          | x | 5 | 423       |
| CREDIT SUISSE GROUP          | x | 4 | 110       |
| CREDIT SUISSE GROUP          | x | 3 | 20,800    |
| CREDIT SUISSE GROUP          | x | 2 | 60,304    |
| CRESCENT REAL ESTATE EQUITIE | x | 4 | 115       |
| CRESCENT REAL ESTATE EQUITIE | x |   | 2 000     |
| CRESCENT REAL ESTATE EQUITIE | x | 3 | 14,784    |
| CROCS INC                    | x | 3 | 72,684    |
| CROSS CTRY HEALTHCARE INC    | x |   | 0         |
| CROSS CTRY HEALTHCARE INC    | x | 3 | 102,984   |
| CROWN CASTLE INTL CORP       | x | 6 | 34,400    |
| CROWN CASTLE INTL CORP       | x | 7 | 20,980    |
| CUBIC CORP                   | x | 3 | 58,457    |
| CUBIST PHARMACEUTICALS INC   | x | 3 | 95,412    |
| CURTISS WRIGHT CORP          | x | 3 | 104,128   |
| CYMER INC                    | x |   | 3,700     |
| CYMER INC                    | x | 3 | 57,683    |
| CYPRESS BIOSCIENCES INC      | x | 3 | 0         |
| CYPRESS BIOSCIENCES INC      | x | 3 | 1,000     |
| CYPRESS BIOSCIENCES INC      | x | 3 | 137,458   |
| CYPRESS SEMICONDUCTOR CORP   | x | 5 | 3,000     |
| CYPRESS SEMICONDUCTOR CORP   | x | 3 | 48,278    |
| CYPRESS SEMICONDUCTOR CORP   | x | 3 | 135,000   |
| DCT INDUSTRIAL TRUST INC     | x | 3 | 387,629   |
| DST SYS INC DEL              | x | 5 | 150       |
| DST SYS INC DEL              | x | 4 | 0         |
| DST SYS INC DEL              | x | 3 | 2,100     |
| DST SYS INC DEL              | x | 4 | 0         |
| DTE ENERGY CO                | x | 2 | 1,000     |
| DTE ENERGY CO                | x | 3 | 1,676     |
| DTE ENERGY CO                | x | 3 | 1,600,000 |
| DTE ENERGY CO                | x | 7 | 25,482    |
| DAKTRONICS INC               | x | 2 | 8,415     |
| DAKTRONICS INC               | x | 4 | 0         |
| DAKTRONICS INC               | x | 3 | 62,000    |
| DANAHER CORP DEL             | x | 5 | 90        |
| DANAHER CORP DEL             | x | 3 | 400       |
| DANAHER CORP DEL             | x |   | 1,000     |
| DANAHER CORP DEL             | x | 2 | 1,185     |
| DANAHER CORP DEL             | x | 5 | 0         |
| DANAHER CORP DEL             | x |   | 2,400     |
| DANAHER CORP DEL             | x | 3 | 8,400     |
| DANAHER CORP DEL             | x | 5 | 10,700    |
| DANAHER CORP DEL             | x | 4 | 225       |
| DANAHER CORP DEL             | x | 6 | 37,500    |
| DANAHER CORP DEL             | x | 7 | 38,852    |
| DARDEN RESTAURANTS INC       | x | 7 | 25,922    |
| DARLING INTL INC             | x | 3 | 346,783   |
| DARWIN PROFESSIONAL UNDERWRI | x | 3 | 22,388    |
| DATASCOPE CORP               | x |   | 1,900     |
| DATASCOPE CORP               | x | 3 | 27,000    |
| DAWSON GEOPHYSICAL CO        | x | 3 | 32,292    |
| DEALERTRACK HLDGS INC        | x | 3 | 50,609    |
| DEAN FOODS CO NEW            | x | 7 | 23,031    |
| DEB SHOPS INC                | x | 3 | 12,000    |
| DECKERS OUTDOOR CORP         | x | 3 | 36,304    |
| DEERE & CO                   | x |   | 0         |
| DEERE & CO                   | x | 5 | 206       |
| DEERE & CO                   | x | 5 | 0         |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| DEERE & CO                  | x | 5  | 0       |
| DEERE & CO                  | x |    | 500     |
| DEERE & CO                  | x | 2  | 545     |
| DEERE & CO                  | x | 3  | 1,255   |
| DEERE & CO                  | x | 3  | 1,300   |
| DEERE & CO                  | x | 3  | 3,400   |
| DEERE & CO                  | x | 3  | 4,645   |
| DEERE & CO                  | x | 4  | 5,061   |
| DEERE & CO                  | x | 4  | 8,565   |
| DEERE & CO                  | x | 3  | 28,921  |
| DEERE & CO                  | x | 3  | 31,220  |
| DEERE & CO                  | x | 7  | 37,656  |
| DEERFIELD TRIARC CAP CORP   | x | 3  | 216,000 |
| DELEK US HLDGS INC          | x | 3  | 26,592  |
| DELIA'S INC NEW             | x | 3  | 103,472 |
| DELPHI FINL GROUP INC       | x |    | 0       |
| DELPHI FINL GROUP INC       | x | 5  | 67      |
| DELPHI FINL GROUP INC       | x | 3  | 128,000 |
| DELTIC TIMBER CORP          | x | 3  | 36,935  |
| DENBURY RES INC             | x | 2  | 1,000   |
| DENBURY RES INC             | x | 3  | 2,250   |
| DENBURY RES INC             | x |    | 13,000  |
| DELUXE CORP                 | x | 3  | 600     |
| DELUXE CORP                 | x | 3  | 163,949 |
| DENISON MINES CORP          | x | 2  | 14,945  |
| DENTSPLY INTL INC NEW       | x | 3  | 0       |
| DENTSPLY INTL INC NEW       | x | 5  | 1,800   |
| DENTSPLY INTL INC NEW       | x | 2  | 4,316   |
| DENTSPLY INTL INC NEW       | x |    | 4,765   |
| DENTSPLY INTL INC NEW       | x | 3  |         |
| DENTSPLY INTL INC NEW       | x | 4  | 6,936   |
| DENTSPLY INTL INC NEW       | x | 4  | 46,504  |
| DENTSPLY INTL INC NEW       | x | 7  | 22,140  |
| DEUTSCHE TELEKOM AG         | x | 3  | 375     |
| DEUTSCHE TELEKOM AG         | x | 5  | 4,469   |
| DEUTSCHE TELEKOM AG         | x | 2  | 22,060  |
| DEUTSCHE TELEKOM AG         | x | 5  | 0       |
| DEVELOPERS DIVERSIFIED RLTY | x | 7  | 13,300  |
| DEVRY INC DEL               | x | 3  | 208,769 |
| DIAMOND FOODS INC           | x | 3  | 39,000  |
| DIAMONDROCK HOSPITALITY CO  | x | 3  | 263,820 |
| DIAMONDS TR                 | x | 2  | 815     |
| DIAMONDS TR                 | x | 5  | 1,110   |
| DIAMONDS TR                 | x | 10 | 4,300   |
| DIAMONDS TR                 | x | 3  | 18,000  |
| DIAMONDS TR                 | x |    | 19,100  |
| DIAMONDS TR                 | x | 3  | 25,831  |
| Diamonds Trust Series 1     | x | 3  | 0       |
| DIEBOLD INC                 | x | 7  | 10,060  |
| DIGENE CORP                 | x | 3  | 27,366  |
| DIGI INTL INC               | x |    | 0       |
| DIGI INTL INC               | x | 3  | 54,000  |
| DIME CMNTY BANCSHARES       | x | 3  | 71,076  |
| DIME CMNTY BANCSHARES       | x | 4  | 0       |
| DIODES INC                  | x | 3  | 37,762  |
| DIONEX CORP                 | x | 4  | 4,000   |
| DIONEX CORP                 | x | 3  | 26,068  |
| DISNEY WALT CO              | x | 1  | 200     |
| DISNEY WALT CO              | x | 3  | 270     |
| DISNEY WALT CO              | x |    | 1,600   |
| DISNEY WALT CO              | x | 3  | 3,800   |
| DISNEY WALT CO              | x |    | 0       |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| DISNEY WALT CO               | x | 3  | 5,980   |
| DISNEY WALT CO               | x | 5  | 9,590   |
| DISNEY WALT CO               | x | 10 | 10,940  |
| DISNEY WALT CO               | x | 5  | 11,400  |
| DISNEY WALT CO               | x | 5  | 0       |
| DISNEY WALT CO               | x | 3  | 15,330  |
| DISNEY WALT CO               | x | 3  | 15,952  |
| DISNEY WALT CO               | x | 3  | 24,500  |
| DISNEY WALT CO               | x |    | 40,400  |
| DISNEY WALT CO               | x | 2  | 42,628  |
| DISNEY WALT CO               | x | 3  | 51,638  |
| DISNEY WALT CO               | x | 5  | 0       |
| DISNEY WALT CO               | x | 4  | 78,134  |
| DISNEY WALT CO               | x | 3  | 293,556 |
| DISNEY WALT CO               | x | 4  | 288,637 |
| DISNEY WALT CO               | x | 7  | 394,180 |
| DOBSON COMMUNICATIONS CORP   | x |    | 0       |
| DOBSON COMMUNICATIONS CORP   | x | 3  | 637,092 |
| DR REDDYS LABS LTD           | x | 4  | 0       |
| DR REDDYS LABS LTD           | x | 2  | 540     |
| DR REDDYS LABS LTD           | x | 6  | 100,000 |
| DR REDDYS LABS LTD           | x | 3  | 123,501 |
| DR REDDYS LABS LTD           | x | 6  | 90,800  |
| DR REDDYS LABS LTD           | x | 8  |         |
| DR REDDYS LABS LTD           | x | 8  |         |
| DOLLAR FINL CORP             | x | 3  | 43,000  |
| DOLLAR GEN CORP              | x | 7  | 38,196  |
| DOLLAR THRIFTY AUTOMOTIVE GP | x | 3  | 83,927  |
| DOLLAR TREE STORES INC       | x | 7  | 10,640  |
| DOMTAR CORP                  | x | 3  | 13,000  |
| DONEGAL GROUP INC            | x | 3  | 27,000  |
| DONNELLEY R R & SONS CO      | x | 7  | 38,107  |
| DOUBLE-TAKE SOFTWARE INC     | x | 3  | 35,100  |
| DOVER CORP                   | x | 7  | 30,754  |
| DOVER DOWNS GAMING & ENTMT I | x | 3  | 46,493  |
| DOW CHEM CO                  | x | 2  | 2       |
| DOW CHEM CO                  | x | 3  | 250     |
| DOW CHEM CO                  | x |    | 0       |
| DOW CHEM CO                  | x | 3  | 0       |
| DOW CHEM CO                  | x | 3  | 1,050   |
| DOW CHEM CO                  | x | 5  | 0       |
| DOW CHEM CO                  | x | 5  | 0       |
| DOW CHEM CO                  | x | 3  | 2,000   |
| DOW CHEM CO                  | x | 3  | 4,953   |
| DOW CHEM CO                  | x | 5  | 6,715   |
| DOW CHEM CO                  | x |    | 7,711   |
| DOW CHEM CO                  | x |    | 9,200   |
| DOW CHEM CO                  | x | 6  | 19,000  |
| DOW CHEM CO                  | x | 3  | 26,500  |
| DOW CHEM CO                  | x | 2  | 27,252  |
| DOW CHEM CO                  | x | 3  | 28,193  |
| DOW CHEM CO                  | x | 4  | 95,055  |
| DOW CHEM CO                  | x | 4  | 58,642  |
| DOW CHEM CO                  | x | 7  | 161,959 |
| DOW JONES & CO INC           | x | 3  | 10,052  |
| DRESS BARN INC               | x | 3  | 46,299  |
| DRUGSTORE COM INC            | x | 3  | 171,000 |
| DU PONT E I DE NEMOURS & CO  | x | 1  | 500     |
| DU PONT E I DE NEMOURS & CO  | x |    | 3,000   |
| DU PONT E I DE NEMOURS & CO  | x | 2  | 3,590   |
| DU PONT E I DE NEMOURS & CO  | x | 3  | 2,100   |
| DU PONT E I DE NEMOURS & CO  | x | 5  | 4,595   |

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|                             |   |   |         |
|-----------------------------|---|---|---------|
| DU PONT E I DE NEMOURS & CO | x | 5 | 0       |
| DU PONT E I DE NEMOURS & CO | x | 5 | 7,500   |
| DU PONT E I DE NEMOURS & CO | x | 3 | 16,030  |
| DU PONT E I DE NEMOURS & CO | x | 3 | 16,895  |
| DU PONT E I DE NEMOURS & CO | x | 6 | 17,900  |
| DU PONT E I DE NEMOURS & CO | x |   | 22,700  |
| DU PONT E I DE NEMOURS & CO | x | 5 | 0       |
| DU PONT E I DE NEMOURS & CO | x | 2 | 33,740  |
| DU PONT E I DE NEMOURS & CO | x | 3 | 61,293  |
| DU PONT E I DE NEMOURS & CO | x | 4 | 85,901  |
| DU PONT E I DE NEMOURS & CO | x | 4 | 55,105  |
| DU PONT E I DE NEMOURS & CO | x | 7 | 153,597 |
| DUKE REALTY CORP            | x | 7 | 15,460  |
| DURECT CORP                 | x | 3 | 65,000  |
| DYCOM INDS INC              | x | 3 | 77,245  |
| DYNAMIC MATLS CORP          | x | 3 | 30,272  |
| EGL INC                     | x | 3 | 129,247 |
| E M C CORP MASS             | x | 1 | 142     |
| E M C CORP MASS             | x | 3 | 0       |
| E M C CORP MASS             | x | 3 | 1,400   |
| E M C CORP MASS             | x | 3 | 2,300   |
| E M C CORP MASS             | x | 3 | 2,100   |
| E M C CORP MASS             | x |   | 8,900   |
| E M C CORP MASS             | x | 5 | 19,500  |
| E M C CORP MASS             | x | 2 | 23,014  |
| E M C CORP MASS             | x | 4 | 25,926  |
| E M C CORP MASS             | x | 3 | 47,812  |
| E M C CORP MASS             | x |   | 59,800  |
| E M C CORP MASS             | x | 5 | 85,230  |
| E M C CORP MASS             | x | 5 | 0       |
| E M C CORP MASS             | x | 4 | 112,646 |
| E M C CORP MASS             | x | 7 | 398,810 |
| EMC INS GROUP INC           | x | 3 | 11,005  |
| E ON AG                     | x | 2 | 950     |
| E ON AG                     | x |   | 2,550   |
| E ON AG                     | x | 2 | 72,976  |
| E TRADE FINANCIAL CORP      | x | 2 | 1,595   |
| E TRADE FINANCIAL CORP      | x | 4 | 2,500   |
| E TRADE FINANCIAL CORP      | x | 4 | 12,000  |
| E TRADE FINANCIAL CORP      | x | 6 | 47,700  |
| E TRADE FINANCIAL CORP      | x | 7 | 71,958  |
| EAGLE TEST SYS INC          | x | 3 | 34,498  |
| EARTHLINK INC               | x | 3 | 233,816 |
| EASTERN CO                  | x | 4 | 0       |
| EASTGROUP PPTY INC          | x | 3 | 53,076  |
| EASTMAN CHEM CO             | x | 3 | 100     |
| EASTMAN CHEM CO             | x | 3 | 400     |
| EASTMAN CHEM CO             | x | 4 | 6,083   |
| EASTMAN CHEM CO             | x | 4 | 4,034   |
| EASTMAN CHEM CO             | x | 7 | 15,721  |
| EASTMAN KODAK CO            | x | 3 | 0       |
| EASTMAN KODAK CO            | x | 3 | 300     |
| EASTMAN KODAK CO            | x | 4 | 838     |
| EASTMAN KODAK CO            | x | 5 | 1,100   |
| EASTMAN KODAK CO            | x | 5 | 0       |
| EASTMAN KODAK CO            | x | 2 | 7,473   |
| EASTMAN KODAK CO            | x | 4 | 700     |
| EASTMAN KODAK CO            | x | 6 | 24,100  |
| EASTMAN KODAK CO            | x | 7 | 46,797  |
| EATON CORP                  | x | 3 | 400     |
| EATON CORP                  | x | 3 | 950     |
| EATON CORP                  | x | 4 | 1,160   |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| EATON CORP                  | x | 5  | 0       |
| EATON CORP                  | x | 5  | 1,975   |
| EATON CORP                  | x | 3  | 2,930   |
| EATON CORP                  | x | 3  | 6,800   |
| EATON CORP                  | x | 3  | 5,984   |
| EATON CORP                  | x | 4  | 15,201  |
| EATON CORP                  | x | 2  | 53,440  |
| EATON CORP                  | x | 7  | 22,838  |
| EBAY INC                    | x | 5  | 530     |
| EBAY INC                    | x | 3  | 600     |
| EBAY INC                    | x |    | 500     |
| EBAY INC                    | x | 10 | 1,600   |
| EBAY INC                    | x | 5  | 0       |
| EBAY INC                    | x | 5  | 0       |
| EBAY INC                    | x | 3  | 9,600   |
| EBAY INC                    | x | 2  | 9,770   |
| EBAY INC                    | x | 3  | 11,168  |
| EBAY INC                    | x | 5  | 28,985  |
| EBAY INC                    | x | 6  | 46,600  |
| EBAY INC                    | x | 4  | 1,890   |
| EBAY INC                    | x | 3  | 82,057  |
| EBAY INC                    | x | 7  | 181,199 |
| ECHOSTAR COMMUNICATIONS NEW | x | 7  | 23,890  |
| ECLIPSYS CORP               | x | 3  | 96,949  |
| ECOLAB INC                  | x | 2  | 54      |
| ECOLAB INC                  | x | 5  | 179     |
| ECOLAB INC                  | x |    | 3,000   |
| ECOLAB INC                  | x | 3  | 7,100   |
| ECOLAB INC                  | x | 4  | 27,283  |
| ECOLAB INC                  | x | 4  | 27,242  |
| ECOLAB INC                  | x | 7  | 38,350  |
| EDGE PETE CORP DEL          | x | 3  | 99,000  |
| EDISON INTL                 | x | 2  | 200     |
| EDISON INTL                 | x | 4  | 0       |
| EDISON INTL                 | x | 7  | 54,947  |
| EL PASO ELEC CO             | x |    | 0       |
| EL PASO ELEC CO             | x | 3  | 60,279  |
| ELAN PLC                    | x | 4  | 400     |
| ELAN PLC                    | x | 2  | 2,000   |
| ELAN PLC                    | x | 5  | 4,000   |
| ELAN PLC                    | x | 3  | 5,500   |
| ELECTRO ENERGY INC          | x | 3  | 24,953  |
| ELECTRO RENT CORP           | x | 3  | 63,000  |
| ELECTRO SCIENTIFIC INDS     | x | 3  | 55,379  |
| ELECTRONIC ARTS INC         | x | 3  | 0       |
| ELECTRONIC ARTS INC         | x |    | 0       |
| ELECTRONIC ARTS INC         | x | 5  | 650     |
| ELECTRONIC ARTS INC         | x | 5  | 790     |
| ELECTRONIC ARTS INC         | x | 4  | 675     |
| ELECTRONIC ARTS INC         | x | 2  | 1,545   |
| ELECTRONIC ARTS INC         | x | 5  | 0       |
| ELECTRONIC ARTS INC         | x | 3  | 10,000  |
| ELECTRONIC ARTS INC         | x | 6  | 23,600  |
| ELECTRONIC ARTS INC         | x | 4  | 21,588  |
| ELECTRONIC ARTS INC         | x | 7  | 68,551  |
| ELECTRONIC DATA SYS NEW     | x | 1  | 142     |
| ELECTRONIC DATA SYS NEW     | x | 5  | 425     |
| ELECTRONIC DATA SYS NEW     | x | 4  | 0       |
| ELECTRONIC DATA SYS NEW     | x | 5  | 0       |
| ELECTRONIC DATA SYS NEW     | x | 3  | 2,800   |
| ELECTRONIC DATA SYS NEW     | x | 2  | 6,572   |
| ELECTRONIC DATA SYS NEW     | x |    | 9,300   |

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|                             |   |   |         |
|-----------------------------|---|---|---------|
| ELECTRONIC DATA SYS NEW     | x | 6 | 14,800  |
| ELECTRONIC DATA SYS NEW     | x | 7 | 83,933  |
| ELLIS PERRY INTL INC        | x | 3 | 46,694  |
| EMERSON ELEC CO             | x |   | 0       |
| EMERSON ELEC CO             | x | 5 | 0       |
| EMERSON ELEC CO             | x |   | 6,500   |
| EMERSON ELEC CO             | x | 5 | 7,000   |
| EMERSON ELEC CO             | x | 3 | 7,690   |
| EMERSON ELEC CO             | x | 2 | 14,642  |
| EMERSON ELEC CO             | x | 3 | 15,436  |
| EMERSON ELEC CO             | x | 3 | 22,298  |
| EMERSON ELEC CO             | x | 4 | 40,100  |
| EMERSON ELEC CO             | x | 4 | 59,264  |
| EMERSON ELEC CO             | x | 7 | 76,009  |
| EMMIS COMMUNICATIONS CORP   | x | 3 | 90,588  |
| EMPIRE DIST ELEC CO         | x | 3 | 113,000 |
| EMPLOYERS HOLDINGS INC      | x |   | 0       |
| EMPLOYERS HOLDINGS INC      | x | 3 | 229,615 |
| EMULEX CORP                 | x | 3 | 205,679 |
| ENCANA CORP                 | x | 4 | 100     |
| ENCANA CORP                 | x | 3 | 0       |
| ENCANA CORP                 | x | 2 | 1,550   |
| ENCANA CORP                 | x | 4 | 0       |
| ENCANA CORP                 | x | 3 | 6,400   |
| ENCANA CORP                 | x | 5 | 48,051  |
| ENCANA CORP                 | x | 3 | 155,665 |
| ENCANA CORP                 | x | 2 | 181,119 |
| ENERGYSOUTH INC             | x | 3 | 21,000  |
| ENNIS INC                   | x | 3 | 100,819 |
| ENTERPRISE PRODS PARTNERS L | x | 4 | 3,620   |
| ENTERPRISE PRODS PARTNERS L | x | 2 | 191,665 |
| ENZON PHARMACEUTICALS INC   | x | 3 | 132,000 |
| ENZO BIOCHEM INC            | x | 3 | 125,000 |
| EQUIFAX INC                 | x | 4 | 58      |
| EQUIFAX INC                 | x | 3 | 76,629  |
| EQUIFAX INC                 | x | 3 | 99,188  |
| EQUIFAX INC                 | x | 7 | 19,036  |
| EQUITABLE RES INC           | x | 7 | 11,600  |
| EQUITY INNS INC             | x | 3 | 56,152  |
| EQUITY ONE                  | x | 3 | 11,361  |
| ERICSSON L M TEL CO         | x | 2 | 412     |
| ERICSSON L M TEL CO         | x | 5 | 1,020   |
| ERICSSON L M TEL CO         | x | 3 | 0       |
| ERICSSON L M TEL CO         | x | 5 | 0       |
| ERICSSON L M TEL CO         | x | 3 | 5,000   |
| ERICSSON L M TEL CO         | x | 2 | 15,106  |
| ERICSSON L M TEL CO         | x | 3 | 0       |
| ERICSSON L M TEL CO         | x | 4 | 3,545   |
| ERICSSON L M TEL CO         | x | 3 | 72,000  |
| ESCHELON TELECOM INC        | x | 3 | 40,045  |
| ESCO TECHNOLOGIES INC       | x | 3 | 98,228  |
| ESPEED INC                  | x | 3 | 87,940  |
| ESTERLINE TECHNOLOGIES CORP | x | 3 | 108,753 |
| ETHAN ALLEN INTERIORS INC   | x |   | 3,005   |
| ETHAN ALLEN INTERIORS INC   | x | 3 | 82,245  |
| EURONET WORLDWIDE INC       | x | 3 | 15,009  |
| EXAR CORP                   | x |   | 0       |
| EXAR CORP                   | x | 3 | 111,900 |
| EXLSERVICE HOLDINGS INC     | x | 3 | 24,699  |
| EXPEDITORS INTL WASH INC    | x | 4 | 0       |
| EXPEDITORS INTL WASH INC    | x | 5 | 0       |
| EXPEDITORS INTL WASH INC    | x |   | 6,000   |



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|                              |   |    |         |
|------------------------------|---|----|---------|
| EXPEDITORS INTL WASH INC     | x | 6  | 32,300  |
| EXPEDITORS INTL WASH INC     | x | 7  | 22,180  |
| EXPRESS SCRIPTS INC          | x | 2  | 120     |
| EXPRESS SCRIPTS INC          | x | 4  | 3,516   |
| EXPRESS SCRIPTS INC          | x | 10 | 8,640   |
| EXPRESS SCRIPTS INC          | x | 3  | 125,399 |
| EXPRESS SCRIPTS INC          | x | 4  | 150,272 |
| EXPRESS SCRIPTS INC          | x | 7  | 23,329  |
| EZCORP INC                   | x | 3  | 152,082 |
| FLIR SYS INC                 | x | 5  | 165     |
| FLIR SYS INC                 | x | 3  | 88,609  |
| FNB CORP PA                  | x | 3  | 134,000 |
| FPL GROUP INC                | x | 5  | 0       |
| FPL GROUP INC                | x |    | 3,500   |
| FPL GROUP INC                | x | 3  | 6,500   |
| FPL GROUP INC                | x | 4  | 7,981   |
| FPL GROUP INC                | x | 4  | 7,280   |
| FPL GROUP INC                | x | 3  | 40,182  |
| FPL GROUP INC                | x | 7  | 67,483  |
| FTI CONSULTING INC           | x |    | 0       |
| FTI CONSULTING INC           | x | 3  | 130,766 |
| FAIR ISAAC CORP              | x | 4  | 123     |
| FAIR ISAAC CORP              | x | 2  | 400     |
| FAIR ISAAC CORP              | x |    | 1,535   |
| FAIR ISAAC CORP              | x | 3  | 12,000  |
| FAIRPOINT COMMUNICATIONS INC | x | 3  | 84,681  |
| FALCONSTOR SOFTWARE INC      | x | 3  | 158,752 |
| FAMILY DLR STORES INC        | x | 6  | 16,400  |
| FAMILY DLR STORES INC        | x | 7  | 24,782  |
| FASTENAL CO                  | x | 7  | 14,220  |
| FEDERAL AGRIC MTG CORP       | x | 3  | 39,000  |
| FEDERAL HOME LN MTG CORP     | x | 3  | 0       |
| FEDERAL HOME LN MTG CORP     | x | 3  | 200     |
| FEDERAL HOME LN MTG CORP     | x | 5  | 240     |
| FEDERAL HOME LN MTG CORP     | x | 4  | 400     |
| FEDERAL HOME LN MTG CORP     | x | 3  | 1,800   |
| FEDERAL HOME LN MTG CORP     | x |    | 0       |
| FEDERAL HOME LN MTG CORP     | x | 5  | 0       |
| FEDERAL HOME LN MTG CORP     | x | 3  | 6,246   |
| FEDERAL HOME LN MTG CORP     | x | 3  | 6,291   |
| FEDERAL HOME LN MTG CORP     | x | 5  | 0       |
| FEDERAL HOME LN MTG CORP     | x | 2  | 13,839  |
| FEDERAL HOME LN MTG CORP     | x | 3  | 20,100  |
| FEDERAL HOME LN MTG CORP     | x | 4  | 7,450   |
| FEDERAL HOME LN MTG CORP     | x | 7  | 110,735 |
| FEDERAL NATL MTG ASSN        | x | 2  | 1       |
| FEDERAL NATL MTG ASSN        | x |    | 14      |
| FEDERAL NATL MTG ASSN        | x |    | 0       |
| FEDERAL NATL MTG ASSN        | x | 3  | 0       |
| FEDERAL NATL MTG ASSN        | x | 3  | 260     |
| FEDERAL NATL MTG ASSN        | x | 5  | 0       |
| FEDERAL NATL MTG ASSN        | x | 4  | 2,400   |
| FEDERAL NATL MTG ASSN        | x | 3  | 7,635   |
| FEDERAL NATL MTG ASSN        | x | 3  | 16,000  |
| FEDERAL NATL MTG ASSN        | x | 6  | 17,300  |
| FEDERAL NATL MTG ASSN        | x | 2  | 29,500  |
| FEDERAL NATL MTG ASSN        | x | 4  | 11,468  |
| FEDERAL NATL MTG ASSN        | x | 7  | 155,359 |
| FEDERAL SIGNAL CORP          | x | 3  | 71,000  |
| FEDERATED INVS INC PA        | x | 7  | 11,021  |
| FERRO CORP                   | x | 3  | 102,014 |
| FIFTH THIRD BANCORP          | x | 5  | 720     |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| FIFTH THIRD BANCORP          | x | 5  | 0       |
| FIFTH THIRD BANCORP          | x | 10 | 5,500   |
| FIFTH THIRD BANCORP          | x | 4  | 4,430   |
| FIFTH THIRD BANCORP          | x | 2  | 15,770  |
| FIFTH THIRD BANCORP          | x | 6  | 17,700  |
| FIFTH THIRD BANCORP          | x | 4  | 142,302 |
| FIFTH THIRD BANCORP          | x | 7  | 85,035  |
| FINANCIAL FED CORP           | x |    | 0       |
| FINANCIAL FED CORP           | x | 4  | 172     |
| FINANCIAL FED CORP           | x | 3  | 88,269  |
| FINISH LINE INC              | x | 3  | 85,828  |
| FIRST AMERN CORP CALIF       | x | 7  | 11,940  |
| FIRST BANCORP P R            | x | 5  | 1,250   |
| FIRST BANCORP P R            | x | 3  | 230,000 |
| FIRST BANCORP N C            | x | 3  | 20,000  |
| FIRST BUSEY CORP             | x | 3  | 15,000  |
| FIRST CHARTER CORP           | x | 4  | 1,000   |
| FIRST CHARTER CORP           | x | 3  | 88,000  |
| FIRST COMWLTH FINL CORP PA   | x | 3  | 164,700 |
| FIRST DATA CORP              | x | 2  | 1       |
| FIRST DATA CORP              | x | 2  | 150     |
| FIRST DATA CORP              | x |    | 0       |
| FIRST DATA CORP              | x | 5  | 1,095   |
| FIRST DATA CORP              | x | 3  | 1,670   |
| FIRST DATA CORP              | x | 4  | 2,900   |
| FIRST DATA CORP              | x | 3  | 6,275   |
| FIRST DATA CORP              | x | 4  | 11,420  |
| FIRST DATA CORP              | x | 7  | 120,338 |
| FIRST FINL BANCORP OH        | x | 3  | 72,000  |
| FIRST FINL CORP IND          | x | 3  | 13,000  |
| FIRST FINL HLDGS INC         | x | 3  | 25,000  |
| FIRST HORIZON NATL CORP      | x | 4  | 4,860   |
| FIRST HORIZON NATL CORP      | x | 4  | 5,800   |
| FIRST HORIZON NATL CORP      | x | 7  | 18,896  |
| FIRST MERCHANTS CORP         | x | 3  | 39,000  |
| FIRST MERCURY FINANCIAL CORP | x | 3  | 47,885  |
| FIRST MIDWEST BANCORP DEL    | x |    | 0       |
| FIRST MIDWEST BANCORP DEL    | x | 3  | 166,665 |
| FIRST REP BK SAN FRANCISCO   | x | 3  | 79,377  |
| FIRST ST BANCORPORATION      | x | 3  | 44,432  |
| 1ST SOURCE CORP              | x | 3  | 35,000  |
| FISERV INC                   | x | 5  | 0       |
| FISERV INC                   | x | 2  | 26,424  |
| FISERV INC                   | x | 7  | 29,690  |
| FIRSTMERIT CORP              | x | 3  | 295,194 |
| FLAGSTAR BANCORP INC         | x | 3  | 92,212  |
| FIRSTENERGY CORP             | x | 7  | 53,630  |
| FLANDERS CORP                | x | 3  | 33,000  |
| FLEETWOOD ENTERPRISES INC    | x | 3  | 274,587 |
| FLORIDA EAST COAST INDS      | x | 3  | 82,000  |
| FLUOR CORP NEW               | x | 7  | 12,761  |
| FLOWERS FOODS INC            | x | 3  | 150,608 |
| FLUSHING FINL CORP           | x | 3  | 50,000  |
| FLUSHING FINL CORP           | x | 4  | 0       |
| FOOT LOCKER INC              | x | 7  | 13,500  |
| FORD MTR CO DEL              | x | 4  | 250     |
| FORD MTR CO DEL              | x | 3  | 0       |
| FORD MTR CO DEL              | x | 3  | 860     |
| FORD MTR CO DEL              | x | 3  | 8,000   |
| FORD MTR CO DEL              | x | 5  | 0       |
| FORD MTR CO DEL              | x | 3  | 3,700   |
| FORD MTR CO DEL              | x | 2  | 26,444  |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| FORD MTR CO DEL              | x | 5 | 34,970  |
| FORD MTR CO DEL              | x | 7 | 305,975 |
| FORDING CDN COAL TR          | x | 5 | 405     |
| FORDING CDN COAL TR          | x | 2 | 11,869  |
| FOREST LABS INC              | x | 7 | 51,166  |
| FORMFACTOR INC               | x | 3 | 44,070  |
| FORRESTER RESH INC           | x | 3 | 42,994  |
| FORTUNE BRANDS INC           | x | 7 | 23,528  |
| FORWARD AIR CORP             | x | 4 | 165     |
| FORWARD AIR CORP             | x | 2 | 4,790   |
| FORWARD AIR CORP             | x | 3 | 78,150  |
| FOSSIL INC                   | x | 3 | 18,470  |
| FOSTER L B CO                | x | 3 | 15,000  |
| FRANKLIN BK CORP DEL         | x | 3 | 103,916 |
| FRANKLIN ELEC INC            | x | 4 | 0       |
| FRANKLIN ELEC INC            | x | 3 | 63,000  |
| FRANKLIN RES INC             | x | 5 | 160     |
| FRANKLIN RES INC             | x | 5 | 0       |
| FRANKLIN RES INC             | x | 3 | 13,500  |
| FRANKLIN RES INC             | x | 6 | 14,300  |
| FRANKLIN RES INC             | x | 4 | 75      |
| FRANKLIN RES INC             | x | 3 | 59,258  |
| FRANKLIN RES INC             | x | 7 | 29,145  |
| FREDS INC                    | x | 3 | 113,295 |
| FREIGHTCAR AMER INC          | x | 3 | 32,921  |
| FRIEDMAN BILLINGS RAMSEY GRO | x | 7 | 12,500  |
| FUEL TECH INC                | x | 3 | 0       |
| FUEL TECH INC                | x | 3 | 210,700 |
| FULLER H B CO                | x | 3 | 114,990 |
| FULTON FINL CORP PA          | x | 7 | 18,395  |
| FURNITURE BRANDS INTL INC    | x |   | 0       |
| FURNITURE BRANDS INTL INC    | x | 3 | 50,800  |
| FURNITURE BRANDS INTL INC    | x | 3 |         |
| G & K SVCS INC               | x | 3 | 63,000  |
| GAMCO INVESTORS INC          | x | 3 | 21,272  |
| GAFISA S A                   | x |   | 0       |
| GAFISA S A                   | x | 5 | 0       |
| GAFISA S A                   | x | 3 | 4,437   |
| GAFISA S A                   | x | 2 | 14,500  |
| GAFISA S A                   | x |   | 21,000  |
| GALLAGHER ARTHUR J & CO      | x | 7 | 11,330  |
| GANNETT INC                  | x | 2 | 1       |
| GANNETT INC                  | x |   | 0       |
| GANNETT INC                  | x | 5 | 0       |
| GANNETT INC                  | x | 5 | 690     |
| GANNETT INC                  | x | 3 | 3,200   |
| GANNETT INC                  | x | 4 | 3,550   |
| GANNETT INC                  | x | 2 | 7,480   |
| GANNETT INC                  | x | 6 | 11,000  |
| GANNETT INC                  | x | 4 | 8,398   |
| GANNETT INC                  | x | 7 | 36,825  |
| GAP INC DEL                  | x | 2 | 1       |
| GAP INC DEL                  | x | 2 | 679     |
| GAP INC DEL                  | x |   | 3,700   |
| GAP INC DEL                  | x | 4 | 290     |
| GAP INC DEL                  | x | 5 | 16,000  |
| GAP INC DEL                  | x | 6 | 33,200  |
| GAP INC DEL                  | x | 3 |         |
| GAP INC DEL                  | x | 7 | 98,304  |
| GARTNER INC                  | x | 3 | 225,084 |
| GATEHOUSE MEDIA INC          | x | 3 | 67,333  |
| GATEWAY INC                  | x | 1 | 130     |

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|                          |   |    |           |
|--------------------------|---|----|-----------|
| GATEWAY INC              | x | 5  | 3,535     |
| GATEWAY INC              | x | 2  | 4,700     |
| GATEWAY INC              | x | 3  | 1,094,000 |
| GAYLORD ENTMT CO NEW     | x | 5  | 121       |
| GAYLORD ENTMT CO NEW     | x | 3  | 70,267    |
| GEHL CO                  | x | 3  | 44,955    |
| GEHL CO                  | x | 3  | 4,400     |
| GENCORP INC              | x | 3  | 213,000   |
| GENENTECH INC            | x | 2  | 200       |
| GENENTECH INC            | x |    | 0         |
| GENENTECH INC            | x |    | 500       |
| GENENTECH INC            | x | 5  | 0         |
| GENENTECH INC            | x | 3  | 1,400     |
| GENENTECH INC            | x | 3  | 1,900     |
| GENENTECH INC            | x |    | 3,100     |
| GENENTECH INC            | x | 10 | 3,250     |
| GENENTECH INC            | x | 4  | 5,947     |
| GENENTECH INC            | x | 3  | 4,642     |
| GENENTECH INC            | x | 5  | 12,418    |
| GENENTECH INC            | x | 3  | 15,300    |
| GENENTECH INC            | x | 6  | 23,800    |
| GENENTECH INC            | x | 4  | 68,480    |
| GENENTECH INC            | x | 7  | 46,040    |
| GENERAL DYNAMICS CORP    | x | 7  | 65,711    |
| GENERAL ELECTRIC CO      | x | 1  | 115       |
| GENERAL ELECTRIC CO      | x | 3  | 550       |
| GENERAL ELECTRIC CO      | x |    | 10,000    |
| GENERAL ELECTRIC CO      | x | 10 | 15,712    |
| GENERAL ELECTRIC CO      | x | 3  | 16,772    |
| GENERAL ELECTRIC CO      | x |    | 20,500    |
| GENERAL ELECTRIC CO      | x | 5  | 0         |
| GENERAL ELECTRIC CO      | x | 5  | 24,300    |
| GENERAL ELECTRIC CO      | x | 3  | 24,320    |
| GENERAL ELECTRIC CO      | x | 5  | 0         |
| GENERAL ELECTRIC CO      | x | 3  | 43,677    |
| GENERAL ELECTRIC CO      | x |    | 50,900    |
| GENERAL ELECTRIC CO      | x | 3  | 41,317    |
| GENERAL ELECTRIC CO      | x | 5  | 0         |
| GENERAL ELECTRIC CO      | x | 3  | 135,522   |
| GENERAL ELECTRIC CO      | x | 3  | 108,916   |
| GENERAL ELECTRIC CO      | x | 2  | 140,160   |
| GENERAL ELECTRIC CO      | x | 2  | 196,249   |
| GENERAL ELECTRIC CO      | x | 3  | 200,608   |
| GENERAL ELECTRIC CO      | x | 5  | 201,378   |
| GENERAL ELECTRIC CO      | x | 6  | 212,000   |
| GENERAL ELECTRIC CO      | x | 3  | 505,936   |
| GENERAL ELECTRIC CO      | x | 3  | 638,452   |
| GENERAL ELECTRIC CO      | x | 4  | 896,360   |
| GENERAL ELECTRIC CO      | x | 4  | 497,186   |
| GENERAL ELECTRIC CO      | x | 7  | 1,659,914 |
| GENERAL GROWTH PPTYS INC | x | 7  | 28,332    |
| GENERAL MLS INC          | x | 5  | 180       |
| GENERAL MLS INC          | x | 3  | 2,000     |
| GENERAL MLS INC          | x | 4  | 3,516     |
| GENERAL MLS INC          | x | 3  | 9,700     |
| GENERAL MLS INC          | x | 3  | 15,895    |
| GENERAL MLS INC          | x | 4  | 49,575    |
| GENERAL MLS INC          | x | 2  | 138,379   |
| GENERAL MLS INC          | x | 7  | 54,219    |
| GENERAL MTRS CORP        | x | 1  | 105       |
| GENERAL MTRS CORP        | x | 5  | 0         |
| GENERAL MTRS CORP        | x | 5  | 1,240     |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| GENERAL MTRS CORP            | x | 3 | 1,660   |
| GENERAL MTRS CORP            | x | 5 | 0       |
| GENERAL MTRS CORP            | x | 4 | 2,935   |
| GENERAL MTRS CORP            | x | 2 | 15,444  |
| GENERAL MTRS CORP            | x | 3 | 85,850  |
| GENERAL MTRS CORP            | x | 7 | 109,856 |
| GENESCO INC                  | x | 3 | 39,816  |
| GENESEEE & WYO INC           | x | 3 | 105,170 |
| GENTEX CORP                  | x | 7 | 20,110  |
| GENLYTE GROUP INC            | x |   | 4,224   |
| GENLYTE GROUP INC            | x | 3 | 20,520  |
| GENUINE PARTS CO             | x | 3 | 13,000  |
| GENUINE PARTS CO             | x | 2 | 22,565  |
| GENUINE PARTS CO             | x | 7 | 28,159  |
| GENZYME CORP                 | x |   | 0       |
| GENZYME CORP                 | x | 2 | 595     |
| GENZYME CORP                 | x |   | 1,700   |
| GENZYME CORP                 | x | 3 | 4,663   |
| GENZYME CORP                 | x | 4 | 235     |
| GENZYME CORP                 | x | 7 | 43,596  |
| GEORGIA GULF CORP            | x | 5 | 425     |
| GEORGIA GULF CORP            | x | 3 | 94,218  |
| GERDAU S A                   | x | 5 | 0       |
| GERDAU S A                   | x |   | 5,000   |
| GERDAU S A                   | x | 3 | 0       |
| GERDAU S A                   | x | 3 | 51,409  |
| GERDAU S A                   | x | 7 | 58,700  |
| GERON CORP                   | x | 3 | 153,545 |
| GETTY RLTY CORP NEW          | x | 3 | 48,000  |
| GEVITY HR INC                | x | 3 | 68,665  |
| GIBRALTAR INDS INC           | x | 4 | 100     |
| GIBRALTAR INDS INC           | x | 4 | 100     |
| GIBRALTAR INDS INC           | x | 3 | 86,461  |
| GILEAD SCIENCES INC          | x | 5 | 0       |
| GILEAD SCIENCES INC          | x | 2 | 380     |
| GILEAD SCIENCES INC          | x | 5 | 750     |
| GILEAD SCIENCES INC          | x | 3 | 800     |
| GILEAD SCIENCES INC          | x | 5 | 0       |
| GILEAD SCIENCES INC          | x | 4 | 1,702   |
| GILEAD SCIENCES INC          | x |   | 4,000   |
| GILEAD SCIENCES INC          | x | 3 | 8,150   |
| GILEAD SCIENCES INC          | x | 3 | 40,400  |
| GILEAD SCIENCES INC          | x | 6 | 72,600  |
| GILEAD SCIENCES INC          | x | 3 | 276,280 |
| GILEAD SCIENCES INC          | x | 7 | 72,248  |
| GILDAN ACTIVEWEAR INC        | x | 2 | 22,475  |
| GLATFELTER                   | x | 2 | 31,390  |
| GLATFELTER                   | x | 3 | 117,972 |
| GLOBAL CASH ACCESS HLDGS INC | x | 3 | 69,809  |
| GOLDCORP INC NEW             | x | 5 | 0       |
| GOLDCORP INC NEW             | x | 3 | 1,700   |
| GOLDCORP INC NEW             | x | 2 | 1,907   |
| GOLDCORP INC NEW             | x | 3 | 0       |
| GOLDCORP INC NEW             | x | 2 | 61,954  |
| GOODRICH CORP                | x | 4 | 0       |
| GOODRICH CORP                | x | 7 | 17,961  |
| GOODRICH PETE CORP           | x |   | 0       |
| GOODRICH PETE CORP           | x | 3 | 2,200   |
| GOODRICH PETE CORP           | x | 3 | 51,578  |
| GOODYEAR TIRE & RUBR CO      | x | 7 | 10,203  |
| GORMAN RUPP CO               | x | 4 | 0       |
| GORMAN RUPP CO               | x | 3 | 24,000  |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| GRAFTECH INTL LTD            | x | 3 | 226,289 |
| GRAINGER W W INC             | x | 2 | 28,720  |
| GRAINGER W W INC             | x | 3 | 52,401  |
| GRAINGER W W INC             | x | 7 | 11,655  |
| GRAMERCY CAP CORP            | x | 3 | 52,763  |
| GRANITE CONSTR INC           | x | 3 | 73,800  |
| GRAPHIC PACKAGING CORP DEL   | x | 3 | 120,000 |
| GRAY TELEVISION INC          | x | 3 | 135,232 |
| GREAT AMERN FINL RES INC     | x | 3 | 18,000  |
| GREAT LAKES BANCORP INC NEW  | x | 4 | 76,611  |
| GREAT WOLF RESORTS INC       | x | 3 | 114,893 |
| GREATER BAY BANCORP          | x | 3 | 163,109 |
| GREIF INC                    | x | 3 | 107,993 |
| GREY WOLF INC                | x | 2 | 2,800   |
| GREY WOLF INC                | x | 3 | 257,837 |
| GRIFFON CORP                 | x | 3 | 56,853  |
| GROUP 1 AUTOMOTIVE INC       | x | 3 | 35,681  |
| GROUPE DANONE                | x | 5 | 5,400   |
| GROUPE DANONE                | x | 2 | 16,935  |
| GRUPO AEROPORTUARIO DEL PAC  | x | 7 | 79,302  |
| GUESS INC                    | x | 2 | 200     |
| GUESS INC                    | x | 3 | 97,642  |
| GUIDANCE SOFTWARE INC        | x | 3 | 13,909  |
| GUITAR CTR MGMT INC          | x | 3 | 12,779  |
| GULF ISLAND FABRICATION INC  | x | 3 | 42,925  |
| GULFMARK OFFSHORE INC        | x | 3 | 37,191  |
| GULFPORT ENERGY CORP         | x | 3 | 58,522  |
| GYMBOREE CORP                | x |   | 700     |
| GYMBOREE CORP                | x | 3 | 116,365 |
| GYRODYNE CO AMER INC         | x | 4 | 0       |
| H & E EQUIPMENT SERVICES INC | x | 3 | 49,143  |
| HSBC HLDGS PLC               | x | 3 | 0       |
| HSBC HLDGS PLC               | x | 2 | 889     |
| HSBC HLDGS PLC               | x |   | 1,100   |
| HSBC HLDGS PLC               | x | 4 | 2,578   |
| HSBC HLDGS PLC               | x | 3 | 2,863   |
| HSBC HLDGS PLC               | x | 5 | 0       |
| HSBC HLDGS PLC               | x | 2 | 36,478  |
| HSBC HLDGS PLC               | x | 5 | 42,409  |
| HSBC HLDGS PLC               | x | 4 | 55,666  |
| HSBC HLDGS PLC               | x |   | 6,000   |
| HSBC HLDGS PLC               | x | 3 | 0       |
| HSBC HLDGS PLC               | x | 9 |         |
| HSBC HLDGS PLC               | x | 5 | 94,000  |
| HAEMONETICS CORP             | x |   | 0       |
| HAEMONETICS CORP             | x | 3 | 51,105  |
| HAIN CELESTIAL GROUP INC     | x | 3 | 59,187  |
| HALLIBURTON CO               | x | 3 | 600     |
| HALLIBURTON CO               | x | 3 | 1,400   |
| HALLIBURTON CO               | x | 2 | 1,500   |
| HALLIBURTON CO               | x |   | 1,800   |
| HALLIBURTON CO               | x |   | 2,000   |
| HALLIBURTON CO               | x | 3 | 3,000   |
| HALLIBURTON CO               | x | 3 | 16,000  |
| HALLIBURTON CO               | x | 4 | 78      |
| HALLIBURTON CO               | x | 5 | 44,790  |
| HALLIBURTON CO               | x | 3 | 93,175  |
| HALLIBURTON CO               | x | 7 | 163,545 |
| HANCOCK HLDG CO              | x | 3 | 101,271 |
| HANMI FINL CORP              | x | 3 | 125,290 |
| HANOVER COMPRESSOR CO        | x | 3 | 188,593 |
| HANSEN NAT CORP              | x | 5 | 136     |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| HANSEN NAT CORP              | x | 4 | 0       |
| HANSEN NAT CORP              | x | 2 | 38,760  |
| HANSEN NAT CORP              | x | 3 | 47,600  |
| HANSEN NAT CORP              | x | 3 | 50,000  |
| HARLEY DAVIDSON INC          | x | 5 | 160     |
| HARLEY DAVIDSON INC          | x | 5 | 280     |
| HARLEY DAVIDSON INC          | x | 3 | 300     |
| HARLEY DAVIDSON INC          | x | 5 | 0       |
| HARLEY DAVIDSON INC          | x | 2 | 465     |
| HARLEY DAVIDSON INC          | x |   | 600     |
| HARLEY DAVIDSON INC          | x | 3 | 700     |
| HARLEY DAVIDSON INC          | x | 4 | 3,984   |
| HARLEY DAVIDSON INC          | x | 4 | 1,150   |
| HARLEY DAVIDSON INC          | x | 7 | 43,672  |
| HARLEYSVILLE GROUP INC       | x | 3 | 46,000  |
| HARLEYSVILLE NATL CORP PA    | x | 3 | 47,000  |
| HARMAN INTL INDS INC         | x | 6 | 16,400  |
| HARMONIC INC                 | x | 3 | 316,006 |
| HARMONY GOLD MNG LTD         | x | 2 | 200     |
| HARMONY GOLD MNG LTD         | x | 3 | 620     |
| HARMONY GOLD MNG LTD         | x | 3 | 4,300   |
| HARMONY GOLD MNG LTD         | x | 3 | 15,000  |
| HARMONY GOLD MNG LTD         | x | 3 | 22,000  |
| HARMONY GOLD MNG LTD         | x | 3 | 26,251  |
| HARRAHS ENTMT INC            | x |   | 1,000   |
| HARRAHS ENTMT INC            | x | 3 |         |
| HARRAHS ENTMT INC            | x | 7 | 27,819  |
| HARRIS CORP DEL              | x | 7 | 12,840  |
| HARRIS INTERACTIVE INC       | x | 3 | 107,000 |
| HARTFORD FINL SVCS GROUP INC | x |   | 0       |
| HARTFORD FINL SVCS GROUP INC | x | 3 | 500     |
| HARTFORD FINL SVCS GROUP INC | x | 5 | 0       |
| HARTFORD FINL SVCS GROUP INC | x | 3 | 3,097   |
| HARTFORD FINL SVCS GROUP INC | x | 3 | 8,437   |
| HARTFORD FINL SVCS GROUP INC | x | 4 | 5,650   |
| HARTFORD FINL SVCS GROUP INC | x | 2 | 20,411  |
| HARTFORD FINL SVCS GROUP INC | x | 4 | 9,252   |
| HARTFORD FINL SVCS GROUP INC | x | 7 | 48,868  |
| HARTMARX CORP                | x | 3 | 22,000  |
| HASBRO INC                   | x | 7 | 31,348  |
| HAVERTY FURNITURE INC        | x | 3 | 69,426  |
| HEALTHCARE SVCS GRP INC      | x | 2 | 450     |
| HEALTHCARE SVCS GRP INC      | x | 3 | 90,026  |
| HEALTH CARE PPTY INVS INC    | x | 7 | 12,900  |
| HEALTH MGMT ASSOC INC NEW    | x |   | 1,310   |
| HEALTH MGMT ASSOC INC NEW    | x | 3 | 15,800  |
| HEALTH MGMT ASSOC INC NEW    | x | 3 | 232,090 |
| HEALTH MGMT ASSOC INC NEW    | x | 7 | 39,584  |
| HEALTHEXTRAS INC             | x | 3 | 51,602  |
| HEALTHWAYS INC               | x | 5 | 85      |
| HEALTHWAYS INC               | x | 3 | 121,456 |
| HEARTLAND EXPRESS INC        | x | 3 | 103,587 |
| HECLA MNG CO                 | x | 3 | 0       |
| HECLA MNG CO                 | x | 2 | 1,200   |
| HECLA MNG CO                 | x | 3 | 0       |
| HECLA MNG CO                 | x | 3 | 12,700  |
| HECLA MNG CO                 | x | 3 | 96,238  |
| HECLA MNG CO                 | x | 3 | 306,500 |
| HEICO CORP NEW               | x | 3 | 47,000  |
| HEICO CORP NEW               | x | 4 | 82      |
| HEIDRICK & STRUGGLES INTL IN | x | 3 | 34,615  |
| HEINZ H J CO                 | x |   | 0       |

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|                           |   |   |         |
|---------------------------|---|---|---------|
| HEINZ H J CO              | x | 3 | 500     |
| HEINZ H J CO              | x | 2 | 3,700   |
| HEINZ H J CO              | x | 5 | 7,500   |
| HEINZ H J CO              | x | 4 | 6,485   |
| HEINZ H J CO              | x | 3 | 20,095  |
| HEINZ H J CO              | x | 4 | 16,620  |
| HEINZ H J CO              | x | 7 | 53,573  |
| HENRY JACK & ASSOC INC    | x | 4 | 160     |
| HENRY JACK & ASSOC INC    | x | 3 | 279,604 |
| HERITAGE COMMERCE CORP    | x | 3 | 22,000  |
| HERCULES INC              | x | 3 | 82,800  |
| HERLEY INDS INC DEL       | x | 3 | 37,000  |
| HERSHA HOSPITALITY TR     | x | 3 | 117,000 |
| HERSHEY CO                | x | 3 | 0       |
| HERSHEY CO                | x | 3 | 1,900   |
| HERSHEY CO                | x | 2 | 4,120   |
| HERSHEY CO                | x | 4 | 5,216   |
| HERSHEY CO                | x | 4 | 38,722  |
| HERSHEY CO                | x | 7 | 27,016  |
| HEWLETT PACKARD CO        | x | 1 | 116     |
| HEWLETT PACKARD CO        | x | 3 | 126     |
| HEWLETT PACKARD CO        | x | 3 | 400     |
| HEWLETT PACKARD CO        | x | 5 | 0       |
| HEWLETT PACKARD CO        | x | 5 | 0       |
| HEWLETT PACKARD CO        | x | 3 | 1,266   |
| HEWLETT PACKARD CO        | x | 6 | 1,800   |
| HEWLETT PACKARD CO        | x | 3 | 1,850   |
| HEWLETT PACKARD CO        | x | 5 | 0       |
| HEWLETT PACKARD CO        | x | 5 | 3,265   |
| HEWLETT PACKARD CO        | x |   | 4,203   |
| HEWLETT PACKARD CO        | x | 6 | 8,500   |
| HEWLETT PACKARD CO        | x | 2 | 12,966  |
| HEWLETT PACKARD CO        | x |   | 16,912  |
| HEWLETT PACKARD CO        | x | 3 | 16,856  |
| HEWLETT PACKARD CO        | x |   | 21,300  |
| HEWLETT PACKARD CO        | x | 3 | 41,460  |
| HEWLETT PACKARD CO        | x | 4 | 24,715  |
| HEWLETT PACKARD CO        | x | 4 | 39,886  |
| HEWLETT PACKARD CO        | x | 3 | 84,818  |
| HEWLETT PACKARD CO        | x | 7 | 479,290 |
| HEXCEL CORP NEW           | x | 5 | 220     |
| HEXCEL CORP NEW           | x | 2 | 4,895   |
| HEXCEL CORP NEW           | x | 3 | 196,047 |
| HIBBETT SPORTS INC        | x | 3 | 61,419  |
| HIGHLAND HOSPITALITY CORP | x | 3 | 154,479 |
| HIGHWOODS PPTYS INC       | x | 3 | 70,818  |
| HILB ROGAL & HOBBS CO     | x | 3 | 133,521 |
| HILTON HOTELS CORP        | x | 2 | 600     |
| HILTON HOTELS CORP        | x | 4 | 0       |
| HILTON HOTELS CORP        | x | 5 | 0       |
| HILTON HOTELS CORP        | x | 3 | 13,300  |
| HILTON HOTELS CORP        | x | 7 | 60,195  |
| HOME DEPOT INC            | x | 1 | 305     |
| HOME DEPOT INC            | x | 5 | 1,050   |
| HOME DEPOT INC            | x | 2 | 1,226   |
| HOME DEPOT INC            | x | 5 | 0       |
| HOME DEPOT INC            | x | 3 | 900     |
| HOME DEPOT INC            | x |   | 4,289   |
| HOME DEPOT INC            | x | 3 | 13,451  |
| HOME DEPOT INC            | x | 5 | 19,615  |
| HOME DEPOT INC            | x |   | 6,700   |
| HOME DEPOT INC            | x | 2 | 26,204  |



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|                              |   |   |           |
|------------------------------|---|---|-----------|
| HOME DEPOT INC               | x | 4 | 38,528    |
| HOME DEPOT INC               | x | 3 | 65,200    |
| HOME DEPOT INC               | x | 4 | 53,753    |
| HOME DEPOT INC               | x | 3 | 113,743   |
| HOME DEPOT INC               | x | 7 | 349,299   |
| HOME PROPERTIES INC          | x | 4 | 568       |
| HOME PROPERTIES INC          | x | 3 | 80,722    |
| HONDA MOTOR LTD              | x | 4 | 47        |
| HONDA MOTOR LTD              | x | 4 | 0         |
| HONDA MOTOR LTD              | x | 2 | 41,625    |
| HONEYWELL INTL INC           | x | 1 | 310       |
| HONEYWELL INTL INC           | x |   | 500       |
| HONEYWELL INTL INC           | x | 3 | 1,000     |
| HONEYWELL INTL INC           | x |   | 1,600     |
| HONEYWELL INTL INC           | x | 3 | 1,700     |
| HONEYWELL INTL INC           | x | 3 | 3,700     |
| HONEYWELL INTL INC           | x | 3 | 3,720     |
| HONEYWELL INTL INC           | x | 5 | 6,800     |
| HONEYWELL INTL INC           | x | 3 | 8,400     |
| HONEYWELL INTL INC           | x | 5 | 0         |
| HONEYWELL INTL INC           | x | 5 | 9,289     |
| HONEYWELL INTL INC           | x | 3 | 16,155    |
| HONEYWELL INTL INC           | x | 6 | 17,200    |
| HONEYWELL INTL INC           | x | 4 | 8,719     |
| HONEYWELL INTL INC           | x |   | 26,200    |
| HONEYWELL INTL INC           | x | 4 | 30,220    |
| HONEYWELL INTL INC           | x | 3 | 56,037    |
| HONEYWELL INTL INC           | x | 2 | 81,550    |
| HONEYWELL INTL INC           | x | 3 | 2,002,800 |
| HONEYWELL INTL INC           | x | 7 | 170,588   |
| HOOKE FURNITURE CORP         | x | 3 | 11,000    |
| HORACE MANN EDUCATORS CORP N | x | 3 | 126,035   |
| HORMEL FOODS CORP            | x | 7 | 11,310    |
| HORNBECK OFFSHORE SVCS INC N | x | 3 | 68,377    |
| HOSPIRA INC                  | x | 5 | 23        |
| HOSPIRA INC                  | x | 5 | 600       |
| HOSPIRA INC                  | x | 5 | 0         |
| HOSPIRA INC                  | x | 4 | 1,592     |
| HOSPIRA INC                  | x | 4 | 3,996     |
| HOSPIRA INC                  | x | 7 | 23,956    |
| HOT TOPIC INC                | x | 3 | 165,402   |
| HOVNANIAN ENTERPRISES INC    | x | 5 | 85        |
| HOVNANIAN ENTERPRISES INC    | x | 3 | 1,950     |
| HOVNANIAN ENTERPRISES INC    | x | 3 | 213,585   |
| HUANENG PWR INTL INC         | x | 7 | 47,628    |
| HUDSON CITY BANCORP          | x | 7 | 64,864    |
| HUDSON HIGHLAND GROUP INC    | x | 3 | 105,295   |
| HUMANA INC                   | x | 7 | 27,065    |
| HUMAN GENOME SCIENCES INC    | x | 4 | 400       |
| HUMAN GENOME SCIENCES INC    | x | 5 | 2,800     |
| HUMAN GENOME SCIENCES INC    | x | 3 | 3,104,979 |
| HUNT J B TRANS SVCS INC      | x | 5 | 166       |
| HUNT J B TRANS SVCS INC      | x | 3 | 60,000    |
| HUNT J B TRANS SVCS INC      | x | 7 | 14,480    |
| HUNTINGTON BANCSHARES INC    | x | 7 | 41,863    |
| HURON CONSULTING GROUP INC   | x | 3 | 78,646    |
| HUTCHINSON TECHNOLOGY INC    | x | 3 | 49,020    |
| IDT CORP                     | x | 3 | 192,730   |
| I-FLOW CORP                  | x | 3 | 100,291   |
| IHOP CORP                    | x | 3 | 57,928    |
| IMS HEALTH INC               | x | 3 | 0         |
| IMS HEALTH INC               | x | 3 | 800       |

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|                            |   |    |         |
|----------------------------|---|----|---------|
| IMS HEALTH INC             | x | 5  | 2,000   |
| IMS HEALTH INC             | x | 3  | 5,000   |
| IMS HEALTH INC             | x | 7  | 36,572  |
| IRSA INVERSIONES Y REP S A | x | 1  | 1,500   |
| IRSA INVERSIONES Y REP S A | x |    | 42,000  |
| ITLA CAP CORP              | x | 3  | 23,783  |
| IBERIABANK CORP            | x |    | 0       |
| IBERIABANK CORP            | x | 3  | 39,000  |
| ITT CORP NEW               | x | 3  | 600     |
| ITT CORP NEW               | x |    | 998     |
| ITT CORP NEW               | x | 10 | 6,460   |
| ITT CORP NEW               | x | 3  | 16,096  |
| ITT CORP NEW               | x | 6  | 21,064  |
| ITT CORP NEW               | x | 4  | 18,689  |
| ITT CORP NEW               | x | 3  | 51,900  |
| ITT CORP NEW               | x | 2  | 75,310  |
| ITT CORP NEW               | x | 3  | 106,184 |
| ITT CORP NEW               | x | 4  | 185,968 |
| ITT CORP NEW               | x | 7  | 30,527  |
| IAMGOLD CORP               | x | 3  | 500     |
| IAMGOLD CORP               | x | 5  | 1,643   |
| IAMGOLD CORP               | x | 2  | 21,893  |
| ICONIX BRAND GROUP INC     | x | 5  | 154     |
| ICONIX BRAND GROUP INC     | x | 3  | 37,191  |
| IDACORP INC                | x | 4  | 600     |
| IDACORP INC                | x | 3  | 113,769 |
| IKON OFFICE SOLUTIONS INC  | x | 3  | 270,000 |
| ILLINOIS TOOL WKS INC      | x | 3  | 400     |
| ILLINOIS TOOL WKS INC      | x | 4  | 800     |
| ILLINOIS TOOL WKS INC      | x | 2  | 1,270   |
| ILLINOIS TOOL WKS INC      | x | 5  | 1,355   |
| ILLINOIS TOOL WKS INC      | x | 2  | 4,471   |
| ILLINOIS TOOL WKS INC      | x | 3  | 5,710   |
| ILLINOIS TOOL WKS INC      | x | 4  | 1,716   |
| ILLINOIS TOOL WKS INC      | x | 3  | 38,502  |
| ILLINOIS TOOL WKS INC      | x | 3  | 83,250  |
| ILLINOIS TOOL WKS INC      | x | 7  | 79,814  |
| IMMUCOR INC                | x | 3  | 29,266  |
| IMPERIAL OIL LTD           | x | 3  |         |
| IMPERIAL OIL LTD           | x | 5  | 5,000   |
| IMPERIAL OIL LTD           | x | 4  | 7,250   |
| IMPERIAL OIL LTD           | x | 2  | 319,742 |
| IMPERIAL TOBACCO GROUP PLC | x | 5  | 0       |
| IMPERIAL TOBACCO GROUP PLC | x | 5  | 120     |
| IMPERIAL TOBACCO GROUP PLC | x | 4  | 1,000   |
| IMPERIAL TOBACCO GROUP PLC | x | 4  | 0       |
| INDEPENDENT BANK CORP MASS | x | 3  | 34,000  |
| INDEPENDENT BANK CORP MICH | x | 3  | 82,575  |
| INDIA FD INC               | x |    | 1,000   |
| INDIA FD INC               | x | 4  | 0       |
| INDIA FD INC               | x | 2  | 4,654   |
| INDIA FD INC               | x | 5  | 0       |
| INFOSYS TECHNOLOGIES LTD   | x |    | 0       |
| INFOSYS TECHNOLOGIES LTD   | x | 5  | 115     |
| INFOSYS TECHNOLOGIES LTD   | x | 5  | 0       |
| INFOSYS TECHNOLOGIES LTD   | x | 2  | 250     |
| INFOSYS TECHNOLOGIES LTD   | x | 5  | 6,700   |
| INFOSYS TECHNOLOGIES LTD   | x | 3  | 14,400  |
| INFOSYS TECHNOLOGIES LTD   | x | 6  | 42,000  |
| INFOSYS TECHNOLOGIES LTD   | x | 3  | 216,715 |
| INFOSYS TECHNOLOGIES LTD   | x | 8  |         |
| ING GROEP N V              | x | 5  | 1,382   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| ING GROEP N V                | x | 2  | 121,465 |
| ING GROEP N V                | x | 2  | 154,850 |
| INGLES MKTS INC              | x | 3  | 26,428  |
| INLAND REAL ESTATE CORP      | x | 3  | 235,848 |
| INPUT/OUTPUT INC             | x |    | 0       |
| INPUT/OUTPUT INC             | x | 3  | 116,380 |
| INSITUFORM TECHNOLOGIES INC  | x | 4  | 150     |
| INSITUFORM TECHNOLOGIES INC  | x | 3  | 86,146  |
| INTEGRA LIFESCIENCES HLDGS C | x | 3  | 42,080  |
| INTEL CORP                   | x | 1  | 137     |
| INTEL CORP                   | x | 3  | 528     |
| INTEL CORP                   | x | 10 | 3,125   |
| INTEL CORP                   | x |    | 1,000   |
| INTEL CORP                   | x | 5  | 7,900   |
| INTEL CORP                   | x | 3  | 30,695  |
| INTEL CORP                   | x | 5  | 39,500  |
| INTEL CORP                   | x |    | 40,432  |
| INTEL CORP                   | x |    | 41,865  |
| INTEL CORP                   | x | 6  | 44,620  |
| INTEL CORP                   | x | 2  | 88,236  |
| INTEL CORP                   | x |    | 96,000  |
| INTEL CORP                   | x | 5  | 0       |
| INTEL CORP                   | x | 2  | 108,220 |
| INTEL CORP                   | x | 5  | 0       |
| INTEL CORP                   | x |    | 128,120 |
| INTEL CORP                   | x | 6  | 129,600 |
| INTEL CORP                   | x | 3  | 139,694 |
| INTEL CORP                   | x | 3  | 116,520 |
| INTEL CORP                   | x | 3  | 240,510 |
| INTEL CORP                   | x | 4  | 211,614 |
| INTEL CORP                   | x | 4  | 219,916 |
| INTEL CORP                   | x | 5  | 526,449 |
| INTEL CORP                   | x | 3  | 599,700 |
| INTEL CORP                   | x | 7  | 978,220 |
| INTER PARFUMS INC            | x | 3  | 13,252  |
| INTER TEL INC                | x | 4  | 0       |
| INTER TEL INC                | x | 3  | 70,535  |
| INTERFACE INC                | x | 3  | 132,744 |
| INTERLINE BRANDS INC         | x | 3  | 30,000  |
| INTERMEC INC                 | x | 3  | 118,000 |
| INTERNATIONAL BANCSHARES COR | x | 3  | 90,700  |
| INTERNATIONAL BUSINESS MACHS | x |    | 0       |
| INTERNATIONAL BUSINESS MACHS | x | 2  | 400     |
| INTERNATIONAL BUSINESS MACHS | x | 5  | 0       |
| INTERNATIONAL BUSINESS MACHS | x | 1  | 668     |
| INTERNATIONAL BUSINESS MACHS | x |    | 860     |
| INTERNATIONAL BUSINESS MACHS | x | 3  | 896     |
| INTERNATIONAL BUSINESS MACHS | x | 3  | 540     |
| INTERNATIONAL BUSINESS MACHS | x | 10 | 2,840   |
| INTERNATIONAL BUSINESS MACHS | x | 5  | 2,898   |
| INTERNATIONAL BUSINESS MACHS | x | 5  | 4,200   |
| INTERNATIONAL BUSINESS MACHS | x | 5  | 0       |
| INTERNATIONAL BUSINESS MACHS | x | 5  | 0       |
| INTERNATIONAL BUSINESS MACHS | x |    | 5,685   |
| INTERNATIONAL BUSINESS MACHS | x | 3  | 8,066   |
| INTERNATIONAL BUSINESS MACHS | x |    | 10,242  |
| INTERNATIONAL BUSINESS MACHS | x | 2  | 10,245  |
| INTERNATIONAL BUSINESS MACHS | x | 6  | 17,200  |
| INTERNATIONAL BUSINESS MACHS | x | 3  | 24,181  |
| INTERNATIONAL BUSINESS MACHS | x | 3  | 28,847  |
| INTERNATIONAL BUSINESS MACHS | x | 4  | 84,872  |
| INTERNATIONAL BUSINESS MACHS | x | 3  | 173,365 |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| INTERNATIONAL BUSINESS MACHS | x | 3  | 173,830 |
| INTERNATIONAL BUSINESS MACHS | x | 4  | 117,890 |
| INTERNATIONAL BUSINESS MACHS | x | 7  | 260,818 |
| INTERNATIONAL FLAVORS&FRAGRA | x | 3  | 0       |
| INTERNATIONAL FLAVORS&FRAGRA | x | 3  | 620     |
| INTERNATIONAL FLAVORS&FRAGRA | x | 3  | 1,600   |
| INTERNATIONAL FLAVORS&FRAGRA | x | 2  | 5,066   |
| INTERNATIONAL FLAVORS&FRAGRA | x | 2  | 11,790  |
| INTERNATIONAL FLAVORS&FRAGRA | x | 7  | 12,630  |
| INTERNATIONAL GAME TECHNOLOG | x | 5  | 0       |
| INTERNATIONAL GAME TECHNOLOG | x | 5  | 225     |
| INTERNATIONAL GAME TECHNOLOG | x | 5  | 0       |
| INTERNATIONAL GAME TECHNOLOG | x | 2  | 283     |
| INTERNATIONAL GAME TECHNOLOG | x | 5  | 1,000   |
| INTERNATIONAL GAME TECHNOLOG | x |    | 1,927   |
| INTERNATIONAL GAME TECHNOLOG | x | 4  | 6,000   |
| INTERNATIONAL GAME TECHNOLOG | x | 3  | 7,700   |
| INTERNATIONAL GAME TECHNOLOG | x | 4  | 0       |
| INTERNATIONAL GAME TECHNOLOG | x | 6  | 42,000  |
| INTERNATIONAL GAME TECHNOLOG | x | 7  | 54,751  |
| INTL PAPER CO                | x | 2  | 1       |
| INTL PAPER CO                | x | 3  | 2,200   |
| INTL PAPER CO                | x | 4  | 8,087   |
| INTL PAPER CO                | x | 5  | 10,000  |
| INTL PAPER CO                | x | 4  | 4,018   |
| INTL PAPER CO                | x | 7  | 78,785  |
| INTERPUBLIC GROUP COS INC    | x | 3  | 290     |
| INTERPUBLIC GROUP COS INC    | x | 4  | 1,060   |
| INTERPUBLIC GROUP COS INC    | x | 3  | 20,000  |
| INTERPUBLIC GROUP COS INC    | x | 7  | 61,100  |
| INTERVOICE INC NEW           | x | 3  | 165,059 |
| INTEVAC INC                  | x | 3  | 40,074  |
| INTUIT                       | x | 7  | 57,524  |
| INVACARE CORP                | x | 3  | 104,222 |
| IOWA TELECOMM SERVICES INC   | x | 3  | 83,834  |
| IRON MTN INC                 | x | 7  | 15,560  |
| IRWIN FINL CORP              | x | 3  | 60,659  |
| ISHARES COMEX GOLD TR        | x | 3  |         |
| ISHARES COMEX GOLD TR        | x | 2  | 100     |
| ISHARES COMEX GOLD TR        | x | 5  | 800     |
| ISHARES COMEX GOLD TR        | x | 10 | 58,627  |
| ISHARES INC                  | x | 4  | 0       |
| ISHARES INC                  | x | 3  | 2,295   |
| ISHARES INC                  | x | 2  | 3,976   |
| ISHARES INC                  | x | 5  | 4,500   |
| ISHARES INC                  | x | 3  | 6,000   |
| ISHARES INC                  | x | 3  | 10,300  |
| ISHARES INC                  | x | 4  | 0       |
| ISHARES INC                  | x | 4  | 0       |
| ISHARES INC                  | x | 2  | 828     |
| ISHARES INC                  | x | 4  | 0       |
| ISHARES INC                  | x | 4  | 0       |
| ISHARES INC                  | x | 4  | 0       |
| ISHARES INC                  | x | 2  | 3,208   |
| ISHARES INC                  | x | 3  | 8,500   |
| ISHARES INC                  | x | 3  | 75,585  |
| ISHARES INC                  | x | 3  | 670,590 |
| ISHARES INC                  | x |    | 500     |
| ISHARES INC                  | x | 3  | 2,200   |
| ISHARES INC                  | x | 5  | 2,500   |
| ISHARES INC                  | x | 2  | 3,736   |
| ISHARES INC                  | x | 3  | 17,800  |

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|             |   |    |           |
|-------------|---|----|-----------|
| ISHARES INC | x | 6  | 502,944   |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 10 | 202,694   |
| ISHARES INC | x | 3  | 195       |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x |    | 650       |
| ISHARES INC | x | 2  | 1,217     |
| ISHARES INC | x | 3  | 2,255     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x |    | 2,500     |
| ISHARES INC | x | 5  | 3,292     |
| ISHARES INC | x | 3  | 5,100     |
| ISHARES INC | x | 10 | 21,822    |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 3  | 5,358     |
| ISHARES INC | x | 2  | 6,607     |
| ISHARES INC | x | 3  | 11,900    |
| ISHARES INC | x | 3  | 17,450    |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 6  | 266,078   |
| ISHARES INC | x |    | 1,559,000 |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 17,047    |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 10 | 339,457   |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 5  | 2,212     |
| ISHARES INC | x | 2  | 5,160     |
| ISHARES INC | x | 10 | 12,775    |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 4,442     |
| ISHARES INC | x | 3  | 4,500     |
| ISHARES INC | x | 3  | 6,050     |
| ISHARES INC | x | 10 | 7,100     |
| ISHARES INC | x |    | 8,340     |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 5  | 35,122    |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 3  | 131,203   |
| ISHARES INC | x | 3  | 127,625   |
| ISHARES INC | x | 3  | 361,788   |
| ISHARES INC | x | 6  | 2,210,386 |
| ISHARES INC | x |    | 2,242,000 |
| ISHARES INC | x | 6  | 4,058,197 |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 4,377     |
| ISHARES INC | x | 10 | 5,500     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 1,410     |
| ISHARES INC | x | 10 | 3,815     |
| ISHARES INC | x | 3  | 5,603     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 1,436     |
| ISHARES INC | x | 10 | 4,560     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x |    | 0         |
| ISHARES INC | x | 5  | 0         |

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|             |   |    |           |
|-------------|---|----|-----------|
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 3  | 600       |
| ISHARES INC | x | 2  | 1,819     |
| ISHARES INC | x | 10 | 5,200     |
| ISHARES INC | x | 3  | 5,575     |
| ISHARES INC | x | 5  | 6,400     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 3  | 4,955     |
| ISHARES INC | x | 6  | 362,585   |
| ISHARES INC | x |    | 821,000   |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x |    | 2,500     |
| ISHARES INC | x | 2  | 4,694     |
| ISHARES INC | x | 10 | 7,725     |
| ISHARES INC | x | 5  | 19,210    |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 3  | 53,695    |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 6  | 294,345   |
| ISHARES INC | x |    | 1,336,300 |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 2,394     |
| ISHARES INC | x | 10 | 6,680     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 3,549     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x |    | 6,650     |
| ISHARES INC | x | 3  | 8,250     |
| ISHARES INC | x | 5  | 9,100     |
| ISHARES INC | x | 3  | 15,351    |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 3  | 221,715   |
| ISHARES INC | x | 6  | 304,457   |
| ISHARES INC | x |    | 3,080,000 |
| ISHARES INC | x | 5  | 4,000     |
| ISHARES INC | x | 3  | 9,600     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x |    | 18,898    |
| ISHARES INC | x | 2  | 72,517    |
| ISHARES INC | x | 5  | 88,919    |
| ISHARES INC | x | 5  | 0         |
| ISHARES INC | x | 3  | 167,842   |
| ISHARES INC | x | 3  | 198,800   |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 6  | 395,590   |
| ISHARES INC | x | 10 | 808,146   |
| ISHARES INC | x | 3  | 1,045,341 |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 2  | 2,400     |
| ISHARES INC | x | 10 | 5,315     |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 10 | 917       |
| ISHARES INC | x | 2  | 3,162     |
| ISHARES INC | x | 3  | 13,100    |
| ISHARES INC | x | 4  | 0         |
| ISHARES INC | x | 3  | 50,425    |
| ISHARES INC | x | 3  | 12,500    |
| ISHARES TR  | x | 3  | 2,400     |

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|                                  |   |    |         |
|----------------------------------|---|----|---------|
| ISHARES TR                       | x | 3  | 4,015   |
| ISHARES TR                       | x | 3  | 64,330  |
| ISHARES TR                       | x | 3  | 77,098  |
| ISHARES TR                       | x | 6  | 375,211 |
| ISHARES TR                       | x | 2  | 290     |
| ISHARES TR                       | x | 3  | 600     |
| ISHARES TR                       | x | 3  | 5,900   |
| ISHARES TR                       | x | 5  | 6,123   |
| ISHARES TR                       | x | 3  | 5,240   |
| ISHARES TR                       | x | 10 | 1,570   |
| ISHARES TR                       | x | 3  | 5,235   |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x |    | 0       |
| ISHARES TR                       | x | 5  | 0       |
| ISHARES TR                       | x | 3  | 65      |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x | 5  | 600     |
| ISHARES TR                       | x | 2  | 1,221   |
| ISHARES TR                       | x | 3  | 1,287   |
| ISHARES TR                       | x | 3  | 2,545   |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x | 10 | 3,220   |
| ISHARES TR                       | x | 3  | 24,270  |
| ISHARES TR                       | x | 6  | 34,859  |
| ISHARES TR                       | x | 2  | 737     |
| ISHARES TR                       | x | 5  | 0       |
| ISHARES TR                       | x | 3  | 0       |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x | 6  | 32,628  |
| ISHARES TR                       | x | 7  | 45,702  |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x | 10 | 9,912   |
| ISHARES TR                       | x | 6  | 11,367  |
| ISHARES TR                       | x | 4  | 0       |
| Ishare MSCI Emerging Markets Ind | x | 3  | 0       |
| ISHARES TR                       | x | 3  | 300     |
| ISHARES TR                       | x | 3  | 425     |
| ISHARES TR                       | x | 2  | 2,143   |
| ISHARES TR                       | x | 3  | 3,162   |
| ISHARES TR                       | x | 3  | 4,035   |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x | 10 | 24,911  |
| ISHARES TR                       | x | 3  | 100,840 |
| ISHARES TR                       | x | 6  | 109,050 |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x |    | 496,300 |
| ISHARES TR                       | x | 6  | 13,978  |
| ISHARES TR                       | x | 3  | 1,220   |
| ISHARES TR                       | x | 3  | 800     |
| ISHARES TR                       | x | 2  | 910     |
| ISHARES TR                       | x | 4  | 0       |
| ISHARES TR                       | x | 3  | 37,380  |
| ISHARES TR                       | x | 3  | 2,100   |
| ISHARES TR                       | x | 3  | 130     |
| ISHARES TR                       | x | 2  | 200     |
| ISHARES TR                       | x | 5  | 700     |
| ISHARES TR                       | x | 10 | 930     |
| ISHARES TR                       | x | 3  | 0       |
| ISHARES TR                       | x | 3  | 5,000   |
| ISHARES TR                       | x | 3  | 8,100   |
| ISHARES TR                       | x | 6  | 35,599  |
| ISHARES TR                       | x |    | 298,300 |

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|            |   |    |         |
|------------|---|----|---------|
| ISHARES TR | x | 6  | 13,950  |
| ISHARES TR | x | 2  | 2,350   |
| ISHARES TR | x | 10 | 3,288   |
| ISHARES TR | x | 3  | 3,465   |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 6  | 84,657  |
| ISHARES TR | x | 3  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x |    | 5,265   |
| ISHARES TR | x | 5  | 19,417  |
| ISHARES TR | x | 2  | 22,750  |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x |    | 1,101   |
| ISHARES TR | x | 3  | 5,015   |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 10 | 3,600   |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 3  | 650     |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 3  | 0       |
| ISHARES TR | x | 10 | 85,067  |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 10 | 46,551  |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 10 | 10,500  |
| ISHARES TR | x | 10 | 66,381  |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 10 | 3,000   |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 2  | 600     |
| ISHARES TR | x | 3  | 900     |
| ISHARES TR | x | 3  | 0       |
| ISHARES TR | x |    | 2,258   |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 3  | 11,000  |
| ISHARES TR | x | 10 | 18,734  |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 2  | 6,538   |
| ISHARES TR | x | 3  | 17,500  |
| ISHARES TR | x | 2  | 617     |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 10 | 1,065   |
| ISHARES TR | x | 6  | 103,900 |
| ISHARES TR | x |    | 672,000 |
| ISHARES TR | x | 4  | 0       |
| ISHARES TR | x | 10 | 8,142   |
| ISHARES TR | x | 3  | 24,997  |
| ISHARES TR | x | 5  | 10,062  |
| ISHARES TR | x | 2  | 170     |
| ISHARES TR | x | 3  | 0       |
| ISHARES TR | x | 10 | 1,178   |
| ISHARES TR | x | 3  | 2,102   |
| ISHARES TR | x |    | 3,715   |
| ISHARES TR | x | 6  | 25,000  |
| ISHARES TR | x |    | 44,500  |



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|                             |   |    |         |
|-----------------------------|---|----|---------|
| ISHARES TR                  | x | 6  | 48,056  |
| ISLE OF CAPRI CASINOS INC   | x | 3  | 55,000  |
| ITRON INC                   | x |    | 0       |
| ITRON INC                   | x | 5  | 70      |
| ITRON INC                   | x | 2  | 2,650   |
| ITRON INC                   | x | 3  | 62,702  |
| J & J SNACK FOODS CORP      | x | 3  | 36,000  |
| JABIL CIRCUIT INC           | x | 3  | 300     |
| JABIL CIRCUIT INC           | x | 2  | 10,920  |
| JABIL CIRCUIT INC           | x | 4  | 0       |
| JABIL CIRCUIT INC           | x | 7  | 29,830  |
| JACK IN THE BOX INC         | x | 4  | 0       |
| JACK IN THE BOX INC         | x | 3  | 62,378  |
| JACKSON HEWITT TAX SVCS INC | x | 3  | 61,155  |
| JACOBS ENGR GROUP INC DEL   | x | 5  | 282     |
| JACOBS ENGR GROUP INC DEL   | x | 4  | 0       |
| JAMES RIVER COAL CO         | x | 5  | 5,375   |
| JAMES RIVER COAL CO         | x | 3  | 17,000  |
| JEFFERIES GROUP INC NEW     | x | 5  | 145     |
| JEFFERIES GROUP INC NEW     | x | 3  | 3,100   |
| JEFFERIES GROUP INC NEW     | x | 4  | 0       |
| JETBLUE AWYS CORP           | x | 3  | 161,000 |
| JOHNSON & JOHNSON           | x | 1  | 200     |
| JOHNSON & JOHNSON           | x | 3  | 2,200   |
| JOHNSON & JOHNSON           | x | 10 | 2,900   |
| JOHNSON & JOHNSON           | x |    | 3,500   |
| JOHNSON & JOHNSON           | x |    | 4,000   |
| JOHNSON & JOHNSON           | x | 3  | 5,220   |
| JOHNSON & JOHNSON           | x | 3  | 13,570  |
| JOHNSON & JOHNSON           | x | 6  | 14,500  |
| JOHNSON & JOHNSON           | x | 3  | 18,570  |
| JOHNSON & JOHNSON           | x |    | 21,592  |
| JOHNSON & JOHNSON           | x | 3  | 37,375  |
| JOHNSON & JOHNSON           | x | 5  | 25,450  |
| JOHNSON & JOHNSON           | x | 3  | 38,258  |
| JOHNSON & JOHNSON           | x |    | 150     |
| JOHNSON & JOHNSON           | x | 5  | 0       |
| JOHNSON & JOHNSON           | x | 3  | 35,022  |
| JOHNSON & JOHNSON           | x | 3  | 54,067  |
| JOHNSON & JOHNSON           | x | 2  | 69,355  |
| JOHNSON & JOHNSON           | x | 2  | 76,514  |
| JOHNSON & JOHNSON           | x | 3  | 143,730 |
| JOHNSON & JOHNSON           | x | 4  | 96,988  |
| JOHNSON & JOHNSON           | x | 4  | 306,714 |
| JOHNSON & JOHNSON           | x | 3  | 378,205 |
| JOHNSON & JOHNSON           | x | 7  | 511,177 |
| JOHNSON CTLS INC            | x | 5  | 290     |
| JOHNSON CTLS INC            | x | 5  | 0       |
| JOHNSON CTLS INC            | x |    | 500     |
| JOHNSON CTLS INC            | x | 3  | 760     |
| JOHNSON CTLS INC            | x | 10 | 2,240   |
| JOHNSON CTLS INC            | x | 3  | 4,000   |
| JOHNSON CTLS INC            | x | 4  | 1,066   |
| JOHNSON CTLS INC            | x | 4  | 40,016  |
| JOHNSON CTLS INC            | x | 7  | 29,895  |
| JONES APPAREL GROUP INC     | x | 2  | 125     |
| JONES APPAREL GROUP INC     | x | 3  | 3,600   |
| JONES APPAREL GROUP INC     | x |    | 10,090  |
| JONES APPAREL GROUP INC     | x | 6  | 11,600  |
| JONES APPAREL GROUP INC     | x | 7  | 18,243  |
| JOS A BANK CLOTHIERS INC    | x | 3  | 77,200  |
| JOURNAL COMMUNICATIONS INC  | x | 3  | 148,079 |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| JOURNAL REGISTER CO          | x | 3 | 88,000  |
| K & F INDS HLDGS INC         | x | 3 | 19,000  |
| KBW INC                      | x | 3 | 29,119  |
| KLA-TENCOR CORP              | x | 5 | 0       |
| KLA-TENCOR CORP              | x | 2 | 1,845   |
| KLA-TENCOR CORP              | x |   | 3,055   |
| KLA-TENCOR CORP              | x | 4 | 21,200  |
| KLA-TENCOR CORP              | x | 7 | 32,925  |
| K2 INC                       | x |   | 0       |
| K2 INC                       | x | 3 | 182,968 |
| K V PHARMACEUTICAL CO        | x | 2 | 2,000   |
| K V PHARMACEUTICAL CO        | x | 4 | 0       |
| KNBT BANCORP INC             | x | 3 | 63,000  |
| KAMAN CORP                   | x | 3 | 69,639  |
| KAYDON CORP                  | x |   | 0       |
| KAYDON CORP                  | x | 4 | 11,200  |
| KAYDON CORP                  | x | 3 | 90,287  |
| KEARNY FINL CORP             | x | 3 | 39,000  |
| KELLOGG CO                   | x | 5 | 0       |
| KELLOGG CO                   | x | 2 | 575     |
| KELLOGG CO                   | x | 3 | 600     |
| KELLOGG CO                   | x | 3 | 750     |
| KELLOGG CO                   | x | 4 | 645     |
| KELLOGG CO                   | x | 3 | 1,000   |
| KELLOGG CO                   | x | 3 | 2,000   |
| KELLOGG CO                   | x | 3 | 4,881   |
| KELLOGG CO                   | x | 6 | 11,900  |
| KELLOGG CO                   | x | 4 | 12,735  |
| KELLOGG CO                   | x | 7 | 44,997  |
| KELLWOOD CO                  | x | 3 | 90,010  |
| KELLY SVCS INC               | x | 3 | 66,742  |
| KEMET CORP                   | x | 5 | 1,325   |
| KEMET CORP                   | x | 3 | 379,906 |
| KENEXA CORP                  | x | 3 | 29,931  |
| KENSEY NASH CORP             | x | 3 | 29,670  |
| KERYX BIOPHARMACEUTICALS INC | x | 3 | 53,933  |
| KEYCORP NEW                  | x |   | 0       |
| KEYCORP NEW                  | x | 5 | 505     |
| KEYCORP NEW                  | x | 4 | 3,614   |
| KEYCORP NEW                  | x | 4 | 1,430   |
| KEYCORP NEW                  | x | 6 | 16,800  |
| KEYCORP NEW                  | x | 7 | 63,346  |
| KFORCE INC                   | x | 3 | 114,964 |
| KIMBERLY CLARK CORP          | x |   | 0       |
| KIMBERLY CLARK CORP          | x | 5 | 225     |
| KIMBERLY CLARK CORP          | x | 3 | 475     |
| KIMBERLY CLARK CORP          | x | 3 | 1,500   |
| KIMBERLY CLARK CORP          | x | 3 | 0       |
| KIMBERLY CLARK CORP          | x | 3 | 2,551   |
| KIMBERLY CLARK CORP          | x | 3 | 2,600   |
| KIMBERLY CLARK CORP          | x | 3 | 4,027   |
| KIMBERLY CLARK CORP          | x |   | 7,600   |
| KIMBERLY CLARK CORP          | x | 4 | 16,944  |
| KIMBERLY CLARK CORP          | x | 2 | 22,353  |
| KIMBERLY CLARK CORP          | x | 4 | 38,908  |
| KIMBERLY CLARK CORP          | x | 7 | 79,009  |
| KINDRED HEALTHCARE INC       | x | 3 | 48,044  |
| KING PHARMACEUTICALS INC     | x | 7 | 35,784  |
| KINROSS GOLD CORP            | x | 4 | 0       |
| KINROSS GOLD CORP            | x | 3 | 0       |
| KINROSS GOLD CORP            | x | 4 | 800     |
| KINROSS GOLD CORP            | x | 5 | 1,411   |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| KINROSS GOLD CORP           | x | 3  | 0       |
| KINROSS GOLD CORP           | x | 2  | 33,633  |
| KINGSWAY FINL SVCS INC      | x | 2  | 11,806  |
| KNIGHT CAPITAL GROUP INC    | x | 10 | 700     |
| KNIGHT CAPITAL GROUP INC    | x | 3  | 109,477 |
| KNIGHT TRANSN INC           | x | 3  | 110,347 |
| KNOT INC                    | x | 3  | 36,674  |
| KOHLBERG CAPITAL CORP       | x | 3  | 61,221  |
| KOHL'S CORP                 | x | 2  | 90      |
| KOHL'S CORP                 | x | 3  | 100     |
| KOHL'S CORP                 | x | 3  | 600     |
| KOHL'S CORP                 | x | 4  | 600     |
| KOHL'S CORP                 | x | 5  | 0       |
| KOHL'S CORP                 | x |    | 4,700   |
| KOHL'S CORP                 | x | 4  | 0       |
| KOHL'S CORP                 | x | 6  | 14,148  |
| KOHL'S CORP                 | x | 3  | 18,300  |
| KOHL'S CORP                 | x | 3  | 21,848  |
| KOHL'S CORP                 | x | 6  | 30,800  |
| KOHL'S CORP                 | x | 3  | 50,780  |
| KOHL'S CORP                 | x | 3  | 45,544  |
| KOHL'S CORP                 | x | 2  | 74,870  |
| KOHL'S CORP                 | x | 7  | 54,862  |
| KOMAG INC                   | x | 2  | 500     |
| KOMAG INC                   | x | 3  | 118,522 |
| KONINKLIJKE AHOLD N V       | x | 5  | 2,640   |
| KONINKLIJKE AHOLD N V       | x | 2  | 22,206  |
| KONINKLIJKE AHOLD N V       | x | 5  | 0       |
| KONINKLIJKE PHILIPS ELECTRS | x | 2  | 1       |
| KONINKLIJKE PHILIPS ELECTRS | x | 4  | 29      |
| KONINKLIJKE PHILIPS ELECTRS | x | 5  | 203     |
| KONINKLIJKE PHILIPS ELECTRS | x | 4  | 0       |
| KONINKLIJKE PHILIPS ELECTRS | x | 2  | 83,175  |
| KOREA ELECTRIC PWR          | x |    | 0       |
| KOREA ELECTRIC PWR          | x | 4  | 0       |
| KOREA ELECTRIC PWR          | x | 5  | 489     |
| KOREA ELECTRIC PWR          | x | 2  | 802     |
| KOREA ELECTRIC PWR          | x | 3  | 0       |
| KOREA ELECTRIC PWR          | x | 3  | 1,160   |
| KOREA ELECTRIC PWR          | x | 5  | 0       |
| KOREA ELECTRIC PWR          | x | 3  | 16,441  |
| KOREA ELECTRIC PWR          | x | 2  | 21,689  |
| KOREA ELECTRIC PWR          | x | 6  | 0       |
| KOREA FD                    | x | 3  | 4,270   |
| KOREA FD                    | x |    | 0       |
| KOREA FD                    | x | 5  | 18,850  |
| KOREA FD                    | x | 5  | 0       |
| KORN FERRY INTL             | x | 2  | 2,000   |
| KORN FERRY INTL             | x | 3  | 159,084 |
| KROGER CO                   | x | 4  | 0       |
| KROGER CO                   | x | 5  | 0       |
| KROGER CO                   | x | 5  | 0       |
| KROGER CO                   | x | 5  | 2,050   |
| KROGER CO                   | x | 5  | 0       |
| KROGER CO                   | x | 2  | 7,778   |
| KROGER CO                   | x | 3  | 29,350  |
| KROGER CO                   | x | 7  | 121,239 |
| KULICKE & SOFFA INDS INC    | x |    | 0       |
| KULICKE & SOFFA INDS INC    | x | 3  | 212,361 |
| LKQ CORP                    | x | 3  | 84,784  |
| LSI CORPORATION             | x | 3  | 15      |
| LSI CORPORATION             | x | 3  | 17      |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| LSI CORPORATION              | x | 3 | 39      |
| LSI CORPORATION              | x | 3 | 59      |
| LSI CORPORATION              | x | 4 | 156     |
| LSI CORPORATION              | x | 5 | 187     |
| LSI CORPORATION              | x |   | 1,090   |
| LSI CORPORATION              | x | 2 | 2,981   |
| LSI CORPORATION              | x | 5 | 4,012   |
| LSI CORPORATION              | x |   | 12,600  |
| LSI CORPORATION              | x | 3 | 105,976 |
| LSI LOGIC CORP               | x | 3 | 0       |
| LSI LOGIC CORP               | x | 7 | 66,031  |
| LTC PTYS INC                 | x | 3 | 48,000  |
| LTX CORP                     | x | 3 | 258,996 |
| L-3 COMMUNICATIONS HLDGS INC | x | 7 | 16,927  |
| LABOR READY INC              | x |   | 0       |
| LABOR READY INC              | x | 3 | 176,701 |
| LACLEDE GROUP INC            | x | 3 | 67,000  |
| LADISH INC                   | x | 3 | 60,129  |
| LAKELAND FINL CORP           | x | 2 | 9,460   |
| LAKELAND FINL CORP           | x | 3 | 15,000  |
| LAM RESEARCH CORP            | x | 7 | 14,900  |
| LAMAR ADVERTISING CO         | x | 6 | 32,600  |
| LAMSON & SESSIONS CO         | x | 3 | 59,544  |
| LANCASTER COLONY CORP        | x | 3 | 57,000  |
| LANCE INC                    | x | 3 | 111,000 |
| LANDAMERICA FINL GROUP INC   | x | 4 | 0       |
| LANDAMERICA FINL GROUP INC   | x | 3 | 33,810  |
| LANDSTAR SYS INC             | x |   | 1,500   |
| LANDSTAR SYS INC             | x | 4 | 0       |
| LAS VEGAS SANDS CORP         | x | 4 | 0       |
| LAS VEGAS SANDS CORP         | x | 2 | 100     |
| LAS VEGAS SANDS CORP         | x |   | 697     |
| LAS VEGAS SANDS CORP         | x | 5 | 14,550  |
| LAS VEGAS SANDS CORP         | x | 3 | 56,862  |
| LAS VEGAS SANDS CORP         | x | 7 | 11,000  |
| LATTICE SEMICONDUCTOR CORP   | x | 3 | 489,523 |
| LAUDER ESTEE COS INC         | x | 4 | 143     |
| LAUDER ESTEE COS INC         | x | 3 | 300     |
| LAUDER ESTEE COS INC         | x | 3 | 400     |
| LAUDER ESTEE COS INC         | x | 5 | 0       |
| LAUDER ESTEE COS INC         | x | 3 | 1,100   |
| LAUDER ESTEE COS INC         | x |   | 1,200   |
| LAUDER ESTEE COS INC         | x | 2 | 5,475   |
| LAUDER ESTEE COS INC         | x | 3 | 11,500  |
| LAUDER ESTEE COS INC         | x | 5 | 0       |
| LAUDER ESTEE COS INC         | x | 7 | 15,053  |
| LAYNE CHRISTENSEN CO         | x | 3 | 200     |
| LAYNE CHRISTENSEN CO         | x | 2 | 3,665   |
| LAYNE CHRISTENSEN CO         | x | 3 | 22,312  |
| LEAR CORP                    | x | 2 | 265     |
| LEAR CORP                    | x | 5 | 465     |
| LEAR CORP                    | x | 3 | 4,600   |
| LEAR CORP                    | x | 3 | 120,574 |
| LECG CORP                    | x | 3 | 98,000  |
| LEE ENTERPRISES INC          | x | 3 | 155,625 |
| LEGGETT & PLATT INC          | x | 3 | 4,600   |
| LEGGETT & PLATT INC          | x | 4 | 7,576   |
| LEGGETT & PLATT INC          | x | 7 | 29,123  |
| LEGG MASON INC               | x | 5 | 0       |
| LEGG MASON INC               | x | 4 | 200     |
| LEGG MASON INC               | x | 4 | 5,975   |
| LEGG MASON INC               | x | 3 | 13,300  |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| LEGG MASON INC              | x | 7  | 19,712  |
| LEHMAN BROS HLDGS INC       | x | 2  | 2       |
| LEHMAN BROS HLDGS INC       | x | 5  | 0       |
| LEHMAN BROS HLDGS INC       | x |    | 0       |
| LEHMAN BROS HLDGS INC       | x | 2  | 650     |
| LEHMAN BROS HLDGS INC       | x | 3  | 1,310   |
| LEHMAN BROS HLDGS INC       | x | 5  | 1,365   |
| LEHMAN BROS HLDGS INC       | x | 3  | 0       |
| LEHMAN BROS HLDGS INC       | x | 3  | 2,500   |
| LEHMAN BROS HLDGS INC       | x | 3  | 3,410   |
| LEHMAN BROS HLDGS INC       | x | 4  | 3,200   |
| LEHMAN BROS HLDGS INC       | x |    | 4,000   |
| LEHMAN BROS HLDGS INC       | x | 5  | 0       |
| LEHMAN BROS HLDGS INC       | x | 4  | 1,950   |
| LEHMAN BROS HLDGS INC       | x | 3  | 107,206 |
| LEHMAN BROS HLDGS INC       | x | 7  | 85,751  |
| LENNAR CORP                 | x | 7  | 20,576  |
| LEUCADIA NATL CORP          | x | 7  | 14,100  |
| LEXICON PHARMACEUTICALS INC | x | 3  | 153,000 |
| LEXINGTON REALTY TRUST      | x | 3  | 37,549  |
| LEXMARK INTL NEW            | x | 7  | 19,153  |
| LIBERTY GLOBAL INC          | x | 7  | 27,135  |
| LIBERTY GLOBAL INC          | x | 7  | 24,785  |
| LILLY ELI & CO              | x | 5  | 0       |
| LILLY ELI & CO              | x | 5  | 0       |
| LILLY ELI & CO              | x | 10 | 333     |
| LILLY ELI & CO              | x |    | 535     |
| LILLY ELI & CO              | x |    | 700     |
| LILLY ELI & CO              | x | 2  | 1,000   |
| LILLY ELI & CO              | x | 2  | 1,000   |
| LILLY ELI & CO              | x | 5  | 1,200   |
| LILLY ELI & CO              | x | 5  | 0       |
| LILLY ELI & CO              | x | 3  | 1,440   |
| LILLY ELI & CO              | x | 3  | 1,900   |
| LILLY ELI & CO              | x | 3  | 2,300   |
| LILLY ELI & CO              | x | 3  | 10,000  |
| LILLY ELI & CO              | x | 3  | 5,000   |
| LILLY ELI & CO              | x | 3  | 5,000   |
| LILLY ELI & CO              | x | 4  | 4,918   |
| LILLY ELI & CO              | x | 3  | 10,790  |
| LILLY ELI & CO              | x | 6  | 17,000  |
| LILLY ELI & CO              | x | 4  | 18,220  |
| LILLY ELI & CO              | x | 3  | 60,308  |
| LILLY ELI & CO              | x | 3  | 91,299  |
| LILLY ELI & CO              | x | 7  | 180,916 |
| LIMITED BRANDS INC          | x | 4  | 2,671   |
| LIMITED BRANDS INC          | x | 2  | 5,000   |
| LIMITED BRANDS INC          | x | 6  | 11,500  |
| LIMITED BRANDS INC          | x | 3  | 18,400  |
| LIMITED BRANDS INC          | x | 5  | 0       |
| LIMITED BRANDS INC          | x | 7  | 55,639  |
| LIN TV CORP                 | x | 3  | 52,448  |
| LINCARE HLDGS INC           | x | 3  |         |
| LINCARE HLDGS INC           | x | 7  | 10,510  |
| LINCOLN EDL SVCS CORP       | x | 3  | 12,000  |
| LINCOLN ELEC HLDGS INC      | x | 4  | 0       |
| LINCOLN NATL CORP IND       | x | 5  | 315     |
| LINCOLN NATL CORP IND       | x |    | 4,000   |
| LINCOLN NATL CORP IND       | x | 4  | 0       |
| LINCOLN NATL CORP IND       | x | 3  | 9,247   |
| LINCOLN NATL CORP IND       | x | 7  | 47,561  |
| LINEAR TECHNOLOGY CORP      | x | 7  | 46,655  |

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|                              |   |    |           |
|------------------------------|---|----|-----------|
| LIONBRIDGE TECHNOLOGIES INC  | x | 3  | 115,000   |
| LITHIA MTRS INC              | x |    | 0         |
| LITHIA MTRS INC              | x | 3  | 36,001    |
| LITTELFUSE INC               | x | 3  | 42,849    |
| LIVE NATION INC              | x | 4  | 0         |
| LIVE NATION INC              | x | 2  | 1,730     |
| LIVE NATION INC              | x | 3  | 264,861   |
| LIZ CLAIBORNE INC            | x | 7  | 19,195    |
| LLOYDS TSB GROUP PLC         | x | 5  | 0         |
| LLOYDS TSB GROUP PLC         | x | 5  | 822       |
| LLOYDS TSB GROUP PLC         | x | 2  | 12,221    |
| LLOYDS TSB GROUP PLC         | x | 4  | 0         |
| LO-JACK CORP                 | x | 2  | 43        |
| LO-JACK CORP                 | x | 3  | 80,715    |
| LOCKHEED MARTIN CORP         | x |    | 0         |
| LOCKHEED MARTIN CORP         | x | 5  | 0         |
| LOCKHEED MARTIN CORP         | x | 2  | 300       |
| LOCKHEED MARTIN CORP         | x | 4  | 148       |
| LOCKHEED MARTIN CORP         | x | 3  | 1,100     |
| LOCKHEED MARTIN CORP         | x | 4  | 2,000     |
| LOCKHEED MARTIN CORP         | x | 3  | 2,400     |
| LOCKHEED MARTIN CORP         | x |    | 4,056     |
| LOCKHEED MARTIN CORP         | x | 3  | 66,707    |
| LOCKHEED MARTIN CORP         | x | 7  | 67,179    |
| LODGENET ENTMT CORP          | x | 3  | 846,537   |
| LOEWS CORP                   | x |    | 0         |
| LOEWS CORP                   | x | 4  | 0         |
| LOEWS CORP                   | x | 5  | 375       |
| LOEWS CORP                   | x | 5  | 0         |
| LOEWS CORP                   | x | 3  |           |
| LOEWS CORP                   | x | 2  | 4,500     |
| LOEWS CORP                   | x | 5  | 0         |
| LOEWS CORP                   | x | 7  | 87,449    |
| LONGS DRUG STORES CORP       | x |    | 0         |
| LONGS DRUG STORES CORP       | x | 3  | 55,178    |
| LORAL SPACE & COMMUNICATNS L | x |    | 24,331    |
| LORAL SPACE & COMMUNICATNS L | x | 3  | 36,000    |
| LOUISIANA PAC CORP           | x | 7  | 14,659    |
| LOWES COS INC                | x | 5  | 150       |
| LOWES COS INC                | x | 3  | 1,000     |
| LOWES COS INC                | x | 2  | 1,399     |
| LOWES COS INC                | x | 3  | 3,400     |
| LOWES COS INC                | x |    | 300       |
| LOWES COS INC                | x | 5  | 0         |
| LOWES COS INC                | x | 10 | 9,070     |
| LOWES COS INC                | x | 3  | 11,306    |
| LOWES COS INC                | x |    | 13,237    |
| LOWES COS INC                | x | 3  | 13,652    |
| LOWES COS INC                | x | 3  | 26,534    |
| LOWES COS INC                | x | 6  | 62,200    |
| LOWES COS INC                | x | 2  | 88,485    |
| LOWES COS INC                | x | 4  | 99,508    |
| LOWES COS INC                | x | 4  | 346,587   |
| LOWES COS INC                | x | 3  | 2,000,000 |
| LOWES COS INC                | x | 7  | 262,847   |
| LUBYS INC                    | x | 3  | 63,038    |
| LUFKIN INDS INC              | x | 3  | 43,707    |
| LUMINENT MTG CAP INC         | x | 3  | 115,180   |
| LUNDIN MINING CORP           | x | 5  | 749       |
| LUNDIN MINING CORP           | x | 2  | 69,562    |
| LYONDELL CHEMICAL CO         | x | 7  | 24,200    |
| M & F WORLDWIDE CORP         | x | 3  | 47,579    |

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|                           |   |   |         |
|---------------------------|---|---|---------|
| MDU RES GROUP INC         | x | 7 | 20,250  |
| MEMC ELECTR MATLS INC     | x | 3 | 0       |
| MEMC ELECTR MATLS INC     | x | 3 | 500     |
| MEMC ELECTR MATLS INC     | x | 3 | 1,150   |
| MEMC ELECTR MATLS INC     | x | 2 | 1,735   |
| MEMC ELECTR MATLS INC     | x |   | 3,000   |
| MEMC ELECTR MATLS INC     | x | 4 | 0       |
| MEMC ELECTR MATLS INC     | x | 3 | 28,300  |
| MEMC ELECTR MATLS INC     | x | 3 | 29,200  |
| MGIC INVT CORP WIS        | x | 7 | 13,345  |
| MGI PHARMA INC            | x | 3 |         |
| MGI PHARMA INC            | x | 3 | 209,896 |
| MGM MIRAGE                | x | 6 | 12,800  |
| MGM MIRAGE                | x | 7 | 17,080  |
| MPS GROUP INC             | x |   | 1,900   |
| MPS GROUP INC             | x | 3 | 363,484 |
| MRV COMMUNICATIONS INC    | x | 3 | 0       |
| MRV COMMUNICATIONS INC    | x | 3 | 248,000 |
| MTR GAMING GROUP INC      | x | 3 | 97,195  |
| MTS SYS CORP              | x | 3 | 50,681  |
| MACATAWA BK CORP          | x | 3 | 54,131  |
| MADDEN STEVEN LTD         | x | 3 | 56,466  |
| MAGELLAN HEALTH SVCS INC  | x | 5 | 112     |
| MAGELLAN HEALTH SVCS INC  | x | 3 | 56,647  |
| MAGMA DESIGN AUTOMATION   | x | 3 | 95,500  |
| MAGNA ENTMT CORP          | x | 2 | 50      |
| MAGNA ENTMT CORP          | x | 3 | 168,000 |
| MAGNA INTL INC            | x | 5 | 0       |
| MAGNA INTL INC            | x | 5 | 151     |
| MAGNA INTL INC            | x | 2 | 218     |
| MAGNA INTL INC            | x | 3 | 0       |
| MAGNA INTL INC            | x | 3 | 460     |
| MAGNA INTL INC            | x | 4 | 0       |
| MAGNA INTL INC            | x | 3 | 4,400   |
| MAGNA INTL INC            | x | 2 | 57,638  |
| MAGUIRE PPTYS INC         | x | 3 | 65,363  |
| MAHANAGAR TEL NIGAM LTD   | x | 6 | 36,000  |
| MAIDENFORM BRANDS INC     | x | 3 | 57,350  |
| MANHATTAN ASSOCS INC      | x | 4 | 48      |
| MANHATTAN ASSOCS INC      | x | 3 | 51,758  |
| MANOR CARE INC NEW        | x | 7 | 12,287  |
| MANTECH INTL CORP         | x | 3 | 77,252  |
| MARATHON OIL CORP         | x |   | 0       |
| MARATHON OIL CORP         | x | 3 | 365     |
| MARATHON OIL CORP         | x | 5 | 0       |
| MARATHON OIL CORP         | x | 5 | 0       |
| MARATHON OIL CORP         | x | 4 | 6,000   |
| MARATHON OIL CORP         | x | 5 | 6,095   |
| MARATHON OIL CORP         | x | 3 | 6,360   |
| MARATHON OIL CORP         | x |   | 6,636   |
| MARATHON OIL CORP         | x | 4 | 0       |
| MARATHON OIL CORP         | x | 2 | 13,860  |
| MARATHON OIL CORP         | x | 3 | 14,600  |
| MARATHON OIL CORP         | x | 6 | 16,000  |
| MARATHON OIL CORP         | x | 3 | 22,000  |
| MARATHON OIL CORP         | x | 7 | 57,787  |
| MARCUS CORP               | x | 3 | 70,000  |
| MARINEMAX INC             | x | 3 | 57,999  |
| MARINE PRODS CORP         | x | 3 | 27,000  |
| MARKWEST HYDROCARBON INC  | x | 3 | 15,502  |
| MARLIN BUSINESS SVCS CORP | x | 3 | 27,000  |
| MARSH & MCLENNAN COS INC  | x | 5 | 0       |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| MARSH & MCLENNAN COS INC     | x | 3 | 220     |
| MARSH & MCLENNAN COS INC     | x | 5 | 130     |
| MARSH & MCLENNAN COS INC     | x | 3 | 220     |
| MARSH & MCLENNAN COS INC     | x | 3 | 552     |
| MARSH & MCLENNAN COS INC     | x | 5 | 620     |
| MARSH & MCLENNAN COS INC     | x | 2 | 1,915   |
| MARSH & MCLENNAN COS INC     | x | 4 | 2,437   |
| MARSH & MCLENNAN COS INC     | x | 3 |         |
| MARSH & MCLENNAN COS INC     | x | 3 | 39,946  |
| MARSH & MCLENNAN COS INC     | x | 7 | 89,018  |
| MARSH & MCLENNAN COS INC     | x | 7 | 41,177  |
| MARSHALL & ILSLEY CORP       | x | 7 | 41,177  |
| MARRIOTT INTL INC NEW        | x | 5 | 192     |
| MARRIOTT INTL INC NEW        | x | 5 | 0       |
| MARRIOTT INTL INC NEW        | x | 4 | 0       |
| MARRIOTT INTL INC NEW        | x | 6 | 28,500  |
| MARRIOTT INTL INC NEW        | x | 3 | 107,751 |
| MARRIOTT INTL INC NEW        | x | 7 | 61,797  |
| MARTEK BIOSCIENCES CORP      | x | 5 | 87      |
| MARTEK BIOSCIENCES CORP      | x | 3 | 4,000   |
| MARTEK BIOSCIENCES CORP      | x | 3 | 137,552 |
| MARTEN TRANS LTD             | x | 3 | 55,124  |
| MASCO CORP                   | x | 7 | 69,064  |
| MASSEY ENERGY CORP           | x | 4 | 200     |
| MASSEY ENERGY CORP           | x | 4 | 300     |
| MASSEY ENERGY CORP           | x | 3 | 15,400  |
| MASTEC INC                   | x | 3 | 66,402  |
| MATRIA HEALTHCARE INC        | x | 3 | 52,000  |
| MATRIX SVC CO                | x | 3 | 54,084  |
| MATSUSHITA ELEC INDL         | x | 2 | 1       |
| MATSUSHITA ELEC INDL         | x | 5 | 0       |
| MATSUSHITA ELEC INDL         | x | 2 | 5,600   |
| MATSUSHITA ELEC INDL         | x | 4 | 0       |
| MATTEL INC                   | x | 2 | 1       |
| MATTEL INC                   | x |   | 0       |
| MATTEL INC                   | x | 5 | 965     |
| MATTEL INC                   | x | 5 | 0       |
| MATTEL INC                   | x | 3 | 0       |
| MATTEL INC                   | x | 4 | 5,000   |
| MATTEL INC                   | x | 3 | 6,900   |
| MATTEL INC                   | x |   | 8,800   |
| MATTEL INC                   | x | 7 | 62,840  |
| MATTHEWS INTL CORP           | x | 4 | 0       |
| MATTHEWS INTL CORP           | x | 3 | 137,783 |
| MATTSON TECHNOLOGY INC       | x |   | 0       |
| MATTSON TECHNOLOGY INC       | x | 3 | 195,578 |
| MAXYGEN INC                  | x | 3 | 98,000  |
| MAXIMUS INC                  | x | 3 | 76,564  |
| MCAFEE INC                   | x |   | 0       |
| MCAFEE INC                   | x | 2 | 1,000   |
| MCAFEE INC                   | x | 3 | 90,000  |
| MCAFEE INC                   | x | 7 | 15,000  |
| MCCORMICK & CO INC           | x | 7 | 18,146  |
| MCCORMICK & SCHMICKS SEAFD R | x | 3 | 51,033  |
| MCDONALDS CORP               | x | 5 | 230     |
| MCDONALDS CORP               | x | 1 | 235     |
| MCDONALDS CORP               | x | 5 | 450     |
| MCDONALDS CORP               | x |   | 1,600   |
| MCDONALDS CORP               | x |   | 0       |
| MCDONALDS CORP               | x | 5 | 0       |
| MCDONALDS CORP               | x | 3 | 0       |
| MCDONALDS CORP               | x | 5 | 7,000   |
| MCDONALDS CORP               | x | 3 | 9,080   |



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|                             |   |   |         |
|-----------------------------|---|---|---------|
| MCDONALDS CORP              | x | 2 | 10,325  |
| MCDONALDS CORP              | x | 3 | 10,062  |
| MCDONALDS CORP              | x | 6 | 20,800  |
| MCDONALDS CORP              | x | 3 | 23,900  |
| MCDONALDS CORP              | x | 5 | 0       |
| MCDONALDS CORP              | x | 4 | 12,135  |
| MCDONALDS CORP              | x | 4 | 32,363  |
| MCDONALDS CORP              | x | 3 | 269,125 |
| MCDONALDS CORP              | x | 7 | 230,846 |
| MCGRATH RENTCORP            | x | 4 | 0       |
| MCGRATH RENTCORP            | x | 3 | 65,000  |
| MCGRAW HILL COS INC         | x | 2 | 595     |
| MCGRAW HILL COS INC         | x | 5 | 2,000   |
| MCGRAW HILL COS INC         | x |   | 3,200   |
| MCGRAW HILL COS INC         | x | 4 | 179     |
| MCGRAW HILL COS INC         | x | 4 | 3,750   |
| MCGRAW HILL COS INC         | x | 3 | 158,158 |
| MCGRAW HILL COS INC         | x | 7 | 60,081  |
| MEADWESTVACO CORP           | x | 7 | 27,469  |
| MEASUREMENT SPECIALTIES INC | x | 3 | 33,000  |
| MEASUREMENT SPECIALTIES INC | x | 4 | 0       |
| MECHEL OAO                  | x | 2 | 850     |
| MECHEL OAO                  | x |   | 27,000  |
| MEDAREX INC                 | x | 2 | 200     |
| MEDAREX INC                 | x | 3 | 21,750  |
| MEDIA GEN INC               | x | 3 | 51,944  |
| MEDICINES CO                | x | 3 | 71,318  |
| MEDIMMUNE INC               | x | 7 | 37,293  |
| MEDTRONIC INC               | x | 3 | 2,800   |
| MEDTRONIC INC               | x |   | 200     |
| MEDTRONIC INC               | x | 5 | 4,310   |
| MEDTRONIC INC               | x |   | 10,196  |
| MEDTRONIC INC               | x | 2 | 12,334  |
| MEDTRONIC INC               | x | 5 | 0       |
| MEDTRONIC INC               | x | 3 | 19,646  |
| MEDTRONIC INC               | x | 4 | 25,278  |
| MEDTRONIC INC               | x | 3 | 26,360  |
| MEDTRONIC INC               | x | 6 | 38,900  |
| MEDTRONIC INC               | x | 3 | 64,700  |
| MEDTRONIC INC               | x | 4 | 59,034  |
| MEDTRONIC INC               | x | 7 | 194,101 |
| MELCO PBL ENTMNT LTD        | x | 5 | 58      |
| MELCO PBL ENTMNT LTD        | x | 2 | 1,100   |
| MELCO PBL ENTMNT LTD        | x | 3 | 126,966 |
| MENS WEARHOUSE INC          | x |   | 3,897   |
| MENS WEARHOUSE INC          | x | 3 | 99,618  |
| MENTOR GRAPHICS CORP        | x | 3 | 90,400  |
| MERCER INTL INC             | x | 3 | 124,439 |
| MERCK & CO INC              | x | 1 | 100     |
| MERCK & CO INC              | x | 2 | 200     |
| MERCK & CO INC              | x | 3 | 800     |
| MERCK & CO INC              | x |   | 1,587   |
| MERCK & CO INC              | x | 3 | 1,600   |
| MERCK & CO INC              | x | 6 | 1,800   |
| MERCK & CO INC              | x | 3 | 2,000   |
| MERCK & CO INC              | x |   | 0       |
| MERCK & CO INC              | x | 3 | 2,170   |
| MERCK & CO INC              | x |   | 7,508   |
| MERCK & CO INC              | x | 5 | 8,200   |
| MERCK & CO INC              | x | 5 | 0       |
| MERCK & CO INC              | x | 5 | 19,685  |
| MERCK & CO INC              | x | 3 | 23,970  |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| MERCK & CO INC               | x | 6  | 28,200  |
| MERCK & CO INC               | x |    | 28,500  |
| MERCK & CO INC               | x | 2  | 30,262  |
| MERCK & CO INC               | x | 5  | 0       |
| MERCK & CO INC               | x |    | 0       |
| MERCK & CO INC               | x | 3  | 87,890  |
| MERCK & CO INC               | x | 4  | 89,391  |
| MERCK & CO INC               | x | 4  | 88,195  |
| MERCK & CO INC               | x | 3  | 311,959 |
| MERCK & CO INC               | x | 7  | 370,113 |
| MERCURY COMPUTER SYS         | x | 4  | 150     |
| MERCURY COMPUTER SYS         | x | 3  | 95,361  |
| MERIDIAN BIOSCIENCE INC      | x | 3  | 110,265 |
| MERIT MED SYS INC            | x | 2  | 6,670   |
| MERIT MED SYS INC            | x | 3  | 117,292 |
| MERRILL LYNCH & CO INC       | x | 2  | 1       |
| MERRILL LYNCH & CO INC       | x |    | 0       |
| MERRILL LYNCH & CO INC       | x | 3  | 0       |
| MERRILL LYNCH & CO INC       | x | 5  | 0       |
| MERRILL LYNCH & CO INC       | x | 3  | 2,100   |
| MERRILL LYNCH & CO INC       | x | 10 | 2,670   |
| MERRILL LYNCH & CO INC       | x | 5  | 0       |
| MERRILL LYNCH & CO INC       | x | 3  | 5,127   |
| MERRILL LYNCH & CO INC       | x | 2  | 13,847  |
| MERRILL LYNCH & CO INC       | x | 3  | 25,810  |
| MERRILL LYNCH & CO INC       | x | 5  | 29,569  |
| MERRILL LYNCH & CO INC       | x | 4  | 27,550  |
| MERRILL LYNCH & CO INC       | x | 3  | 105,311 |
| MERRILL LYNCH & CO INC       | x | 4  | 84,176  |
| MERRILL LYNCH & CO INC       | x | 7  | 159,533 |
| MERUELO MADDUX PROPERTIES IN | x | 3  | 195,443 |
| MESA AIR GROUP INC           | x | 3  | 105,000 |
| METABOLIX INC                | x | 5  | 3,000   |
| METABOLIX INC                | x | 3  | 30,720  |
| METAL MGMT INC               | x | 3  | 60,287  |
| METHODE ELECTRS INC          | x | 3  | 98,029  |
| METROPCS COMMUNICATIONS INC  | x | 6  | 32,800  |
| MEXICO FD INC                | x | 5  | 0       |
| MICREL INC                   | x | 3  | 292,277 |
| MICROS SYS INC               | x |    | 0       |
| MICROS SYS INC               | x | 3  | 66,743  |
| MICROSOFT CORP               | x | 1  | 179     |
| MICROSOFT CORP               | x | 5  | 0       |
| MICROSOFT CORP               | x | 6  | 1,840   |
| MICROSOFT CORP               | x | 3  | 2,112   |
| MICROSOFT CORP               | x |    | 3,000   |
| MICROSOFT CORP               | x |    | 9,150   |
| MICROSOFT CORP               | x | 5  | 21,300  |
| MICROSOFT CORP               | x |    | 32,005  |
| MICROSOFT CORP               | x | 10 | 33,790  |
| MICROSOFT CORP               | x | 5  | 0       |
| MICROSOFT CORP               | x | 3  | 74,485  |
| MICROSOFT CORP               | x |    | 55,566  |
| MICROSOFT CORP               | x | 3  | 58,400  |
| MICROSOFT CORP               | x | 2  | 61,079  |
| MICROSOFT CORP               | x |    | 61,850  |
| MICROSOFT CORP               | x | 3  | 38,370  |
| MICROSOFT CORP               | x | 3  | 78,410  |
| MICROSOFT CORP               | x | 2  | 94,290  |
| MICROSOFT CORP               | x | 3  | 97,556  |
| MICROSOFT CORP               | x | 3  | 99,801  |
| MICROSOFT CORP               | x | 5  | 0       |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| MICROSOFT CORP               | x | 5 | 168,463   |
| MICROSOFT CORP               | x | 6 | 224,100   |
| MICROSOFT CORP               | x | 4 | 278,580   |
| MICROSOFT CORP               | x | 4 | 665,770   |
| MICROSOFT CORP               | x | 3 | 867,850   |
| MICROSOFT CORP               | x | 3 | 2,536,200 |
| MICROSOFT CORP               | x | 7 | 1,666,627 |
| MICROSTRATEGY INC            | x | 2 | 100       |
| MICROSTRATEGY INC            | x | 3 | 40,838    |
| MICROCHIP TECHNOLOGY INC     | x | 4 | 0         |
| MICROCHIP TECHNOLOGY INC     | x | 5 | 11,750    |
| MICROCHIP TECHNOLOGY INC     | x | 7 | 22,070    |
| MICRON TECHNOLOGY INC        | x | 1 | 217       |
| MICRON TECHNOLOGY INC        | x |   | 0         |
| MICRON TECHNOLOGY INC        | x | 5 | 0         |
| MICRON TECHNOLOGY INC        | x | 5 | 4,480     |
| MICRON TECHNOLOGY INC        | x | 3 | 8,855     |
| MICRON TECHNOLOGY INC        | x | 2 | 17,129    |
| MICRON TECHNOLOGY INC        | x | 4 | 610       |
| MICRON TECHNOLOGY INC        | x | 7 | 106,612   |
| MICROSEMI CORP               | x | 5 | 195       |
| MICROSEMI CORP               | x | 3 | 16,365    |
| MIDAS GROUP INC              | x | 3 | 60,000    |
| MIDCAP SPDR TR               | x | 4 | 0         |
| MIDCAP SPDR TR               | x | 2 | 1,825     |
| MIDCAP SPDR TR               | x | 4 | 0         |
| MIDLAND CO                   | x | 3 | 33,000    |
| MIDWEST BANC HOLDINGS INC    | x |   | 0         |
| MIDWEST BANC HOLDINGS INC    | x | 3 | 70,693    |
| MILLENNIUM PHARMACEUTICALS I | x | 4 | 190       |
| MILLENNIUM PHARMACEUTICALS I | x |   | 0         |
| MILLENNIUM PHARMACEUTICALS I | x |   | 11,200    |
| MILLENNIUM PHARMACEUTICALS I | x | 5 | 12,500    |
| MILLENNIUM PHARMACEUTICALS I | x | 7 | 30,000    |
| MILLER HERMAN INC            | x | 3 | 148,870   |
| MILLER INDS INC TENN         | x | 3 | 40,957    |
| MILLIPORE CORP               | x | 4 | 350       |
| MILLIPORE CORP               | x | 3 | 9,840     |
| MINDSPEED TECHNOLOGIES INC   | x | 3 | 333       |
| MINDSPEED TECHNOLOGIES INC   | x | 4 | 230       |
| MINDSPEED TECHNOLOGIES INC   | x | 4 | 12,900    |
| MINDSPEED TECHNOLOGIES INC   | x | 3 | 232,000   |
| MINE SAFETY APPLIANCES CO    | x | 3 | 111,088   |
| MINERALS TECHNOLOGIES INC    | x | 3 | 47,967    |
| MIPS TECHNOLOGIES INC        | x | 3 | 159,692   |
| MITSUBISHI UFJ FINL GROUP IN | x | 3 | 0         |
| MITSUBISHI UFJ FINL GROUP IN | x | 5 | 3,590     |
| MITSUBISHI UFJ FINL GROUP IN | x | 5 | 0         |
| MITSUBISHI UFJ FINL GROUP IN | x | 3 | 65,800    |
| MITSUBISHI UFJ FINL GROUP IN | x | 4 | 0         |
| MITSUBISHI UFJ FINL GROUP IN | x | 2 | 115,712   |
| MITSUBISHI UFJ FINL GROUP IN | x | 2 | 162,191   |
| MOBILE TELESYSTEMS OJSC      | x |   | 0         |
| MOBILE TELESYSTEMS OJSC      | x | 5 | 0         |
| MOBILE TELESYSTEMS OJSC      | x | 3 | 380       |
| MOBILE TELESYSTEMS OJSC      | x | 3 | 12,179    |
| MOBILE TELESYSTEMS OJSC      | x | 3 | 22,000    |
| MOBILE TELESYSTEMS OJSC      | x |   | 86,640    |
| MOBILE TELESYSTEMS OJSC      | x | 7 | 44,448    |
| MODINE MFG CO                | x | 3 | 122,111   |
| MOLEX INC                    | x | 7 | 13,433    |
| MONARCH CASINO & RESORT INC  | x | 3 | 44,617    |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| MONOLITHIC PWR SYS INC       | x | 3  | 98,803  |
| MONRO MUFFLER BRAKE INC      | x | 3  | 47,000  |
| MONSTER WORLDWIDE INC        | x | 6  | 24,300  |
| MONSTER WORLDWIDE INC        | x | 7  | 18,480  |
| MOODYS CORP                  | x | 5  | 145     |
| MOODYS CORP                  | x | 3  | 0       |
| MOODYS CORP                  | x | 4  | 2,000   |
| MOODYS CORP                  | x | 5  | 0       |
| MOODYS CORP                  | x | 3  | 2,700   |
| MOODYS CORP                  | x | 4  | 2,800   |
| MOODYS CORP                  | x | 3  | 4,000   |
| MOODYS CORP                  | x | 3  | 5,500   |
| MOODYS CORP                  | x | 7  | 43,539  |
| MOOG INC                     | x | 5  | 95      |
| MOOG INC                     | x | 3  | 97,200  |
| MOOG INC                     | x | 4  | 300     |
| MOOG INC                     | x | 4  | 0       |
| MORGAN STANLEY               | x | 5  | 0       |
| MORGAN STANLEY               | x |    | 0       |
| MORGAN STANLEY               | x | 5  | 0       |
| MORGAN STANLEY               | x |    | 1,200   |
| MORGAN STANLEY               | x |    | 1,500   |
| MORGAN STANLEY               | x | 10 | 2,580   |
| MORGAN STANLEY               | x | 2  | 5,200   |
| MORGAN STANLEY               | x | 3  | 7,261   |
| MORGAN STANLEY               | x | 5  | 12,885  |
| MORGAN STANLEY               | x | 6  | 26,400  |
| MORGAN STANLEY               | x | 4  | 21,961  |
| MORGAN STANLEY               | x | 3  | 51,600  |
| MORGAN STANLEY               | x | 4  | 76,026  |
| MORGAN STANLEY               | x | 3  | 150,050 |
| MORGAN STANLEY               | x | 7  | 199,971 |
| MORNINGSTAR INC              | x | 3  | 60,314  |
| MORTONS RESTAURANT GRP INC N | x | 3  | 42,911  |
| MOTOROLA INC                 | x | 1  | 69      |
| MOTOROLA INC                 | x |    | 0       |
| MOTOROLA INC                 | x | 3  | 600     |
| MOTOROLA INC                 | x | 10 | 920     |
| MOTOROLA INC                 | x | 3  | 3,000   |
| MOTOROLA INC                 | x | 5  | 1,800   |
| MOTOROLA INC                 | x | 3  | 3,300   |
| MOTOROLA INC                 | x |    | 6,323   |
| MOTOROLA INC                 | x | 3  | 8,150   |
| MOTOROLA INC                 | x | 3  | 5,900   |
| MOTOROLA INC                 | x | 3  | 15,350  |
| MOTOROLA INC                 | x | 5  | 0       |
| MOTOROLA INC                 | x | 3  | 31,036  |
| MOTOROLA INC                 | x | 2  | 38,965  |
| MOTOROLA INC                 | x | 5  | 39,682  |
| MOTOROLA INC                 | x | 4  | 23,909  |
| MOTOROLA INC                 | x | 4  | 69,677  |
| MOTOROLA INC                 | x | 3  | 272,579 |
| MOTOROLA INC                 | x | 3  | 262,582 |
| MOTOROLA INC                 | x | 7  | 419,520 |
| MOVADO GROUP INC             | x | 3  | 31,456  |
| MUELLER INDS INC             | x |    | 0       |
| MUELLER INDS INC             | x | 3  | 120,794 |
| MULTIMEDIA GAMES INC         | x | 3  | 116,432 |
| MURPHY OIL CORP              | x | 7  | 29,246  |
| MYERS INDS INC               | x | 3  | 86,361  |
| MYLAN LABS INC               | x | 7  | 31,553  |
| NBT BANCORP INC              | x | 3  | 71,000  |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| NCI BUILDING SYS INC         | x | 2 | 3,565   |
| NCI BUILDING SYS INC         | x | 3 | 52,000  |
| NEC CORP                     | x | 2 | 7,195   |
| NEC CORP                     | x | 5 | 0       |
| NUCO2 INC                    | x | 4 | 0       |
| NUCO2 INC                    | x | 3 | 66,499  |
| NYMAGIC INC                  | x | 3 | 19,804  |
| NYSE EURONEXT                | x | 4 | 100     |
| NYSE EURONEXT                | x | 2 | 100     |
| NYSE EURONEXT                | x | 5 | 250     |
| NYSE EURONEXT                | x | 5 | 0       |
| NYSE EURONEXT                | x | 2 | 2,300   |
| NYSE EURONEXT                | x | 3 | 7,800   |
| NABI BIOPHARMACEUTICALS      | x | 4 | 500     |
| NABI BIOPHARMACEUTICALS      | x | 3 | 257,381 |
| NASH FINCH CO                | x | 3 | 36,300  |
| NATIONAL BEVERAGE CORP       | x | 3 | 22,940  |
| NATIONAL CINEMEDIA INC       | x | 5 | 126     |
| NATIONAL CINEMEDIA INC       | x | 3 | 150,000 |
| NATIONAL CITY CORP           | x | 4 | 700     |
| NATIONAL CITY CORP           | x | 4 | 3,374   |
| NATIONAL CITY CORP           | x | 3 | 18,400  |
| NATIONAL CITY CORP           | x | 6 | 18,900  |
| NATIONAL CITY CORP           | x | 2 | 23,675  |
| NATIONAL CITY CORP           | x | 7 | 94,298  |
| NATIONAL CITY CORP           | x | 3 | 12,000  |
| NATIONAL HEALTHCARE CORP     | x |   | 0       |
| NATIONAL OILWELL VARCO INC   | x | 5 | 0       |
| NATIONAL OILWELL VARCO INC   | x | 5 | 258     |
| NATIONAL OILWELL VARCO INC   | x |   | 1,100   |
| NATIONAL OILWELL VARCO INC   | x | 2 | 2,585   |
| NATIONAL OILWELL VARCO INC   | x | 5 | 0       |
| NATIONAL OILWELL VARCO INC   | x | 4 | 418     |
| NATIONAL OILWELL VARCO INC   | x | 2 | 26,510  |
| NATIONAL OILWELL VARCO INC   | x | 3 | 48,465  |
| NATIONAL OILWELL VARCO INC   | x | 3 | 73,195  |
| NATIONAL OILWELL VARCO INC   | x | 3 | 126,121 |
| NATIONAL OILWELL VARCO INC   | x | 7 | 25,915  |
| NATIONAL PENN BANCSHARES INC | x | 3 | 83,000  |
| NATIONAL RETAIL PROPERTIES I | x | 3 | 147,995 |
| NATIONAL SEMICONDUCTOR CORP  | x | 1 | 98      |
| NATIONAL SEMICONDUCTOR CORP  | x | 5 | 0       |
| NATIONAL SEMICONDUCTOR CORP  | x | 5 | 0       |
| NATIONAL SEMICONDUCTOR CORP  | x | 5 | 1,750   |
| NATIONAL SEMICONDUCTOR CORP  | x | 4 | 3,000   |
| NATIONAL SEMICONDUCTOR CORP  | x | 2 | 6,000   |
| NATIONAL SEMICONDUCTOR CORP  | x | 3 | 169,161 |
| NATIONAL SEMICONDUCTOR CORP  | x | 7 | 51,804  |
| NATIONWIDE HEALTH PPTYS INC  | x | 3 | 130,000 |
| NAVIGATORS GROUP INC         | x | 2 | 3,250   |
| NAVIGATORS GROUP INC         | x | 3 | 44,000  |
| NATUS MEDICAL INC DEL        | x | 3 | 91,206  |
| NEENAH PAPER INC             | x | 2 | 3       |
| NEENAH PAPER INC             | x | 3 | 0       |
| NEENAH PAPER INC             | x | 4 | 0       |
| NEENAH PAPER INC             | x | 3 | 51,443  |
| NEKTAR THERAPEUTICS          | x | 4 | 0       |
| NEKTAR THERAPEUTICS          | x | 3 |         |
| NEW HAMPSHIRE THRIFT BANCSHS | x | 4 | 0       |
| NEW JERSEY RES               | x |   | 0       |
| NEW JERSEY RES               | x | 3 | 80,027  |
| NEW ORIENTAL ED & TECH GRP I | x | 3 | 1,000   |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| NEW ORIENTAL ED & TECH GRP I | x | 6 | 7,900   |
| NEW ORIENTAL ED & TECH GRP I | x | 3 | 12,600  |
| NEW ORIENTAL ED & TECH GRP I | x | 6 | 76,200  |
| NEW YORK & CO INC            | x | 3 | 91,737  |
| NEW YORK CMNTY BANCORP INC   | x | 7 | 34,466  |
| NEW YORK TIMES CO            | x | 2 | 55      |
| NEW YORK TIMES CO            | x | 3 | 14,520  |
| NEW YORK TIMES CO            | x | 7 | 22,407  |
| NEWALLIANCE BANCSHARES INC   | x | 3 | 408,727 |
| NEWELL RUBBERMAID INC        | x | 4 | 2,920   |
| NEWELL RUBBERMAID INC        | x | 3 | 4,000   |
| NEWELL RUBBERMAID INC        | x | 3 | 30,127  |
| NEWELL RUBBERMAID INC        | x | 7 | 40,173  |
| NEWFIELD EXPL CO             | x | 7 | 12,770  |
| NEWMARKET CORP               | x | 3 | 35,628  |
| NEWMONT MINING CORP          | x | 4 | 100     |
| NEWMONT MINING CORP          | x | 2 | 153     |
| NEWMONT MINING CORP          | x | 3 | 300     |
| NEWMONT MINING CORP          | x | 2 | 442     |
| NEWMONT MINING CORP          | x | 4 | 600     |
| NEWMONT MINING CORP          | x | 3 | 1,700   |
| NEWMONT MINING CORP          | x | 3 | 1,000   |
| NEWMONT MINING CORP          | x |   | 2,557   |
| NEWMONT MINING CORP          | x | 5 | 6,269   |
| NEWMONT MINING CORP          | x | 3 | 9,046   |
| NEWMONT MINING CORP          | x | 3 | 3,000   |
| NEWMONT MINING CORP          | x | 3 | 78,482  |
| NEWMONT MINING CORP          | x | 3 | 108,701 |
| NEWMONT MINING CORP          | x | 3 | 741,888 |
| NEWMONT MINING CORP          | x | 7 | 70,454  |
| NEWPARK RES INC              | x | 3 | 383,382 |
| NEWPORT CORP                 | x | 3 | 176,601 |
| NICE SYS LTD                 | x | 7 | 29,800  |
| NICOR INC                    | x | 3 | 108,452 |
| NIKE INC                     | x | 2 | 55      |
| NIKE INC                     | x | 5 | 98      |
| NIKE INC                     | x | 3 | 178     |
| NIKE INC                     | x | 2 | 320     |
| NIKE INC                     | x | 3 | 3,800   |
| NIKE INC                     | x | 3 | 9,760   |
| NIKE INC                     | x | 4 | 13,700  |
| NIKE INC                     | x | 4 | 10,230  |
| NIKE INC                     | x | 3 | 82,268  |
| NIKE INC                     | x | 3 | 600,000 |
| NIKE INC                     | x | 7 | 25,119  |
| NIPPON TELEG & TEL CORP      | x | 2 | 1,592   |
| NIPPON TELEG & TEL CORP      | x | 5 | 3,140   |
| NIPPON TELEG & TEL CORP      | x | 5 | 0       |
| NIPPON TELEG & TEL CORP      | x | 2 | 67,422  |
| NIS GROUP CO LTD             | x | 2 | 80,685  |
| NISSAN MOTORS                | x | 5 | 0       |
| NISSAN MOTORS                | x | 4 | 58      |
| NISSAN MOTORS                | x | 2 | 123,322 |
| NOKIA CORP                   | x | 3 | 0       |
| NOKIA CORP                   | x | 3 | 0       |
| NOKIA CORP                   | x | 5 | 0       |
| NOKIA CORP                   | x | 5 | 1,100   |
| NOKIA CORP                   | x | 3 | 5,000   |
| NOKIA CORP                   | x | 3 | 5,000   |
| NOKIA CORP                   | x |   | 8,000   |
| NOKIA CORP                   | x | 3 |         |
| NOKIA CORP                   | x | 6 | 21,700  |

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|                           |   |   |         |
|---------------------------|---|---|---------|
| NOKIA CORP                | x | 3 | 26,300  |
| NOKIA CORP                | x | 4 | 7,200   |
| NOKIA CORP                | x | 5 | 113,647 |
| NOKIA CORP                | x | 2 | 192,034 |
| NOKIA CORP                | x | 2 | 301,275 |
| NOKIA CORP                | x | 3 | 378,700 |
| NOBLE ENERGY INC          | x | 7 | 18,100  |
| NORDSON CORP              | x | 4 | 100     |
| NORDSON CORP              | x | 3 | 102,440 |
| NORDSTROM INC             | x | 7 | 38,580  |
| NORFOLK SOUTHERN CORP     | x |   | 0       |
| NORFOLK SOUTHERN CORP     | x | 5 | 390     |
| NORFOLK SOUTHERN CORP     | x | 3 | 1,100   |
| NORFOLK SOUTHERN CORP     | x | 2 | 1,570   |
| NORFOLK SOUTHERN CORP     | x | 3 | 1,900   |
| NORFOLK SOUTHERN CORP     | x | 3 | 2,000   |
| NORFOLK SOUTHERN CORP     | x | 4 | 8,000   |
| NORFOLK SOUTHERN CORP     | x | 4 | 37,410  |
| NORFOLK SOUTHERN CORP     | x | 7 | 65,324  |
| NORTEL NETWORKS CORP NEW  | x | 3 | 80      |
| NORTEL NETWORKS CORP NEW  | x | 3 | 0       |
| NORTEL NETWORKS CORP NEW  | x | 3 | 0       |
| NORTEL NETWORKS CORP NEW  | x | 5 | 4,998   |
| NORTEL NETWORKS CORP NEW  | x | 5 | 0       |
| NORTEL NETWORKS CORP NEW  | x | 2 | 56,027  |
| NORTH PITTSBURGH SYS INC  | x | 3 | 38,000  |
| NORTHEAST UTILS           | x | 4 | 0       |
| NORTHEAST UTILS           | x | 7 | 16,640  |
| NORTHERN ORION RES INC    | x | 2 | 34,345  |
| NORTHERN TR CORP          | x | 7 | 33,750  |
| NORTHGATE MINERALS CORP   | x | 3 | 500     |
| NORTHGATE MINERALS CORP   | x | 2 | 32,650  |
| NORTHGATE MINERALS CORP   | x | 3 | 0       |
| NORTHROP GRUMMAN CORP     | x | 5 | 0       |
| NORTHROP GRUMMAN CORP     | x | 4 | 5,140   |
| NORTHROP GRUMMAN CORP     | x | 3 | 9,900   |
| NORTHROP GRUMMAN CORP     | x | 4 | 288     |
| NORTHROP GRUMMAN CORP     | x | 3 | 13,057  |
| NORTHROP GRUMMAN CORP     | x | 2 | 92,820  |
| NORTHROP GRUMMAN CORP     | x | 7 | 55,564  |
| NORTHWEST BANCORP INC PA  | x | 3 | 54,000  |
| NORTHWEST NAT GAS CO      | x | 4 | 7,500   |
| NORTHWEST NAT GAS CO      | x | 3 | 78,597  |
| NOVAVAX INC               | x | 2 | 48,350  |
| NOVELL INC                | x | 1 | 131     |
| NOVELL INC                | x | 3 | 0       |
| NOVELL INC                | x | 5 | 14,580  |
| NOVELL INC                | x | 3 | 30,777  |
| NOVELL INC                | x | 7 | 19,148  |
| NOVELLUS SYS INC          | x | 7 | 22,144  |
| NOVEN PHARMACEUTICALS INC | x |   | 4,000   |
| NOVEN PHARMACEUTICALS INC | x | 3 | 88,578  |
| NUCOR CORP                | x | 2 | 100     |
| NUCOR CORP                | x | 5 | 189     |
| NUCOR CORP                | x | 4 | 200     |
| NUCOR CORP                | x | 3 | 1,500   |
| NUCOR CORP                | x | 3 | 4,000   |
| NUCOR CORP                | x |   | 4,352   |
| NUCOR CORP                | x | 7 | 48,660  |
| NUVASIVE INC              | x | 5 | 7,100   |
| NUVASIVE INC              | x | 3 | 52,000  |
| O CHARLEYS INC            | x |   | 0       |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| O CHARLEYS INC               | x | 3  | 86,055  |
| OM GROUP INC                 | x |    | 700     |
| OM GROUP INC                 | x | 3  | 92,988  |
| NUVEEN NY SELECT QUALITY MUN | x | 4  | 0       |
| OSI PHARMACEUTICALS INC      | x |    | 1,200   |
| OSI PHARMACEUTICALS INC      | x | 3  | 213,400 |
| OSI SYSTEMS INC              | x |    | 0       |
| OSI SYSTEMS INC              | x | 2  | 500     |
| OSI SYSTEMS INC              | x | 3  | 63,251  |
| OYO GEOSPACE CORP            | x | 3  | 16,877  |
| OAKLEY INC                   | x | 3  | 53,932  |
| OCCIDENTAL PETE CORP DEL     | x |    | 0       |
| OCCIDENTAL PETE CORP DEL     | x | 2  | 402     |
| OCCIDENTAL PETE CORP DEL     | x | 5  | 740     |
| OCCIDENTAL PETE CORP DEL     | x | 5  | 0       |
| OCCIDENTAL PETE CORP DEL     | x | 2  | 1,100   |
| OCCIDENTAL PETE CORP DEL     | x | 3  | 0       |
| OCCIDENTAL PETE CORP DEL     | x | 3  | 1,500   |
| OCCIDENTAL PETE CORP DEL     | x | 10 | 3,940   |
| OCCIDENTAL PETE CORP DEL     | x | 3  | 9,128   |
| OCCIDENTAL PETE CORP DEL     | x | 4  | 36,337  |
| OCCIDENTAL PETE CORP DEL     | x | 3  | 29,097  |
| OCCIDENTAL PETE CORP DEL     | x | 4  | 116,243 |
| OCCIDENTAL PETE CORP DEL     | x | 7  | 141,587 |
| OCEANFIRST FINL CORP         | x | 4  | 0       |
| OCWEN FINL CORP              | x | 3  | 94,645  |
| OFFICE DEPOT INC             | x | 5  | 183     |
| OFFICE DEPOT INC             | x |    | 500     |
| OFFICE DEPOT INC             | x | 3  | 1,700   |
| OFFICE DEPOT INC             | x | 3  | 10,000  |
| OFFICE DEPOT INC             | x |    | 10,200  |
| OFFICE DEPOT INC             | x | 4  | 1,100   |
| OFFICE DEPOT INC             | x | 7  | 49,180  |
| OHIO CAS CORP                | x | 3  | 211,766 |
| OIL SVC HOLDERS TR           | x | 3  | 100     |
| OIL SVC HOLDERS TR           | x | 5  | 500     |
| OIL SVC HOLDERS TR           | x | 3  | 580     |
| OIL SVC HOLDERS TR           | x | 5  | 800     |
| OIL SVC HOLDERS TR           | x |    | 800     |
| OIL SVC HOLDERS TR           | x | 3  | 1,500   |
| OIL SVC HOLDERS TR           | x | 3  | 1,300   |
| OIL SVC HOLDERS TR           | x | 3  | 7,800   |
| OIL SVC HOLDERS TR           | x | 3  | 10,976  |
| OIL STS INTL INC             | x |    | 0       |
| OIL STS INTL INC             | x | 3  | 79,238  |
| OLD DOMINION FGHT LINES INC  | x | 3  | 120,752 |
| OLD NATL BANCORP IND         | x | 3  | 246,000 |
| OLD REP INTL CORP            | x | 6  | 23,000  |
| OLD REP INTL CORP            | x | 7  | 21,656  |
| OLIN CORP                    | x | 2  | 800     |
| OLIN CORP                    | x | 3  | 1,000   |
| OLIN CORP                    | x | 3  | 9,298   |
| OMNICARE INC                 | x | 7  | 12,050  |
| OMNICOM GROUP INC            | x | 3  | 120     |
| OMNICOM GROUP INC            | x | 2  | 515     |
| OMNICOM GROUP INC            | x | 4  | 2,800   |
| OMNICOM GROUP INC            | x | 5  | 0       |
| OMNICOM GROUP INC            | x | 4  | 24      |
| OMNICOM GROUP INC            | x | 3  | 10,800  |
| OMNICOM GROUP INC            | x | 2  | 35,585  |
| OMNICOM GROUP INC            | x | 3  | 55,253  |
| OMNICOM GROUP INC            | x | 3  | 53,922  |



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|                           |   |   |         |
|---------------------------|---|---|---------|
| OMNICOM GROUP INC         | x | 7 | 28,679  |
| OMEGA HEALTHCARE INVS INC | x | 3 | 50,039  |
| OMNOVA SOLUTIONS INC      | x | 2 | 1,000   |
| OMNOVA SOLUTIONS INC      | x | 3 | 33,000  |
| ON ASSIGNMENT INC         | x | 3 | 134,309 |
| ON SEMICONDUCTOR CORP     | x |   | 0       |
| ON SEMICONDUCTOR CORP     | x | 5 | 336     |
| ON SEMICONDUCTOR CORP     | x | 3 | 527,000 |
| ONE LIBERTY PPTYS INC     | x | 4 | 59,753  |
| OPENWAVE SYS INC          | x | 3 | 384,104 |
| OPTION CARE INC           | x | 3 | 51,894  |
| OPTIONSXPRESS HLDGS INC   | x | 3 | 51,873  |
| ORMAT TECHNOLOGIES INC    | x | 2 | 250     |
| ORMAT TECHNOLOGIES INC    | x | 3 | 380     |
| ORMAT TECHNOLOGIES INC    | x | 3 | 127,559 |
| OTTER TAIL CORP           | x | 3 | 79,000  |
| OUTDOOR CHANNEL HLDGS INC | x | 3 | 30,000  |
| OWENS & MINOR INC NEW     | x |   | 0       |
| OWENS & MINOR INC NEW     | x | 4 | 0       |
| OWENS & MINOR INC NEW     | x | 3 | 84,269  |
| OWENS CORNING NEW         | x |   | 59,166  |
| OXFORD INDS INC           | x | 3 | 14,078  |
| P A M TRANSN SVCS INC     | x | 3 | 14,000  |
| PDF SOLUTIONS INC         | x | 3 | 57,000  |
| PHH CORP                  | x | 2 | 1       |
| PHH CORP                  | x | 3 | 200,323 |
| PICO HLDGS INC            | x | 3 | 125     |
| PICO HLDGS INC            | x | 3 | 0       |
| PICO HLDGS INC            | x | 3 | 24,233  |
| PLX TECHNOLOGY INC        | x | 3 | 107,275 |
| PMA CAP CORP              | x |   | 0       |
| PMA CAP CORP              | x | 3 | 81,000  |
| PNC FINL SVCS GROUP INC   | x | 4 | 1,670   |
| PNC FINL SVCS GROUP INC   | x | 4 | 8,322   |
| PNC FINL SVCS GROUP INC   | x | 3 | 88,428  |
| PNC FINL SVCS GROUP INC   | x | 7 | 48,139  |
| POSCO                     | x | 2 | 1       |
| POSCO                     | x |   | 0       |
| POSCO                     | x |   | 0       |
| POSCO                     | x | 5 | 0       |
| POSCO                     | x | 4 | 30      |
| POSCO                     | x | 3 | 440     |
| POSCO                     | x | 3 | 980     |
| POSCO                     | x | 5 | 1,500   |
| POSCO                     | x | 3 | 2,000   |
| POSCO                     | x | 3 | 0       |
| POSCO                     | x | 6 | 0       |
| POSCO                     | x | 2 | 31,091  |
| POSCO                     | x | 7 | 13,347  |
| PPG INDS INC              | x | 2 | 200     |
| PPG INDS INC              | x | 3 | 2,400   |
| PPG INDS INC              | x |   | 5,000   |
| PPG INDS INC              | x | 4 | 6,604   |
| PPG INDS INC              | x | 4 | 2,750   |
| PPG INDS INC              | x | 7 | 26,224  |
| PACCAR INC                | x | 7 | 39,386  |
| PACIFIC SUNWEAR CALIF INC | x | 2 | 500     |
| PACIFIC SUNWEAR CALIF INC | x | 3 | 254,771 |
| PACKETEER INC             | x | 3 | 148,822 |
| PACTIV CORP               | x | 4 | 100     |
| PACTIV CORP               | x | 2 | 250     |
| PACTIV CORP               | x | 3 | 600     |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| PACTIV CORP                  | x |   | 8,828   |
| PACTIV CORP                  | x | 3 | 107,191 |
| PACTIV CORP                  | x | 7 | 22,443  |
| PAETEC HOLDING CORP          | x | 3 | 266,389 |
| PALL CORP                    | x |   | 0       |
| PALL CORP                    | x | 4 | 480     |
| PALL CORP                    | x | 4 | 1,850   |
| PALL CORP                    | x | 3 | 233,709 |
| PALL CORP                    | x | 7 | 21,057  |
| PALM INC NEW                 | x | 3 | 0       |
| PALM INC NEW                 | x | 1 | 50      |
| PALM INC NEW                 | x | 3 | 300     |
| PALM INC NEW                 | x | 5 | 670     |
| PALM INC NEW                 | x | 3 | 3,000   |
| PALM INC NEW                 | x | 3 | 393,133 |
| PALOMAR MED TECHNOLOGIES INC | x | 3 | 58,327  |
| PANTRY INC                   | x | 3 | 97,272  |
| PAPA JOHNS INTL INC          | x | 3 | 14,578  |
| PARALLEL PETE CORP DEL       | x |   | 0       |
| PARALLEL PETE CORP DEL       | x | 3 | 160,712 |
| PARAMETRIC TECHNOLOGY CORP   | x | 3 | 229,864 |
| PAREXEL INTL CORP            | x | 2 | 5,840   |
| PAREXEL INTL CORP            | x | 3 | 95,592  |
| PARK ELECTROCHEMICAL CORP    | x | 3 | 68,560  |
| PARK NATL CORP               | x | 3 | 28,000  |
| PARKER DRILLING CO           | x | 3 | 463,844 |
| PARKER HANNIFIN CORP         | x | 4 | 200     |
| PARKER HANNIFIN CORP         | x | 3 | 400     |
| PARKER HANNIFIN CORP         | x | 4 | 1,094   |
| PARKER HANNIFIN CORP         | x | 2 | 1,700   |
| PARKER HANNIFIN CORP         | x |   | 3,600   |
| PARKER HANNIFIN CORP         | x | 5 | 0       |
| PARKER HANNIFIN CORP         | x | 3 | 14,350  |
| PARKER HANNIFIN CORP         | x | 7 | 18,323  |
| PATNI COMPUTER SYS           | x | 6 | 22,188  |
| PATNI COMPUTER SYS           | x | 8 |         |
| PATNI COMPUTER SYS           | x | 8 |         |
| PATTERSON COMPANIES INC      | x | 7 | 20,348  |
| PATTERSON UTI ENERGY INC     | x | 2 | 770     |
| PATTERSON UTI ENERGY INC     | x | 3 | 2,925   |
| PATTERSON UTI ENERGY INC     | x | 3 | 34,163  |
| PATTERSON UTI ENERGY INC     | x | 7 | 17,980  |
| PAYCHEX INC                  | x | 4 | 1,889   |
| PAYCHEX INC                  | x | 3 | 11,557  |
| PAYCHEX INC                  | x | 4 | 6,078   |
| PAYCHEX INC                  | x | 7 | 58,071  |
| PAYLESS SHOESOURCE INC       | x |   | 1,200   |
| PAYLESS SHOESOURCE INC       | x | 3 | 135,000 |
| PEABODY ENERGY CORP          | x | 4 | 0       |
| PEABODY ENERGY CORP          | x | 4 | 450     |
| PEABODY ENERGY CORP          | x | 3 | 150     |
| PEABODY ENERGY CORP          | x | 3 | 1,900   |
| PEABODY ENERGY CORP          | x | 2 | 3,955   |
| PEABODY ENERGY CORP          | x | 5 | 9,353   |
| PEABODY ENERGY CORP          | x | 3 | 17,000  |
| PEABODY ENERGY CORP          | x | 3 | 89,500  |
| PEABODY ENERGY CORP          | x | 3 | 65,900  |
| PEABODY ENERGY CORP          | x | 2 | 102,787 |
| PEABODY ENERGY CORP          | x | 3 | 143,546 |
| PEABODY ENERGY CORP          | x | 7 | 26,000  |
| PEARSON PLC                  | x | 4 | 590     |
| PEARSON PLC                  | x | 2 | 236,617 |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| PEETS COFFEE & TEA INC       | x | 3  | 48,596  |
| PEGASYSTEMS INC              | x | 3  | 42,000  |
| PENGROWTH ENERGY TR          | x | 4  | 530     |
| PENGROWTH ENERGY TR          | x | 4  | 0       |
| PENGROWTH ENERGY TR          | x | 2  | 193,742 |
| PENN VA CORP                 | x | 3  | 102,786 |
| PENN WEST ENERGY TR          | x |    | 0       |
| PENN WEST ENERGY TR          | x | 2  | 86,779  |
| PENNEY J C INC               | x | 2  | 500     |
| PENNEY J C INC               | x | 3  | 690     |
| PENNEY J C INC               | x | 5  | 0       |
| PENNEY J C INC               | x | 5  | 0       |
| PENNEY J C INC               | x | 3  | 1,000   |
| PENNEY J C INC               | x | 3  | 1,400   |
| PENNEY J C INC               | x |    | 2,700   |
| PENNEY J C INC               | x | 4  | 200     |
| PENNEY J C INC               | x | 3  | 21,745  |
| PENNEY J C INC               | x | 7  | 35,911  |
| PENNS WOODS BANCORP INC      | x | 3  | 157,200 |
| PENSON WORLDWIDE INC         | x | 3  | 35,563  |
| PENTAIR INC                  | x | 3  | 0       |
| PENTAIR INC                  | x | 3  | 234,175 |
| PENWEST PHARMACEUTICALS CO   | x | 3  | 80,000  |
| PEOPLES BANCORP AUBURN IND   | x | 3  | 15,000  |
| PEOPLESUPPORT INC            | x | 3  | 100,488 |
| PEP BOYS MANNY MOE & JACK    | x |    | 0       |
| PEP BOYS MANNY MOE & JACK    | x | 3  | 81,139  |
| PEPCO HOLDINGS INC           | x | 7  | 18,960  |
| PEPSI BOTTLING GROUP INC     | x | 6  | 16,900  |
| PEPSI BOTTLING GROUP INC     | x | 7  | 26,023  |
| PEPSICO INC                  | x |    | 0       |
| PEPSICO INC                  | x | 3  | 500     |
| PEPSICO INC                  | x | 2  | 551     |
| PEPSICO INC                  | x | 6  | 955     |
| PEPSICO INC                  | x | 5  | 0       |
| PEPSICO INC                  | x | 3  | 2,700   |
| PEPSICO INC                  | x | 5  | 3,115   |
| PEPSICO INC                  | x | 3  | 2,248   |
| PEPSICO INC                  | x | 10 | 5,490   |
| PEPSICO INC                  | x | 3  | 5,660   |
| PEPSICO INC                  | x | 3  | 10,805  |
| PEPSICO INC                  | x | 3  | 10,092  |
| PEPSICO INC                  | x |    | 11,192  |
| PEPSICO INC                  | x | 6  | 21,300  |
| PEPSICO INC                  | x | 3  | 33,163  |
| PEPSICO INC                  | x | 2  | 30,538  |
| PEPSICO INC                  | x | 3  | 32,419  |
| PEPSICO INC                  | x | 4  | 138,515 |
| PEPSICO INC                  | x | 4  | 291,849 |
| PEPSICO INC                  | x | 7  | 298,291 |
| PERFORMANCE FOOD GROUP CO    | x | 3  | 65,688  |
| PERICOM SEMICONDUCTOR CORP   | x | 3  | 112,847 |
| PERINI CORP                  | x |    | 0       |
| PERINI CORP                  | x | 3  | 47,281  |
| PEROT SYS CORP               | x |    | 0       |
| PEROT SYS CORP               | x | 3  | 0       |
| PEROT SYS CORP               | x | 3  | 108,516 |
| PERRIGO CO                   | x |    | 0       |
| PERRIGO CO                   | x | 3  | 118,594 |
| P T TELEKOMUNIKASI INDONESIA | x | 7  | 72,266  |
| PETMED EXPRESS INC           | x | 3  | 80,497  |
| PETROHAWK ENERGY CORP        | x | 3  | 165,000 |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| PETROLEUM DEV CORP           | x |   | 0         |
| PETROLEUM DEV CORP           | x | 3 | 61,866    |
| PETROQUEST ENERGY INC        | x | 3 | 435,648   |
| PETSMART INC                 | x | 5 | 123       |
| PETSMART INC                 | x | 4 | 0         |
| PETSMART INC                 | x | 2 | 5,820     |
| PETSMART INC                 | x | 3 |           |
| PETSMART INC                 | x | 3 | 15,000    |
| PETSMART INC                 | x | 7 | 11,100    |
| PFIZER INC                   | x | 1 | 240       |
| PFIZER INC                   | x | 5 | 0         |
| PFIZER INC                   | x | 6 | 1,625     |
| PFIZER INC                   | x | 5 | 1,850     |
| PFIZER INC                   | x | 5 | 0         |
| PFIZER INC                   | x |   | 300       |
| PFIZER INC                   | x | 2 | 15,501    |
| PFIZER INC                   | x |   | 19,561    |
| PFIZER INC                   | x |   | 33,282    |
| PFIZER INC                   | x | 3 | 41,023    |
| PFIZER INC                   | x |   | 52,301    |
| PFIZER INC                   | x | 3 | 23,563    |
| PFIZER INC                   | x | 5 | 0         |
| PFIZER INC                   | x | 6 | 75,700    |
| PFIZER INC                   | x | 3 | 108,097   |
| PFIZER INC                   | x | 3 | 156,656   |
| PFIZER INC                   | x | 5 | 272,037   |
| PFIZER INC                   | x | 2 | 276,140   |
| PFIZER INC                   | x | 4 | 205,609   |
| PFIZER INC                   | x | 3 | 271,063   |
| PFIZER INC                   | x | 4 | 339,579   |
| PFIZER INC                   | x | 3 | 624,985   |
| PFIZER INC                   | x | 3 | 736,908   |
| PFIZER INC                   | x | 3 | 978,400   |
| PFIZER INC                   | x | 7 | 1,229,308 |
| PHARMANET DEV GROUP INC      | x | 3 | 77,884    |
| PHILIPPINE LONG DISTANCE TEL | x |   | 0         |
| PHILIPPINE LONG DISTANCE TEL | x | 5 | 0         |
| PHILIPPINE LONG DISTANCE TEL | x | 5 | 7,200     |
| PHILIPPINE LONG DISTANCE TEL | x | 2 | 7,670     |
| PHILIPPINE LONG DISTANCE TEL | x | 3 | 55,200    |
| PHILLIPS VAN HEUSEN CORP     | x | 5 | 95        |
| PHILLIPS VAN HEUSEN CORP     | x | 4 | 0         |
| PHILLIPS VAN HEUSEN CORP     | x | 3 | 113,837   |
| PHOTRONICS INC               | x | 3 | 0         |
| PHOTRONICS INC               | x | 3 | 118,646   |
| PHYSICIANS FORMULA HLDGS INC | x | 3 | 64,234    |
| PIEDMONT NAT GAS INC         | x | 3 | 160,000   |
| PIER 1 IMPORTS INC           | x |   | 0         |
| PIER 1 IMPORTS INC           | x | 5 | 705       |
| PIER 1 IMPORTS INC           | x | 3 | 169,665   |
| PIKE ELEC CORP               | x | 3 | 40,566    |
| PILGRIMS PRIDE CORP          | x | 3 | 70,691    |
| PINNACLE ENTMT INC           | x | 5 | 211       |
| PINNACLE ENTMT INC           | x | 3 | 28,012    |
| PINNACLE WEST CAP CORP       | x | 7 | 14,467    |
| PIONEER COS INC              | x | 3 | 50,490    |
| PIONEER DRILLING CO          | x | 3 | 78,414    |
| PIONEER NAT RES CO           | x | 7 | 14,660    |
| PITNEY BOWES INC             | x | 7 | 36,278    |
| PLANTRONICS INC NEW          | x |   | 0         |
| PLANTRONICS INC NEW          | x | 3 | 153,416   |
| PLAYBOY ENTERPRISES INC      | x | 3 | 91,314    |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| PLEXUS CORP                 | x | 3  | 136,638 |
| PLUM CREEK TIMBER CO INC    | x | 4  | 822     |
| PLUM CREEK TIMBER CO INC    | x | 3  | 2,000   |
| PLUM CREEK TIMBER CO INC    | x | 5  | 2,650   |
| PLUM CREEK TIMBER CO INC    | x | 3  | 10,999  |
| PLUM CREEK TIMBER CO INC    | x | 7  | 32,081  |
| POLO RALPH LAUREN CORP      | x | 5  | 3,250   |
| POLO RALPH LAUREN CORP      | x |    | 9,800   |
| POLYMEDICA CORP             | x | 3  | 80,045  |
| POPE & TALBOT INC           | x | 3  | 5,900   |
| POPE & TALBOT INC           | x | 3  | 33,999  |
| PORTUGAL TELECOM SGPS S A   | x | 5  | 1,060   |
| PORTUGAL TELECOM SGPS S A   | x | 2  | 10,859  |
| PORTUGAL TELECOM SGPS S A   | x | 5  | 0       |
| POTLATCH CORP NEW           | x |    | 0       |
| POTLATCH CORP NEW           | x | 3  | 134,197 |
| POWELL INDS INC             | x | 3  | 33,032  |
| POWER-ONE INC               | x | 3  | 246,213 |
| POWERWAVE TECHNOLOGIES INC  | x | 3  | 514,466 |
| PRECISION CASTPARTS CORP    | x | 5  | 2,500   |
| PRECISION CASTPARTS CORP    | x | 4  | 0       |
| PRECISION CASTPARTS CORP    | x |    | 7,900   |
| PRECISION CASTPARTS CORP    | x | 5  | 0       |
| PRECISION CASTPARTS CORP    | x | 7  | 12,700  |
| PRECISION DRILLING TR       | x | 2  | 133,261 |
| PREFERRED BK LOS ANGELES CA | x | 3  | 22,008  |
| PREMIERE GLOBAL SVCS INC    | x | 3  | 137,984 |
| PRESIDENTIAL LIFE CORP      | x | 3  | 54,000  |
| PRICESMART INC              | x | 3  | 18,622  |
| PRIMEWEST ENERGY TR         | x | 4  | 0       |
| PRIMEWEST ENERGY TR         | x | 2  | 23,000  |
| PROCTER & GAMBLE CO         | x | 5  | 0       |
| PROCTER & GAMBLE CO         | x | 5  | 0       |
| PROCTER & GAMBLE CO         | x | 1  | 500     |
| PROCTER & GAMBLE CO         | x |    | 1,000   |
| PROCTER & GAMBLE CO         | x | 5  | 2,200   |
| PROCTER & GAMBLE CO         | x | 2  | 2,461   |
| PROCTER & GAMBLE CO         | x | 5  | 0       |
| PROCTER & GAMBLE CO         | x | 3  | 4,285   |
| PROCTER & GAMBLE CO         | x |    | 0       |
| PROCTER & GAMBLE CO         | x | 5  | 7,417   |
| PROCTER & GAMBLE CO         | x | 5  | 7,900   |
| PROCTER & GAMBLE CO         | x | 10 | 8,278   |
| PROCTER & GAMBLE CO         | x |    | 12,703  |
| PROCTER & GAMBLE CO         | x | 5  | 0       |
| PROCTER & GAMBLE CO         | x | 3  | 12,910  |
| PROCTER & GAMBLE CO         | x |    | 19,253  |
| PROCTER & GAMBLE CO         | x | 3  | 29,357  |
| PROCTER & GAMBLE CO         | x | 6  | 33,700  |
| PROCTER & GAMBLE CO         | x | 3  | 32,272  |
| PROCTER & GAMBLE CO         | x | 3  | 51,205  |
| PROCTER & GAMBLE CO         | x | 2  | 56,487  |
| PROCTER & GAMBLE CO         | x | 3  | 71,907  |
| PROCTER & GAMBLE CO         | x | 3  | 119,483 |
| PROCTER & GAMBLE CO         | x | 4  | 119,247 |
| PROCTER & GAMBLE CO         | x | 3  | 285,475 |
| PROCTER & GAMBLE CO         | x | 4  | 316,511 |
| PROCTER & GAMBLE CO         | x | 7  | 537,399 |
| PRIVATEBANCORP INC          | x | 3  | 44,763  |
| PROGRESS ENERGY INC         | x | 4  | 1,100   |
| PROGRESS ENERGY INC         | x | 4  | 0       |
| PROGRESS ENERGY INC         | x | 3  | 7,100   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| PROGRESS ENERGY INC          | x | 3  | 504,300 |
| PROGRESS ENERGY INC          | x | 7  | 37,401  |
| PROGRESS SOFTWARE CORP       | x |    | 0       |
| PROGRESS SOFTWARE CORP       | x | 3  | 176,184 |
| PROGRESSIVE CORP OHIO        | x | 5  | 620     |
| PROGRESSIVE CORP OHIO        | x | 5  | 0       |
| PROGRESSIVE CORP OHIO        | x | 2  | 13,910  |
| PROGRESSIVE CORP OHIO        | x | 7  | 128,332 |
| PROLOGIS                     | x | 7  | 38,638  |
| PROSPERITY BANCSHARES INC    | x | 3  | 119,407 |
| PROVIDENCE SVC CORP          | x | 3  | 42,200  |
| PROVIDENT BANKSHARES CORP    | x | 3  | 117,663 |
| PROVIDENT NEW YORK BANCORP   | x | 3  | 72,000  |
| PROVIDENT NEW YORK BANCORP   | x | 4  | 0       |
| PRUDENTIAL FINL INC          | x | 5  | 15      |
| PRUDENTIAL FINL INC          | x | 2  | 650     |
| PRUDENTIAL FINL INC          | x | 5  | 5,500   |
| PRUDENTIAL FINL INC          | x | 3  | 6,487   |
| PRUDENTIAL FINL INC          | x | 4  | 40      |
| PRUDENTIAL FINL INC          | x | 3  | 86,112  |
| PRUDENTIAL FINL INC          | x | 7  | 87,377  |
| PUBLIC SVC ENTERPRISE GROUP  | x | 4  | 0       |
| PUBLIC SVC ENTERPRISE GROUP  | x | 4  | 0       |
| PUBLIC SVC ENTERPRISE GROUP  | x | 3  | 39,109  |
| PUBLIC SVC ENTERPRISE GROUP  | x | 7  | 38,804  |
| PUGET ENERGY INC NEW         | x | 7  | 11,580  |
| PULTE HOMES INC              | x | 6  | 11,200  |
| PULTE HOMES INC              | x | 7  | 36,909  |
| QUADRA REALTY TRUST INC      | x | 3  | 71,517  |
| QLOGIC CORP                  | x | 7  | 29,443  |
| QUALCOMM INC                 | x |    | 0       |
| QUALCOMM INC                 | x | 5  | 0       |
| QUALCOMM INC                 | x | 5  | 0       |
| QUALCOMM INC                 | x | 5  | 3,220   |
| QUALCOMM INC                 | x |    | 6,776   |
| QUALCOMM INC                 | x | 3  | 8,700   |
| QUALCOMM INC                 | x | 3  | 10,712  |
| QUALCOMM INC                 | x | 10 | 10,800  |
| QUALCOMM INC                 | x | 2  | 14,350  |
| QUALCOMM INC                 | x | 6  | 30,100  |
| QUALCOMM INC                 | x | 4  | 24,848  |
| QUALCOMM INC                 | x | 4  | 222,840 |
| QUALCOMM INC                 | x | 3  | 378,687 |
| QUALCOMM INC                 | x | 7  | 282,106 |
| QUALITY SYS INC              | x | 3  | 70,381  |
| QUANEX CORP                  | x | 3  | 93,453  |
| QUANTUM CORP                 | x |    | 0       |
| QUANTUM CORP                 | x | 3  | 428,000 |
| QUEBECOR WORLD INC           | x | 5  | 2,105   |
| QUEBECOR WORLD INC           | x | 2  | 92,314  |
| QUESTAR CORP                 | x | 7  | 10,320  |
| QWEST COMMUNICATIONS INTL IN | x | 7  | 294,362 |
| RCN CORP                     | x | 3  | 124,856 |
| RC2 CORP                     | x | 3  | 77,538  |
| RLI CORP                     | x | 3  | 68,327  |
| RPC INC                      | x | 3  | 68,327  |
| RF MICRODEVICES INC          | x | 3  | 1,000   |
| RF MICRODEVICES INC          | x | 3  | 1,100   |
| RF MICRODEVICES INC          | x | 5  | 4,500   |
| RF MICRODEVICES INC          | x |    | 7,000   |
| RF MICRODEVICES INC          | x | 3  | 710,650 |
| RACKABLE SYS INC             | x | 3  | 118,735 |

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|                           |   |    |         |
|---------------------------|---|----|---------|
| RADIOSHACK CORP           | x | 7  | 23,422  |
| RADISYS CORP              | x | 3  | 90,480  |
| RAMBUS INC DEL            | x | 3  | 2,256   |
| RAMBUS INC DEL            | x | 5  | 20,000  |
| RALCORP HLDGS INC NEW     | x | 3  | 53,837  |
| RAMCO-GERSHENSON PPTY TR  | x | 3  | 24,414  |
| RAND CAP CORP             | x | 4  | 0       |
| RARE HOSPITALITY INTL INC | x | 3  | 80,698  |
| RAVEN INDS INC            | x | 3  | 48,000  |
| RAYTHEON CO               | x |    | 0       |
| RAYTHEON CO               | x | 5  | 0       |
| RAYTHEON CO               | x | 2  | 500     |
| RAYTHEON CO               | x | 3  | 1,320   |
| RAYTHEON CO               | x | 3  | 3,400   |
| RAYTHEON CO               | x | 10 | 4,810   |
| RAYTHEON CO               | x | 5  | 6,500   |
| RAYTHEON CO               | x | 4  | 18,313  |
| RAYTHEON CO               | x | 3  | 39,000  |
| RAYTHEON CO               | x | 4  | 179,737 |
| RAYTHEON CO               | x | 7  | 67,508  |
| REALTY INCOME CORP        | x | 3  | 291,000 |
| RED HAT INC               | x | 5  | 2,000   |
| RED HAT INC               | x | 3  | 7,891   |
| RED HAT INC               | x | 3  | 14,147  |
| RED HAT INC               | x | 3  | 14,000  |
| RED HAT INC               | x | 6  | 40,000  |
| REDWOOD TR INC            | x | 2  | 2,000   |
| REDWOOD TR INC            | x | 3  | 87,556  |
| REGAL BELOIT CORP         | x |    | 0       |
| REGAL BELOIT CORP         | x |    | 3,000   |
| REGAL BELOIT CORP         | x | 3  | 84,446  |
| REGIS CORP MINN           | x | 3  |         |
| REGIS CORP MINN           | x | 3  | 161,351 |
| REHABCARE GROUP INC       | x |    | 0       |
| REHABCARE GROUP INC       | x | 3  | 72,813  |
| REPUBLIC AWYS HLDGS INC   | x | 3  | 139,422 |
| REPUBLIC SVCS INC         | x |    | 11,226  |
| REPUBLIC SVCS INC         | x | 3  | 216,469 |
| REPUBLIC SVCS INC         | x | 7  | 13,520  |
| RES-CARE INC              | x | 3  | 69,514  |
| RESEARCH IN MOTION LTD    | x | 4  | 43      |
| RESEARCH IN MOTION LTD    | x | 3  | 195     |
| RESEARCH IN MOTION LTD    | x | 2  | 10,696  |
| RESMED INC                | x | 5  | 4,000   |
| RESMED INC                | x | 3  | 8,100   |
| RESOURCE AMERICA INC      | x | 3  | 51,000  |
| REVLON INC                | x | 2  | 300     |
| REVLON INC                | x |    | 400,000 |
| REYNOLDS AMERICAN INC     | x |    | 0       |
| REYNOLDS AMERICAN INC     | x | 4  | 200     |
| REYNOLDS AMERICAN INC     | x | 3  | 266     |
| REYNOLDS AMERICAN INC     | x | 3  | 1,100   |
| REYNOLDS AMERICAN INC     | x | 5  | 1,692   |
| REYNOLDS AMERICAN INC     | x | 3  | 20,995  |
| REYNOLDS AMERICAN INC     | x | 7  | 32,934  |
| RIGEL PHARMACEUTICALS INC | x | 3  | 106,566 |
| RIO NARCEA GOLD MINES INC | x | 4  | 0       |
| RIO NARCEA GOLD MINES INC | x | 2  | 54,010  |
| RITCHIE BROS AUCTIONEERS  | x | 2  | 900     |
| RITCHIE BROS AUCTIONEERS  | x | 2  | 41,221  |
| RIVIERA HLDGS CORP        | x | 3  | 47,002  |
| ROBBINS & MYERS INC       | x | 3  | 20,055  |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| ROBERT HALF INTL INC         | x | 7 | 28,591    |
| ROCK-TENN CO                 | x | 3 | 80,037    |
| ROCKWELL AUTOMATION INC      | x | 4 | 850       |
| ROCKWELL AUTOMATION INC      | x |   | 2,300     |
| ROCKWELL AUTOMATION INC      | x | 5 | 3,675     |
| ROCKWELL AUTOMATION INC      | x | 4 | 0         |
| ROCKWELL AUTOMATION INC      | x | 3 | 40,000    |
| ROCKWELL AUTOMATION INC      | x | 3 | 8,784     |
| ROCKWELL AUTOMATION INC      | x | 7 | 27,094    |
| ROCKWELL COLLINS INC         | x | 4 | 400       |
| ROCKWELL COLLINS INC         | x |   | 920       |
| ROCKWELL COLLINS INC         | x | 3 | 75,052    |
| ROCKWELL COLLINS INC         | x | 7 | 26,956    |
| ROCKWOOD HLDGS INC           | x | 3 | 150,849   |
| ROFIN SINAR TECHNOLOGIES INC | x | 3 | 18,280    |
| ROFIN SINAR TECHNOLOGIES INC | x | 3 | 22,561    |
| ROGERS COMMUNICATIONS INC    | x | 4 | 0         |
| ROGERS COMMUNICATIONS INC    | x | 2 | 237,700   |
| ROGERS CORP                  | x | 3 | 62,300    |
| ROHM & HAAS CO               | x | 7 | 29,401    |
| ROLLINS INC                  | x | 2 | 200       |
| ROLLINS INC                  | x | 4 | 297       |
| ROLLINS INC                  | x | 3 | 105,769   |
| ROPER INDS INC NEW           | x | 4 | 212       |
| ROPER INDS INC NEW           | x | 3 | 600       |
| ROPER INDS INC NEW           | x | 3 | 98,570    |
| ROSETTA RESOURCES INC        | x |   | 0         |
| ROSETTA RESOURCES INC        | x | 3 | 217,024   |
| ROSS STORES INC              | x | 7 | 15,770    |
| ROWAN COS INC                | x | 5 | 160       |
| ROWAN COS INC                | x | 3 | 360       |
| ROWAN COS INC                | x |   | 640       |
| ROWAN COS INC                | x | 3 | 1,900     |
| ROWAN COS INC                | x | 4 | 2,200     |
| ROWAN COS INC                | x | 3 | 10,700    |
| ROWAN COS INC                | x | 3 | 25,700    |
| ROWAN COS INC                | x | 3 | 97,007    |
| ROWAN COS INC                | x | 7 | 20,539    |
| ROYAL BANCSHARES PA INC      | x | 3 | 12,000    |
| ROYAL BK CDA MONTREAL QUE    | x | 3 | 300       |
| ROYAL BK CDA MONTREAL QUE    | x | 2 | 750       |
| ROYAL BK CDA MONTREAL QUE    | x | 3 | 4,000     |
| ROYAL BK CDA MONTREAL QUE    | x | 5 | 77,400    |
| ROYAL BK CDA MONTREAL QUE    | x | 2 | 679,327   |
| ROYAL BK SCOTLAND GROUP PLC  | x | 3 | 81,000    |
| ROYAL BK SCOTLAND GROUP PLC  | x |   | 5,000     |
| ROYAL BK SCOTLAND GROUP PLC  | x | 9 |           |
| ROYAL DUTCH SHELL PLC        | x | 2 | 27        |
| ROYAL DUTCH SHELL PLC        | x | 4 | 39        |
| ROYAL DUTCH SHELL PLC        | x | 5 | 354       |
| ROYAL DUTCH SHELL PLC        | x | 3 | 8,092,700 |
| ROYAL DUTCH SHELL PLC        | x | 5 | 0         |
| ROYAL DUTCH SHELL PLC        | x | 3 |           |
| ROYAL DUTCH SHELL PLC        | x | 2 | 2,028     |
| ROYAL DUTCH SHELL PLC        | x | 5 | 9,524     |
| ROYAL DUTCH SHELL PLC        | x | 3 | 9,933     |
| ROYAL DUTCH SHELL PLC        | x | 4 | 14,896    |
| ROYAL DUTCH SHELL PLC        | x | 4 | 18,656    |
| RUBY TUESDAY INC             | x | 3 | 132,813   |
| RUDDICK CORP                 | x | 3 | 132,995   |
| RUDOLPH TECHNOLOGIES INC     | x | 3 | 46,803    |
| RUSH ENTERPRISES INC         | x | 3 | 26,000    |



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|                              |   |    |         |
|------------------------------|---|----|---------|
| RUSS BERRIE & CO             | x | 3  | 36,000  |
| RUTHS CHRIS STEAK HSE INC    | x | 3  | 74,831  |
| RYANAIR HLDGS PLC            | x | 2  | 10,775  |
| RYDER SYS INC                | x | 7  | 10,791  |
| S & T BANCORP INC            | x | 3  | 54,000  |
| SJW CORP                     | x | 3  | 46,627  |
| SAFECO CORP                  | x | 7  | 23,966  |
| SAFEGUARD SCIENTIFICS INC    | x | 3  | 469,000 |
| SAFEWAY INC                  | x | 5  | 764     |
| SAFEWAY INC                  | x | 5  | 0       |
| SAFEWAY INC                  | x | 2  | 4,000   |
| SAFEWAY INC                  | x | 3  | 4,800   |
| SAFEWAY INC                  | x | 5  | 0       |
| SAFEWAY INC                  | x | 3  | 15,100  |
| SAFEWAY INC                  | x | 3  | 22,355  |
| SAFEWAY INC                  | x | 2  | 50,641  |
| SAFEWAY INC                  | x | 7  | 67,886  |
| ST JUDE MED INC              | x | 4  | 195     |
| ST JUDE MED INC              | x | 3  | 400     |
| ST JUDE MED INC              | x | 2  | 1,000   |
| ST JUDE MED INC              | x | 5  | 2,000   |
| ST JUDE MED INC              | x | 6  | 22,100  |
| ST JUDE MED INC              | x | 3  |         |
| ST JUDE MED INC              | x | 7  | 56,667  |
| SALEM COMMUNICATIONS CORP DE | x | 3  | 42,625  |
| SALIX PHARMACEUTICALS INC    | x | 3  | 13,002  |
| SANDERSON FARMS INC          | x | 2  | 12,190  |
| SANDERSON FARMS INC          | x | 3  | 46,220  |
| SANDY SPRING BANCORP INC     | x | 3  | 31,000  |
| SANMINA SCI CORP             | x | 3  | 2,160   |
| SANMINA SCI CORP             | x | 3  | 2,900   |
| SANMINA SCI CORP             | x | 6  | 4,000   |
| SANMINA SCI CORP             | x | 2  | 10,570  |
| SANMINA SCI CORP             | x | 5  | 13,030  |
| SANMINA SCI CORP             | x | 5  | 0       |
| SANMINA SCI CORP             | x | 3  | 19,580  |
| SANMINA SCI CORP             | x | 6  | 56,600  |
| SANMINA SCI CORP             | x | 7  | 72,443  |
| SAP AKTIENGESELLSCHAFT       | x | 4  | 0       |
| SAP AKTIENGESELLSCHAFT       | x | 2  | 2,035   |
| SAP AKTIENGESELLSCHAFT       | x | 3  | 10,001  |
| SAPIENT CORP                 | x | 3  | 142,000 |
| SARA LEE CORP                | x | 5  | 1,100   |
| SARA LEE CORP                | x | 3  | 0       |
| SARA LEE CORP                | x | 5  | 0       |
| SARA LEE CORP                | x | 2  | 6,865   |
| SARA LEE CORP                | x | 10 | 11,200  |
| SARA LEE CORP                | x | 6  | 36,000  |
| SARA LEE CORP                | x | 4  | 6,533   |
| SARA LEE CORP                | x | 3  | 46,300  |
| SARA LEE CORP                | x | 4  | 166,017 |
| SARA LEE CORP                | x | 7  | 119,605 |
| SATYAM COMPUTER SERVICES LTD | x |    | 0       |
| SATYAM COMPUTER SERVICES LTD | x | 5  | 0       |
| SATYAM COMPUTER SERVICES LTD | x | 2  | 500     |
| SATYAM COMPUTER SERVICES LTD | x | 3  | 11,522  |
| SAUER-DANFOSS INC            | x |    | 0       |
| SAUER-DANFOSS INC            | x | 3  | 26,528  |
| SAUL CTRS INC                | x | 3  | 24,185  |
| SAVVIS INC                   | x | 5  | 56      |
| SAVVIS INC                   | x | 3  | 118,393 |
| SCANSOURCE INC               | x | 4  | 0       |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| SCANSOURCE INC               | x | 3 | 97,000  |
| SCHAWK INC                   | x | 3 | 52,000  |
| SCHEIN HENRY INC             | x | 5 | 235     |
| SCHEIN HENRY INC             | x | 2 | 1,092   |
| SCHEIN HENRY INC             | x | 4 | 0       |
| SCHERING PLOUGH CORP         | x | 4 | 0       |
| SCHERING PLOUGH CORP         | x | 2 | 2,200   |
| SCHERING PLOUGH CORP         | x | 3 | 2,844   |
| SCHERING PLOUGH CORP         | x | 3 | 3,600   |
| SCHERING PLOUGH CORP         | x | 3 | 4,000   |
| SCHERING PLOUGH CORP         | x | 5 | 22,300  |
| SCHERING PLOUGH CORP         | x | 4 | 29,305  |
| SCHERING PLOUGH CORP         | x | 3 | 30,497  |
| SCHERING PLOUGH CORP         | x |   | 68,400  |
| SCHERING PLOUGH CORP         | x | 6 | 72,300  |
| SCHERING PLOUGH CORP         | x | 3 | 95,543  |
| SCHERING PLOUGH CORP         | x | 2 | 105,350 |
| SCHERING PLOUGH CORP         | x | 5 | 0       |
| SCHERING PLOUGH CORP         | x | 7 | 253,384 |
| SCHLUMBERGER LTD             | x |   | 2,300   |
| SCHLUMBERGER LTD             | x |   | 2,300   |
| SCHLUMBERGER LTD             | x | 3 | 4,000   |
| SCHLUMBERGER LTD             | x |   | 4,200   |
| SCHLUMBERGER LTD             | x | 2 | 7,188   |
| SCHLUMBERGER LTD             | x | 5 | 12,600  |
| SCHLUMBERGER LTD             | x | 3 | 14,500  |
| SCHLUMBERGER LTD             | x | 5 | 15,532  |
| SCHLUMBERGER LTD             | x | 3 | 15,744  |
| SCHLUMBERGER LTD             | x | 6 | 24,400  |
| SCHLUMBERGER LTD             | x | 3 | 25,000  |
| SCHLUMBERGER LTD             | x | 5 | 0       |
| SCHLUMBERGER LTD             | x |   | 43,050  |
| SCHLUMBERGER LTD             | x | 3 | 55,081  |
| SCHLUMBERGER LTD             | x | 4 | 64,476  |
| SCHLUMBERGER LTD             | x | 4 | 85,473  |
| SCHLUMBERGER LTD             | x | 3 | 142,598 |
| SCHLUMBERGER LTD             | x | 3 | 694,942 |
| SCHNITZER STL INDS           | x | 2 | 80      |
| SCHNITZER STL INDS           | x | 3 | 39,595  |
| SCHOLASTIC CORP              | x | 3 | 130,912 |
| SCHOOL SPECIALTY INC         | x | 5 | 60      |
| SCHOOL SPECIALTY INC         | x | 3 | 90,411  |
| SCHULMAN A INC               | x | 3 | 50,639  |
| SCHWAB CHARLES CORP NEW      | x | 4 | 342     |
| SCHWAB CHARLES CORP NEW      | x | 3 | 1,600   |
| SCHWAB CHARLES CORP NEW      | x | 5 | 0       |
| SCHWAB CHARLES CORP NEW      | x | 4 | 3,000   |
| SCHWAB CHARLES CORP NEW      | x | 3 | 3,500   |
| SCHWAB CHARLES CORP NEW      | x | 5 | 5,300   |
| SCHWAB CHARLES CORP NEW      | x | 7 | 199,506 |
| SCHWEITZER-MAUDUIT INTL INC  | x | 4 | 0       |
| SCHWEITZER-MAUDUIT INTL INC  | x | 3 | 38,453  |
| SCIELE PHARMA INC            | x | 3 | 23,897  |
| SCRIPPS E W CO OHIO          | x | 4 | 0       |
| SCRIPPS E W CO OHIO          | x | 5 | 1,460   |
| SCRIPPS E W CO OHIO          | x | 3 |         |
| SCRIPPS E W CO OHIO          | x | 2 | 13,382  |
| SCRIPPS E W CO OHIO          | x | 7 | 13,946  |
| SEABRIGHT INSURANCE HLDGS IN | x | 3 | 68,205  |
| SEALY CORP                   | x | 3 | 86,588  |
| SEARS HLDGS CORP             | x | 3 | 0       |
| SEARS HLDGS CORP             | x |   | 800     |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| SEARS HLDGS CORP             | x | 3 | 1,138   |
| SEARS HLDGS CORP             | x | 4 | 1,669   |
| SEARS HLDGS CORP             | x | 5 | 2,219   |
| SEARS HLDGS CORP             | x | 4 | 301     |
| SEARS HLDGS CORP             | x | 3 | 5,208   |
| SEARS HLDGS CORP             | x | 7 | 17,952  |
| SECURE COMPUTING CORP        | x | 3 | 101,289 |
| SECURITY BANK CORP           | x | 3 | 72,569  |
| SELECTIVE INS GROUP INC      | x | 3 | 183,692 |
| SEMTECH CORP                 | x |   | 0       |
| SEMTECH CORP                 | x | 2 | 7,970   |
| SEMTECH CORP                 | x | 3 | 197,557 |
| SEMPRA ENERGY                | x | 7 | 42,023  |
| SEMITOOL INC                 | x | 3 | 94,274  |
| SEPRACOR INC                 | x | 3 | 400     |
| SEPRACOR INC                 | x |   | 2,500   |
| SEPRACOR INC                 | x | 3 | 45,000  |
| SERVICE CORP INTL            | x | 4 | 3,000   |
| SERVICE CORP INTL            | x | 2 | 17,000  |
| SHERWIN WILLIAMS CO          | x | 7 | 18,414  |
| SHINHAN FINANCIAL GROUP CO L | x | 6 | 0       |
| SHOE CARNIVAL INC            | x | 3 | 26,379  |
| SHUFFLE MASTER INC           | x | 2 | 3,100   |
| SHUFFLE MASTER INC           | x | 4 | 202     |
| SIEMENS A G                  | x | 5 | 52      |
| SIEMENS A G                  | x | 5 | 0       |
| SIEMENS A G                  | x | 4 | 22      |
| SIEMENS A G                  | x | 2 | 67,198  |
| SIERRA HEALTH SVCS INC       | x | 2 | 160     |
| SIERRA HEALTH SVCS INC       | x | 3 |         |
| SIERRA WIRELESS INC          | x | 2 | 18,055  |
| SIGMA ALDRICH CORP           | x | 7 | 10,670  |
| SIGMA DESIGNS INC            | x | 3 | 97,526  |
| SILGAN HOLDINGS INC          | x | 3 | 61,995  |
| SILICON STORAGE TECHNOLOGY I | x |   | 5,900   |
| SILICON STORAGE TECHNOLOGY I | x | 3 | 380,473 |
| SILICONWARE PRECISION INDS L | x | 5 | 0       |
| SILICONWARE PRECISION INDS L | x | 5 | 29,600  |
| SILICONWARE PRECISION INDS L | x | 2 | 78,133  |
| SILICONWARE PRECISION INDS L | x | 6 | 0       |
| SILVER WHEATON CORP          | x | 3 | 0       |
| SILVER WHEATON CORP          | x | 2 | 25,500  |
| SIMMONS 1ST NATL CORP        | x | 3 | 23,000  |
| SIMON PPTY GROUP INC NEW     | x | 7 | 35,871  |
| SKYLINE CORP                 | x | 3 | 21,657  |
| SKYWEST INC                  | x |   | 0       |
| SKYWEST INC                  | x | 3 | 189,968 |
| SMITH & WESSON HLDG CORP     | x |   | 0       |
| SMITH & WESSON HLDG CORP     | x | 3 | 125,031 |
| SMITH INTL INC               | x | 3 | 4,500   |
| SMITH INTL INC               | x | 4 | 0       |
| SMITH INTL INC               | x | 7 | 32,990  |
| SMITH MICRO SOFTWARE INC     | x | 3 | 94,280  |
| SMURFIT-STONE CONTAINER CORP | x | 7 | 17,760  |
| SOLECTRON CORP               | x | 6 | 103,900 |
| SOLECTRON CORP               | x | 7 | 138,343 |
| SOMAXON PHARMACEUTICALS INC  | x | 3 | 21,441  |
| SONIC CORP                   | x | 5 | 105     |
| SONIC CORP                   | x | 3 | 178,319 |
| SONIC SOLUTIONS              | x | 3 | 110,184 |
| SONICWALL INC                | x | 3 | 226,716 |
| SONY CORP                    | x | 3 | 0       |

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|                              |   |   |            |
|------------------------------|---|---|------------|
| SONY CORP                    | x | 3 | 60         |
| SONY CORP                    | x | 2 | 360        |
| SONY CORP                    | x | 4 | 600        |
| SONY CORP                    | x | 5 | 1,399      |
| SONY CORP                    | x | 5 | 0          |
| SONY CORP                    | x | 3 | 23,820     |
| SONY CORP                    | x | 2 | 26,959     |
| SONUS NETWORKS INC           | x | 3 | 3,250      |
| SONUS NETWORKS INC           | x | 3 | 3,250      |
| SONUS NETWORKS INC           | x | 3 | 380,706    |
| SOURCE INTERLINK COS INC     | x | 3 | 145,957    |
| SOUTH JERSEY INDS INC        | x | 3 | 99,697     |
| SOUTHERN CO                  | x | 2 | 1          |
| SOUTHERN CO                  | x | 3 | 0          |
| SOUTHERN CO                  | x | 3 | 5,282      |
| SOUTHERN CO                  | x | 3 | 7,009      |
| SOUTHERN CO                  | x | 2 | 9,600      |
| SOUTHERN CO                  | x | 4 | 84,345     |
| SOUTHERN CO                  | x | 4 | 63,577     |
| SOUTHERN CO                  | x | 3 | 12,000,000 |
| SOUTHERN CO                  | x | 7 | 116,018    |
| SOUTHWEST AIRLS CO           | x | 3 | 600        |
| SOUTHWEST AIRLS CO           | x | 2 | 5,370      |
| SOUTHWEST AIRLS CO           | x |   | 7,700      |
| SOUTHWEST AIRLS CO           | x | 3 | 24,000     |
| SOUTHWEST AIRLS CO           | x | 6 | 122,600    |
| SOUTHWEST AIRLS CO           | x | 7 | 126,139    |
| SOUTHWEST BANCORP INC OKLA   | x | 2 | 8,930      |
| SOUTHWEST BANCORP INC OKLA   | x | 3 | 49,000     |
| SOUTHWEST GAS CORP           | x | 3 | 116,200    |
| SOVEREIGN BANCORP INC        | x | 3 | 6,500      |
| SOVEREIGN BANCORP INC        | x | 4 | 0          |
| SOVEREIGN BANCORP INC        | x | 3 | 14,678     |
| SOVEREIGN BANCORP INC        | x | 7 | 66,317     |
| SPANISH BROADCASTING SYS INC | x | 3 | 114,000    |
| SPARTAN STORES INC           | x | 3 | 31,666     |
| SPARTECH CORP                | x | 3 | 96,000     |
| SPECTRA ENERGY CORP          | x | 3 | 40         |
| SPECTRA ENERGY CORP          | x | 4 | 400        |
| SPECTRA ENERGY CORP          | x | 2 | 500        |
| SPECTRA ENERGY CORP          | x | 3 | 2,020      |
| SPECTRA ENERGY CORP          | x | 4 | 2,000      |
| SPECTRA ENERGY CORP          | x | 5 | 2,504      |
| SPECTRA ENERGY CORP          | x | 3 | 0          |
| SPECTRA ENERGY CORP          | x | 3 | 0          |
| SPEEDWAY MOTORSPORTS INC     | x | 3 | 40,000     |
| SPHERION CORP                | x | 3 | 109,650    |
| SPIRIT AEROSYSTEMS HLDGS INC | x | 4 | 0          |
| SPIRIT AEROSYSTEMS HLDGS INC | x | 3 | 330        |
| SPIRIT AEROSYSTEMS HLDGS INC | x | 3 | 22,300     |
| SPRINT NEXTEL CORP           | x |   | 0          |
| SPRINT NEXTEL CORP           | x | 5 | 0          |
| SPRINT NEXTEL CORP           | x | 5 | 345        |
| SPRINT NEXTEL CORP           | x | 2 | 600        |
| SPRINT NEXTEL CORP           | x | 5 | 0          |
| SPRINT NEXTEL CORP           | x | 3 | 2,520      |
| SPRINT NEXTEL CORP           | x | 4 | 6,267      |
| SPRINT NEXTEL CORP           | x | 4 | 582        |
| SPRINT NEXTEL CORP           | x | 3 | 11,107     |
| SPRINT NEXTEL CORP           | x | 5 | 0          |
| SPRINT NEXTEL CORP           | x | 3 | 0          |
| SPRINT NEXTEL CORP           | x | 6 | 48,800     |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| SPRINT NEXTEL CORP           | x | 2 | 49,912  |
| SPRINT NEXTEL CORP           | x | 3 | 52,674  |
| SPRINT NEXTEL CORP           | x | 3 | 60,200  |
| SPRINT NEXTEL CORP           | x | 7 | 468,811 |
| STAMPS COM INC               | x | 3 | 73,266  |
| STANDARD MICROSYSTEMS CORP   | x | 3 | 42,138  |
| STANDARD PARKING CORP        | x | 3 | 11,893  |
| STANDARD REGISTER CO         | x | 3 | 48,000  |
| STANDEX INTL CORP            | x | 3 | 35,150  |
| STANLEY INC                  | x | 3 | 26,697  |
| STANLEY WKS                  | x | 7 | 13,180  |
| STAPLES INC                  | x | 5 | 0       |
| STAPLES INC                  | x |   | 1,000   |
| STAPLES INC                  | x | 5 | 3,730   |
| STAPLES INC                  | x | 3 | 4,000   |
| STAPLES INC                  | x |   | 4,900   |
| STAPLES INC                  | x | 3 | 0       |
| STAPLES INC                  | x | 4 | 12,000  |
| STAPLES INC                  | x | 4 | 5,518   |
| STAPLES INC                  | x | 7 | 116,011 |
| STARBUCKS CORP               | x | 5 | 0       |
| STARBUCKS CORP               | x | 3 | 4,700   |
| STARBUCKS CORP               | x | 2 | 9,660   |
| STARBUCKS CORP               | x | 3 | 11,086  |
| STARBUCKS CORP               | x |   | 11,800  |
| STARBUCKS CORP               | x | 4 | 3,266   |
| STARBUCKS CORP               | x | 5 | 82,292  |
| STARBUCKS CORP               | x | 3 | 434,295 |
| STARBUCKS CORP               | x | 7 | 121,983 |
| STATE AUTO FINL CORP         | x | 5 | 90      |
| STATE AUTO FINL CORP         | x | 3 | 51,527  |
| STATE STR CORP               | x | 5 | 175     |
| STATE STR CORP               | x | 2 | 2,059   |
| STATE STR CORP               | x | 4 | 2,860   |
| STATE STR CORP               | x | 6 | 46,900  |
| STATE STR CORP               | x | 7 | 55,628  |
| STEAK N SHAKE CO             | x | 2 | 8,365   |
| STEAK N SHAKE CO             | x | 3 | 120,681 |
| STEIN MART INC               | x | 5 | 110     |
| STEIN MART INC               | x | 3 | 67,212  |
| STEINWAY MUSICAL INSTRS INC  | x | 3 | 31,386  |
| STEPAN CO                    | x | 3 | 12,000  |
| STERLING BANCSHARES INC      | x | 3 | 307,363 |
| STERIS CORP                  | x |   | 0       |
| STERIS CORP                  | x | 2 | 4,115   |
| STERIS CORP                  | x |   | 6,437   |
| STERIS CORP                  | x | 3 | 240,000 |
| STERLING BANCORP             | x | 3 | 21,000  |
| STERLING BANCORP             | x | 4 | 33,082  |
| STERLING FINL CORP           | x | 3 | 260,701 |
| STEWART ENTERPRISES INC      | x | 3 | 235,000 |
| STEWART INFORMATION SVCS COR | x | 3 | 48,791  |
| STMICROELECTRONICS N V       | x | 2 | 1       |
| STMICROELECTRONICS N V       | x | 5 | 905     |
| STMICROELECTRONICS N V       | x |   | 2,000   |
| STMICROELECTRONICS N V       | x | 3 | 0       |
| STMICROELECTRONICS N V       | x | 2 | 11,340  |
| STMICROELECTRONICS N V       | x | 5 | 0       |
| STONE ENERGY CORP            | x | 3 | 51,963  |
| STRAYER ED INC               | x | 4 | 0       |
| STRAYER ED INC               | x | 3 | 27,972  |
| STREETTRACKS GOLD TR         | x | 3 |         |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| STREETTRACKS GOLD TR        | x |    | 1,000   |
| STREETTRACKS GOLD TR        | x | 4  | 0       |
| STREETTRACKS GOLD TR        | x | 5  | 3,360   |
| STREETTRACKS GOLD TR        | x | 3  | 8,900   |
| STREETTRACKS GOLD TR        | x | 10 | 14,690  |
| STREETTRACKS GOLD TR        | x | 2  | 14,883  |
| STREETTRACKS GOLD TR        | x | 3  | 7,170   |
| STREETTRACKS GOLD TR        | x | 3  | 35,130  |
| STREETTRACKS GOLD TR        | x | 3  | 96,183  |
| STREETTRACKS GOLD TR        | x | 4  | 0       |
| STREETTRACKS GOLD TR        | x | 3  | 219,074 |
| STRIDE RITE CORP            | x | 3  | 53,117  |
| STRYKER CORP                | x | 2  | 1       |
| STRYKER CORP                | x | 5  | 78      |
| STRYKER CORP                | x | 2  | 300     |
| STRYKER CORP                | x | 3  | 300     |
| STRYKER CORP                | x |    | 900     |
| STRYKER CORP                | x | 3  | 2,800   |
| STRYKER CORP                | x | 4  | 4,005   |
| STRYKER CORP                | x | 4  | 38,508  |
| STRYKER CORP                | x | 7  | 49,542  |
| SUEZ                        | x | 5  | 130     |
| SUEZ                        | x | 2  | 150     |
| SUEZ                        | x | 5  | 0       |
| SUEZ                        | x | 4  | 0       |
| SUFFOLK BANCORP             | x | 3  | 20,000  |
| SULPHCO INC                 | x | 3  | 15,200  |
| SUN LIFE FINL INC           | x | 3  | 3,900   |
| SUN LIFE FINL INC           | x | 2  | 371,764 |
| SUN MICROSYSTEMS INC        | x | 1  | 77      |
| SUN MICROSYSTEMS INC        | x | 4  | 800     |
| SUN MICROSYSTEMS INC        | x | 2  | 1,500   |
| SUN MICROSYSTEMS INC        | x | 3  | 2,600   |
| SUN MICROSYSTEMS INC        | x | 3  | 4,000   |
| SUN MICROSYSTEMS INC        | x | 3  | 4,130   |
| SUN MICROSYSTEMS INC        | x | 3  | 4,500   |
| SUN MICROSYSTEMS INC        | x |    | 9,000   |
| SUN MICROSYSTEMS INC        | x | 3  | 43,897  |
| SUN MICROSYSTEMS INC        | x | 4  | 0       |
| SUN MICROSYSTEMS INC        | x |    | 65,384  |
| SUN MICROSYSTEMS INC        | x | 5  | 75,500  |
| SUN MICROSYSTEMS INC        | x | 5  | 119,773 |
| SUN MICROSYSTEMS INC        | x |    | 242,900 |
| SUN MICROSYSTEMS INC        | x | 5  | 0       |
| SUN MICROSYSTEMS INC        | x | 3  | 63,789  |
| SUN MICROSYSTEMS INC        | x | 3  | 670,508 |
| SUN MICROSYSTEMS INC        | x | 7  | 580,143 |
| SUN HEALTHCARE GROUP INC    | x | 3  | 95,273  |
| SUNCOR ENERGY INC           | x | 4  | 139     |
| SUNCOR ENERGY INC           | x | 3  | 0       |
| SUNCOR ENERGY INC           | x | 5  | 2,087   |
| SUNCOR ENERGY INC           | x | 3  | 3,900   |
| SUNCOR ENERGY INC           | x |    | 12,000  |
| SUNCOR ENERGY INC           | x | 2  | 40,732  |
| SUNCOR ENERGY INC           | x | 3  | 57,525  |
| SUNSTONE HOTEL INVS INC NEW | x | 3  | 188,422 |
| SUNTRUST BKS INC            | x | 3  | 3,042   |
| SUNTRUST BKS INC            | x | 4  | 4,244   |
| SUNTRUST BKS INC            | x | 4  | 10,263  |
| SUNTRUST BKS INC            | x | 3  | 40,000  |
| SUNTRUST BKS INC            | x | 7  | 58,105  |
| SUPERGEN INC                | x | 3  | 211,943 |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| SUPERTEX INC                 | x | 3 | 51,649  |
| SUPERVALU INC                | x | 7 | 30,962  |
| SUREWEST COMMUNICATIONS      | x | 3 | 28,000  |
| SUSQUEHANNA BANCSHARES INC P | x | 3 | 193,283 |
| SWIFT ENERGY CO              | x | 5 | 75      |
| SWIFT ENERGY CO              | x |   | 3,300   |
| SWIFT ENERGY CO              | x | 3 | 80,574  |
| SWITCH & DATA FACILITIES COM | x | 3 | 54,228  |
| SYBASE INC                   | x |   | 3,500   |
| SYBASE INC                   | x | 3 | 185,171 |
| SYCAMORE NETWORKS INC        | x | 3 | 651,000 |
| SYKES ENTERPRISES INC        | x | 3 | 87,353  |
| SYMANTEC CORP                | x | 1 | 137     |
| SYMANTEC CORP                | x | 3 | 1,011   |
| SYMANTEC CORP                | x |   | 0       |
| SYMANTEC CORP                | x | 5 | 2,000   |
| SYMANTEC CORP                | x |   | 2,400   |
| SYMANTEC CORP                | x | 4 | 1,265   |
| SYMANTEC CORP                | x | 2 | 5,100   |
| SYMANTEC CORP                | x | 3 | 5,359   |
| SYMANTEC CORP                | x | 2 | 10,364  |
| SYMANTEC CORP                | x | 3 | 10,782  |
| SYMANTEC CORP                | x | 4 | 15,153  |
| SYMANTEC CORP                | x | 7 | 161,820 |
| SYMBION INC DEL              | x | 3 | 77,341  |
| SYMMETRICOM INC              | x | 3 | 196,962 |
| SYMMETRY MED INC             | x | 3 | 122,722 |
| SYNOPSIS INC                 | x | 7 | 20,710  |
| SYSCO CORP                   | x | 5 | 0       |
| SYSCO CORP                   | x | 3 | 3,780   |
| SYSCO CORP                   | x | 2 | 7,286   |
| SYSCO CORP                   | x | 2 | 9,528   |
| SYSCO CORP                   | x | 3 | 9,520   |
| SYSCO CORP                   | x | 4 | 16,671  |
| SYSCO CORP                   | x | 7 | 129,377 |
| TCF FINL CORP                | x | 7 | 12,280  |
| TECO ENERGY INC              | x | 7 | 37,582  |
| TJX COS INC NEW              | x | 2 | 3,520   |
| TJX COS INC NEW              | x | 4 | 0       |
| TJX COS INC NEW              | x |   | 13,016  |
| TJX COS INC NEW              | x | 3 | 44,871  |
| TJX COS INC NEW              | x | 7 | 73,408  |
| TNS INC                      | x | 3 | 84,728  |
| TXU CORP                     | x |   | 0       |
| TXU CORP                     | x | 3 | 698     |
| TXU CORP                     | x | 4 | 1,000   |
| TXU CORP                     | x | 3 | 1,930   |
| TXU CORP                     | x | 3 | 2,500   |
| TXU CORP                     | x | 5 | 4,945   |
| TXU CORP                     | x | 4 | 232     |
| TXU CORP                     | x | 7 | 76,933  |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 2 | 1       |
| TAIWAN SEMICONDUCTOR MFG LTD | x |   | 0       |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 5 | 0       |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 2 | 1,295   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 6 | 2,408   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 3,423   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 4 | 18,345  |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 24,290  |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 5 | 25,977  |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 6 | 46,933  |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 0       |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| TAIWAN SEMICONDUCTOR MFG LTD | x | 5 | 0         |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 4 | 115,769   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 121,887   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 3 | 361,931   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 6 | 259,249   |
| TAIWAN SEMICONDUCTOR MFG LTD | x | 7 | 30,766    |
| TAL INTL GROUP INC           | x | 3 | 60,458    |
| TALBOTS INC                  | x | 3 | 55,841    |
| TANGER FACTORY OUTLET CTRS I | x | 3 | 50,672    |
| TATA MTRS LTD                | x | 4 | 0         |
| TATA MTRS LTD                | x | 5 | 0         |
| TATA MTRS LTD                | x |   | 2,050     |
| TATA MTRS LTD                | x | 2 | 3,720     |
| TATA MTRS LTD                | x | 3 | 80,100    |
| TATA MTRS LTD                | x | 6 | 63,850    |
| TATA MTRS LTD                | x | 8 |           |
| TAYLOR CAP GROUP INC         | x | 3 | 19,589    |
| TEAM INC                     | x | 3 | 12,000    |
| TECHNITROL INC               | x | 4 | 28,800    |
| TECHNITROL INC               | x | 3 | 70,678    |
| TECK COMINCO LTD             | x | 5 | 177       |
| TECK COMINCO LTD             | x | 3 | 7,670     |
| TECK COMINCO LTD             | x | 2 | 116,917   |
| TEJON RANCH CO DEL           | x | 3 | 11,000    |
| TEKELEC                      | x | 3 | 109,791   |
| TEKTRONIX INC                | x | 7 | 11,709    |
| TELE NORTE LESTE PART S A    | x | 5 | 530       |
| TELE NORTE LESTE PART S A    | x | 3 | 29,657    |
| TELECOM ARGENTINA S A        | x |   | 0         |
| TELECOM ARGENTINA S A        | x | 5 | 0         |
| TELECOM ARGENTINA S A        | x | 5 | 575       |
| TELECOM ARGENTINA S A        | x | 3 | 1,200     |
| TELECOM ARGENTINA S A        | x |   | 59,500    |
| TELECOM ARGENTINA S A        | x | 1 | 1,736,356 |
| TELECOM CORP NEW ZEALAND LTD | x | 5 | 574       |
| TELECOM CORP NEW ZEALAND LTD | x | 2 | 605       |
| TELECOM CORP NEW ZEALAND LTD | x | 5 | 0         |
| TELECOM CORP NEW ZEALAND LTD | x | 3 | 12,000    |
| TELECOMUNICACOES BRASILEIRAS | x | 5 | 390       |
| TELECOMUNICACOES BRASILEIRAS | x | 5 | 0         |
| TELECOMUNICACOES BRASILEIRAS | x | 2 | 1,383     |
| TELECOMUNICACOES BRASILEIRAS | x | 3 | 0         |
| TELEDYNE TECHNOLOGIES INC    | x |   | 0         |
| TELEDYNE TECHNOLOGIES INC    | x | 5 | 50        |
| TELEDYNE TECHNOLOGIES INC    | x | 3 | 67,363    |
| TELEFONICA S A               | x | 5 | 907       |
| TELEFONICA S A               | x | 2 | 3,883     |
| TELEFONICA S A               | x | 5 | 0         |
| TELEFONICA S A               | x | 1 | 227,041   |
| TELEFONOS DE MEXICO S A B    | x | 5 | 515       |
| TELEFONOS DE MEXICO S A B    | x | 4 | 2,285     |
| TELEFONOS DE MEXICO S A B    | x | 3 | 6,000     |
| TELEFONOS DE MEXICO S A B    | x | 2 | 6,080     |
| TELEFONOS DE MEXICO S A B    | x | 5 | 0         |
| TELEFONOS DE MEXICO S A B    | x | 4 | 37,135    |
| TELLABS INC                  | x | 3 | 40,000    |
| TELLABS INC                  | x | 7 | 65,549    |
| TEMPLE INLAND INC            | x | 7 | 20,087    |
| TELETECH HOLDINGS INC        | x | 3 | 78,298    |
| TENNANT CO                   | x | 3 | 56,709    |
| TENNECO INC                  | x |   | 0         |
| TENNECO INC                  | x | 3 | 43,910    |



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|                              |   |   |         |
|------------------------------|---|---|---------|
| TERADYNE INC                 | x | 7 | 28,144  |
| TERRA INDS INC               | x | 3 | 37      |
| TERRA INDS INC               | x | 5 | 226     |
| TERRA INDS INC               | x | 2 | 4,000   |
| TERRA INDS INC               | x | 3 | 108,779 |
| TESORO CORP                  | x | 4 | 0       |
| TESORO CORP                  | x |   | 4,012   |
| TESORO CORP                  | x | 3 | 6,800   |
| TEVA PHARMACEUTICAL INDS LTD | x | 5 | 80      |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x |   | 1,000   |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x |   | 2,000   |
| TEVA PHARMACEUTICAL INDS LTD | x | 4 | 839     |
| TEVA PHARMACEUTICAL INDS LTD | x | 4 | 3,200   |
| TEVA PHARMACEUTICAL INDS LTD | x | 5 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x | 5 | 0       |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 6,000   |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 9,800   |
| TEVA PHARMACEUTICAL INDS LTD | x | 2 | 12,765  |
| TEVA PHARMACEUTICAL INDS LTD | x | 2 | 13,244  |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 2,500   |
| TEVA PHARMACEUTICAL INDS LTD | x |   | 57,180  |
| TEVA PHARMACEUTICAL INDS LTD | x | 3 | 280,000 |
| TEVA PHARMACEUTICAL INDS LTD | x | 7 | 95,400  |
| TEXAS INDS INC               | x | 4 | 774     |
| TEXAS INDS INC               | x | 2 | 1,000   |
| TEXAS INDS INC               | x | 3 | 104,041 |
| TEXAS INSTRS INC             | x | 1 | 93      |
| TEXAS INSTRS INC             | x | 2 | 301     |
| TEXAS INSTRS INC             | x | 5 | 0       |
| TEXAS INSTRS INC             | x | 5 | 0       |
| TEXAS INSTRS INC             | x |   | 0       |
| TEXAS INSTRS INC             | x | 5 | 0       |
| TEXAS INSTRS INC             | x | 3 | 2,700   |
| TEXAS INSTRS INC             | x | 3 | 3,100   |
| TEXAS INSTRS INC             | x |   | 3,000   |
| TEXAS INSTRS INC             | x |   | 3,200   |
| TEXAS INSTRS INC             | x | 3 | 8,000   |
| TEXAS INSTRS INC             | x | 4 | 7,400   |
| TEXAS INSTRS INC             | x | 3 | 12,961  |
| TEXAS INSTRS INC             | x |   | 14,015  |
| TEXAS INSTRS INC             | x | 2 | 17,323  |
| TEXAS INSTRS INC             | x | 5 | 19,675  |
| TEXAS INSTRS INC             | x | 4 | 41,452  |
| TEXAS INSTRS INC             | x | 3 | 90,500  |
| TEXAS INSTRS INC             | x | 3 | 111,684 |
| TEXAS INSTRS INC             | x | 7 | 309,652 |
| TEXAS ROADHOUSE INC          | x | 3 | 223,636 |
| THAI FD INC                  | x | 3 | 600     |
| THAI FD INC                  | x | 5 | 35,550  |
| TEXTRON INC                  | x | 2 | 43      |
| TEXTRON INC                  | x | 3 | 100     |
| TEXTRON INC                  | x | 3 | 1,319   |
| TEXTRON INC                  | x | 5 | 1,560   |
| TEXTRON INC                  | x |   | 2,000   |
| TEXTRON INC                  | x | 5 | 0       |
| TEXTRON INC                  | x | 4 | 5,945   |
| TEXTRON INC                  | x | 3 | 32,277  |
| TEXTRON INC                  | x | 4 | 53,392  |
| TEXTRON INC                  | x | 7 | 19,869  |
| THERMO ELECTRON CORP         | x | 7 | 26,595  |

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|                              |   |    |           |
|------------------------------|---|----|-----------|
| THERMO FISHER SCIENTIFIC INC | x | 5  | 0         |
| THERMO FISHER SCIENTIFIC INC | x | 3  | 900       |
| THERMO FISHER SCIENTIFIC INC | x | 4  | 1,000     |
| THERMO FISHER SCIENTIFIC INC | x | 5  | 1,870     |
| THERMO FISHER SCIENTIFIC INC | x | 4  | 709       |
| THERMO FISHER SCIENTIFIC INC | x | 6  | 31,396    |
| THERMO FISHER SCIENTIFIC INC | x | 3  | 77,540    |
| THERMO FISHER SCIENTIFIC INC | x | 2  | 118,440   |
| THERMO FISHER SCIENTIFIC INC | x | 3  | 163,245   |
| THOMAS WEISEL PARTNERS GRP I | x | 3  | 23,909    |
| THOMSON CORP                 | x | 2  | 900       |
| THOMSON CORP                 | x | 3  | 1,300     |
| THOMSON CORP                 | x | 3  | 10,000    |
| THOMSON CORP                 | x | 2  | 237,479   |
| THOMSON                      | x | 5  | 730       |
| THOMSON                      | x | 2  | 2,280     |
| THOMSON                      | x | 5  | 0         |
| THORATEC CORP                | x | 3  | 127,867   |
| 3COM CORP                    | x | 3  | 0         |
| 3COM CORP                    | x | 1  | 133       |
| 3COM CORP                    | x | 5  | 4,330     |
| 3COM CORP                    | x | 3  | 10,000    |
| 3COM CORP                    | x | 2  | 38,280    |
| 3COM CORP                    | x | 3  | 1,602,954 |
| TIDEWATER INC                | x | 4  | 1,000     |
| TIDEWATER INC                | x | 2  | 3,910     |
| TIDEWATER INC                | x | 3  | 14,800    |
| TIFFANY & CO NEW             | x | 5  | 165       |
| TIFFANY & CO NEW             | x |    | 500       |
| TIFFANY & CO NEW             | x | 2  | 5,360     |
| TIFFANY & CO NEW             | x | 4  | 0         |
| TIFFANY & CO NEW             | x | 3  | 113,199   |
| TIFFANY & CO NEW             | x | 7  | 23,054    |
| TIMBERLAND CO                | x |    | 0         |
| TIMBERLAND CO                | x | 3  | 2,574     |
| TIMBERLAND CO                | x |    | 3,100     |
| TIMBERLAND CO                | x | 2  | 20,007    |
| TIME WARNER INC              | x | 2  | 2         |
| TIME WARNER INC              | x | 3  | 276       |
| TIME WARNER INC              | x | 5  | 0         |
| TIME WARNER INC              | x | 3  | 2,500     |
| TIME WARNER INC              | x |    | 2,800     |
| TIME WARNER INC              | x | 3  | 6,973     |
| TIME WARNER INC              | x | 3  | 7,000     |
| TIME WARNER INC              | x | 3  | 0         |
| TIME WARNER INC              | x |    | 13,900    |
| TIME WARNER INC              | x | 5  | 0         |
| TIME WARNER INC              | x | 6  | 28,900    |
| TIME WARNER INC              | x | 10 | 29,230    |
| TIME WARNER INC              | x | 3  | 36,500    |
| TIME WARNER INC              | x | 5  | 39,930    |
| TIME WARNER INC              | x | 3  | 54,521    |
| TIME WARNER INC              | x | 4  | 72,230    |
| TIME WARNER INC              | x | 2  | 115,027   |
| TIME WARNER INC              | x | 3  | 102,907   |
| TIME WARNER INC              | x | 4  | 403,433   |
| TIME WARNER INC              | x | 7  | 671,178   |
| TIME WARNER TELECOM INC      | x | 5  | 224       |
| TIME WARNER TELECOM INC      | x | 3  | 265,105   |
| TOMPKINS FINANCIAL CORPORATI | x | 4  | 61        |
| TOMPKINS FINANCIAL CORPORATI | x | 3  | 12,000    |
| TOOTSIE ROLL INDS INC        | x | 4  | 46        |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| TOOTSIE ROLL INDS INC        | x | 4  | 10,702  |
| TOOTSIE ROLL INDS INC        | x | 3  | 104,000 |
| TOPPS INC                    | x | 3  | 110,061 |
| TORCHMARK CORP               | x | 4  | 0       |
| TORCHMARK CORP               | x | 5  | 0       |
| TORCHMARK CORP               | x | 7  | 16,081  |
| TORONTO DOMINION BK ONT      | x | 2  | 800     |
| TORONTO DOMINION BK ONT      | x | 2  | 336,313 |
| TOWER GROUP INC              | x |    | 0       |
| TOWER GROUP INC              | x | 3  | 34,248  |
| TOYOTA MOTOR CORP            | x | 5  | 227     |
| TOYOTA MOTOR CORP            | x |    | 410     |
| TOYOTA MOTOR CORP            | x | 3  | 1,365   |
| TOYOTA MOTOR CORP            | x | 2  | 22,339  |
| TRANS-INDIA ACQUISITION CORP | x | 8  |         |
| TRANSACTION SYS ARCHITECTS   | x | 3  | 160,495 |
| TRANSDIGM GROUP INC          | x | 3  | 47,415  |
| TRANSPORTADORA DE GAS SUR    | x | 1  | 28,665  |
| TREDEGAR CORP                | x |    | 3,900   |
| TREDEGAR CORP                | x | 3  | 85,767  |
| TRI CONTL CORP               | x | 7  | 12,950  |
| TRIDENT MICROSYSTEMS INC     | x | 2  | 390     |
| TRIDENT MICROSYSTEMS INC     | x | 3  | 24,627  |
| TRIAD GTY INC                | x | 3  | 22,378  |
| TRIBUNE CO NEW               | x | 7  | 32,715  |
| TRICO BANCSHARES             | x | 3  | 35,000  |
| TRICO MARINE SERVICES INC    | x |    | 15,000  |
| TRICO MARINE SERVICES INC    | x | 3  | 50,837  |
| TRIUMPH GROUP INC NEW        | x | 3  | 52,708  |
| TRUSTCO BK CORP N Y          | x | 3  | 4,400   |
| TRUSTCO BK CORP N Y          | x | 4  | 8,602   |
| TRUSTMARK CORP               | x | 3  | 146,000 |
| TUESDAY MORNING CORP         | x | 3  | 58,924  |
| TUPPERWARE BRANDS CORP       | x |    | 0       |
| TUPPERWARE BRANDS CORP       | x | 5  | 4,000   |
| TUPPERWARE BRANDS CORP       | x | 3  | 214,830 |
| TWEEN BRANDS INC             | x | 3  | 41,141  |
| 24/7 REAL MEDIA INC          | x | 3  | 193,200 |
| II VI INC                    | x | 3  | 44,783  |
| TYCO INTL LTD NEW            | x |    | 16      |
| TYCO INTL LTD NEW            | x | 10 | 600     |
| TYCO INTL LTD NEW            | x | 3  | 1,036   |
| TYCO INTL LTD NEW            | x | 2  | 1,396   |
| TYCO INTL LTD NEW            | x | 2  | 2,185   |
| TYCO INTL LTD NEW            | x | 3  | 0       |
| TYCO INTL LTD NEW            | x | 3  | 2,600   |
| TYCO INTL LTD NEW            | x | 3  | 8,949   |
| TYCO INTL LTD NEW            | x | 3  | 9,000   |
| TYCO INTL LTD NEW            | x | 4  | 7,650   |
| TYCO INTL LTD NEW            | x |    | 15,633  |
| TYCO INTL LTD NEW            | x | 4  | 21,099  |
| TYCO INTL LTD NEW            | x | 3  | 26,000  |
| TYCO INTL LTD NEW            | x | 6  | 29,800  |
| TYLER TECHNOLOGIES INC       | x | 3  | 168,047 |
| TYSON FOODS INC              | x | 7  | 34,390  |
| UAL CORP                     | x |    | 7,470   |
| UAL CORP                     | x | 4  | 0       |
| UIL HLDG CORP                | x | 3  | 84,190  |
| UMB FINL CORP                | x | 3  | 116,000 |
| U S B HLDG INC               | x | 3  | 24,000  |
| UST INC                      | x | 5  | 0       |
| UST INC                      | x | 4  | 0       |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| UST INC                      | x | 3 | 600,900 |
| UST INC                      | x | 7 | 25,125  |
| US BANCORP DEL               | x | 2 | 200     |
| US BANCORP DEL               | x | 5 | 1,000   |
| US BANCORP DEL               | x | 4 | 0       |
| US BANCORP DEL               | x | 3 | 8,639   |
| US BANCORP DEL               | x | 4 | 4,474   |
| US BANCORP DEL               | x | 6 | 29,200  |
| US BANCORP DEL               | x | 3 | 29,334  |
| US BANCORP DEL               | x | 7 | 287,257 |
| URS CORP NEW                 | x | 5 | 80      |
| URS CORP NEW                 | x | 2 | 11,500  |
| URS CORP NEW                 | x | 3 | 119,147 |
| U S G CORP                   | x | 2 | 23      |
| U S G CORP                   | x |   | 10,000  |
| UAP HLDG CORP                | x | 3 | 176,684 |
| ULTRATECH INC                | x | 3 | 85,487  |
| UMPQUA HLDGS CORP            | x |   | 0       |
| UMPQUA HLDGS CORP            | x | 3 | 218,367 |
| UNDER ARMOUR INC             | x | 2 | 500     |
| UNDER ARMOUR INC             | x | 3 | 3,000   |
| UNDER ARMOUR INC             | x | 3 | 73,171  |
| UNIFIRST CORP MASS           | x | 3 | 22,733  |
| UNILEVER PLC                 | x | 4 | 0       |
| UNILEVER PLC                 | x | 5 | 0       |
| UNILEVER PLC                 | x | 5 | 1,281   |
| UNILEVER PLC                 | x | 4 | 3,627   |
| UNILEVER PLC                 | x | 2 | 246,251 |
| UNILEVER N V                 | x | 2 | 1       |
| UNILEVER N V                 | x | 5 | 1,544   |
| UNILEVER N V                 | x | 3 | 3,300   |
| UNILEVER N V                 | x | 4 | 6,426   |
| UNILEVER N V                 | x | 2 | 12,968  |
| UNILEVER N V                 | x | 5 | 0       |
| UNION BANKSHARES CORP        | x | 3 | 19,000  |
| UNION PAC CORP               | x | 3 | 900     |
| UNION PAC CORP               | x |   | 1,300   |
| UNION PAC CORP               | x | 3 | 2,011   |
| UNION PAC CORP               | x | 4 | 3,010   |
| UNION PAC CORP               | x | 4 | 5,800   |
| UNION PAC CORP               | x | 7 | 41,435  |
| UNISYS CORP                  | x | 4 | 2,000   |
| UNISYS CORP                  | x | 5 | 0       |
| UNISYS CORP                  | x | 5 | 2,870   |
| UNISYS CORP                  | x | 2 | 7,099   |
| UNISYS CORP                  | x | 7 | 50,437  |
| UNITED CMNTY FINL CORP OHIO  | x | 3 | 44,000  |
| UNITED BANKSHARES INC WEST V | x | 3 | 118,000 |
| UNITED FIRE & CAS CO         | x | 5 | 50      |
| UNITED FIRE & CAS CO         | x | 3 | 76,878  |
| UNITED MICROELECTRONICS CORP | x |   | 0       |
| UNITED MICROELECTRONICS CORP | x | 5 | 0       |
| UNITED MICROELECTRONICS CORP | x | 3 | 0       |
| UNITED MICROELECTRONICS CORP | x | 6 | 0       |
| UNITED MICROELECTRONICS CORP | x | 2 | 631,147 |
| UNITED NAT FOODS INC         | x | 3 | 1,206   |
| UNITED NAT FOODS INC         | x | 4 | 3,700   |
| UNITED NAT FOODS INC         | x | 2 | 6,155   |
| UNITED NAT FOODS INC         | x | 3 | 5,600   |
| UNITED PARCEL SERVICE INC    | x | 2 | 26      |
| UNITED PARCEL SERVICE INC    | x | 4 | 333     |
| UNITED PARCEL SERVICE INC    | x |   | 1,321   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| UNITED PARCEL SERVICE INC    | x | 3  | 1,700   |
| UNITED PARCEL SERVICE INC    | x | 5  | 2,655   |
| UNITED PARCEL SERVICE INC    | x | 3  | 0       |
| UNITED PARCEL SERVICE INC    | x | 3  | 4,000   |
| UNITED PARCEL SERVICE INC    | x | 4  | 4,200   |
| UNITED PARCEL SERVICE INC    | x | 3  | 5,078   |
| UNITED PARCEL SERVICE INC    | x | 6  | 11,600  |
| UNITED PARCEL SERVICE INC    | x | 3  | 385,000 |
| UNITED PARCEL SERVICE INC    | x | 7  | 133,408 |
| UNITED RETAIL GROUP INC      | x | 2  | 37,710  |
| UNITED STATES STL CORP NEW   | x | 7  | 20,013  |
| UNITED STATIONERS INC        | x |    | 0       |
| UNITED STATIONERS INC        | x | 3  | 39,964  |
| UNITED TECHNOLOGIES CORP     | x | 1  | 100     |
| UNITED TECHNOLOGIES CORP     | x | 5  | 0       |
| UNITED TECHNOLOGIES CORP     | x |    | 0       |
| UNITED TECHNOLOGIES CORP     | x | 3  | 600     |
| UNITED TECHNOLOGIES CORP     | x |    | 700     |
| UNITED TECHNOLOGIES CORP     | x | 2  | 1,966   |
| UNITED TECHNOLOGIES CORP     | x | 3  | 2,000   |
| UNITED TECHNOLOGIES CORP     | x | 5  | 0       |
| UNITED TECHNOLOGIES CORP     | x | 5  | 3,090   |
| UNITED TECHNOLOGIES CORP     | x | 10 | 4,550   |
| UNITED TECHNOLOGIES CORP     | x |    | 5,600   |
| UNITED TECHNOLOGIES CORP     | x | 3  | 6,559   |
| UNITED TECHNOLOGIES CORP     | x | 2  | 7,565   |
| UNITED TECHNOLOGIES CORP     | x | 5  | 8,600   |
| UNITED TECHNOLOGIES CORP     | x | 5  | 0       |
| UNITED TECHNOLOGIES CORP     | x | 4  | 33,395  |
| UNITED TECHNOLOGIES CORP     | x | 3  | 67,152  |
| UNITED TECHNOLOGIES CORP     | x | 3  | 153,160 |
| UNITED TECHNOLOGIES CORP     | x | 4  | 172,825 |
| UNITED TECHNOLOGIES CORP     | x | 3  | 464,382 |
| UNITED TECHNOLOGIES CORP     | x | 7  | 173,722 |
| UNIVERSAL AMERN FINL CORP    | x | 3  | 159,000 |
| UNIVERSAL COMPRESSION HLDGS  | x | 3  | 52,580  |
| UNIVERSAL CORP VA            | x | 3  | 80,857  |
| UNIVERSAL ELECTRS INC        | x | 3  | 59,125  |
| UNIVERSAL FST PRODS INC      | x | 3  | 3,667   |
| UNIVERSAL FST PRODS INC      | x | 3  | 59,805  |
| UNIVERSAL TECHNICAL INST INC | x | 3  | 98,418  |
| UPM KYMMENE CORP             | x | 4  | 34      |
| UPM KYMMENE CORP             | x | 5  | 1,015   |
| UPM KYMMENE CORP             | x | 2  | 24,010  |
| URBAN OUTFITTERS INC         | x | 7  | 11,600  |
| V F CORP                     | x |    | 0       |
| V F CORP                     | x | 5  | 250     |
| V F CORP                     | x | 5  | 0       |
| V F CORP                     | x | 3  | 5,000   |
| V F CORP                     | x | 2  | 12,325  |
| V F CORP                     | x | 7  | 14,774  |
| VALASSIS COMMUNICATIONS INC  | x | 3  | 191,779 |
| VALENCE TECHNOLOGY INC       | x |    | 207,212 |
| VALLEY NATL BANCORP          | x | 7  | 11,563  |
| VALMONT INDS INC             | x | 4  | 0       |
| VALMONT INDS INC             | x | 3  | 35,915  |
| VARIAN INC                   | x | 3  | 31,244  |
| VARIAN SEMICONDUCTOR EQUIPMN | x | 3  | 15,000  |
| VEECO INSTRS INC DEL         | x | 3  | 129,757 |
| VANGUARD INDEX FDS           | x | 4  | 0       |
| VICOR CORP                   | x | 3  | 66,000  |
| VIEWPOINT FINL GROUP         | x | 3  | 27,000  |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| VIGNETTE CORP                | x | 3 | 127,644 |
| VIROPHARMA INC               | x | 3 | 282,255 |
| VITAL SIGNS INC              | x | 3 | 22,617  |
| VOLT INFORMATION SCIENCES IN | x | 3 | 55,373  |
| VORNADO RLTY TR              | x | 7 | 21,431  |
| VULCAN MATLS CO              | x | 7 | 16,258  |
| WD-40 CO                     | x | 3 | 50,844  |
| W HLDG CO INC                | x | 5 | 3,055   |
| W HLDG CO INC                | x | 3 | 384,295 |
| WMS INDS INC                 | x |   | 0       |
| WMS INDS INC                 | x | 3 | 76,257  |
| WSFS FINL CORP               | x | 3 | 17,000  |
| WABASH NATL CORP             | x | 3 | 80,478  |
| WABTEC CORP                  | x | 3 | 112,953 |
| WACHOVIA CORP 2ND NEW        | x | 3 | 0       |
| WACHOVIA CORP 2ND NEW        | x | 7 | 303,688 |
| WACHOVIA CORP NEW            | x | 2 | 320     |
| WACHOVIA CORP NEW            | x | 5 | 0       |
| WACHOVIA CORP NEW            | x | 4 | 1,600   |
| WACHOVIA CORP NEW            | x | 5 | 4,605   |
| WACHOVIA CORP NEW            | x | 3 | 6,074   |
| WACHOVIA CORP NEW            | x |   | 0       |
| WACHOVIA CORP NEW            | x | 2 | 18,831  |
| WACHOVIA CORP NEW            | x | 4 | 7,224   |
| WACHOVIA CORP NEW            | x | 3 | 106,870 |
| WADDELL & REED FINL INC      | x |   | 0       |
| WADDELL & REED FINL INC      | x | 2 | 7,350   |
| WADDELL & REED FINL INC      | x | 3 | 286,028 |
| WAL MART STORES INC          | x | 2 | 101     |
| WAL MART STORES INC          | x | 1 | 310     |
| WAL MART STORES INC          | x |   | 378     |
| WAL MART STORES INC          | x | 5 | 0       |
| WAL MART STORES INC          | x | 3 | 600     |
| WAL MART STORES INC          | x | 5 | 0       |
| WAL MART STORES INC          | x | 5 | 800     |
| WAL MART STORES INC          | x |   | 1,000   |
| WAL MART STORES INC          | x | 3 | 1,200   |
| WAL MART STORES INC          | x | 3 | 2,910   |
| WAL MART STORES INC          | x | 3 | 2,975   |
| WAL MART STORES INC          | x | 3 | 2,300   |
| WAL MART STORES INC          | x | 2 | 13,296  |
| WAL MART STORES INC          | x |   | 14,005  |
| WAL MART STORES INC          | x | 3 | 22,191  |
| WAL MART STORES INC          | x | 6 | 29,900  |
| WAL MART STORES INC          | x | 4 | 14,093  |
| WAL MART STORES INC          | x | 5 | 45,570  |
| WAL MART STORES INC          | x |   | 46,068  |
| WAL MART STORES INC          | x | 3 | 62,299  |
| WAL MART STORES INC          | x | 4 | 17,716  |
| WAL MART STORES INC          | x | 3 | 144,365 |
| WAL MART STORES INC          | x | 7 | 466,127 |
| WALGREEN CO                  | x | 5 | 160     |
| WALGREEN CO                  | x | 5 | 850     |
| WALGREEN CO                  | x | 4 | 0       |
| WALGREEN CO                  | x | 3 | 0       |
| WALGREEN CO                  | x | 5 | 0       |
| WALGREEN CO                  | x | 3 | 21,340  |
| WALGREEN CO                  | x | 3 | 30,500  |
| WALGREEN CO                  | x | 2 | 32,019  |
| WALGREEN CO                  | x | 6 | 33,700  |
| WALGREEN CO                  | x | 4 | 4,431   |
| WALGREEN CO                  | x | 3 | 122,206 |

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|                              |   |    |            |
|------------------------------|---|----|------------|
| WALGREEN CO                  | x | 3  | 400,000    |
| WALGREEN CO                  | x | 7  | 171,394    |
| WARNACO GROUP INC            | x | 3  | 170,216    |
| WASHINGTON BKG CO OAK HBR WA | x | 3  | 29,000     |
| WASHINGTON MUT INC           | x | 4  | 600        |
| WASHINGTON MUT INC           | x | 3  | 1,200      |
| WASHINGTON MUT INC           | x | 2  | 2,200      |
| WASHINGTON MUT INC           | x |    | 5,000      |
| WASHINGTON MUT INC           | x | 5  | 6,735      |
| WASHINGTON MUT INC           | x | 3  | 9,300      |
| WASHINGTON MUT INC           | x | 3  | 12,258     |
| WASHINGTON MUT INC           | x | 6  | 20,200     |
| WASHINGTON MUT INC           | x | 4  | 1,891      |
| WASHINGTON MUT INC           | x | 3  | 110,800    |
| WASHINGTON MUT INC           | x | 3  | 14,997,800 |
| WASHINGTON MUT INC           | x | 7  | 152,492    |
| WASHINGTON REAL ESTATE INVT  | x | 3  | 108,447    |
| WASTE CONNECTIONS INC        | x | 4  | 1,575      |
| WASTE CONNECTIONS INC        | x | 3  | 78,240     |
| WASTE INDUSTRIES USA INC     | x | 3  | 18,325     |
| WATERS CORP                  | x | 3  | 102,296    |
| WATERS CORP                  | x | 7  | 18,138     |
| WATSCO INC                   | x | 3  | 85,029     |
| WATSON PHARMACEUTICALS INC   | x | 7  | 15,712     |
| WATSON WYATT WORLDWIDE INC   | x | 3  | 141,000    |
| WATTS WATER TECHNOLOGIES INC | x | 3  | 24,024     |
| WATTS WATER TECHNOLOGIES INC | x | 3  | 138,120    |
| WAUSAU PAPER CORP            | x | 3  | 192,570    |
| WEBSense INC                 | x | 3  | 149,645    |
| WEIS MKTS INC                | x |    | 0          |
| WEIS MKTS INC                | x | 3  | 18,000     |
| WELLS FARGO & CO NEW         | x | 5  | 460        |
| WELLS FARGO & CO NEW         | x | 5  | 1,000      |
| WELLS FARGO & CO NEW         | x | 3  | 1,900      |
| WELLS FARGO & CO NEW         | x | 2  | 2,522      |
| WELLS FARGO & CO NEW         | x | 10 | 9,600      |
| WELLS FARGO & CO NEW         | x | 3  | 18,164     |
| WELLS FARGO & CO NEW         | x | 3  | 21,001     |
| WELLS FARGO & CO NEW         | x | 3  | 23,490     |
| WELLS FARGO & CO NEW         | x | 3  | 17,740     |
| WELLS FARGO & CO NEW         | x | 6  | 31,800     |
| WELLS FARGO & CO NEW         | x | 2  | 59,236     |
| WELLS FARGO & CO NEW         | x | 5  | 0          |
| WELLS FARGO & CO NEW         | x | 4  | 77,832     |
| WELLS FARGO & CO NEW         | x | 4  | 355,560    |
| WELLS FARGO & CO NEW         | x | 7  | 602,132    |
| WENDYS INTL INC              | x | 7  | 17,919     |
| WERNER ENTERPRISES INC       | x | 2  | 31,040     |
| WERNER ENTERPRISES INC       | x | 3  | 104,861    |
| WESBANCO INC                 | x | 3  | 43,000     |
| WEST COAST BANCORP ORE NEW   | x | 3  | 35,000     |
| WEST MARINE INC              | x |    | 0          |
| WEST MARINE INC              | x | 3  |            |
| WEST MARINE INC              | x | 3  | 39,426     |
| WEST PHARMACEUTICAL SVSC INC | x | 3  | 100,665    |
| WESTAMERICA BANCORPORATION   | x | 3  | 118,707    |
| WESTERN ALLIANCE BANCORP     | x | 3  | 63,877     |
| WESTERN DIGITAL CORP         | x | 2  | 1,050      |
| WESTERN DIGITAL CORP         | x | 5  | 0          |
| WESTERN DIGITAL CORP         | x | 3  | 1,710      |
| WESTERN DIGITAL CORP         | x | 3  | 9,300      |
| WESTERN REFNG INC            | x | 3  | 15,500     |

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|                          |   |    |         |
|--------------------------|---|----|---------|
| WESTERN REFNG INC        | x | 3  | 60,974  |
| WESTERN UN CO            | x | 2  | 1       |
| WESTERN UN CO            | x | 2  | 241     |
| WESTERN UN CO            | x | 4  | 350     |
| WESTERN UN CO            | x | 3  | 800     |
| WESTERN UN CO            | x | 5  | 1,095   |
| WESTERN UN CO            | x | 3  | 1,670   |
| WESTERN UN CO            | x | 4  | 5,341   |
| WESTERN UN CO            | x | 5  | 0       |
| WESTERN UN CO            | x | 3  | 16,300  |
| WET SEAL INC             | x | 2  | 300     |
| WET SEAL INC             | x | 3  | 138,571 |
| WEYERHAEUSER CO          | x | 3  | 0       |
| WEYERHAEUSER CO          | x | 4  | 4,645   |
| WEYERHAEUSER CO          | x | 3  | 8,861   |
| WEYERHAEUSER CO          | x | 4  | 7,690   |
| WEYERHAEUSER CO          | x | 3  | 400     |
| WEYERHAEUSER CO          | x | 7  | 39,871  |
| WHIRLPOOL CORP           | x | 7  | 11,455  |
| WHITING PETE CORP NEW    | x | 3  | 98,517  |
| WHOLE FOODS MKT INC      | x | 2  | 900     |
| WHOLE FOODS MKT INC      | x | 3  | 1,100   |
| WHOLE FOODS MKT INC      | x | 5  | 2,116   |
| WHOLE FOODS MKT INC      | x | 5  | 0       |
| WHOLE FOODS MKT INC      | x | 10 | 7,820   |
| WHOLE FOODS MKT INC      | x | 4  | 3,353   |
| WHOLE FOODS MKT INC      | x | 4  | 120,922 |
| WHOLE FOODS MKT INC      | x | 7  | 22,543  |
| WILLIAMS COS INC DEL     | x | 5  | 0       |
| WILLIAMS COS INC DEL     | x | 2  | 2,545   |
| WILLIAMS COS INC DEL     | x | 5  | 7,340   |
| WILLIAMS COS INC DEL     | x | 10 | 14,100  |
| WILLIAMS COS INC DEL     | x | 3  | 17,527  |
| WILLIAMS COS INC DEL     | x | 4  | 15,076  |
| WILLIAMS COS INC DEL     | x | 4  | 377,827 |
| WILLIAMS COS INC DEL     | x | 7  | 97,802  |
| WILLIAMS SONOMA INC      | x | 7  | 11,120  |
| WIND RIVER SYSTEMS INC   | x |    | 5,000   |
| WIND RIVER SYSTEMS INC   | x | 3  | 143,401 |
| WINN DIXIE STORES INC    | x |    | 27,090  |
| WINNEBAGO INDS INC       | x | 5  | 30      |
| WINNEBAGO INDS INC       | x | 2  | 200     |
| WINNEBAGO INDS INC       | x | 3  |         |
| WINNEBAGO INDS INC       | x | 3  | 90,832  |
| WISCONSIN ENERGY CORP    | x | 3  | 800     |
| WISCONSIN ENERGY CORP    | x | 3  | 5,600   |
| WISCONSIN ENERGY CORP    | x | 4  | 8,260   |
| WISCONSIN ENERGY CORP    | x | 4  | 2,755   |
| WISCONSIN ENERGY CORP    | x | 7  | 13,830  |
| WOLVERINE WORLD WIDE INC | x |    | 0       |
| WOLVERINE WORLD WIDE INC | x |    | 5,800   |
| WOLVERINE WORLD WIDE INC | x | 3  | 207,879 |
| WOODWARD GOVERNOR CO     | x | 4  | 3,150   |
| WOODWARD GOVERNOR CO     | x | 3  | 126,035 |
| WORLD ACCEP CORP DEL     | x | 3  | 100     |
| WORLD ACCEP CORP DEL     | x | 4  | 0       |
| WORLD FUEL SVCS CORP     | x | 4  | 0       |
| WORLD FUEL SVCS CORP     | x | 3  | 63,896  |
| WORTHINGTON INDS INC     | x | 3  | 185,172 |
| WRIGLEY WM JR CO         | x | 4  | 187     |
| WRIGLEY WM JR CO         | x | 2  | 285     |
| WRIGLEY WM JR CO         | x | 5  | 431     |



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|                              |   |    |         |
|------------------------------|---|----|---------|
| WRIGLEY WM JR CO             | x |    | 0       |
| WRIGLEY WM JR CO             | x |    | 606     |
| WRIGLEY WM JR CO             | x | 3  | 2,100   |
| WRIGLEY WM JR CO             | x | 5  | 0       |
| WRIGLEY WM JR CO             | x | 3  | 5,100   |
| WRIGLEY WM JR CO             | x | 4  | 14,670  |
| WRIGLEY WM JR CO             | x | 3  | 50,730  |
| WRIGLEY WM JR CO             | x | 3  | 101,827 |
| WRIGLEY WM JR CO             | x | 7  | 31,506  |
| WYETH                        | x | 2  | 1       |
| WYETH                        | x | 5  | 220     |
| WYETH                        | x | 5  | 0       |
| WYETH                        | x |    | 550     |
| WYETH                        | x |    | 1,500   |
| WYETH                        | x |    | 1,550   |
| WYETH                        | x | 5  | 0       |
| WYETH                        | x | 5  | 1,945   |
| WYETH                        | x | 3  | 5,980   |
| WYETH                        | x | 10 | 7,180   |
| WYETH                        | x | 3  | 7,612   |
| WYETH                        | x | 5  | 0       |
| WYETH                        | x | 3  | 8,413   |
| WYETH                        | x | 3  | 13,485  |
| WYETH                        | x | 3  | 10,550  |
| WYETH                        | x | 2  | 17,631  |
| WYETH                        | x | 6  | 24,300  |
| WYETH                        | x | 4  | 75,533  |
| WYETH                        | x | 3  | 237,590 |
| WYETH                        | x | 3  | 206,974 |
| WYETH                        | x | 4  | 259,986 |
| WYETH                        | x | 7  | 226,787 |
| WYNN RESORTS LTD             | x | 2  | 100     |
| WYNN RESORTS LTD             | x | 3  | 5,000   |
| WYNN RESORTS LTD             | x | 3  | 14,225  |
| XM SATELLITE RADIO HLDGS INC | x | 2  | 900     |
| XM SATELLITE RADIO HLDGS INC | x | 4  | 1,065   |
| XM SATELLITE RADIO HLDGS INC | x |    | 35,000  |
| XM SATELLITE RADIO HLDGS INC | x | 7  | 17,500  |
| X-RITE INC                   | x | 3  | 107,313 |
| XILINX INC                   | x | 3  | 1,000   |
| XILINX INC                   | x | 4  | 2,800   |
| XILINX INC                   | x |    | 4,400   |
| XILINX INC                   | x | 4  | 11,260  |
| XILINX INC                   | x | 5  | 19,000  |
| XILINX INC                   | x | 6  | 83,500  |
| XILINX INC                   | x | 7  | 56,058  |
| XEROX CORP                   | x | 3  | 0       |
| XEROX CORP                   | x | 5  | 1,125   |
| XEROX CORP                   | x |    | 0       |
| XEROX CORP                   | x | 5  | 0       |
| XEROX CORP                   | x | 4  | 3,309   |
| XEROX CORP                   | x | 2  | 17,528  |
| XEROX CORP                   | x | 5  | 0       |
| XEROX CORP                   | x | 4  | 16,140  |
| XEROX CORP                   | x | 7  | 156,381 |
| YPF SOCIEDAD ANONIMA         | x | 1  | 77,965  |
| YRC WORLDWIDE INC            | x | 3  | 700     |
| YRC WORLDWIDE INC            | x | 2  | 14,420  |
| YAHOO INC                    | x | 1  | 133     |
| YAHOO INC                    | x | 3  | 500     |
| YAHOO INC                    | x | 3  | 562     |
| YAHOO INC                    | x |    | 0       |

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|                        |   |   |         |
|------------------------|---|---|---------|
| YAHOO INC              | x | 4 | 661     |
| YAHOO INC              | x | 3 | 3,425   |
| YAHOO INC              | x | 4 | 4,419   |
| YAHOO INC              | x |   | 5,030   |
| YAHOO INC              | x | 2 | 9,860   |
| YAHOO INC              | x | 3 | 10,555  |
| YAHOO INC              | x | 6 | 36,500  |
| YAHOO INC              | x | 5 | 0       |
| YAHOO INC              | x | 5 | 42,700  |
| YAHOO INC              | x | 3 | 0       |
| YAHOO INC              | x | 3 | 101,007 |
| YAHOO INC              | x | 7 | 189,418 |
| YARDVILLE NATL BANCORP | x | 3 | 25,000  |
| YUM BRANDS INC         | x | 4 | 0       |
| YUM BRANDS INC         | x | 3 | 200     |
| YUM BRANDS INC         | x | 2 | 466     |
| YUM BRANDS INC         | x | 5 | 560     |
| YUM BRANDS INC         | x | 4 | 852     |
| YUM BRANDS INC         | x | 3 | 0       |
| YUM BRANDS INC         | x | 3 | 3,780   |
| YUM BRANDS INC         | x | 3 | 20,640  |
| YUM BRANDS INC         | x | 7 | 45,384  |
| ZALE CORP NEW          | x | 3 | 108,455 |
| ZENITH NATL INS CORP   | x | 3 | 129,724 |
| ZIONS BANCORPORATION   | x | 4 | 4,560   |
| ZIONS BANCORPORATION   | x | 4 | 24,300  |
| ZIONS BANCORPORATION   | x | 7 | 15,671  |
| ZUMIEZ INC             | x | 3 | 22,846  |
| ZYGO CORP              | x | 3 | 36,000  |
| ZOLL MED CORP          | x | 3 | 82,512  |
| ARCELOR MITTAL         | x | 3 | 485     |
| ARCELOR MITTAL         | x | 4 | 2,000   |
| ARCELOR MITTAL         | x | 2 | 65,985  |
| ARCELOR MITTAL         | x | 3 | 157,663 |
| BT GROUP PLC           | x | 2 | 1,215   |
| BT GROUP PLC           | x | 5 | 0       |
| BT GROUP PLC           | x | 2 | 35,386  |
| PETROCHINA CO LTD      | x | 6 | 0       |
| CENTER FINL CORP CALIF | x | 3 | 39,000  |
| COVANTA HLDG CORP      | x | 4 | 0       |
| LUMINEX CORP DEL       | x | 2 | 186     |
| LUMINEX CORP DEL       | x | 3 | 134,000 |
| PETRO-CDA              | x | 4 | 0       |
| PETRO-CDA              | x | 2 | 1,250   |
| PETRO-CDA              | x | 3 | 6,750   |
| PETRO-CDA              | x | 2 | 201,624 |
| VERISIGN INC           | x | 4 | 90      |
| VERISIGN INC           | x | 3 | 275     |
| VERISIGN INC           | x | 2 | 5,000   |
| VERISIGN INC           | x | 3 | 58,683  |
| VERISIGN INC           | x | 7 | 43,135  |
| TALISMAN ENERGY INC    | x | 3 | 300     |
| TALISMAN ENERGY INC    | x | 5 | 504     |
| TALISMAN ENERGY INC    | x | 2 | 801,988 |
| AMERISOURCEBERGEN CORP | x | 7 | 32,694  |
| NEWS CORP              | x | 5 | 480     |
| NEWS CORP              | x | 2 | 775     |
| NEWS CORP              | x | 5 | 0       |
| NEWS CORP              | x | 4 | 160     |
| NEWS CORP              | x |   | 2,647   |
| NEWS CORP              | x | 3 | 39      |
| NEWS CORP              | x | 3 | 6,392   |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| NEWS CORP                    | x | 3 | 47,705    |
| NEWS CORP                    | x | 3 | 3,100,000 |
| NEWS CORP                    | x | 7 | 296,442   |
| CKE RESTAURANTS INC          | x | 2 | 2,200     |
| CKE RESTAURANTS INC          | x | 3 | 170,401   |
| AMERICAN EAGLE OUTFITTERS NE | x | 4 | 0         |
| AMERICAN EAGLE OUTFITTERS NE | x | 5 | 0         |
| AMERICAN EAGLE OUTFITTERS NE | x |   | 3,600     |
| AMERICAN EAGLE OUTFITTERS NE | x | 3 | 6,000     |
| AMERICAN EAGLE OUTFITTERS NE | x | 3 | 25,000    |
| AMERICAN EAGLE OUTFITTERS NE | x | 7 | 14,900    |
| EMBARQ CORP                  | x | 3 | 100       |
| EMBARQ CORP                  | x | 4 | 13        |
| EMBARQ CORP                  | x |   | 1,000     |
| EMBARQ CORP                  | x | 3 | 5,450     |
| EMBARQ CORP                  | x | 3 | 120,000   |
| EMBARQ CORP                  | x | 7 | 25,633    |
| INVENTIV HEALTH INC          | x |   | 0         |
| INVENTIV HEALTH INC          | x | 3 | 125,077   |
| UNIVERSAL HEALTH RLTY INCM T | x | 3 | 35,000    |
| JAKKS PAC INC                | x | 3 | 118,115   |
| TARGET CORP                  | x | 2 | 485       |
| TARGET CORP                  | x | 5 | 0         |
| TARGET CORP                  | x | 5 | 600       |
| TARGET CORP                  | x | 5 | 2,460     |
| TARGET CORP                  | x | 3 | 6,433     |
| TARGET CORP                  | x |   | 9,245     |
| TARGET CORP                  | x | 3 | 14,600    |
| TARGET CORP                  | x | 6 | 53,600    |
| TARGET CORP                  | x | 4 | 28,085    |
| TARGET CORP                  | x | 4 | 53,188    |
| TARGET CORP                  | x | 3 | 130,188   |
| TARGET CORP                  | x | 3 | 500,000   |
| TARGET CORP                  | x | 7 | 144,735   |
| ANOORAQ RES CORP             | x | 2 | 65,000    |
| NSTAR                        | x | 7 | 11,160    |
| RENASANT CORP                | x | 3 | 53,000    |
| UNIBANCO-UNIAO DE BANCOS BRA | x |   | 0         |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 5 | 0         |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 3 | 0         |
| UNIBANCO-UNIAO DE BANCOS BRA | x | 3 | 12,315    |
| NCR CORP NEW                 | x | 7 | 28,498    |
| USEC INC                     | x | 3 | 4,048     |
| USEC INC                     | x | 3 | 35,800    |
| USEC INC                     | x | 3 | 352,016   |
| W-H ENERGY SVCS INC          | x | 3 | 43,562    |
| COMPLETE PRODUCTION SERVICES | x | 3 | 111,706   |
| PHOENIX COS INC NEW          | x |   | 0         |
| PHOENIX COS INC NEW          | x | 2 | 232       |
| PHOENIX COS INC NEW          | x | 4 | 1,841     |
| PHOENIX COS INC NEW          | x | 3 | 361,000   |
| TOTAL S A                    | x | 3 | 150       |
| TOTAL S A                    | x | 5 | 0         |
| TOTAL S A                    | x | 3 | 400       |
| TOTAL S A                    | x | 5 | 893       |
| TOTAL S A                    | x | 4 | 1,719     |
| TOTAL S A                    | x | 4 | 62        |
| TOTAL S A                    | x | 2 | 38,016    |
| TOTAL S A                    | x | 2 | 54,939    |
| TRAVELERS COMPANIES INC      | x | 3 | 0         |
| TRAVELERS COMPANIES INC      | x |   | 0         |
| TRAVELERS COMPANIES INC      | x |   | 301       |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| TRAVELERS COMPANIES INC      | x | 5  | 0       |
| TRAVELERS COMPANIES INC      | x | 3  | 800     |
| TRAVELERS COMPANIES INC      | x | 6  | 1,571   |
| TRAVELERS COMPANIES INC      | x | 5  | 0       |
| TRAVELERS COMPANIES INC      | x | 2  | 2,671   |
| TRAVELERS COMPANIES INC      | x | 5  | 6,703   |
| TRAVELERS COMPANIES INC      | x | 10 | 9,730   |
| TRAVELERS COMPANIES INC      | x | 6  | 15,100  |
| TRAVELERS COMPANIES INC      | x | 3  | 21,200  |
| TRAVELERS COMPANIES INC      | x | 4  | 19,154  |
| TRAVELERS COMPANIES INC      | x | 5  | 0       |
| TRAVELERS COMPANIES INC      | x | 4  | 217,675 |
| NEWS CORP                    | x |    | 0       |
| NEWS CORP                    | x | 5  | 3,000   |
| NEWS CORP                    | x | 4  | 310     |
| NEWS CORP                    | x |    | 7,613   |
| NEWS CORP                    | x | 4  | 7,974   |
| NEWS CORP                    | x | 2  | 8,700   |
| NEWS CORP                    | x | 5  | 20,000  |
| NEWS CORP                    | x | 5  | 0       |
| NEWS CORP                    | x | 7  | 85,530  |
| BARCLAYS PLC                 | x | 2  | 1       |
| BARCLAYS PLC                 | x | 5  | 0       |
| BARCLAYS PLC                 | x | 5  | 4,120   |
| BARCLAYS PLC                 | x | 4  | 144     |
| BARCLAYS PLC                 | x | 2  | 60,349  |
| J2 GLOBAL COMMUNICATIONS INC | x | 3  | 192,227 |
| BHP BILLITON PLC             | x | 2  | 456     |
| BHP BILLITON PLC             | x | 2  | 19,005  |
| INTEGRATED ELECTRICAL SVC    | x | 3  | 36,000  |
| ABX AIR INC                  | x | 2  | 1,000   |
| ABX AIR INC                  | x | 3  | 153,561 |
| ACCO BRANDS CORP             | x | 4  | 388     |
| ACCO BRANDS CORP             | x | 3  | 191,296 |
| A C MOORE ARTS & CRAFTS INC  | x | 3  | 66,777  |
| AFC ENTERPRISES INC          | x | 3  | 110,158 |
| AES CORP                     | x | 3  | 0       |
| AES CORP                     | x | 3  | 280     |
| AES CORP                     | x | 3  | 528     |
| AES CORP                     | x | 3  | 800     |
| AES CORP                     | x | 3  | 1,080   |
| AES CORP                     | x | 3  | 680,000 |
| AES CORP                     | x | 7  | 98,194  |
| AT&T INC                     | x | 2  | 1       |
| AT&T INC                     | x | 1  | 56      |
| AT&T INC                     | x |    | 0       |
| AT&T INC                     | x | 3  | 1,560   |
| AT&T INC                     | x | 5  | 0       |
| AT&T INC                     | x |    | 2,460   |
| AT&T INC                     | x | 5  | 0       |
| AT&T INC                     | x | 3  | 2,985   |
| AT&T INC                     | x | 3  | 0       |
| AT&T INC                     | x | 6  | 4,832   |
| AT&T INC                     | x | 5  | 9,533   |
| AT&T INC                     | x | 5  | 17,700  |
| AT&T INC                     | x | 3  | 29,121  |
| AT&T INC                     | x | 6  | 37,600  |
| AT&T INC                     | x |    | 69,874  |
| AT&T INC                     | x | 5  | 0       |
| AT&T INC                     | x | 2  | 184,265 |
| AT&T INC                     | x | 4  | 90,980  |
| AT&T INC                     | x | 4  | 185,488 |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| AT&T INC                     | x | 3  | 405,850 |
| AT&T INC                     | x | 3  | 961,000 |
| AT&T INC                     | x | 7  | 632,371 |
| ATMI INC                     | x | 3  | 74,771  |
| ATP OIL & GAS CORP           | x | 3  | 86,453  |
| ACTIVIDENTITY CORP           | x | 3  | 772     |
| ACTIVIDENTITY CORP           | x | 5  | 1,025   |
| ACTIVIDENTITY CORP           | x | 10 | 20,000  |
| ACTUATE CORP                 | x | 3  | 195,000 |
| ACTUANT CORP                 | x | 3  | 88,214  |
| ACUITY BRANDS INC            | x |    | 400     |
| ACUITY BRANDS INC            | x | 3  | 141,701 |
| ADAPTEC INC                  | x | 2  | 2,000   |
| ADAPTEC INC                  | x | 3  | 437,873 |
| ADOBE SYS INC                | x | 1  | 170     |
| ADOBE SYS INC                | x | 3  | 400     |
| ADOBE SYS INC                | x |    | 1,000   |
| ADOBE SYS INC                | x | 5  | 0       |
| ADOBE SYS INC                | x | 2  | 1,791   |
| ADOBE SYS INC                | x | 5  | 1,960   |
| ADOBE SYS INC                | x |    | 3,500   |
| ADOBE SYS INC                | x | 5  | 0       |
| ADOBE SYS INC                | x | 3  | 4,500   |
| ADOBE SYS INC                | x | 3  | 7,400   |
| ADOBE SYS INC                | x | 10 | 8,670   |
| ADOBE SYS INC                | x | 4  | 18,471  |
| ADOBE SYS INC                | x | 6  | 34,100  |
| ADOBE SYS INC                | x | 3  | 175,130 |
| ADOBE SYS INC                | x | 4  | 193,753 |
| ADOBE SYS INC                | x | 7  | 96,040  |
| ADTRAN INC                   | x | 3  | 175,314 |
| ADVANCE AMER CASH ADVANCE CT | x | 3  | 246,181 |
| ADVANCED ANALOGIC TECHNOLOGI | x | 3  | 157,727 |
| ADVANCED SEMICONDUCTOR ENGR  | x | 6  | 81,500  |
| ADVANTAGE ENERGY INCOME FD   | x | 5  | 2,000   |
| ADVANTAGE ENERGY INCOME FD   | x | 2  | 9,400   |
| ADVISORY BRD CO              | x | 3  | 43,367  |
| AETNA INC NEW                | x |    | 0       |
| AETNA INC NEW                | x | 5  | 197     |
| AETNA INC NEW                | x | 5  | 0       |
| AETNA INC NEW                | x |    | 3,439   |
| AETNA INC NEW                | x | 5  | 5,200   |
| AETNA INC NEW                | x | 3  | 6,031   |
| AETNA INC NEW                | x | 5  | 6,500   |
| AETNA INC NEW                | x | 3  | 6,500   |
| AETNA INC NEW                | x |    | 25,300  |
| AETNA INC NEW                | x | 5  | 0       |
| AETNA INC NEW                | x | 4  | 80      |
| AETNA INC NEW                | x | 7  | 92,461  |
| AFFYMETRIX INC               | x | 3  | 65,082  |
| AGILENT TECHNOLOGIES INC     | x |    | 0       |
| AGILENT TECHNOLOGIES INC     | x | 4  | 477     |
| AGILENT TECHNOLOGIES INC     | x | 5  | 1,532   |
| AGILENT TECHNOLOGIES INC     | x | 3  | 0       |
| AGILENT TECHNOLOGIES INC     | x | 4  | 2,000   |
| AGILENT TECHNOLOGIES INC     | x | 2  | 3,481   |
| AGILENT TECHNOLOGIES INC     | x | 3  | 7,401   |
| AGILENT TECHNOLOGIES INC     | x | 7  | 71,415  |
| AGILE SOFTWARE CORP DEL      | x | 3  | 200,018 |
| AGILYSYS INC                 | x |    | 0       |
| AGILYSYS INC                 | x | 3  | 72,791  |
| AIRTRAN HLDGS INC            | x |    | 0       |

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|                              |   |    |           |
|------------------------------|---|----|-----------|
| AIRTRAN HLDGS INC            | x | 3  | 219,461   |
| AKAMAI TECHNOLOGIES INC      | x | 5  | 0         |
| AKAMAI TECHNOLOGIES INC      | x | 4  | 5,000     |
| AKAMAI TECHNOLOGIES INC      | x | 5  | 7,000     |
| AKAMAI TECHNOLOGIES INC      | x | 3  | 8,160     |
| AKAMAI TECHNOLOGIES INC      | x | 3  | 8,900     |
| AKAMAI TECHNOLOGIES INC      | x | 7  | 38,401    |
| ALASKA COMMUNICATIONS SYS GR | x | 3  | 148,267   |
| ALKERMES INC                 | x | 4  | 1,010     |
| ALKERMES INC                 | x | 3  | 41,689    |
| ALLEGHENY TECHNOLOGIES INC   | x | 3  | 100       |
| ALLEGHENY TECHNOLOGIES INC   | x | 2  | 160       |
| ALLEGHENY TECHNOLOGIES INC   | x | 2  | 8,775     |
| ALLEGHENY TECHNOLOGIES INC   | x | 3  | 30,000    |
| ALLEGHENY TECHNOLOGIES INC   | x | 3  | 31,602    |
| ALLIED CAP CORP NEW          | x | 5  | 1,000     |
| ALLIED CAP CORP NEW          | x | 4  | 8,000     |
| ALLIED CAP CORP NEW          | x | 4  | 21,500    |
| ALLIED CAP CORP NEW          | x | 7  | 14,000    |
| ALLSCRIPTS HEALTHCARE SOLUTI | x | 3  | 193,657   |
| ALTRA HOLDINGS INC           | x | 3  | 42,893    |
| ALTRIA GROUP INC             | x | 1  | 210       |
| ALTRIA GROUP INC             | x |    | 900       |
| ALTRIA GROUP INC             | x | 6  | 1,100     |
| ALTRIA GROUP INC             | x |    | 500       |
| ALTRIA GROUP INC             | x | 10 | 6,000     |
| ALTRIA GROUP INC             | x | 5  | 0         |
| ALTRIA GROUP INC             | x | 3  | 7,472     |
| ALTRIA GROUP INC             | x | 5  | 12,200    |
| ALTRIA GROUP INC             | x | 3  | 11,806    |
| ALTRIA GROUP INC             | x | 5  | 15,860    |
| ALTRIA GROUP INC             | x | 4  | 18,432    |
| ALTRIA GROUP INC             | x | 5  | 0         |
| ALTRIA GROUP INC             | x | 3  | 23,900    |
| ALTRIA GROUP INC             | x | 6  | 24,600    |
| ALTRIA GROUP INC             | x | 2  | 37,653    |
| ALTRIA GROUP INC             | x | 2  | 46,530    |
| ALTRIA GROUP INC             | x | 4  | 2,404     |
| ALTRIA GROUP INC             | x | 3  | 61,170    |
| ALTRIA GROUP INC             | x | 3  | 58,019    |
| ALTRIA GROUP INC             | x | 3  | 142,114   |
| ALTRIA GROUP INC             | x | 3  | 420,057   |
| ALTRIA GROUP INC             | x | 3  | 6,767,800 |
| ALTRIA GROUP INC             | x | 7  | 354,343   |
| AMCOL INTL CORP              | x | 2  | 500       |
| AMCOL INTL CORP              | x | 3  | 58,441    |
| AMERICA MOVIL S A DE C V     | x | 3  | 58,328    |
| AMERICA MOVIL S A DE C V     | x | 7  | 54,553    |
| AMERICA MOVIL SAB DE CV      | x |    | 0         |
| AMERICA MOVIL SAB DE CV      | x | 5  | 94        |
| AMERICA MOVIL SAB DE CV      | x | 5  | 0         |
| AMERICA MOVIL SAB DE CV      | x | 5  | 0         |
| AMERICA MOVIL SAB DE CV      | x | 2  | 750       |
| AMERICA MOVIL SAB DE CV      | x | 2  | 800       |
| AMERICA MOVIL SAB DE CV      | x | 5  | 0         |
| AMERICA MOVIL SAB DE CV      | x | 3  | 9,000     |
| AMERICA MOVIL SAB DE CV      | x | 3  | 9,300     |
| AMERICA MOVIL SAB DE CV      | x | 4  | 60        |
| AMERICA MOVIL SAB DE CV      | x | 3  | 40,060    |
| AMERICA MOVIL SAB DE CV      | x | 2  | 74,845    |
| AMERICA MOVIL SAB DE CV      | x |    | 83,380    |
| AMERICAN MED SYS HLDGS INC   | x | 3  | 300,253   |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| AMERICANWEST BANCORPORATION  | x | 3 | 33,000    |
| AMERICREDIT CORP             | x | 7 | 13,500    |
| AMERISTAR CASINOS INC        | x | 5 | 212       |
| AMERISTAR CASINOS INC        | x | 3 | 64,445    |
| AMERIGROUP CORP              | x | 5 | 130       |
| AMERIGROUP CORP              | x |   | 3,500     |
| AMERIGROUP CORP              | x | 3 | 92,836    |
| AMERIPRISE FINL INC          | x | 5 | 147       |
| AMERIPRISE FINL INC          | x | 3 | 288       |
| AMERIPRISE FINL INC          | x | 5 | 0         |
| AMERIPRISE FINL INC          | x | 3 | 322       |
| AMERIPRISE FINL INC          | x | 3 | 336       |
| AMERIPRISE FINL INC          | x | 4 | 2,330     |
| AMERIPRISE FINL INC          | x | 4 | 732       |
| AMERIPRISE FINL INC          | x | 7 | 40,395    |
| AMERIS BANCORP               | x | 3 | 28,000    |
| AMSURG CORP                  | x | 3 | 127,767   |
| ANGIODYNAMICS INC            | x | 3 | 83,168    |
| ANGLO AMERN PLC              | x |   | 0         |
| ANGLO AMERN PLC              | x | 5 | 0         |
| ANGLO AMERN PLC              | x | 5 | 319       |
| ANGLO AMERN PLC              | x | 4 | 3,000     |
| ANGLO AMERN PLC              | x | 3 |           |
| ANGLO AMERN PLC              | x | 2 | 282,415   |
| ANIMAL HEALTH INTL INC       | x | 3 | 50,630    |
| ANSYS INC                    | x | 4 | 150       |
| ANSYS INC                    | x | 3 | 29,278    |
| APARTMENT INVT & MGMT CO     | x | 7 | 14,931    |
| APPLIED INDL TECHNOLOGIES IN | x | 3 | 35,310    |
| APPLIED MICRO CIRCUITS CORP  | x | 2 | 2,000     |
| APPLIED MICRO CIRCUITS CORP  | x | 3 | 669,671   |
| AQUA AMERICA INC             | x | 3 | 250       |
| AQUA AMERICA INC             | x | 2 | 1,653     |
| AQUA AMERICA INC             | x | 3 | 24,200    |
| AQUANTIVE INC                | x | 3 | 72,891    |
| AQUILA INC                   | x | 2 | 13,500    |
| AQUILA INC                   | x | 3 | 1,603,609 |
| ARBITRON INC                 | x |   | 0         |
| ARBITRON INC                 | x | 4 | 67        |
| ARBITRON INC                 | x | 3 | 55,187    |
| ARCH CHEMICALS INC           | x | 3 | 400       |
| ARCH CHEMICALS INC           | x | 3 | 87,249    |
| ARES CAP CORP                | x | 4 | 0         |
| ARES CAP CORP                | x | 3 | 141,693   |
| ARIAD PHARMACEUTICALS INC    | x | 3 | 75,074    |
| ARIBA INC                    | x | 3 | 0         |
| ARIBA INC                    | x | 2 | 50        |
| ARIBA INC                    | x | 2 | 65        |
| ARIBA INC                    | x | 3 | 206,113   |
| ARIBA INC                    | x | 3 | 290,400   |
| ARMSTRONG WORLD INDS INC NEW | x |   | 17,648    |
| ARRIS GROUP INC              | x |   | 0         |
| ARRIS GROUP INC              | x | 5 | 322       |
| ARRIS GROUP INC              | x | 2 | 620       |
| ARRIS GROUP INC              | x | 3 | 3,000     |
| ARRIS GROUP INC              | x | 3 | 196,178   |
| ARRAY BIOPHARMA INC          | x | 3 | 14,964    |
| ART TECHNOLOGY GROUP INC     | x | 4 | 15,000    |
| ART TECHNOLOGY GROUP INC     | x | 3 | 545,703   |
| ASPREVA PHARMACEUTICALS CORP | x | 2 | 300       |
| ASPREVA PHARMACEUTICALS CORP | x | 3 | 27,500    |
| ASPREVA PHARMACEUTICALS CORP | x | 3 | 110,000   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| ASSET ACCEP CAP CORP         | x | 3  | 68,073  |
| ASSURANT INC                 | x | 7  | 13,200  |
| ASYST TECHNOLOGY CORP        | x | 3  | 177,000 |
| ATHEROS COMMUNICATIONS INC   | x | 3  | 108,287 |
| AUTONATION INC               | x | 6  | 19,500  |
| AUTONATION INC               | x | 7  | 27,195  |
| AUXILIUM PHARMACEUTICALS INC | x | 3  | 111,065 |
| AVANEX CORP                  | x | 10 | 1,000   |
| AVANEX CORP                  | x | 3  | 600,000 |
| AVENTINE RENEWABLE ENERGY    | x | 3  | 106,000 |
| AVID TECHNOLOGY INC          | x | 3  | 181,195 |
| AVISTA CORP                  | x | 3  | 133,256 |
| BCE INC                      | x | 3  | 0       |
| BCE INC                      | x | 5  | 20,382  |
| BCE INC                      | x | 2  | 335,630 |
| BALLARD PWR SYS INC          | x | 3  | 635     |
| BALLARD PWR SYS INC          | x | 2  | 2,725   |
| BALLARD PWR SYS INC          | x | 3  | 5,700   |
| BALLARD PWR SYS INC          | x | 5  | 15,000  |
| BALLY TECHNOLOGIES INC       | x | 5  | 219     |
| BALLY TECHNOLOGIES INC       | x | 3  | 220,000 |
| BANCFIRST CORP               | x | 2  | 3,510   |
| BANCFIRST CORP               | x | 3  | 17,000  |
| BANCO MACRO SA               | x | 3  | 600     |
| BANCO MACRO SA               | x | 1  | 47,348  |
| BANCO SANTANDER CENT HISPANO | x | 5  | 1,208   |
| BANCO SANTANDER CENT HISPANO | x | 2  | 13,030  |
| BANCO SANTANDER CENT HISPANO | x | 1  | 40,869  |
| BANCORP INC DEL              | x | 3  | 33,000  |
| BANKFINANCIAL CORP           | x | 3  | 60,000  |
| BANKUNITED FINL CORP         | x | 3  | 78,207  |
| BANNER CORP                  | x | 3  | 36,000  |
| BARRETT BILL CORP            | x | 3  | 122,108 |
| BASIC ENERGY SVCS INC NEW    | x | 3  | 64,144  |
| BBVA BANCO FRANCES S A       | x | 1  | 766,791 |
| BENCHMARK ELECTRS INC        | x | 5  | 120     |
| BENCHMARK ELECTRS INC        | x | 2  | 7,320   |
| BENCHMARK ELECTRS INC        | x | 3  | 61,971  |
| BIG 5 SPORTING GOODS CORP    | x | 3  | 82,591  |
| BIO-REFERENCE LABS INC       | x | 3  | 33,157  |
| BIOMARIN PHARMACEUTICAL INC  | x |    | 0       |
| BIOMARIN PHARMACEUTICAL INC  | x | 3  | 45,318  |
| BIOGEN IDEC INC              | x | 2  | 1,050   |
| BIOGEN IDEC INC              | x |    | 0       |
| BIOGEN IDEC INC              | x | 3  | 1,100   |
| BIOGEN IDEC INC              | x |    | 2,700   |
| BIOGEN IDEC INC              | x | 5  | 3,900   |
| BIOGEN IDEC INC              | x | 4  | 5,294   |
| BIOGEN IDEC INC              | x | 3  | 11,197  |
| BIOGEN IDEC INC              | x | 4  | 17,227  |
| BIOGEN IDEC INC              | x | 7  | 55,270  |
| BIOMED REALTY TRUST INC      | x |    | 0       |
| BIOMED REALTY TRUST INC      | x | 3  | 72,302  |
| BIOVAIL CORP                 | x | 2  | 73,809  |
| BJS RESTAURANTS INC          | x | 3  | 56,688  |
| BLACKBAUD INC                | x | 3  | 115,203 |
| BLUE COAT SYSTEMS INC        | x | 3  | 50,607  |
| BLUELINK HLDGS INC           | x | 3  | 31,775  |
| BOIS D ARC ENERGY INC        | x | 3  | 72,119  |
| BRISTOL WEST HLDGS INC       | x | 3  | 54,635  |
| BROADRIDGE FINL SOLUTIONS IN | x | 2  | 10      |
| BROADRIDGE FINL SOLUTIONS IN | x | 1  | 11      |



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|                              |   |    |         |
|------------------------------|---|----|---------|
| BROADRIDGE FINL SOLUTIONS IN | x | 3  | 400     |
| BROADRIDGE FINL SOLUTIONS IN | x | 3  | 1,609   |
| BROADRIDGE FINL SOLUTIONS IN | x | 3  | 2,940   |
| BROADRIDGE FINL SOLUTIONS IN | x | 4  | 2,693   |
| BROADRIDGE FINL SOLUTIONS IN | x | 4  | 6,068   |
| BROOKLINE BANCORP INC DEL    | x | 3  | 195,273 |
| BUILDERS FIRSTSOURCE INC     | x | 3  | 64,600  |
| BURLINGTON NORTHN SANTA FE C | x | 2  | 235     |
| BURLINGTON NORTHN SANTA FE C | x | 3  | 370     |
| BURLINGTON NORTHN SANTA FE C | x | 3  | 1,200   |
| BURLINGTON NORTHN SANTA FE C | x | 3  | 1,985   |
| BURLINGTON NORTHN SANTA FE C | x |    | 2,000   |
| BURLINGTON NORTHN SANTA FE C | x | 3  | 2,000   |
| BURLINGTON NORTHN SANTA FE C | x | 4  | 2,778   |
| BURLINGTON NORTHN SANTA FE C | x | 2  | 3,810   |
| BURLINGTON NORTHN SANTA FE C | x | 4  | 4,364   |
| BURLINGTON NORTHN SANTA FE C | x | 3  | 27,825  |
| BURLINGTON NORTHN SANTA FE C | x | 7  | 58,092  |
| CBRL GROUP INC               | x | 3  | 65,488  |
| CB RICHARD ELLIS GROUP INC   | x | 4  | 100     |
| CB RICHARD ELLIS GROUP INC   | x | 3  | 53,669  |
| CBRE REALTY FINANCE INC      | x | 3  | 29,159  |
| C D W CORP                   | x | 3  | 570     |
| C D W CORP                   | x | 2  | 34,776  |
| C D W CORP                   | x | 7  | 10,010  |
| CH ENERGY GROUP INC          | x | 3  | 48,000  |
| C H ROBINSON WORLDWIDE INC   | x | 7  | 22,390  |
| CLECO CORP NEW               | x | 3  | 164,654 |
| CKX INC                      | x | 3  | 230,099 |
| CNA SURETY CORP              | x | 3  | 59,000  |
| CNET NETWORKS INC            | x | 3  | 240,834 |
| CPI INTERNATIONAL INC        | x | 3  | 30,000  |
| CRA INTL INC                 | x | 3  | 21,526  |
| CRH PLC                      | x | 5  | 0       |
| CRH PLC                      | x | 4  | 559     |
| CA INC                       | x | 7  | 65,106  |
| CABLEVISION SYS CORP         | x | 7  | 22,240  |
| CABOT MICROELECTRONICS CORP  | x | 4  | 85      |
| CABOT MICROELECTRONICS CORP  | x | 3  | 103,828 |
| CAL DIVE INTL INC DEL        | x | 3  | 95,120  |
| CALAMOS ASSET MGMT INC       | x | 5  | 75      |
| CALAMOS ASSET MGMT INC       | x | 3  | 58,055  |
| CALIFORNIA PIZZA KITCHEN INC | x | 3  | 127,544 |
| CALLON PETE CO DEL           | x | 3  | 24,032  |
| CAMECO CORP                  | x | 4  | 0       |
| CAMECO CORP                  | x | 2  | 400     |
| CAMECO CORP                  | x | 5  | 2,330   |
| CAMECO CORP                  | x | 3  | 2,900   |
| CAMECO CORP                  | x | 3  | 6,300   |
| CAMECO CORP                  | x | 2  | 44,384  |
| CAMECO CORP                  | x | 3  | 169,925 |
| CAMERON INTERNATIONAL CORP   | x | 3  | 3,200   |
| CAMERON INTERNATIONAL CORP   | x | 4  | 400     |
| CAMERON INTERNATIONAL CORP   | x | 7  | 12,300  |
| CANADIAN PAC RY LTD          | x | 4  | 0       |
| CANADIAN PAC RY LTD          | x | 5  | 1,587   |
| CANADIAN PAC RY LTD          | x | 2  | 32,252  |
| CAPITAL ONE FINL CORP        | x | 2  | 376     |
| CAPITAL ONE FINL CORP        | x | 3  | 630     |
| CAPITAL ONE FINL CORP        | x | 3  | 1,000   |
| CAPITAL ONE FINL CORP        | x |    | 3,100   |
| CAPITAL ONE FINL CORP        | x | 10 | 4,910   |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| CAPITAL ONE FINL CORP        | x | 2 | 5,886     |
| CAPITAL ONE FINL CORP        | x | 4 | 3,831     |
| CAPITAL ONE FINL CORP        | x | 3 | 6,919     |
| CAPITAL ONE FINL CORP        | x | 5 | 0         |
| CAPITAL ONE FINL CORP        | x | 3 | 15,000    |
| CAPITAL ONE FINL CORP        | x | 3 | 22,342    |
| CAPITAL ONE FINL CORP        | x | 4 | 85,582    |
| CAPITAL ONE FINL CORP        | x | 7 | 50,758    |
| CAPITAL TRUST INC MD         | x | 3 | 35,934    |
| CAPITOL BANCORP LTD          | x | 3 | 48,841    |
| CARACO PHARMACEUTICAL LABS L | x | 3 | 36,000    |
| CARDINAL FINL CORP           | x | 3 | 25,000    |
| CARDINAL HEALTH INC          | x | 2 | 100       |
| CARDINAL HEALTH INC          | x | 2 | 146       |
| CARDINAL HEALTH INC          | x | 5 | 0         |
| CARDINAL HEALTH INC          | x | 3 | 1,200     |
| CARDINAL HEALTH INC          | x |   | 2,072     |
| CARDINAL HEALTH INC          | x | 5 | 5,815     |
| CARDINAL HEALTH INC          | x | 4 | 10,455    |
| CARDINAL HEALTH INC          | x | 4 | 13,528    |
| CARDINAL HEALTH INC          | x | 3 | 56,467    |
| CARDINAL HEALTH INC          | x | 7 | 70,424    |
| CARROLS RESTAURANT GROUP INC | x | 3 | 36,000    |
| CASH AMER INTL INC           | x | 5 | 65        |
| CASH AMER INTL INC           | x | 3 | 76,383    |
| CELSION CORPORATION          | x |   | 18,300    |
| CENTENNIAL COMMUNCTNS CORP N | x | 3 | 97,871    |
| CENTENE CORP DEL             | x | 5 | 110       |
| CENTENE CORP DEL             | x |   | 900       |
| CENTENE CORP DEL             | x | 3 | 184,667   |
| CENTERLINE HOLDINGS CO       | x | 3 | 162,000   |
| CENTERPOINT ENERGY INC       | x | 5 | 84        |
| CENTERPOINT ENERGY INC       | x | 3 | 800       |
| CENTERPOINT ENERGY INC       | x | 3 | 10,200    |
| CENTERPOINT ENERGY INC       | x | 7 | 48,357    |
| CEPHEID                      | x | 2 | 1,000     |
| CEPHEID                      | x | 3 | 45,042    |
| CENVEO INC                   | x | 3 | 152,782   |
| CHART INDS INC               | x | 3 | 23,000    |
| CHARTER COMMUNICATIONS INC D | x | 4 | 100       |
| CHARTER COMMUNICATIONS INC D | x | 5 | 6,141     |
| CHARTER COMMUNICATIONS INC D | x | 3 | 1,514,248 |
| CHEMED CORP NEW              | x | 3 | 80,529    |
| CHEROKEE INC DEL NEW         | x | 4 | 0         |
| CHEROKEE INC DEL NEW         | x | 3 | 26,044    |
| CHINA LIFE INS CO LTD        | x | 2 | 500       |
| CHINA LIFE INS CO LTD        | x | 6 | 0         |
| CHINA LIFE INS CO LTD        | x | 3 | 60,000    |
| CHINA NETCOM GROUP CORP HK L | x | 2 | 32,517    |
| CHINA MOBILE LIMITED         | x |   | 0         |
| CHINA MOBILE LIMITED         | x | 2 | 353       |
| CHINA MOBILE LIMITED         | x | 5 | 0         |
| CHINA MOBILE LIMITED         | x | 3 | 0         |
| CHINA MOBILE LIMITED         | x | 3 | 1,000     |
| CHINA MOBILE LIMITED         | x | 2 | 2,280     |
| CHINA MOBILE LIMITED         | x | 3 | 8,100     |
| CHINA PETE & CHEM CORP       | x | 3 | 500       |
| CHINA PETE & CHEM CORP       | x | 3 | 1,525     |
| CHINA PETE & CHEM CORP       | x | 3 | 0         |
| CHINA PETE & CHEM CORP       | x | 2 | 18,985    |
| CHUNGHWA TELECOM CO LTD      | x |   | 0         |
| CHUNGHWA TELECOM CO LTD      | x | 5 | 0         |

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|                            |   |    |           |
|----------------------------|---|----|-----------|
| CHUNGHWA TELECOM CO LTD    | x | 5  | 1,072     |
| CHUNGHWA TELECOM CO LTD    | x | 2  | 1,738     |
| CHUNGHWA TELECOM CO LTD    | x | 3  | 0         |
| CHUNGHWA TELECOM CO LTD    | x | 5  | 14,600    |
| CHUNGHWA TELECOM CO LTD    | x | 3  | 0         |
| CHUNGHWA TELECOM CO LTD    | x |    | 42,200    |
| CHUNGHWA TELECOM CO LTD    | x | 5  | 0         |
| CHUNGHWA TELECOM CO LTD    | x | 3  | 92,930    |
| CHUNGHWA TELECOM CO LTD    | x | 6  | 83,900    |
| CIBER INC                  | x | 4  | 8,000     |
| CIBER INC                  | x | 3  | 130,838   |
| CIRCOR INTL INC            | x | 3  | 57,411    |
| CISCO SYS INC              | x | 1  | 67        |
| CISCO SYS INC              | x | 5  | 0         |
| CISCO SYS INC              | x | 3  | 1,200     |
| CISCO SYS INC              | x |    | 0         |
| CISCO SYS INC              | x | 5  | 0         |
| CISCO SYS INC              | x |    | 5,000     |
| CISCO SYS INC              | x |    | 9,030     |
| CISCO SYS INC              | x | 5  | 22,650    |
| CISCO SYS INC              | x | 10 | 25,560    |
| CISCO SYS INC              | x | 6  | 41,572    |
| CISCO SYS INC              | x | 3  | 42,950    |
| CISCO SYS INC              | x |    | 44,100    |
| CISCO SYS INC              | x |    | 45,470    |
| CISCO SYS INC              | x | 3  | 44,820    |
| CISCO SYS INC              | x | 5  | 0         |
| CISCO SYS INC              | x | 3  | 67,640    |
| CISCO SYS INC              | x | 2  | 77,781    |
| CISCO SYS INC              | x | 3  | 79,760    |
| CISCO SYS INC              | x | 2  | 80,607    |
| CISCO SYS INC              | x | 6  | 113,000   |
| CISCO SYS INC              | x | 3  | 134,930   |
| CISCO SYS INC              | x | 5  | 177,255   |
| CISCO SYS INC              | x | 3  | 242,462   |
| CISCO SYS INC              | x | 4  | 147,479   |
| CISCO SYS INC              | x | 3  | 450,366   |
| CISCO SYS INC              | x | 4  | 466,391   |
| CISCO SYS INC              | x | 7  | 1,056,666 |
| CITADEL BROADCASTING CORP  | x | 1  | 15        |
| CITADEL BROADCASTING CORP  | x | 3  | 21        |
| CITADEL BROADCASTING CORP  | x | 5  | 153       |
| CITADEL BROADCASTING CORP  | x |    | 261       |
| CITADEL BROADCASTING CORP  | x | 3  | 458       |
| CITADEL BROADCASTING CORP  | x | 10 | 840       |
| CITADEL BROADCASTING CORP  | x | 5  | 0         |
| CITADEL BROADCASTING CORP  | x | 3  | 1,177     |
| CITADEL BROADCASTING CORP  | x | 2  | 1,285     |
| CITADEL BROADCASTING CORP  | x | 3  | 1,880     |
| CITADEL BROADCASTING CORP  | x | 3  | 3,924     |
| CITADEL BROADCASTING CORP  | x | 4  | 5,977     |
| CITADEL BROADCASTING CORP  | x | 4  | 15,009    |
| CITADEL BROADCASTING CORP  | x | 3  | 1,225     |
| CITIZENS COMMUNICATIONS CO | x | 3  | 100       |
| CITIZENS COMMUNICATIONS CO | x | 5  | 215       |
| CITIZENS COMMUNICATIONS CO | x | 3  | 2,000     |
| CITIZENS COMMUNICATIONS CO | x | 3  | 195,400   |
| CITIZENS COMMUNICATIONS CO | x | 2  | 306,375   |
| CITIZENS COMMUNICATIONS CO | x | 3  | 427,704   |
| CITIZENS COMMUNICATIONS CO | x | 7  | 49,463    |
| CITY BK LYNNWOOD WASH      | x |    | 0         |
| CITY BK LYNNWOOD WASH      | x | 2  | 4,145     |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| CITY BK LYNNWOOD WASH        | x | 3 | 17,000  |
| CLAYMONT STEEL HOLDINGS INC  | x | 3 | 37,303  |
| CLAYMORE EXCHANGE TRADED FD  | x | 3 | 38,000  |
| CLAYTON HLDGS INC            | x | 3 | 59,682  |
| COGENT COMM GROUP INC        | x | 3 | 66,645  |
| COGENT INC                   | x | 3 | 185,502 |
| COGNOS INC                   | x | 5 | 121     |
| COGNOS INC                   | x | 2 | 12,775  |
| COGNOS INC                   | x | 4 | 0       |
| COHEN & STEERS INC           | x | 3 | 42,648  |
| COINSTAR INC                 | x | 3 | 70,547  |
| COINMACH SVC CORP            | x | 3 | 52,000  |
| COMCAST CORP NEW             | x |   | 0       |
| COMCAST CORP NEW             | x | 3 | 0       |
| COMCAST CORP NEW             | x | 3 | 1,455   |
| COMCAST CORP NEW             | x | 3 | 900     |
| COMCAST CORP NEW             | x | 5 | 0       |
| COMCAST CORP NEW             | x | 3 | 3,679   |
| COMCAST CORP NEW             | x | 5 | 4,205   |
| COMCAST CORP NEW             | x | 5 | 0       |
| COMCAST CORP NEW             | x | 4 | 11,379  |
| COMCAST CORP NEW             | x | 3 | 12,556  |
| COMCAST CORP NEW             | x | 2 | 26,592  |
| COMCAST CORP NEW             | x | 3 | 52,500  |
| COMCAST CORP NEW             | x | 4 | 21,221  |
| COMCAST CORP NEW             | x | 3 | 59,806  |
| COMCAST CORP NEW             | x | 7 | 256,763 |
| COMCAST CORP NEW             | x | 5 | 982     |
| COMCAST CORP NEW             | x | 2 | 1,207   |
| COMCAST CORP NEW             | x |   | 0       |
| COMCAST CORP NEW             | x | 5 | 0       |
| COMCAST CORP NEW             | x | 3 | 2,250   |
| COMCAST CORP NEW             | x | 4 | 13,267  |
| COMCAST CORP NEW             | x | 4 | 39,992  |
| COMCAST CORP NEW             | x | 2 | 46,112  |
| COMCAST CORP NEW             | x | 3 | 62,700  |
| COMCAST CORP NEW             | x | 7 | 74,290  |
| COMMUNITY BANCSHARES INC S C | x | 3 | 124,843 |
| COMPANHIA SIDERURGICA NACION | x | 3 | 0       |
| COMPANHIA SIDERURGICA NACION | x | 3 | 86,550  |
| COMPANHIA DE SANEAMENTO BASI | x | 2 | 3,000   |
| COMPANHIA DE SANEAMENTO BASI | x | 3 | 0       |
| COMPANHIA DE SANEAMENTO BASI | x | 3 | 157,206 |
| COMPANHIA DE BEBIDAS DAS AME | x |   | 0       |
| COMPANHIA DE BEBIDAS DAS AME | x | 5 | 0       |
| COMPANHIA DE BEBIDAS DAS AME | x | 3 | 4,350   |
| COMPANHIA DE BEBIDAS DAS AME | x | 3 | 0       |
| COMPANHIA DE BEBIDAS DAS AME | x | 3 | 16,225  |
| COMPANHIA DE BEBIDAS DAS AME | x | 3 | 21,200  |
| COMPANHIA DE BEBIDAS DAS AME | x |   | 104,400 |
| COMPANHIA DE BEBIDAS DAS AME | x | 7 | 150,800 |
| COMPASS BANCSHARES INC       | x | 7 | 19,704  |
| COMPASS MINERALS INTL INC    | x |   | 0       |
| COMPASS MINERALS INTL INC    | x | 3 | 107,854 |
| COMPASS DIVERSIFIED TR       | x | 3 | 56,212  |
| CONOCOPHILLIPS               | x | 5 | 0       |
| CONOCOPHILLIPS               | x | 5 | 0       |
| CONOCOPHILLIPS               | x |   | 0       |
| CONOCOPHILLIPS               | x | 2 | 715     |
| CONOCOPHILLIPS               | x | 3 | 1,020   |
| CONOCOPHILLIPS               | x | 6 | 1,070   |
| CONOCOPHILLIPS               | x | 5 | 0       |

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|                             |   |    |         |
|-----------------------------|---|----|---------|
| CONOCOPHILLIPS              | x | 3  | 1,200   |
| CONOCOPHILLIPS              | x | 5  | 3,500   |
| CONOCOPHILLIPS              | x | 3  | 6,235   |
| CONOCOPHILLIPS              | x | 5  | 0       |
| CONOCOPHILLIPS              | x |    | 340     |
| CONOCOPHILLIPS              | x |    | 10,606  |
| CONOCOPHILLIPS              | x | 3  | 17,362  |
| CONOCOPHILLIPS              | x | 3  | 17,800  |
| CONOCOPHILLIPS              | x | 6  | 20,900  |
| CONOCOPHILLIPS              | x | 4  | 21,373  |
| CONOCOPHILLIPS              | x | 2  | 26,292  |
| CONOCOPHILLIPS              | x | 4  | 22,692  |
| CONOCOPHILLIPS              | x | 5  | 75,940  |
| CONOCOPHILLIPS              | x | 3  | 206,350 |
| CONOCOPHILLIPS              | x | 7  | 278,606 |
| CONSOL ENERGY INC           | x | 7  | 29,279  |
| CONSTELLATION BRANDS INC    | x | 7  | 31,942  |
| CORPORATE OFFICE PPTYS TR   | x | 3  | 53,024  |
| CORRECTIONS CORP AMER NEW   | x | 4  | 0       |
| CORRECTIONS CORP AMER NEW   | x | 2  | 106,390 |
| COSI INC                    | x | 3  | 121,000 |
| COSTCO WHSL CORP NEW        | x | 7  | 83,722  |
| COSTAR GROUP INC            | x | 3  | 32,026  |
| COVANSYS CORP               | x | 3  | 123,882 |
| CROSSTEX ENERGY INC         | x | 4  | 0       |
| CYBERSOURCE CORP            | x | 3  | 124,000 |
| CYTOKINETICS INC            | x | 3  | 109,000 |
| DJO INCORPORATED            | x | 3  | 43,581  |
| DNP SELECT INCOME FD        | x | 7  | 19,360  |
| D R HORTON INC              | x | 7  | 67,562  |
| DSP GROUP INC               | x |    | 1,500   |
| DSP GROUP INC               | x | 3  | 122,104 |
| DSW INC                     | x | 3  | 69,463  |
| DTS INC                     | x | 3  | 27,572  |
| DEL MONTE FOODS CO          | x | 7  | 22,430  |
| DELL INC                    | x | 1  | 78      |
| DELL INC                    | x | 3  | 1,000   |
| DELL INC                    | x |    | 0       |
| DELL INC                    | x | 3  | 2,495   |
| DELL INC                    | x | 3  | 1,740   |
| DELL INC                    | x | 5  | 4,275   |
| DELL INC                    | x | 2  | 5,207   |
| DELL INC                    | x |    | 8,700   |
| DELL INC                    | x | 5  | 12,200  |
| DELL INC                    | x | 5  | 0       |
| DELL INC                    | x | 3  | 15,915  |
| DELL INC                    | x | 10 | 17,980  |
| DELL INC                    | x | 4  | 16,667  |
| DELL INC                    | x | 3  | 22,430  |
| DELL INC                    | x | 6  | 34,900  |
| DELL INC                    | x |    | 35,900  |
| DELL INC                    | x | 2  | 57,785  |
| DELL INC                    | x | 5  | 0       |
| DELL INC                    | x | 4  | 203,265 |
| DELL INC                    | x | 3  | 240,316 |
| DELL INC                    | x | 7  | 384,488 |
| DENNYS CORP                 | x | 2  | 2,000   |
| DENNYS CORP                 | x | 3  | 247,000 |
| DESARROLLADORA HOMEX S A DE | x |    | 0       |
| DESARROLLADORA HOMEX S A DE | x | 5  | 0       |
| DESARROLLADORA HOMEX S A DE | x | 2  | 8,604   |
| DESARROLLADORA HOMEX S A DE | x | 3  | 39,100  |

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|                              |   |    |           |
|------------------------------|---|----|-----------|
| DESARROLLADORA HOMEX S A DE  | x | 3  | 82,985    |
| DEVON ENERGY CORP NEW        | x |    | 350       |
| DEVON ENERGY CORP NEW        | x | 5  | 379       |
| DEVON ENERGY CORP NEW        | x |    | 0         |
| DEVON ENERGY CORP NEW        | x | 5  | 0         |
| DEVON ENERGY CORP NEW        | x | 2  | 2,430     |
| DEVON ENERGY CORP NEW        | x | 3  | 2,500     |
| DEVON ENERGY CORP NEW        | x | 4  | 1,300     |
| DEVON ENERGY CORP NEW        | x | 7  | 70,546    |
| DIAGEO P L C                 | x | 2  | 165       |
| DIAGEO P L C                 | x | 5  | 495       |
| DIAGEO P L C                 | x | 5  | 0         |
| DIAGEO P L C                 | x | 4  | 1,412     |
| DIAGEO P L C                 | x | 2  | 105,051   |
| DIAMOND MGMT & TECHNOLOGY CO | x | 3  | 93,025    |
| DIGITAL RIV INC              | x | 3  | 58,769    |
| DIRECTV GROUP INC            | x | 2  | 4,313     |
| DIRECTV GROUP INC            | x | 4  | 2         |
| DIRECTV GROUP INC            | x | 7  | 101,180   |
| DISCOVERY HOLDING CO         | x | 7  | 27,648    |
| DITECH NETWORKS INC          | x | 3  | 88,717    |
| DOMINION RES INC VA NEW      | x | 2  | 250       |
| DOMINION RES INC VA NEW      | x | 3  | 260       |
| DOMINION RES INC VA NEW      | x | 3  | 0         |
| DOMINION RES INC VA NEW      | x | 5  | 0         |
| DOMINION RES INC VA NEW      | x | 3  | 1,100     |
| DOMINION RES INC VA NEW      | x | 2  | 1,500     |
| DOMINION RES INC VA NEW      | x | 3  | 2,113     |
| DOMINION RES INC VA NEW      | x | 4  | 3,511     |
| DOMINION RES INC VA NEW      | x | 3  | 4,770     |
| DOMINION RES INC VA NEW      | x | 4  | 500       |
| DOMINION RES INC VA NEW      | x | 7  | 57,735    |
| DRDGOLD LTD                  | x | 3  | 0         |
| DREW INDS INC                | x | 3  | 79,419    |
| DUKE ENERGY CORP NEW         | x | 2  | 1         |
| DUKE ENERGY CORP NEW         | x | 3  | 80        |
| DUKE ENERGY CORP NEW         | x | 2  | 2,500     |
| DUKE ENERGY CORP NEW         | x | 3  | 4,040     |
| DUKE ENERGY CORP NEW         | x | 4  | 4,100     |
| DUKE ENERGY CORP NEW         | x | 5  | 5,000     |
| DUKE ENERGY CORP NEW         | x | 4  | 6,700     |
| DUKE ENERGY CORP NEW         | x | 3  | 0         |
| DUKE ENERGY CORP NEW         | x | 3  | 0         |
| DUKE ENERGY CORP NEW         | x | 3  | 3,200,000 |
| DUKE ENERGY CORP NEW         | x | 7  | 204,852   |
| DYNAMEX INC                  | x | 3  | 21,000    |
| DYNCORP INTL INC             | x | 3  | 57,740    |
| DYNEGY INC DEL               | x | 5  | 578       |
| DYNEGY INC DEL               | x | 2  | 3,605     |
| DYNEGY INC DEL               | x | 3  | 4,000     |
| DYNEGY INC DEL               | x | 4  | 23,055    |
| DYNEGY INC DEL               | x | 10 | 40,600    |
| DYNEGY INC DEL               | x | 4  | 919,761   |
| EMS TECHNOLOGIES INC         | x | 3  | 53,323    |
| ENSCO INTL INC               | x | 2  | 1,000     |
| ENSCO INTL INC               | x | 4  | 1,856     |
| ENSCO INTL INC               | x | 3  |           |
| ENSCO INTL INC               | x | 7  | 16,700    |
| ENI S P A                    | x | 5  | 0         |
| ENI S P A                    | x | 5  | 502       |
| ENI S P A                    | x | 2  | 9,824     |
| ENI S P A                    | x | 4  | 127       |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| ENI S P A                    | x | 2 | 42,494  |
| EOG RES INC                  | x | 2 | 45      |
| EOG RES INC                  | x | 5 | 215     |
| EOG RES INC                  | x | 2 | 300     |
| EOG RES INC                  | x | 5 | 0       |
| EOG RES INC                  | x |   | 1,400   |
| EOG RES INC                  | x | 3 | 1,500   |
| EOG RES INC                  | x | 4 | 600     |
| EOG RES INC                  | x | 7 | 38,191  |
| EPIQ SYS INC                 | x |   | 0       |
| EPIQ SYS INC                 | x | 3 | 95,917  |
| EV3 INC                      | x | 3 | 75,738  |
| EDUCATION RLTY TR INC        | x | 3 | 98,794  |
| EL PASO CORP                 | x | 4 | 650     |
| EL PASO CORP                 | x | 5 | 0       |
| EL PASO CORP                 | x | 5 | 1,470   |
| EL PASO CORP                 | x | 3 | 0       |
| EL PASO CORP                 | x | 2 | 262,460 |
| EL PASO CORP                 | x | 7 | 112,210 |
| ELITE PHARMACEUTICALS INC    | x | 2 | 124,900 |
| ELIZABETH ARDEN INC          | x | 3 | 111,326 |
| EMAGEON INC                  | x | 3 | 74,000  |
| EMBRAER-EMPRESA BRASILEIRA D | x | 5 | 71      |
| EMBRAER-EMPRESA BRASILEIRA D | x | 4 | 75      |
| EMBRAER-EMPRESA BRASILEIRA D | x | 3 | 200     |
| EMBRAER-EMPRESA BRASILEIRA D | x | 2 | 6,665   |
| EMBRAER-EMPRESA BRASILEIRA D | x | 3 | 7,814   |
| EMBRAER-EMPRESA BRASILEIRA D | x | 3 | 0       |
| EMBRAER-EMPRESA BRASILEIRA D | x | 3 | 91,123  |
| EMCOR GROUP INC              | x |   | 0       |
| EMCOR GROUP INC              | x | 2 | 4,030   |
| EMCOR GROUP INC              | x | 3 | 7,362   |
| EMERGENT BIOSOLUTIONS INC    | x | 3 | 21,407  |
| EMPRESA NACIONAL DE ELCTRCID | x |   | 57,510  |
| EMPRESA NACIONAL DE ELCTRCID | x | 7 | 108,800 |
| ENBRIDGE INC                 | x | 2 | 381,753 |
| ENCORE ACQUISITION CO        | x | 3 | 97,975  |
| ENDEAVOUR SILVER CORP        | x | 2 | 2,300   |
| ENDEAVOUR SILVER CORP        | x | 3 | 33,000  |
| ENERGY EAST CORP             | x | 4 | 11,641  |
| ENERGY EAST CORP             | x | 7 | 13,110  |
| ENERGIZER HLDGS INC          | x | 3 | 600,000 |
| ENERGY PARTNERS LTD          | x | 3 | 164,438 |
| ENERPLUS RES FD              | x | 4 | 0       |
| ENERPLUS RES FD              | x | 3 | 0       |
| ENERPLUS RES FD              | x | 3 | 2,000   |
| ENERPLUS RES FD              | x | 2 | 122,226 |
| ENERSYS                      | x | 3 | 138,000 |
| ENPRO INDS INC               | x | 3 | 39,850  |
| ENTEGRIS INC                 | x |   | 0       |
| ENTEGRIS INC                 | x | 3 | 475,255 |
| ENTERGY CORP NEW             | x | 7 | 31,385  |
| ENTERTAINMENT PPTYS TR       | x | 4 | 0       |
| ENTERTAINMENT PPTYS TR       | x | 3 | 45,972  |
| ENTRAVISION COMMUNICATIONS C | x | 3 | 76,000  |
| EPICOR SOFTWARE CORP         | x | 2 | 450     |
| EPICOR SOFTWARE CORP         | x | 3 | 248,083 |
| EQUINIX INC                  | x | 5 | 48      |
| EQUINIX INC                  | x | 3 | 49,711  |
| EQUITY LIFESTYLE PPTYS INC   | x | 2 | 135     |
| EQUITY LIFESTYLE PPTYS INC   | x | 3 | 63,960  |
| EQUITY RESIDENTIAL           | x | 7 | 45,349  |

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|                         |   |    |           |
|-------------------------|---|----|-----------|
| ERESEARCHTECHNOLOGY INC | x | 2  | 300       |
| ERESEARCHTECHNOLOGY INC | x | 3  |           |
| ERESEARCHTECHNOLOGY INC | x | 3  | 211,270   |
| EVERGREEN ENERGY INC    | x | 3  | 484,850   |
| EVERGREEN SOLAR INC     | x | 3  | 63,000    |
| EXCEL TECHNOLOGY INC    | x | 3  | 51,755    |
| EXELON CORP             | x |    | 0         |
| EXELON CORP             | x |    | 3,689     |
| EXELON CORP             | x | 3  | 10,786    |
| EXELON CORP             | x | 6  | 17,212    |
| EXELON CORP             | x | 3  | 18,031    |
| EXELON CORP             | x | 3  | 52,360    |
| EXELON CORP             | x | 4  | 38,289    |
| EXELON CORP             | x | 2  | 63,559    |
| EXELON CORP             | x | 3  | 79,075    |
| EXELON CORP             | x | 4  | 98,699    |
| EXELON CORP             | x | 7  | 108,641   |
| EXELIXIS INC            | x | 5  | 6,800     |
| EXELIXIS INC            | x | 3  | 107,000   |
| EXPEDIA INC DEL         | x | 7  | 35,290    |
| EXPONENT INC            | x | 3  | 57,000    |
| EXPRESSJET HOLDINGS INC | x | 3  | 172,249   |
| EXTRA SPACE STORAGE INC | x | 3  | 125,143   |
| EXTREME NETWORKS INC    | x | 3  | 511,289   |
| EXXON MOBIL CORP        | x | 5  | 0         |
| EXXON MOBIL CORP        | x | 5  | 0         |
| EXXON MOBIL CORP        | x | 6  | 259       |
| EXXON MOBIL CORP        | x | 3  | 283       |
| EXXON MOBIL CORP        | x | 1  | 290       |
| EXXON MOBIL CORP        | x |    | 0         |
| EXXON MOBIL CORP        | x | 5  | 434       |
| EXXON MOBIL CORP        | x | 2  | 1,401     |
| EXXON MOBIL CORP        | x |    | 2,120     |
| EXXON MOBIL CORP        | x | 3  | 5,675     |
| EXXON MOBIL CORP        | x | 5  | 0         |
| EXXON MOBIL CORP        | x | 3  | 9,150     |
| EXXON MOBIL CORP        | x | 10 | 9,490     |
| EXXON MOBIL CORP        | x | 5  | 12,488    |
| EXXON MOBIL CORP        | x | 5  | 12,500    |
| EXXON MOBIL CORP        | x | 3  | 15,696    |
| EXXON MOBIL CORP        | x | 3  | 32,040    |
| EXXON MOBIL CORP        | x |    | 33,296    |
| EXXON MOBIL CORP        | x | 3  | 34,381    |
| EXXON MOBIL CORP        | x | 6  | 38,200    |
| EXXON MOBIL CORP        | x | 2  | 42,004    |
| EXXON MOBIL CORP        | x | 3  | 47,618    |
| EXXON MOBIL CORP        | x | 3  | 48,780    |
| EXXON MOBIL CORP        | x | 3  | 434,070   |
| EXXON MOBIL CORP        | x | 4  | 541,454   |
| EXXON MOBIL CORP        | x | 4  | 369,080   |
| EXXON MOBIL CORP        | x | 7  | 1,047,770 |
| FBL FINL GROUP INC      | x | 3  | 45,000    |
| FEI CO                  | x |    | 0         |
| FEI CO                  | x | 3  | 45,165    |
| FTD GROUP INC           | x | 3  | 40,041    |
| FEDEX CORP              | x | 5  | 0         |
| FEDEX CORP              | x | 2  | 500       |
| FEDEX CORP              | x | 5  | 700       |
| FEDEX CORP              | x | 4  | 2,100     |
| FEDEX CORP              | x | 3  | 2,171     |
| FEDEX CORP              | x | 3  | 56,702    |
| FEDEX CORP              | x | 7  | 51,333    |



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|                              |   |   |         |
|------------------------------|---|---|---------|
| FELCOR LODGING TR INC        | x | 5 | 206     |
| FELCOR LODGING TR INC        | x | 4 | 3,000   |
| FELCOR LODGING TR INC        | x | 3 | 18,934  |
| FIDELITY NATL INFORMATION SV | x | 7 | 10,970  |
| FIDELITY NATIONAL FINANCIAL  | x | 3 | 1,000   |
| FIDELITY NATIONAL FINANCIAL  | x | 3 | 11,000  |
| FINISAR                      | x | 4 | 1,000   |
| FINISAR                      | x | 5 | 1,732   |
| FINISAR                      | x | 3 | 838,606 |
| FIRST ADVANTAGE CORP         | x | 3 | 29,466  |
| FIRST CASH FINL SVCS INC     | x | 3 | 52,662  |
| FIRST CMNTY BANCORP CALIF    | x | 3 | 76,525  |
| 1ST CONSTITUTION BANCORP     | x | 3 | 16,000  |
| FIRST CONSULTING GROUP INC   | x | 3 | 59,000  |
| FIRST FINL BANKSHARES        | x | 3 | 35,000  |
| FIRST INDUSTRIAL REALTY TRUS | x | 3 | 22,578  |
| FIRST IND CORP               | x | 3 | 33,000  |
| FIRST NIAGARA FINL GP INC    | x | 3 | 345,835 |
| FIRST POTOMAC RLTY TR        | x | 3 | 15,074  |
| FIRST PL FINL CORP           | x | 3 | 28,000  |
| FIRST REGL BANCORP           | x | 3 | 30,000  |
| FIVE STAR QUALITY CARE INC   | x | 4 | 110     |
| FIVE STAR QUALITY CARE INC   | x | 3 | 135,372 |
| FLEXIBLE SOLUTIONS INTL INC  | x | 2 | 200     |
| FLEXIBLE SOLUTIONS INTL INC  | x | 3 | 750     |
| FLEXIBLE SOLUTIONS INTL INC  | x | 3 | 91,000  |
| FOCUS MEDIA HLDG LTD         | x | 2 | 100     |
| FOCUS MEDIA HLDG LTD         | x | 3 | 9,900   |
| FOCUS MEDIA HLDG LTD         | x | 3 | 36,000  |
| FOUNDRY NETWORKS INC         | x |   | 0       |
| FOUNDRY NETWORKS INC         | x | 3 | 155,214 |
| FOXHOLLOW TECHNOLOGIES INC   | x | 3 | 93,341  |
| FRANCE TELECOM               | x | 4 | 43      |
| FRANCE TELECOM               | x | 2 | 700     |
| FRANCE TELECOM               | x | 5 | 1,385   |
| FRANCE TELECOM               | x | 5 | 0       |
| FRANCE TELECOM               | x | 2 | 50,840  |
| FRANKLIN STREET PPTYS CORP   | x | 3 | 42,000  |
| FREEDOM ACQUISITION HLDGS IN | x | 3 | 226,396 |
| FREEPORT-MCMORAN COPPER & GO | x | 4 | 0       |
| FREEPORT-MCMORAN COPPER & GO | x | 5 | 266     |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 0       |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 680     |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 1,102   |
| FREEPORT-MCMORAN COPPER & GO | x |   | 1,234   |
| FREEPORT-MCMORAN COPPER & GO | x | 2 | 1,310   |
| FREEPORT-MCMORAN COPPER & GO | x |   | 4,000   |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 8,500   |
| FREEPORT-MCMORAN COPPER & GO | x | 4 | 2,626   |
| FREEPORT-MCMORAN COPPER & GO | x | 2 | 27,231  |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 69,426  |
| FREEPORT-MCMORAN COPPER & GO | x | 3 | 83,203  |
| FREEPORT-MCMORAN COPPER & GO | x | 7 | 29,630  |
| FRONTEER DEV GROUP INC       | x | 2 | 12,720  |
| FRONTIER FINL CORP WASH      | x | 3 | 99,248  |
| FRONTIER OIL CORP            | x | 2 | 140     |
| FRONTIER OIL CORP            | x | 3 | 1,000   |
| FRONTIER OIL CORP            | x | 4 | 0       |
| FUEL SYS SOLUTIONS INC       | x | 3 | 0       |
| FUEL SYS SOLUTIONS INC       | x | 3 | 52,888  |
| FUJIFILM HLDGS CORP          | x | 4 | 32      |
| FUJIFILM HLDGS CORP          | x | 2 | 841     |

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|                             |   |   |         |
|-----------------------------|---|---|---------|
| FUJIFILM HLDGS CORP         | x | 5 | 1,443   |
| FUJIFILM HLDGS CORP         | x | 5 | 0       |
| FUJIFILM HLDGS CORP         | x | 2 | 13,515  |
| GEO GROUP INC               | x | 3 | 216,312 |
| GMH CMNTYS TR               | x | 3 | 116,397 |
| GSI COMMERCE INC            | x | 3 | 167,915 |
| GAIAM INC                   | x | 3 | 65,981  |
| GEMSTAR-TV GUIDE INTL INC   | x |   | 0       |
| GEMSTAR-TV GUIDE INTL INC   | x | 3 | 845,997 |
| GENESIS MICROCHIP INC DEL   | x | 3 | 140,373 |
| GENESIS HEALTHCARE CORP     | x | 3 | 75,276  |
| GENOMIC HEALTH INC          | x | 3 | 41,000  |
| GENTEK INC                  | x | 3 | 27,000  |
| GENTIVA HEALTH SERVICES INC | x | 3 | 115,406 |
| GENWORTH FINL INC           | x |   | 0       |
| GENWORTH FINL INC           | x | 4 | 124     |
| GENWORTH FINL INC           | x | 2 | 1,220   |
| GENWORTH FINL INC           | x | 5 | 0       |
| GENWORTH FINL INC           | x | 6 | 18,100  |
| GENWORTH FINL INC           | x | 5 | 0       |
| GENWORTH FINL INC           | x | 3 | 22,900  |
| GENWORTH FINL INC           | x | 7 | 74,503  |
| GLACIER BANCORP INC NEW     | x | 3 | 179,300 |
| GLAXOSMITHKLINE PLC         | x |   | 0       |
| GLAXOSMITHKLINE PLC         | x | 4 | 1,200   |
| GLAXOSMITHKLINE PLC         | x | 5 | 6,097   |
| GLAXOSMITHKLINE PLC         | x | 5 | 0       |
| GLAXOSMITHKLINE PLC         | x | 4 | 969     |
| GLAXOSMITHKLINE PLC         | x | 2 | 26,704  |
| GLAXOSMITHKLINE PLC         | x | 2 | 56,594  |
| GOLD FIELDS LTD NEW         | x |   | 0       |
| GOLD FIELDS LTD NEW         | x | 5 | 0       |
| GOLD FIELDS LTD NEW         | x | 5 | 464     |
| GOLD FIELDS LTD NEW         | x | 3 | 770     |
| GOLD FIELDS LTD NEW         | x | 4 | 3,000   |
| GOLD FIELDS LTD NEW         | x | 3 | 24,850  |
| GOLD FIELDS LTD NEW         | x | 3 | 36,000  |
| GOLD FIELDS LTD NEW         | x | 3 | 50,000  |
| GOLD FIELDS LTD NEW         | x | 3 | 166,500 |
| GOLDEN TELECOM INC          | x | 3 | 69,310  |
| GOLDMAN SACHS GROUP INC     | x |   | 0       |
| GOLDMAN SACHS GROUP INC     | x | 2 | 678     |
| GOLDMAN SACHS GROUP INC     | x | 4 | 915     |
| GOLDMAN SACHS GROUP INC     | x | 3 | 1,658   |
| GOLDMAN SACHS GROUP INC     | x |   | 2,500   |
| GOLDMAN SACHS GROUP INC     | x | 5 | 3,100   |
| GOLDMAN SACHS GROUP INC     | x | 3 | 3,859   |
| GOLDMAN SACHS GROUP INC     | x | 3 | 5,200   |
| GOLDMAN SACHS GROUP INC     | x | 3 | 6,125   |
| GOLDMAN SACHS GROUP INC     | x | 2 | 11,430  |
| GOLDMAN SACHS GROUP INC     | x | 4 | 12,865  |
| GOLDMAN SACHS GROUP INC     | x | 3 | 14,430  |
| GOLDMAN SACHS GROUP INC     | x | 3 | 21,850  |
| GOLDMAN SACHS GROUP INC     | x | 3 | 95,160  |
| GOLDMAN SACHS GROUP INC     | x | 5 | 161,215 |
| GOLDMAN SACHS GROUP INC     | x | 7 | 69,825  |
| GOODMAN GLOBAL INC          | x |   | 0       |
| GOODMAN GLOBAL INC          | x | 3 | 101,070 |
| GOOGLE INC                  | x | 2 | 147     |
| GOOGLE INC                  | x | 3 | 0       |
| GOOGLE INC                  | x | 5 | 0       |
| GOOGLE INC                  | x | 5 | 0       |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| GOOGLE INC                   | x |    | 369     |
| GOOGLE INC                   | x | 3  | 500     |
| GOOGLE INC                   | x |    | 627     |
| GOOGLE INC                   | x | 5  | 700     |
| GOOGLE INC                   | x | 3  | 783     |
| GOOGLE INC                   | x | 4  | 190     |
| GOOGLE INC                   | x | 3  | 6,600   |
| GOOGLE INC                   | x | 5  | 8,211   |
| GOOGLE INC                   | x | 3  | 17,741  |
| GOOGLE INC                   | x | 7  | 37,905  |
| GRACE W R & CO DEL NEW       | x | 4  | 0       |
| GRACE W R & CO DEL NEW       | x |    | 10,000  |
| GRACE W R & CO DEL NEW       | x | 3  | 55,045  |
| GRACE W R & CO DEL NEW       | x | 3  | 72,200  |
| GRANT PRIDECO INC            | x | 2  | 75      |
| GRANT PRIDECO INC            | x | 4  | 95      |
| GRANT PRIDECO INC            | x |    | 0       |
| GRANT PRIDECO INC            | x | 5  | 1,685   |
| GRANT PRIDECO INC            | x | 3  | 6,500   |
| GRANT PRIDECO INC            | x | 6  | 23,832  |
| GRANT PRIDECO INC            | x | 3  | 4,000   |
| GRANT PRIDECO INC            | x | 3  | 113,455 |
| GREATBATCH INC               | x | 3  | 76,746  |
| GROUPE CGI INC               | x | 2  | 84,023  |
| GRUPO TELEVISIA SA DE CV     | x | 7  | 42,966  |
| GTX INC DEL                  | x | 3  | 60,267  |
| HDFC BANK LTD                | x | 2  | 150     |
| HDFC BANK LTD                | x | 3  | 22,108  |
| HFF INC                      | x | 3  | 63,000  |
| HANCOCK JOHN PATRIOT PREM II | x | 4  | 0       |
| HARRIS STRATEX NTWRKS INC    | x | 3  | 103,080 |
| HARVEST ENERGY TR            | x | 4  | 1,250   |
| HARVEST ENERGY TR            | x | 2  | 47,770  |
| HARVEST NATURAL RESOURCES IN | x | 3  | 159,326 |
| HEADWATERS INC               | x | 5  | 115     |
| HEADWATERS INC               | x | 3  | 1,850   |
| HEADWATERS INC               | x | 3  | 15,262  |
| HEADWATERS INC               | x | 3  | 157,294 |
| HEALTH CARE REIT INC         | x | 4  | 102     |
| HEALTH NET INC               | x | 7  | 14,140  |
| HELIX ENERGY SOLUTIONS GRP I | x | 4  | 1,150   |
| HELIX ENERGY SOLUTIONS GRP I | x | 4  | 13,710  |
| HESS CORP                    | x | 5  | 0       |
| HESS CORP                    | x | 5  | 0       |
| HESS CORP                    | x | 3  | 1,500   |
| HESS CORP                    | x | 4  | 2,719   |
| HESS CORP                    | x | 3  | 3,400   |
| HESS CORP                    | x | 10 | 6,850   |
| HESS CORP                    | x | 4  | 123,968 |
| HESS CORP                    | x | 7  | 32,455  |
| HITTITE MICROWAVE CORP       | x | 3  | 47,577  |
| HORIZON FINL CORP WASH       | x | 3  | 20,000  |
| HORIZON LINES INC            | x | 3  | 30,122  |
| HOST HOTELS & RESORTS INC    | x | 3  | 273     |
| HOST HOTELS & RESORTS INC    | x | 3  | 612     |
| HOST HOTELS & RESORTS INC    | x | 3  | 800     |
| HOST HOTELS & RESORTS INC    | x | 4  | 2,885   |
| HOST HOTELS & RESORTS INC    | x | 4  | 8,761   |
| HOST HOTELS & RESORTS INC    | x | 3  | 102,406 |
| HOST HOTELS & RESORTS INC    | x | 7  | 58,077  |
| HOUSTON WIRE & CABLE CO      | x | 3  | 0       |
| HUTCHISON TELECOMM INTL LTD  | x | 6  | 0       |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| HUTCHISON TELECOMM INTL LTD  | x | 8 |         |
| HUTCHISON TELECOMM INTL LTD  | x | 8 |         |
| HYPERCOM CORP                | x | 3 | 163,587 |
| HYPERCOM CORP                | x | 3 |         |
| IAC INTERACTIVECORP          | x | 7 | 38,950  |
| ICU MED INC                  | x | 3 | 54,000  |
| IPG PHOTONICS CORP           | x | 3 | 44,395  |
| IPCS INC                     | x | 3 | 71,639  |
| IXIA                         | x | 3 | 183,911 |
| ICICI BK LTD                 | x | 4 | 0       |
| ICICI BK LTD                 | x | 5 | 0       |
| ICICI BK LTD                 | x | 3 | 0       |
| ICICI BK LTD                 | x | 2 | 1,425   |
| ICICI BK LTD                 | x | 3 | 67,311  |
| ICICI BK LTD                 | x | 7 | 14,522  |
| ICICI BK LTD                 | x | 8 |         |
| IGATE CORP                   | x | 3 | 39,000  |
| IMATION CORP                 | x | 3 | 1,000   |
| IMATION CORP                 | x | 3 | 112,226 |
| INCYTE CORP                  | x | 3 | 358,809 |
| INFINEON TECHNOLOGIES AG     | x | 5 | 0       |
| INFINEON TECHNOLOGIES AG     | x | 2 | 20,790  |
| INFINITY PHARMACEUTICALS INC | x | 3 | 70,950  |
| INFORMATICA CORP             | x | 3 | 164,145 |
| INFOSPACE INC                | x | 3 | 123,600 |
| INFRASOURCE SVCS INC         | x | 3 | 98,306  |
| INSIGHT ENTERPRISES INC      | x | 3 | 207,038 |
| INNOSPEC INC                 | x | 4 | 22      |
| INNOSPEC INC                 | x | 3 | 42,844  |
| INNOVATIVE SOLUTIONS & SUPPO | x | 3 | 51,440  |
| INNKEEPERS USA TR            | x | 3 | 50,604  |
| INNOPHOS HOLDINGS INC        | x | 3 | 24,000  |
| INSTEEL INDUSTRIES INC       | x | 3 | 35,971  |
| INTEGRA BK CORP              | x | 3 | 60,636  |
| INTEGRYS ENERGY GROUP INC    | x | 4 | 701     |
| INTEGRYS ENERGY GROUP INC    | x | 3 | 392,375 |
| INTERACTIVE DATA CORP        | x | 3 | 130,605 |
| INTERACTIVE BROKERS GROUP IN | x | 2 | 17,200  |
| INTERACTIVE BROKERS GROUP IN | x | 6 | 21,500  |
| INTERCONTINENTALEXCHANGE INC | x | 3 | 10,600  |
| INTERDIGITAL COMMUNICATIONS  | x |   | 1,400   |
| INTERDIGITAL COMMUNICATIONS  | x | 3 | 222,154 |
| INTERMUNE INC                | x | 3 | 103,200 |
| INTERNAP NETWORK SVCS CORP   | x | 3 | 260     |
| INTERNAP NETWORK SVCS CORP   | x | 3 | 183,505 |
| INTL SECS EXCHANGE HLDGS INC | x |   | 0       |
| INTL SECS EXCHANGE HLDGS INC | x | 2 | 5,400   |
| INTL SECS EXCHANGE HLDGS INC | x | 3 | 93,893  |
| INTERNET CAP GROUP INC       | x | 3 | 2       |
| INTERNET CAP GROUP INC       | x | 3 |         |
| INTERNET CAP GROUP INC       | x | 3 | 5       |
| INTERNET CAP GROUP INC       | x | 3 | 0       |
| INTERNET CAP GROUP INC       | x | 3 | 46,000  |
| INTERPOOL INC                | x | 3 | 45,142  |
| INTERWOVEN INC               | x | 3 | 150,246 |
| INVERNESS MED INNOVATIONS IN | x | 3 | 165,571 |
| INVESTTOOLS INC              | x | 3 | 280,619 |
| INVESTORS BANCORP INC        | x | 3 | 227,943 |
| IRIS INTL INC                | x | 3 | 41,572  |
| ISHARES SILVER TRUST         | x | 3 | 0       |
| ISHARES SILVER TRUST         | x | 2 | 350     |
| ISHARES SILVER TRUST         | x | 5 | 400     |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| ISHARES SILVER TRUST         | x | 5  | 1,300   |
| ISHARES SILVER TRUST         | x | 10 | 10,420  |
| IVANHOE MINES LTD            | x | 5  | 552     |
| IVANHOE MINES LTD            | x | 2  | 14,350  |
| IVANHOE MINES LTD            | x | 3  | 29,650  |
| IXYS CORP                    | x | 3  | 81,594  |
| JDS UNIPHASE CORP            | x | 4  | 6       |
| JDS UNIPHASE CORP            | x | 2  | 25      |
| JDS UNIPHASE CORP            | x | 10 | 125     |
| JDS UNIPHASE CORP            | x | 3  | 125     |
| JDS UNIPHASE CORP            | x | 5  | 313     |
| JDS UNIPHASE CORP            | x | 3  | 500     |
| JDS UNIPHASE CORP            | x | 2  | 3,775   |
| JDS UNIPHASE CORP            | x | 5  | 3,875   |
| JDS UNIPHASE CORP            | x | 3  | 0       |
| JDA SOFTWARE GROUP INC       | x | 3  | 55,027  |
| JP MORGAN CHASE & CO         | x | 1  | 100     |
| JP MORGAN CHASE & CO         | x |    | 0       |
| JP MORGAN CHASE & CO         | x | 3  | 2,091   |
| JP MORGAN CHASE & CO         | x | 3  | 3,600   |
| JP MORGAN CHASE & CO         | x | 3  | 3,710   |
| JP MORGAN CHASE & CO         | x | 10 | 12,000  |
| JP MORGAN CHASE & CO         | x | 5  | 0       |
| JP MORGAN CHASE & CO         | x | 3  | 14,840  |
| JP MORGAN CHASE & CO         | x | 5  | 0       |
| JP MORGAN CHASE & CO         | x | 5  | 0       |
| JP MORGAN CHASE & CO         | x | 6  | 22,503  |
| JP MORGAN CHASE & CO         | x | 5  | 26,464  |
| JP MORGAN CHASE & CO         | x | 6  | 29,200  |
| JP MORGAN CHASE & CO         | x | 2  | 41,188  |
| JP MORGAN CHASE & CO         | x | 2  | 44,575  |
| JP MORGAN CHASE & CO         | x | 3  | 53,100  |
| JP MORGAN CHASE & CO         | x | 3  | 79,880  |
| JP MORGAN CHASE & CO         | x | 4  | 84,691  |
| JP MORGAN CHASE & CO         | x | 3  | 227,807 |
| JP MORGAN CHASE & CO         | x | 4  | 182,352 |
| JP MORGAN CHASE & CO         | x | 3  | 289,135 |
| JP MORGAN CHASE & CO         | x | 7  | 559,241 |
| JANUS CAP GROUP INC          | x | 7  | 34,904  |
| JO-ANN STORES INC            | x | 3  | 84,667  |
| JONES LANG LASALLE INC       | x | 4  | 0       |
| JONES LANG LASALLE INC       | x | 3  | 24,000  |
| JUNIPER NETWORKS INC         | x | 6  | 158,800 |
| JUNIPER NETWORKS INC         | x | 7  | 90,328  |
| JUPITERMEDIA CORP            | x | 3  | 93,042  |
| KT CORP                      | x | 4  | 0       |
| KT CORP                      | x | 5  | 1,288   |
| KT CORP                      | x | 5  | 0       |
| KT CORP                      | x | 2  | 3,232   |
| KT CORP                      | x | 3  | 0       |
| KADANT INC                   | x | 3  | 58,341  |
| KB HOME                      | x | 3  | 200     |
| KB HOME                      | x | 4  | 0       |
| KB HOME                      | x | 3  | 1,100   |
| KB HOME                      | x | 3  | 3,900   |
| KB HOME                      | x | 3  | 6,200   |
| KB HOME                      | x | 7  | 14,233  |
| KENDLE INTERNATIONAL INC     | x | 3  | 48,833  |
| KEYSPAN CORP                 | x | 7  | 25,893  |
| KEYSTONE AUTOMOTIVE INDS INC | x | 3  | 49,821  |
| KIMCO REALTY CORP            | x | 7  | 40,267  |
| KITE RLTY GROUP TR           | x | 3  | 95,198  |

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|                            |   |    |           |
|----------------------------|---|----|-----------|
| KOOKMIN BK NEW             | x |    | 0         |
| KOOKMIN BK NEW             | x | 5  | 1,040     |
| KOOKMIN BK NEW             | x | 3  | 3,750     |
| KOOKMIN BK NEW             | x | 5  | 0         |
| KOOKMIN BK NEW             | x | 3  | 0         |
| KOOKMIN BK NEW             | x | 3  | 17,700    |
| KOOKMIN BK NEW             | x | 6  | 22,900    |
| KOOKMIN BK NEW             | x | 2  | 24,061    |
| KOOKMIN BK NEW             | x |    | 34,400    |
| KOOKMIN BK NEW             | x | 3  | 32,965    |
| KOOKMIN BK NEW             | x | 6  | 0         |
| KOOKMIN BK NEW             | x | 2  | 43,705    |
| KOOKMIN BK NEW             | x | 7  | 26,520    |
| KOREA EQUITY FD INC        | x | 3  | 13,100    |
| KRAFT FOODS INC            | x | 1  | 145       |
| KRAFT FOODS INC            | x |    | 0         |
| KRAFT FOODS INC            | x | 6  | 761       |
| KRAFT FOODS INC            | x |    | 1,000     |
| KRAFT FOODS INC            | x | 2  | 2,220     |
| KRAFT FOODS INC            | x | 5  | 0         |
| KRAFT FOODS INC            | x | 10 | 4,152     |
| KRAFT FOODS INC            | x | 3  | 4,394     |
| KRAFT FOODS INC            | x | 4  | 2,491     |
| KRAFT FOODS INC            | x | 5  | 6,089     |
| KRAFT FOODS INC            | x | 3  | 8,766     |
| KRAFT FOODS INC            | x | 5  | 0         |
| KRAFT FOODS INC            | x | 5  | 12,242    |
| KRAFT FOODS INC            | x | 4  | 12,983    |
| KRAFT FOODS INC            | x | 3  | 23,000    |
| KRAFT FOODS INC            | x | 3  | 23,168    |
| KRAFT FOODS INC            | x | 6  | 29,500    |
| KRAFT FOODS INC            | x | 3  | 18,684    |
| KRAFT FOODS INC            | x | 2  | 65,146    |
| KRAFT FOODS INC            | x | 3  | 88,982    |
| KRAFT FOODS INC            | x | 3  | 5,833,762 |
| KRAFT FOODS INC            | x | 7  | 39,300    |
| LG PHILIP LCD CO LTD       | x |    | 0         |
| LG PHILIP LCD CO LTD       | x | 5  | 0         |
| LG PHILIP LCD CO LTD       | x | 3  | 194,300   |
| LHC GROUP INC              | x | 3  | 15,000    |
| LHC GROUP INC              | x | 3  | 50,413    |
| LSI INDS INC               | x | 3  | 72,407    |
| LABORATORY CORP AMER HLDGS | x | 2  | 1         |
| LABORATORY CORP AMER HLDGS | x | 5  | 56        |
| LABORATORY CORP AMER HLDGS | x | 5  | 0         |
| LABORATORY CORP AMER HLDGS | x | 3  | 2,986     |
| LABORATORY CORP AMER HLDGS | x |    | 3,900     |
| LABORATORY CORP AMER HLDGS | x | 4  | 4,760     |
| LABORATORY CORP AMER HLDGS | x | 4  | 21,610    |
| LABORATORY CORP AMER HLDGS | x | 7  | 20,592    |
| LANDAUER INC               | x | 4  | 0         |
| LANDRYS RESTAURANTS INC    | x | 3  | 53,819    |
| LAWSON SOFTWARE INC NEW    | x |    | 0         |
| LAWSON SOFTWARE INC NEW    | x | 3  | 64,819    |
| LEAPFROG ENTERPRISES INC   | x | 3  | 141,148   |
| LEVEL 3 COMMUNICATIONS INC | x | 4  | 0         |
| LEVEL 3 COMMUNICATIONS INC | x | 2  | 227       |
| LEVEL 3 COMMUNICATIONS INC | x | 3  | 2,000     |
| LEVEL 3 COMMUNICATIONS INC | x | 5  | 50,000    |
| LEVEL 3 COMMUNICATIONS INC | x | 3  | 193,045   |
| LEVEL 3 COMMUNICATIONS INC | x | 7  | 129,310   |
| LIBERTY MEDIA HLDG CORP    | x | 7  | 76,795    |

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|                            |   |   |         |
|----------------------------|---|---|---------|
| LIBERTY MEDIA HLDG CORP    | x | 7 | 15,359  |
| LIFE TIME FITNESS INC      | x | 3 | 74,000  |
| LIFEPOINT HOSPITALS INC    | x |   | 0       |
| LIFEPOINT HOSPITALS INC    | x | 4 | 16      |
| LIFEPOINT HOSPITALS INC    | x | 5 | 101     |
| LIFEPOINT HOSPITALS INC    | x | 2 | 157     |
| LIFEPOINT HOSPITALS INC    | x | 3 |         |
| LIQUIDITY SERVICES INC     | x | 3 | 33,266  |
| LODGIAN INC                | x | 3 | 87,629  |
| M & T BK CORP              | x | 7 | 15,564  |
| MAF BANCORP INC            | x | 3 | 72,000  |
| MBIA INC                   | x | 4 | 300     |
| MBIA INC                   | x | 5 | 0       |
| MBIA INC                   | x | 3 | 1,600   |
| MBIA INC                   | x | 3 | 2,900   |
| MBIA INC                   | x | 3 | 7,300   |
| MBIA INC                   | x | 7 | 21,306  |
| MB FINANCIAL INC NEW       | x | 3 | 121,980 |
| MDS INC                    | x | 2 | 109,853 |
| MFA MTG INVTS INC          | x | 5 | 5,000   |
| MFA MTG INVTS INC          | x | 3 | 280,518 |
| MGE ENERGY INC             | x | 3 | 41,000  |
| M/I HOMES INC              | x | 3 | 29,901  |
| MKS INSTRUMENT INC         | x |   | 0       |
| MKS INSTRUMENT INC         | x | 3 | 15,085  |
| MTC TECHNOLOGIES INC       | x | 3 | 27,000  |
| MWI VETERINARY SUPPLY INC  | x | 3 | 23,994  |
| MACYS INC                  | x | 5 | 0       |
| MACYS INC                  | x | 4 | 1,877   |
| MACYS INC                  | x | 6 | 15,300  |
| MACYS INC                  | x | 2 | 21,845  |
| MACYS INC                  | x | 3 | 28,200  |
| MACYS INC                  | x | 3 | 300,000 |
| MANPOWER INC               | x | 7 | 10,880  |
| MANULIFE FINL CORP         | x | 4 | 284     |
| MANULIFE FINL CORP         | x | 2 | 800     |
| MANULIFE FINL CORP         | x | 5 | 0       |
| MANULIFE FINL CORP         | x | 5 | 10,400  |
| MANULIFE FINL CORP         | x | 5 | 20,000  |
| MANULIFE FINL CORP         | x | 2 | 642,165 |
| MARINER ENERGY INC         | x | 2 | 3,065   |
| MARINER ENERGY INC         | x | 3 | 155,107 |
| MARKETAXESS HLDGS INC      | x | 3 | 128,000 |
| MARVEL ENTERTAINMENT INC   | x |   | 8,400   |
| MARVEL ENTERTAINMENT INC   | x | 4 | 46,200  |
| MARVEL ENTERTAINMENT INC   | x | 3 | 183,932 |
| MASTERCARD INC             | x | 5 | 1,200   |
| MASTERCARD INC             | x | 2 | 2,800   |
| MASTERCARD INC             | x |   |         |
| MAXIM INTEGRATED PRODS INC | x | 6 | 11,800  |
| MAXIM INTEGRATED PRODS INC | x | 7 | 54,433  |
| MCG CAPITAL CORP           | x | 4 | 0       |
| MCG CAPITAL CORP           | x | 3 | 195,428 |
| MCKESSON CORP              | x |   | 0       |
| MCKESSON CORP              | x | 3 | 435     |
| MCKESSON CORP              | x | 5 | 0       |
| MCKESSON CORP              | x | 5 | 1,000   |
| MCKESSON CORP              | x | 4 | 0       |
| MCKESSON CORP              | x | 3 | 9,800   |
| MCKESSON CORP              | x | 6 | 11,400  |
| MCKESSON CORP              | x | 7 | 46,353  |
| MEADOWBROOK INS GROUP INC  | x | 3 | 74,133  |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| MEDCATH CORP                 | x |    | 0       |
| MEDCATH CORP                 | x | 3  | 36,903  |
| MEDCO HEALTH SOLUTIONS INC   | x | 5  | 0       |
| MEDCO HEALTH SOLUTIONS INC   | x |    | 0       |
| MEDCO HEALTH SOLUTIONS INC   | x | 5  | 698     |
| MEDCO HEALTH SOLUTIONS INC   | x | 2  | 837     |
| MEDCO HEALTH SOLUTIONS INC   | x | 5  | 0       |
| MEDCO HEALTH SOLUTIONS INC   | x | 3  | 747     |
| MEDCO HEALTH SOLUTIONS INC   | x |    | 2,000   |
| MEDCO HEALTH SOLUTIONS INC   | x | 3  | 3,700   |
| MEDCO HEALTH SOLUTIONS INC   | x | 4  | 9,189   |
| MEDCO HEALTH SOLUTIONS INC   | x | 4  | 11,140  |
| MEDCO HEALTH SOLUTIONS INC   | x | 7  | 48,746  |
| MEDIACOM COMMUNICATIONS CORP | x | 3  | 237,445 |
| MEDICAL ACTION INDS INC      | x | 3  | 59,041  |
| MEDICAL PPTYS TRUST INC      | x | 4  | 4,000   |
| MEDICAL PPTYS TRUST INC      | x | 3  | 134,427 |
| MELLON FINL CORP             | x | 2  | 1       |
| MELLON FINL CORP             | x | 5  | 130     |
| MELLON FINL CORP             | x | 5  | 0       |
| MELLON FINL CORP             | x | 10 | 1,000   |
| MELLON FINL CORP             | x | 4  | 22,808  |
| MELLON FINL CORP             | x | 4  | 23,874  |
| MELLON FINL CORP             | x | 7  | 64,567  |
| MERITAGE HOMES CORP          | x | 5  | 70      |
| MERITAGE HOMES CORP          | x | 3  | 92,333  |
| METLIFE INC                  | x | 4  | 0       |
| METLIFE INC                  | x | 5  | 0       |
| METLIFE INC                  | x |    | 1,900   |
| METLIFE INC                  | x | 3  | 2,100   |
| METLIFE INC                  | x | 5  | 0       |
| METLIFE INC                  | x | 5  | 2,800   |
| METLIFE INC                  | x | 3  | 14,067  |
| METLIFE INC                  | x | 6  | 14,000  |
| METLIFE INC                  | x | 3  | 17,000  |
| METLIFE INC                  | x | 2  | 21,550  |
| METLIFE INC                  | x | 3  | 132,988 |
| METLIFE INC                  | x | 7  | 160,945 |
| MID-AMER APT CMNTYS INC      | x |    | 0       |
| MID-AMER APT CMNTYS INC      | x | 3  | 64,003  |
| MILLEA HOLDINGS INC          | x | 5  | 841     |
| MILLEA HOLDINGS INC          | x | 5  | 0       |
| MILLEA HOLDINGS INC          | x | 4  | 0       |
| MILLEA HOLDINGS INC          | x | 2  | 24,244  |
| MIRANT CORP NEW              | x | 5  | 66      |
| MIRANT CORP NEW              | x | 4  | 3,566   |
| MIRANT CORP NEW              | x | 10 | 5,910   |
| MIRANT CORP NEW              | x |    | 37,712  |
| MIRANT CORP NEW              | x | 4  | 115,410 |
| MIZUHO FINL GROUP INC        | x | 5  | 1,170   |
| MIZUHO FINL GROUP INC        | x | 2  | 3,230   |
| MIZUHO FINL GROUP INC        | x | 5  | 0       |
| MOBILE MINI INC              | x | 3  | 137,899 |
| MOLINA HEALTHCARE INC        | x | 3  | 52,363  |
| MOLSON COORS BREWING CO      | x | 5  | 45      |
| MOLSON COORS BREWING CO      | x | 4  | 200     |
| MOLSON COORS BREWING CO      | x | 3  | 27,273  |
| MOLSON COORS BREWING CO      | x | 7  | 10,608  |
| MONACO COACH CORP            | x | 3  | 58,805  |
| MONSANTO CO NEW              | x | 2  | 2       |
| MONSANTO CO NEW              | x | 5  | 136     |
| MONSANTO CO NEW              | x | 2  | 1,002   |



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|                             |   |    |         |
|-----------------------------|---|----|---------|
| MONSANTO CO NEW             | x | 10 | 4,170   |
| MONSANTO CO NEW             | x | 5  | 6,628   |
| MONSANTO CO NEW             | x | 3  | 13,652  |
| MONSANTO CO NEW             | x | 6  | 14,600  |
| MONSANTO CO NEW             | x | 4  | 7,550   |
| MONSANTO CO NEW             | x | 5  | 15,900  |
| MONSANTO CO NEW             | x | 3  | 19,400  |
| MONSANTO CO NEW             | x |    | 22,108  |
| MONSANTO CO NEW             | x | 5  | 0       |
| MONSANTO CO NEW             | x | 3  | 40,667  |
| MONSANTO CO NEW             | x | 4  | 103,443 |
| MONSANTO CO NEW             | x | 7  | 84,928  |
| MORGANS HOTEL GROUP CO      | x | 3  | 77,166  |
| MOSAIC CO                   | x | 3  | 0       |
| MOSAIC CO                   | x | 3  | 180     |
| MOSAIC CO                   | x | 5  | 204     |
| MOSAIC CO                   | x | 3  | 3,037   |
| MOSAIC CO                   | x | 2  | 6,120   |
| MOSAIC CO                   | x | 2  | 10,600  |
| MYRIAD GENETICS INC         | x | 3  | 18,606  |
| NII HLDGS INC               | x | 7  | 15,600  |
| NIC INC                     | x | 3  | 114,000 |
| NVR INC                     | x | 3  | 200     |
| NVR INC                     | x | 3  | 80,100  |
| NALCO HOLDING COMPANY       | x | 3  | 292,888 |
| NARA BANCORP INC            | x | 3  | 74,648  |
| NATCO GROUP INC             | x | 3  | 51,397  |
| NATIONAL FINL PARTNERS CORP | x | 4  | 0       |
| NATIONAL HEALTH INVS INC    | x | 3  | 53,014  |
| NATIONAL INTERSTATE CORP    | x | 3  | 40,000  |
| NAUTILUS INC                | x | 2  | 40,350  |
| NAUTILUS INC                | x | 3  | 140,805 |
| NAVIGANT CONSULTING INC     | x | 3  | 81,392  |
| NAVTEQ CORP                 | x | 2  | 25,140  |
| NAVTEQ CORP                 | x | 3  | 54,500  |
| NAVTEQ CORP                 | x | 3  | 86,183  |
| NESS TECHNOLOGIES INC       | x | 3  | 129,013 |
| NET 1 UEPS TECHNOLOGIES INC | x | 3  | 216,321 |
| NETGEAR INC                 | x | 3  | 99,052  |
| NETRATINGS INC              | x | 3  | 55,000  |
| NETLOGIC MICROSYSTEMS INC   | x | 3  | 13,268  |
| NETWORK APPLIANCE INC       | x | 4  | 0       |
| NETWORK APPLIANCE INC       | x | 5  | 0       |
| NETWORK APPLIANCE INC       | x | 3  | 1,700   |
| NETWORK APPLIANCE INC       | x | 5  | 5,190   |
| NETWORK APPLIANCE INC       | x | 3  | 22,100  |
| NETWORK APPLIANCE INC       | x | 7  | 54,404  |
| NEUROCRINE BIOSCIENCES INC  | x | 3  |         |
| NEUROCRINE BIOSCIENCES INC  | x | 3  | 75,391  |
| NEWCASTLE INVT CORP         | x | 2  | 7,930   |
| NEWCASTLE INVT CORP         | x | 3  | 121,264 |
| NEWSTAR FINANCIAL INC       | x | 3  | 59,285  |
| NEXEN INC                   | x | 4  | 0       |
| NEXEN INC                   | x | 2  | 295,312 |
| NEXTWAVE WIRELESS INC       | x | 4  | 20,371  |
| 99 CENTS ONLY STORES        | x |    | 0       |
| 99 CENTS ONLY STORES        | x | 3  | 203,679 |
| NISOURCE INC                | x | 7  | 38,857  |
| NOMURA HLDGS INC            | x | 5  | 504     |
| NOMURA HLDGS INC            | x | 5  | 0       |
| NOMURA HLDGS INC            | x | 2  | 12,340  |
| NOMURA HLDGS INC            | x | 4  | 72      |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| NORTHERN DYNASTY MINERALS LT | x | 2 | 16,700  |
| NORTHSTAR RLTY FIN CORP      | x | 3 | 183,440 |
| NORTHSTAR NEUROSCIENCE INC   | x | 3 | 48,890  |
| NOVA CHEMICALS CORP          | x | 2 | 86,859  |
| NOVATEL WIRELESS INC         | x | 3 | 116,400 |
| NOVARTIS A G                 | x | 5 | 0       |
| NOVARTIS A G                 | x | 4 | 390     |
| NOVARTIS A G                 | x | 2 | 2,890   |
| NOVARTIS A G                 | x | 5 | 5,849   |
| NOVARTIS A G                 | x | 2 | 10,837  |
| NOVARTIS A G                 | x | 4 | 1,332   |
| NU SKIN ENTERPRISES INC      | x | 5 | 1,000   |
| NU SKIN ENTERPRISES INC      | x | 5 | 5,100   |
| NU SKIN ENTERPRISES INC      | x | 3 | 139,528 |
| NTELOS HLDGS CORP            | x | 3 | 39,000  |
| NUANCE COMMUNICATIONS INC    | x | 3 | 157,124 |
| NVIDIA CORP                  | x | 5 | 500     |
| NVIDIA CORP                  | x | 5 | 0       |
| NVIDIA CORP                  | x | 2 | 1,195   |
| NVIDIA CORP                  | x |   | 1,297   |
| NVIDIA CORP                  | x | 5 | 0       |
| NVIDIA CORP                  | x | 4 | 3,984   |
| NVIDIA CORP                  | x | 3 | 0       |
| NVIDIA CORP                  | x | 3 | 10,040  |
| NVIDIA CORP                  | x | 3 | 10,700  |
| NVIDIA CORP                  | x | 3 | 124,186 |
| NVIDIA CORP                  | x | 4 | 131,174 |
| NVIDIA CORP                  | x | 7 | 64,537  |
| NUTRI SYS INC NEW            | x | 3 | 9,500   |
| NXSTAGE MEDICAL INC          | x | 3 | 56,457  |
| OBAGI MEDICAL PRODUCTS INC   | x | 3 | 22,894  |
| ODYSSEY HEALTHCARE INC       | x | 4 | 0       |
| ODYSSEY HEALTHCARE INC       | x | 3 | 95,858  |
| ODYSSEY RE HLDGS CORP        | x | 3 | 34,248  |
| OFFICEMAX INC DEL            | x | 7 | 11,720  |
| OLYMPIC STEEL INC            | x | 3 | 21,901  |
| OMNICELL INC                 | x | 3 | 55,439  |
| 1 800 FLOWERS COM            | x | 3 | 54,329  |
| ONLINE RES CORP              | x | 3 | 96,635  |
| OPEN JT STK CO-VIMPEL COMMUN | x |   | 0       |
| OPEN JT STK CO-VIMPEL COMMUN | x | 5 | 0       |
| OPEN JT STK CO-VIMPEL COMMUN | x | 3 | 130     |
| OPEN JT STK CO-VIMPEL COMMUN | x | 5 | 0       |
| OPEN JT STK CO-VIMPEL COMMUN | x | 3 | 9,420   |
| OPEN JT STK CO-VIMPEL COMMUN | x | 3 | 11,000  |
| OPEN JT STK CO-VIMPEL COMMUN | x |   | 32,030  |
| OPLINK COMMUNICATIONS INC    | x | 3 | 70,095  |
| OPNEXT INC                   | x |   | 10,000  |
| OPNEXT INC                   | x | 3 | 83,342  |
| OPSWARE INC                  | x | 3 | 156,000 |
| ORACLE CORP                  | x | 3 | 110     |
| ORACLE CORP                  | x | 1 | 267     |
| ORACLE CORP                  | x | 2 | 841     |
| ORACLE CORP                  | x | 3 | 1,717   |
| ORACLE CORP                  | x | 3 | 1,796   |
| ORACLE CORP                  | x | 3 | 2,310   |
| ORACLE CORP                  | x |   | 2,500   |
| ORACLE CORP                  | x | 5 | 0       |
| ORACLE CORP                  | x | 3 | 4,226   |
| ORACLE CORP                  | x | 5 | 6,300   |
| ORACLE CORP                  | x | 3 | 6,190   |
| ORACLE CORP                  | x | 5 | 0       |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| ORACLE CORP                  | x |   | 24,693    |
| ORACLE CORP                  | x | 3 | 28,632    |
| ORACLE CORP                  | x | 2 | 30,789    |
| ORACLE CORP                  | x | 6 | 59,300    |
| ORACLE CORP                  | x | 4 | 57,015    |
| ORACLE CORP                  | x | 4 | 122,996   |
| ORACLE CORP                  | x | 5 | 143,015   |
| ORACLE CORP                  | x | 3 | 279,765   |
| ORACLE CORP                  | x | 7 | 823,847   |
| OPTIUM CORP                  | x | 3 | 25,594    |
| ORASURE TECHNOLOGIES INC     | x | 3 | 196,866   |
| ORIENTAL FINL GROUP INC      | x | 3 | 78,282    |
| PDL BIOPHARMA INC            | x | 3 | 1,400     |
| PDL BIOPHARMA INC            | x | 3 |           |
| PG&E CORP                    | x | 7 | 59,138    |
| PFF BANCORP INC              | x | 3 | 68,355    |
| P F CHANGS CHINA BISTRO INC  | x | 5 | 135       |
| P F CHANGS CHINA BISTRO INC  | x | 3 | 62,757    |
| PMI GROUP INC                | x |   | 0         |
| PMI GROUP INC                | x | 3 | 400       |
| PMI GROUP INC                | x | 4 | 770       |
| PNM RES INC                  | x | 4 | 0         |
| PNM RES INC                  | x | 5 | 90        |
| PNM RES INC                  | x | 3 | 235,922   |
| PPL CORP                     | x | 7 | 62,427    |
| PRA INTL                     | x | 3 | 80,662    |
| PS BUSINESS PKS INC CALIF    | x | 3 | 36,000    |
| PSS WORLD MED INC            | x | 3 | 222,236   |
| PACER INTL INC TENN          | x | 4 | 0         |
| PACER INTL INC TENN          | x | 3 | 98,059    |
| PACIFIC CAP BANCORP NEW      | x | 5 | 125       |
| PACIFIC CAP BANCORP NEW      | x | 3 | 167,709   |
| PAR PHARMACEUTICAL COS INC   | x | 3 | 28,349    |
| PARKWAY PPTYS INC            | x | 3 | 31,880    |
| PARTNER COMMUNICATIONS CO LT | x | 5 | 20,705    |
| PARTNERS TR FINL GROUP INC N | x | 2 | 600       |
| PARTNERS TR FINL GROUP INC N | x | 3 | 116,000   |
| PATHMARK STORES INC NEW      | x | 3 | 176,552   |
| PEPSIAMERICAS INC            | x | 7 | 12,990    |
| PERFICIENT INC               | x | 3 | 65,898    |
| PETROBRAS ENERGIA PARTCPTNS  | x | 1 | 1,377,461 |
| PETROLEO BRASILEIRO SA PETRO | x |   | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 141       |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 314       |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 660       |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 1,500     |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 2 | 28,192    |
| PETROLEO BRASILEIRO SA PETRO | x |   | 69,580    |
| PETROLEO BRASILEIRO SA PETRO | x | 7 | 21,373    |
| PETROLEO BRASILEIRO SA PETRO | x | 2 | 1         |
| PETROLEO BRASILEIRO SA PETRO | x |   | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 280       |
| PETROLEO BRASILEIRO SA PETRO | x | 5 | 710       |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 2,500     |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 3,660     |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 0         |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 15,280    |
| PETROLEO BRASILEIRO SA PETRO | x | 3 | 100,593   |
| PETROLEO BRASILEIRO SA PETRO | x | 7 | 90,025    |
| PHARMION CORP                | x | 3 | 57,003    |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| PHASE FORWARD INC            | x | 3  | 72,941  |
| PINNACLE FINL PARTNERS INC   | x | 3  | 21,000  |
| PLAYTEX PRODS INC            | x | 3  | 239,593 |
| POLYCOM INC                  | x |    | 3,400   |
| POLYCOM INC                  | x | 3  | 172,754 |
| POLYONE CORP                 | x | 3  | 179,471 |
| POTASH CORP SASK INC         | x | 4  | 0       |
| POTASH CORP SASK INC         | x | 5  | 216     |
| POTASH CORP SASK INC         | x | 3  | 480     |
| POTASH CORP SASK INC         | x | 3  | 1,220   |
| POTASH CORP SASK INC         | x | 2  | 107,639 |
| POWERSHARES QQQ TRUST        | x | 2  | 1,305   |
| POWERSHARES QQQ TRUST        | x |    | 7,195   |
| POWERSHARES QQQ TRUST        | x | 3  | 20,000  |
| POWERSHARES QQQ TRUST        | x | 5  | 32,248  |
| POWERSHARES QQQ TRUST        | x | 3  | 40,220  |
| POWERSHARES QQQ TRUST        | x | 3  | 41,942  |
| POWERSHARES QQQ TRUST        | x |    | 97,600  |
| POWERSHARES QQQ TRUST        | x | 3  | 386,401 |
| POWERSHARES DB CMDTY IDX TRA | x | 10 | 182,543 |
| POWERSHARES ETF TRUST        | x | 2  | 3,525   |
| POWERSHARES ETF TRUST        | x | 4  | 0       |
| POWERSHARES ETF TRUST        | x | 3  | 3,000   |
| POWERSHARES ETF TRUST        | x | 5  | 5,300   |
| POWERSHARES ETF TRUST        | x | 2  | 24,261  |
| POZEN INC                    | x | 3  | 98,791  |
| PRAXAIR INC                  | x | 2  | 100     |
| PRAXAIR INC                  | x | 5  | 150     |
| PRAXAIR INC                  | x | 5  | 0       |
| PRAXAIR INC                  | x | 3  | 400     |
| PRAXAIR INC                  | x | 5  | 0       |
| PRAXAIR INC                  | x | 2  | 600     |
| PRAXAIR INC                  | x | 10 | 4,040   |
| PRAXAIR INC                  | x | 4  | 14,190  |
| PRAXAIR INC                  | x | 3  | 63,847  |
| PRAXAIR INC                  | x | 4  | 122,212 |
| PRAXAIR INC                  | x | 7  | 53,137  |
| PRESTIGE BRANDS HLDGS INC    | x | 2  | 17,265  |
| PRESTIGE BRANDS HLDGS INC    | x | 3  | 117,145 |
| PRICE T ROWE GROUP INC       | x | 5  | 111     |
| PRICE T ROWE GROUP INC       | x | 2  | 500     |
| PRICE T ROWE GROUP INC       | x | 10 | 6,410   |
| PRICE T ROWE GROUP INC       | x | 4  | 3,495   |
| PRICE T ROWE GROUP INC       | x | 4  | 108,046 |
| PRICE T ROWE GROUP INC       | x | 7  | 43,726  |
| PRIDE INTL INC DEL           | x | 7  | 15,170  |
| PRIMEDIA INC                 | x | 3  | 851,648 |
| PRINCIPAL FINANCIAL GROUP IN | x | 4  | 475     |
| PRINCIPAL FINANCIAL GROUP IN | x | 3  | 3,100   |
| PRINCIPAL FINANCIAL GROUP IN | x | 5  | 54,850  |
| PRINCIPAL FINANCIAL GROUP IN | x | 3  | 95,110  |
| PRINCIPAL FINANCIAL GROUP IN | x | 7  | 42,705  |
| PROASSURANCE CORP            | x |    | 0       |
| PROASSURANCE CORP            | x | 3  | 17,016  |
| PROVIDENT ENERGY TR          | x | 2  | 192,358 |
| PROVIDENT FINL SVCS INC      | x | 3  | 224,066 |
| PRUDENTIAL PLC               | x | 2  | 64,430  |
| PSYCHIATRIC SOLUTIONS INC    | x |    | 0       |
| PSYCHIATRIC SOLUTIONS INC    | x | 5  | 7,900   |
| PSYCHIATRIC SOLUTIONS INC    | x |    | 27,000  |
| PSYCHIATRIC SOLUTIONS INC    | x | 3  | 91,028  |
| PUBLIC STORAGE INC           | x | 7  | 19,598  |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| QAD INC                      | x | 3 | 52,626  |
| QC HLDGS INC                 | x | 3 | 15,000  |
| QUEST DIAGNOSTICS INC        | x | 4 | 1,200   |
| QUEST DIAGNOSTICS INC        | x | 4 | 300     |
| QUEST DIAGNOSTICS INC        | x | 3 | 4,000   |
| QUEST DIAGNOSTICS INC        | x |   | 7,300   |
| QUEST DIAGNOSTICS INC        | x | 2 | 11,652  |
| QUEST DIAGNOSTICS INC        | x | 7 | 24,109  |
| QUEST SOFTWARE INC           | x | 3 | 287,453 |
| QUICKSILVER RESOURCES INC    | x | 5 | 0       |
| QUIKSILVER INC               | x | 3 | 170,001 |
| QUIDEL CORP                  | x | 3 | 128,922 |
| R H DONNELLEY CORP           | x | 3 |         |
| RTI INTL METALS INC          | x |   | 0       |
| RTI INTL METALS INC          | x | 3 | 27,081  |
| RADIANT SYSTEMS INC          | x | 3 | 112,019 |
| RADIO ONE INC                | x | 3 | 220,744 |
| RBC BEARINGS INC             | x |   | 0       |
| RBC BEARINGS INC             | x | 3 | 87,730  |
| REALNETWORKS INC             | x | 3 | 400,558 |
| RED ROBIN GOURMET BURGERS IN | x | 3 | 70,904  |
| REDDY ICE HLDGS INC          | x | 3 | 58,152  |
| REGENERON PHARMACEUTICALS    | x | 3 | 58,085  |
| REGIONS FINANCIAL CORP NEW   | x |   | 0       |
| REGIONS FINANCIAL CORP NEW   | x | 5 | 1,000   |
| REGIONS FINANCIAL CORP NEW   | x | 3 | 2,000   |
| REGIONS FINANCIAL CORP NEW   | x | 4 | 17,414  |
| REGIONS FINANCIAL CORP NEW   | x | 4 | 24,914  |
| REGIONS FINANCIAL CORP NEW   | x | 7 | 69,480  |
| RENT A CTR INC NEW           | x | 3 | 206,209 |
| REPSOL YPF S A               | x | 5 | 200     |
| REPSOL YPF S A               | x | 1 | 2,860   |
| REPSOL YPF S A               | x | 2 | 48,163  |
| RESOURCE CAP CORP            | x | 3 | 11,989  |
| RESOURCES CONNECTION INC     | x | 3 | 110,626 |
| RETAIL VENTURES INC          | x | 3 | 90,886  |
| RIGHTNOW TECHNOLOGIES INC    | x | 3 | 64,336  |
| ROME BANCORP INC NEW         | x | 4 | 0       |
| SAIC INC                     | x | 3 | 261,000 |
| SI INTL INC                  | x | 4 | 0       |
| SI INTL INC                  | x | 3 | 55,028  |
| SK TELECOM LTD               | x |   | 0       |
| SK TELECOM LTD               | x | 2 | 2,165   |
| SK TELECOM LTD               | x | 5 | 2,564   |
| SK TELECOM LTD               | x | 5 | 0       |
| SK TELECOM LTD               | x | 3 | 0       |
| SLM CORP                     | x |   | 300     |
| SLM CORP                     | x | 4 | 10,500  |
| SLM CORP                     | x | 5 | 0       |
| SLM CORP                     | x | 7 | 62,627  |
| SPDR TR                      | x | 5 | 0       |
| SPDR TR                      | x | 3 |         |
| SPDR TR                      | x | 5 |         |
| SPDR TR                      | x | 3 | 2,360   |
| SPDR TR                      | x |   | 2,585   |
| SPDR TR                      | x | 4 | 0       |
| SPDR TR                      | x | 5 | 6,650   |
| SPDR TR                      | x | 2 | 7,400   |
| SPDR TR                      | x | 3 | 10,980  |
| SPDR TR                      | x |   | 16,600  |
| SPDR TR                      | x | 3 | 21,310  |
| SPDR TR                      | x | 6 | 88,852  |

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|                                   |   |    |         |
|-----------------------------------|---|----|---------|
| SPDR TR                           | x | 3  | 95,099  |
| SPDR TR                           | x | 10 | 191,918 |
| SPDR Trust Series 1 IT NPV        | x | 3  | 0       |
| SPSS INC                          | x | 3  | 76,140  |
| S1 CORPORATION                    | x |    | 0       |
| S1 CORPORATION                    | x | 3  | 146,908 |
| SRA INTL INC                      | x | 3  | 108,618 |
| SVB FINL GROUP                    | x |    | 0       |
| SVB FINL GROUP                    | x | 3  | 52,828  |
| SWS GROUP INC                     | x | 3  | 59,256  |
| SAFETY INS GROUP INC              | x |    | 800     |
| SAFETY INS GROUP INC              | x | 3  | 27,836  |
| SAIA INC                          | x |    | 3,400   |
| SAIA INC                          | x | 3  | 12,426  |
| SAKS INC                          | x | 2  | 100     |
| SAKS INC                          | x | 3  | 620     |
| SAKS INC                          | x | 3  | 41,250  |
| SAKS INC                          | x | 3  | 202,550 |
| SANDERS MORRIS HARRIS GROUP       | x | 3  | 42,000  |
| SANDISK CORP                      | x | 2  | 260     |
| SANDISK CORP                      | x |    | 0       |
| SANDISK CORP                      | x | 4  | 2,068   |
| SANDISK CORP                      | x | 3  | 0       |
| SANDISK CORP                      | x | 3  | 3,000   |
| SANDISK CORP                      | x | 2  | 4,695   |
| SANDISK CORP                      | x | 4  | 71,077  |
| SANDISK CORP                      | x | 7  | 32,938  |
| SANOFI AVENTIS                    | x |    | 0       |
| SANOFI AVENTIS                    | x | 5  | 1,033   |
| SANOFI AVENTIS                    | x | 2  | 2,000   |
| SANOFI AVENTIS                    | x | 4  | 2,520   |
| SANOFI AVENTIS                    | x | 5  | 0       |
| SANOFI AVENTIS                    | x | 4  | 100     |
| SANOFI AVENTIS                    | x | 2  | 94,251  |
| SAVIENT PHARMACEUTICALS INC       | x | 3  | 223,473 |
| SCANA CORP NEW                    | x | 7  | 15,380  |
| SEALED AIR CORP NEW               | x | 7  | 12,149  |
| SELECT SECTOR SPDR TR             | x | 10 | 655     |
| SELECT SECTOR SPDR TR             | x | 4  | 0       |
| SELECT SECTOR SPDR TR             | x | 3  | 34,041  |
| SELECT SECTOR SPDR TR             | x | 5  | 930     |
| SELECT SECTOR SPDR TR             | x | 4  | 0       |
| SELECT SECTOR SPDR TR             | x | 10 | 6,340   |
| SELECT SECTOR SPDR TR             | x | 3  | 0       |
| Consumer Staples Select Sector SP | x | 3  | 0       |
| SELECT SECTOR SPDR TR             | x | 5  | 875     |
| SELECT SECTOR SPDR TR             | x | 3  | 1,100   |
| SELECT SECTOR SPDR TR             | x | 10 | 1,935   |
| SELECT SECTOR SPDR TR             | x | 4  | 0       |
| SELECT SECTOR SPDR TR             | x | 3  | 11,760  |
| SELECT SECTOR SPDR TR             | x | 2  | 250     |
| SELECT SECTOR SPDR TR             | x | 3  | 0       |
| SELECT SECTOR SPDR TR             | x | 10 | 2,100   |
| SELECT SECTOR SPDR TR             | x | 4  | 0       |
| SELECT SECTOR SPDR TR             | x | 3  | 5,000   |
| SELECT SECTOR SPDR TR             | x | 5  | 13,000  |
| SELECT SECTOR SPDR TR             | x | 6  | 171,086 |
| SELECT SECTOR SPDR TR             | x |    | 806,800 |
| SELECT SECTOR SPDR TR             | x | 2  | 278     |
| SELECT SECTOR SPDR TR             | x | 4  | 0       |
| SELECT SECTOR SPDR TR             | x | 10 | 6,485   |
| SELECT SECTOR SPDR TR             | x | 3  | 51,360  |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| SELECT SECTOR SPDR TR        | x | 3  | 117,000 |
| SELECT SECTOR SPDR TR        | x | 3  | 133,900 |
| SELECT SECTOR SPDR TR        | x | 3  | 520     |
| SELECT SECTOR SPDR TR        | x | 10 | 2,460   |
| SELECT SECTOR SPDR TR        | x | 4  | 0       |
| SELECT SECTOR SPDR TR        | x | 3  | 32,303  |
| SELECT SECTOR SPDR TR        | x | 3  | 221,819 |
| SELECT SECTOR SPDR TR        | x | 2  | 300     |
| SELECT SECTOR SPDR TR        | x | 4  | 0       |
| SELECT SECTOR SPDR TR        | x | 10 | 4,305   |
| SELECT SECTOR SPDR TR        | x | 4  | 0       |
| SENIOR HSG PPTYS TR          | x | 4  | 500     |
| SENIOR HSG PPTYS TR          | x | 3  | 240,585 |
| SENSIENT TECHNOLOGIES CORP   | x | 3  | 114,712 |
| SERVICEMASTER CO             | x | 7  | 27,970  |
| SHAW COMMUNICATIONS INC      | x | 2  | 600     |
| SHAW COMMUNICATIONS INC      | x | 2  | 144,532 |
| SIGNATURE BK NEW YORK N Y    | x | 3  | 13,269  |
| SILICON IMAGE INC            | x |    | 6,800   |
| SILICON IMAGE INC            | x | 3  | 305,000 |
| SILICON MOTION TECHNOLOGY CO | x | 2  | 16,590  |
| SILVER STD RES INC           | x | 3  | 100     |
| SILVER STD RES INC           | x | 2  | 1,111   |
| SILVER STD RES INC           | x | 3  | 0       |
| SIRENZA MICRODEVICES INC     | x | 3  | 120,641 |
| SIRIUS SATELLITE RADIO INC   | x | 2  | 5,400   |
| SIRIUS SATELLITE RADIO INC   | x | 3  | 30,000  |
| SIRIUS SATELLITE RADIO INC   | x | 7  | 153,020 |
| SIRF TECHNOLOGY HLDGS INC    | x | 3  | 104,461 |
| SKYWORKS SOLUTIONS INC       | x | 3  | 351     |
| SKYWORKS SOLUTIONS INC       | x | 3  | 455,409 |
| SOFTWARE HOLDRS TR           | x | 3  | 300     |
| SOFTWARE HOLDRS TR           | x | 5  | 1,400   |
| SOFTWARE HOLDRS TR           | x | 3  | 74,450  |
| SOHU COM INC                 | x | 3  | 89,217  |
| SOLARFUN POWER HOLDINGS CO L | x | 2  | 1,900   |
| SOLARFUN POWER HOLDINGS CO L | x | 3  | 158,000 |
| SONIC AUTOMOTIVE INC         | x | 3  | 90,781  |
| SONOSITE INC                 | x | 3  | 41,828  |
| SOURCEFORGE INC              | x | 3  | 281,560 |
| SOVRAN SELF STORAGE INC      | x | 3  | 32,547  |
| SPECTRANETICS CORP           | x | 3  | 131,211 |
| SPECTRUM BRANDS INC          | x | 3  | 600     |
| SPECTRUM BRANDS INC          | x | 3  | 36,500  |
| STAGE STORES INC             | x | 3  | 117,542 |
| STARWOOD HOTELS&RESORTS WRLD | x | 3  | 1,000   |
| STARWOOD HOTELS&RESORTS WRLD | x | 3  | 2,185   |
| STARWOOD HOTELS&RESORTS WRLD | x | 3  | 12,400  |
| STARWOOD HOTELS&RESORTS WRLD | x | 2  | 13,985  |
| STARWOOD HOTELS&RESORTS WRLD | x | 4  | 12,500  |
| STARWOOD HOTELS&RESORTS WRLD | x | 3  | 33,363  |
| STARWOOD HOTELS&RESORTS WRLD | x | 4  | 34,313  |
| STARWOOD HOTELS&RESORTS WRLD | x | 3  | 36,600  |
| STARWOOD HOTELS&RESORTS WRLD | x | 7  | 35,579  |
| STATOIL ASA                  | x | 4  | 0       |
| STATOIL ASA                  | x | 3  | 0       |
| STATOIL ASA                  | x | 5  | 880     |
| STATOIL ASA                  | x | 3  | 3,000   |
| STATOIL ASA                  | x | 2  | 15,150  |
| STILLWATER MNG CO            | x | 3  | 0       |
| STILLWATER MNG CO            | x | 5  | 976     |
| STILLWATER MNG CO            | x | 3  | 176,024 |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| STRATEGIC HOTELS & RESORTS I | x |   | 0       |
| STRATEGIC HOTELS & RESORTS I | x | 3 | 184,548 |
| SUNOCO INC                   | x | 4 | 0       |
| SUNOCO INC                   | x | 3 | 1,250   |
| SUNOCO INC                   | x |   | 2,100   |
| SUNOCO INC                   | x | 4 | 0       |
| SUNOCO INC                   | x | 5 | 3,000   |
| SUNOCO INC                   | x | 3 | 44,845  |
| SUNOCO INC                   | x | 7 | 22,152  |
| SUNOPTA INC                  | x | 2 | 500     |
| SUNOPTA INC                  | x | 3 | 0       |
| SUNTECH PWR HLDGS CO LTD     | x | 3 | 700     |
| SUNTECH PWR HLDGS CO LTD     | x | 2 | 3,670   |
| SUNTECH PWR HLDGS CO LTD     | x | 5 | 8,820   |
| SUNTECH PWR HLDGS CO LTD     | x | 3 | 162,993 |
| SUPERIOR BANCORP             | x | 3 | 68,000  |
| SUPERIOR ESSEX INC           | x | 3 | 54,324  |
| SUPERIOR WELL SVCS INC       | x | 3 | 55,591  |
| SYMYX TECHNOLOGIES           | x | 3 | 64,308  |
| SYNCHRONOSS TECHNOLOGIES INC | x | 3 | 34,904  |
| SYNAPTICS INC                | x | 3 | 107,276 |
| SYNGENTA AG                  | x | 4 | 90      |
| SYNGENTA AG                  | x | 3 | 550     |
| SYNGENTA AG                  | x | 4 | 2,000   |
| SYNGENTA AG                  | x | 2 | 41,365  |
| SYNOVUS FINL CORP            | x | 7 | 53,005  |
| SYNTEL INC                   | x | 3 | 22,231  |
| SYNTEL INC                   | x | 4 | 0       |
| SYNNEX CORP                  | x | 3 | 56,542  |
| SYNIVERSE HLDGS INC          | x | 3 | 101,274 |
| TD AMERITRADE HLDG CORP      | x | 7 | 36,190  |
| TNT N V                      | x | 5 | 0       |
| TNT N V                      | x | 5 | 482     |
| TNT N V                      | x | 4 | 45      |
| TTM TECHNOLOGIES INC         | x | 2 | 17,295  |
| TTM TECHNOLOGIES INC         | x | 3 | 165,493 |
| TXCO RES INC                 | x | 3 | 125,117 |
| TALEO CORP                   | x | 3 | 61,474  |
| TAM SA                       | x |   | 0       |
| TAM SA                       | x | 5 | 0       |
| TAM SA                       | x | 3 | 13,991  |
| TANOX INC                    | x | 3 | 81,483  |
| TECHWELL INC                 | x | 3 | 24,146  |
| TELECOM HLDERS TR            | x | 5 | 500     |
| TELECOM HLDERS TR            | x | 3 | 0       |
| TELECOM HLDERS TR            | x | 3 | 1,000   |
| TELECOM HLDERS TR            | x | 3 | 47,800  |
| TELECOM ITALIA S P A NEW     | x | 5 | 1,253   |
| TELECOM ITALIA S P A NEW     | x | 2 | 1,302   |
| TELECOM ITALIA S P A NEW     | x | 5 | 0       |
| TELECOM ITALIA S P A NEW     | x | 2 | 22,696  |
| TELECOMUNICACOES DE SAO PAUL | x | 3 | 0       |
| TELECOMUNICACOES DE SAO PAUL | x | 3 | 0       |
| TELUS CORP                   | x | 2 | 58,175  |
| TEMPUR PEDIC INTL INC        | x | 3 | 6,750   |
| TEMPUR PEDIC INTL INC        | x | 4 | 0       |
| TEMPUR PEDIC INTL INC        | x | 3 | 197,599 |
| TENARIS S A                  | x |   | 0       |
| TENARIS S A                  | x | 5 | 0       |
| TENARIS S A                  | x | 3 | 3,600   |
| TENARIS S A                  | x | 5 | 8,200   |
| TENARIS S A                  | x |   | 30,000  |



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|                              |   |   |           |
|------------------------------|---|---|-----------|
| TENARIS S A                  | x | 5 | 0         |
| TENARIS S A                  | x | 1 | 1,080,840 |
| TENARIS S A                  | x | 7 | 44,433    |
| TENET HEALTHCARE CORP        | x | 5 | 0         |
| TENET HEALTHCARE CORP        | x | 3 | 3,400     |
| TENET HEALTHCARE CORP        | x | 5 | 4,485     |
| TENET HEALTHCARE CORP        | x | 3 |           |
| TENET HEALTHCARE CORP        | x | 2 | 21,666    |
| TENET HEALTHCARE CORP        | x | 6 | 50,600    |
| TENET HEALTHCARE CORP        | x | 7 | 68,721    |
| TESCO CORP                   | x | 3 | 16,500    |
| TESCO CORP                   | x | 4 | 0         |
| TETRA TECH INC NEW           | x | 3 | 151,387   |
| TEVA PHARMACEUTICAL FIN LLC  | x | 3 |           |
| TESSERA TECHNOLOGIES INC     | x | 3 | 20,756    |
| TEXAS CAPITAL BANCSHARES INC | x | 3 | 99,645    |
| THERAVANCE INC               | x | 5 | 9,500     |
| THERAVANCE INC               | x |   | 28,900    |
| THESTREET COM                | x | 3 | 45,787    |
| 3M CO                        | x | 2 | 2         |
| 3M CO                        | x | 1 | 200       |
| 3M CO                        | x |   | 0         |
| 3M CO                        | x | 5 | 1,000     |
| 3M CO                        | x | 3 | 1,608     |
| 3M CO                        | x | 3 | 2,145     |
| 3M CO                        | x |   | 2,200     |
| 3M CO                        | x | 5 | 2,600     |
| 3M CO                        | x | 3 | 1,610     |
| 3M CO                        | x | 5 | 3,000     |
| 3M CO                        | x | 3 | 8,000     |
| 3M CO                        | x |   | 7,027     |
| 3M CO                        | x | 3 | 8,000     |
| 3M CO                        | x | 6 | 10,700    |
| 3M CO                        | x | 3 | 13,321    |
| 3M CO                        | x | 2 | 45,694    |
| 3M CO                        | x | 3 | 53,893    |
| 3M CO                        | x | 4 | 72,703    |
| 3M CO                        | x | 4 | 45,231    |
| 3M CO                        | x | 7 | 124,760   |
| TIBCO SOFTWARE INC           | x | 2 | 2,000     |
| TIBCO SOFTWARE INC           | x |   | 9,200     |
| TIBCO SOFTWARE INC           | x | 3 | 434,449   |
| TIERONE CORP                 | x | 3 | 65,828    |
| TIM HORTONS INC              | x | 4 | 300       |
| TIM HORTONS INC              | x | 4 | 2,031     |
| TIM HORTONS INC              | x | 2 | 113,871   |
| TIME WARNER CABLE INC        | x |   | 111,525   |
| TITAN INTL INC ILL           | x | 3 | 95,967    |
| TOWN SPORTS INTL HLDGS INC   | x | 3 | 38,378    |
| TRADESTATION GROUP INC       | x | 3 | 110,039   |
| TRANSALTA CORP               | x | 2 | 76,321    |
| TRANSCANADA CORP             | x | 4 | 0         |
| TRANSCANADA CORP             | x | 3 | 0         |
| TRANSCANADA CORP             | x | 2 | 362,015   |
| TREEHOUSE FOODS INC          | x | 3 | 1         |
| TREEHOUSE FOODS INC          | x | 3 | 133,345   |
| TRIQUINT SEMICONDUCTOR INC   | x | 3 | 4,500     |
| TRIQUINT SEMICONDUCTOR INC   | x | 3 | 590,573   |
| 21ST CENTY INS GROUP         | x | 3 | 114,890   |
| UCBH HOLDINGS INC            | x |   | 0         |
| UCBH HOLDINGS INC            | x | 4 | 260       |
| UCBH HOLDINGS INC            | x | 3 | 284,843   |

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|                              |   |    |         |
|------------------------------|---|----|---------|
| U S CONCRETE INC             | x | 3  | 124,622 |
| USA MOBILITY INC             | x | 3  | 97,219  |
| US BIOENERGY CORP            | x | 3  | 49,398  |
| ULTIMATE SOFTWARE GROUP INC  | x | 3  | 65,200  |
| UNION DRILLING INC           | x | 4  | 2,000   |
| UNION DRILLING INC           | x | 3  | 57,554  |
| UNITED CMNTY BKS BLAIRSVLE G | x | 2  | 4,950   |
| UNITED CMNTY BKS BLAIRSVLE G | x | 3  | 127,631 |
| U STORE IT TR                | x | 5  | 177     |
| U STORE IT TR                | x | 3  | 201,862 |
| UNITED THERAPEUTICS CORP DEL | x | 3  | 15,946  |
| UNITED UTILS PLC             | x | 5  | 360     |
| UNITED UTILS PLC             | x | 2  | 601     |
| UNITED UTILS PLC             | x | 4  | 5,000   |
| UNITED UTILS PLC             | x | 2  | 16,290  |
| UNITEDHEALTH GROUP INC       | x | 5  | 110     |
| UNITEDHEALTH GROUP INC       | x | 5  | 0       |
| UNITEDHEALTH GROUP INC       | x |    | 0       |
| UNITEDHEALTH GROUP INC       | x | 2  | 540     |
| UNITEDHEALTH GROUP INC       | x | 5  | 0       |
| UNITEDHEALTH GROUP INC       | x | 3  | 800     |
| UNITEDHEALTH GROUP INC       | x | 5  | 0       |
| UNITEDHEALTH GROUP INC       | x | 2  | 1,593   |
| UNITEDHEALTH GROUP INC       | x | 10 | 4,510   |
| UNITEDHEALTH GROUP INC       | x | 3  | 7,150   |
| UNITEDHEALTH GROUP INC       | x |    | 8,611   |
| UNITEDHEALTH GROUP INC       | x | 3  | 10,006  |
| UNITEDHEALTH GROUP INC       | x | 4  | 18,078  |
| UNITEDHEALTH GROUP INC       | x | 3  | 150,460 |
| UNITEDHEALTH GROUP INC       | x | 4  | 135,118 |
| UNITEDHEALTH GROUP INC       | x | 7  | 229,358 |
| UNIVERSAL TRUCKLOAD SVCS INC | x | 3  | 11,820  |
| UNUM GROUP                   | x | 4  | 3,200   |
| UNUM GROUP                   | x | 2  | 22,249  |
| UNUM GROUP                   | x | 4  | 15,044  |
| UNUM GROUP                   | x | 7  | 52,430  |
| URANERZ ENERGY CORPORATION   | x | 3  | 0       |
| URANERZ ENERGY CORPORATION   | x | 3  | 27,500  |
| VAALCO ENERGY INC            | x | 5  | 9,200   |
| VAALCO ENERGY INC            | x | 3  | 247,099 |
| VAIL RESORTS INC             | x | 3  | 73,400  |
| VALEANT PHARMACEUTICALS INTL | x | 3  | 314,382 |
| VALERO ENERGY CORP NEW       | x |    | 190     |
| VALERO ENERGY CORP NEW       | x | 3  | 1,250   |
| VALERO ENERGY CORP NEW       | x | 3  | 1,600   |
| VALERO ENERGY CORP NEW       | x |    | 2,700   |
| VALERO ENERGY CORP NEW       | x | 3  | 3,242   |
| VALERO ENERGY CORP NEW       | x | 5  | 4,147   |
| VALERO ENERGY CORP NEW       | x | 2  | 6,440   |
| VALERO ENERGY CORP NEW       | x | 4  | 0       |
| VALERO ENERGY CORP NEW       | x | 3  | 98,260  |
| VALERO ENERGY CORP NEW       | x | 3  | 149,349 |
| VALERO ENERGY CORP NEW       | x | 7  | 98,621  |
| VALUECLICK INC               | x | 3  | 21,931  |
| VALUEVISION MEDIA INC        | x | 3  | 130,710 |
| VARIAN MED SYS INC           | x | 4  | 400     |
| VARIAN MED SYS INC           | x | 4  | 0       |
| VARIAN MED SYS INC           | x | 5  | 0       |
| VARIAN MED SYS INC           | x |    | 5,400   |
| VARIAN MED SYS INC           | x | 7  | 14,060  |
| VASCO DATA SEC INTL INC      | x | 3  | 47,762  |
| VECTREN CORP                 | x | 3  | 500     |

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|                            |   |    |         |
|----------------------------|---|----|---------|
| VECTREN CORP               | x | 4  | 0       |
| VENOCO INC                 | x | 3  | 53,659  |
| VENTANA MED SYS INC        | x | 3  | 26,576  |
| VEOLIA ENVIRONNEMENT       | x | 10 | 317     |
| VEOLIA ENVIRONNEMENT       | x | 2  | 17,270  |
| VERASUN ENERGY CORP        | x | 3  | 0       |
| VERASUN ENERGY CORP        | x | 3  | 123,785 |
| VERIZON COMMUNICATIONS     | x | 2  | 1       |
| VERIZON COMMUNICATIONS     | x |    | 0       |
| VERIZON COMMUNICATIONS     | x | 3  | 190     |
| VERIZON COMMUNICATIONS     | x | 1  | 500     |
| VERIZON COMMUNICATIONS     | x | 5  | 0       |
| VERIZON COMMUNICATIONS     | x | 3  | 800     |
| VERIZON COMMUNICATIONS     | x | 5  | 0       |
| VERIZON COMMUNICATIONS     | x | 3  | 2,050   |
| VERIZON COMMUNICATIONS     | x |    | 3,430   |
| VERIZON COMMUNICATIONS     | x | 5  | 5,217   |
| VERIZON COMMUNICATIONS     | x | 2  | 9,011   |
| VERIZON COMMUNICATIONS     | x | 3  | 14,991  |
| VERIZON COMMUNICATIONS     | x | 3  | 17,500  |
| VERIZON COMMUNICATIONS     | x | 6  | 36,900  |
| VERIZON COMMUNICATIONS     | x | 4  | 52,714  |
| VERIZON COMMUNICATIONS     | x | 4  | 115,627 |
| VERIZON COMMUNICATIONS     | x | 3  | 308,665 |
| VERIZON COMMUNICATIONS     | x | 7  | 523,114 |
| VERTEX PHARMACEUTICALS INC | x | 4  | 0       |
| VERTEX PHARMACEUTICALS INC | x | 3  | 500     |
| VERTEX PHARMACEUTICALS INC | x | 3  | 19,000  |
| VERTRUE INC                | x | 3  | 32,411  |
| VIAD CORP                  | x |    | 1,932   |
| VIAD CORP                  | x | 3  | 77,995  |
| VIASAT INC                 | x | 3  | 44,291  |
| VIACOM INC NEW             | x |    | 370     |
| VIACOM INC NEW             | x | 6  | 500     |
| VIACOM INC NEW             | x | 3  | 542     |
| VIACOM INC NEW             | x |    | 600     |
| VIACOM INC NEW             | x | 5  | 1,065   |
| VIACOM INC NEW             | x | 3  | 457     |
| VIACOM INC NEW             | x | 3  | 3,700   |
| VIACOM INC NEW             | x | 4  | 3,572   |
| VIACOM INC NEW             | x | 3  | 6,812   |
| VIACOM INC NEW             | x | 2  | 7,356   |
| VIACOM INC NEW             | x | 4  | 14,553  |
| VIACOM INC NEW             | x | 6  | 18,200  |
| VIACOM INC NEW             | x | 7  | 109,580 |
| VIASYS HEALTHCARE INC      | x | 3  | 134,057 |
| VISICU INC                 | x | 3  | 29,567  |
| VITAL IMAGES INC           | x | 3  | 71,947  |
| VODAFONE GROUP PLC NEW     | x | 3  | 0       |
| VODAFONE GROUP PLC NEW     | x | 4  | 1,325   |
| VODAFONE GROUP PLC NEW     | x | 5  | 0       |
| VODAFONE GROUP PLC NEW     | x | 5  | 1,586   |
| VODAFONE GROUP PLC NEW     | x | 2  | 2,582   |
| VODAFONE GROUP PLC NEW     | x | 6  | 18,900  |
| VODAFONE GROUP PLC NEW     | x | 3  | 26,900  |
| VODAFONE GROUP PLC NEW     | x | 4  | 4,199   |
| VODAFONE GROUP PLC NEW     | x | 2  | 140,632 |
| VOLCOM INC                 | x | 3  | 20,235  |
| WGL HLDGS INC              | x | 3  | 184,571 |
| WASTE MGMT INC DEL         | x | 3  | 0       |
| WASTE MGMT INC DEL         | x | 3  | 362     |
| WASTE MGMT INC DEL         | x | 4  | 164     |

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|                             |   |   |           |
|-----------------------------|---|---|-----------|
| WASTE MGMT INC DEL          | x | 2 | 18,476    |
| WASTE MGMT INC DEL          | x | 3 | 25,000    |
| WASTE MGMT INC DEL          | x | 3 | 52,798    |
| WASTE MGMT INC DEL          | x | 3 | 107,901   |
| WASTE MGMT INC DEL          | x | 7 | 88,647    |
| WELLCARE HEALTH PLANS INC   | x | 3 | 400,000   |
| WELLPOINT INC               | x | 3 | 200       |
| WELLPOINT INC               | x |   | 0         |
| WELLPOINT INC               | x | 2 | 285       |
| WELLPOINT INC               | x | 5 | 0         |
| WELLPOINT INC               | x | 5 | 0         |
| WELLPOINT INC               | x | 5 | 1,020     |
| WELLPOINT INC               | x | 3 | 1,775     |
| WELLPOINT INC               | x | 5 | 0         |
| WELLPOINT INC               | x | 4 | 44        |
| WELLPOINT INC               | x | 3 | 6,427     |
| WELLPOINT INC               | x | 6 | 28,900    |
| WELLPOINT INC               | x | 3 | 35,900    |
| WELLPOINT INC               | x | 3 | 45,920    |
| WELLPOINT INC               | x | 2 | 88,265    |
| WELLPOINT INC               | x | 3 | 85,505    |
| WELLPOINT INC               | x | 3 | 103,369   |
| WELLPOINT INC               | x | 7 | 116,597   |
| WESTAR ENERGY INC           | x | 3 | 300,000   |
| WESTFIELD FINANCIAL INC NEW | x | 3 | 36,934    |
| WILLIAMS SCOTSMAN INTL INC  | x | 3 | 56,644    |
| WILSHIRE BANCORP INC        | x | 3 | 55,562    |
| WIMM BILL DANN FOODS OJSC   | x | 3 | 1,400     |
| WIMM BILL DANN FOODS OJSC   | x |   | 23,000    |
| WINDSTREAM CORP             | x |   | 0         |
| WINDSTREAM CORP             | x | 4 | 613       |
| WINDSTREAM CORP             | x | 3 | 1,167     |
| WINDSTREAM CORP             | x | 5 | 1,383     |
| WINDSTREAM CORP             | x | 3 | 1,898     |
| WINDSTREAM CORP             | x | 4 | 581       |
| WINDSTREAM CORP             | x | 3 | 675,000   |
| WINDSTREAM CORP             | x | 7 | 22,853    |
| WINSTON HOTELS INC          | x | 3 | 72,652    |
| WINTRUST FINANCIAL CORP     | x | 4 | 0         |
| WINTRUST FINANCIAL CORP     | x | 3 | 67,846    |
| WIPRO LTD                   | x | 3 | 6,000     |
| WIPRO LTD                   | x | 3 | 12,000    |
| WORLD ACCEP CORPORATION     | x | 3 | 64,552    |
| WRIGHT EXPRESS CORP         | x |   | 0         |
| WRIGHT EXPRESS CORP         | x | 3 | 112,747   |
| WRIGHT MED GROUP INC        | x | 3 | 146,726   |
| WYNDHAM WORLDWIDE CORP      | x | 5 | 116       |
| WYNDHAM WORLDWIDE CORP      | x | 2 | 148       |
| WYNDHAM WORLDWIDE CORP      | x |   | 0         |
| WYNDHAM WORLDWIDE CORP      | x | 3 | 25,677    |
| WYNDHAM WORLDWIDE CORP      | x | 7 | 33,057    |
| XTO ENERGY INC              | x |   | 0         |
| XTO ENERGY INC              | x | 3 | 100       |
| XTO ENERGY INC              | x | 5 | 251       |
| XTO ENERGY INC              | x | 3 | 1,300     |
| XTO ENERGY INC              | x | 2 | 2,695     |
| XTO ENERGY INC              | x |   | 3,200     |
| XTO ENERGY INC              | x | 3 | 34,673    |
| XTO ENERGY INC              | x | 7 | 62,061    |
| XCEL ENERGY INC             | x | 2 | 800       |
| XCEL ENERGY INC             | x | 3 | 1,258,400 |
| XCEL ENERGY INC             | x | 7 | 71,326    |

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|                        |   |    |           |
|------------------------|---|----|-----------|
| XENOPORT INC           | x | 3  | 66,000    |
| YAMANA GOLD INC        | x | 3  | 13,500    |
| YAMANA GOLD INC        | x | 2  | 30,460    |
| ZIMMER HLDGS INC       | x | 3  | 0         |
| ZIMMER HLDGS INC       | x | 5  | 0         |
| ZIMMER HLDGS INC       | x |    | 100       |
| ZIMMER HLDGS INC       | x | 5  | 2,665     |
| ZIMMER HLDGS INC       | x | 4  | 5,561     |
| ZIMMER HLDGS INC       | x | 2  | 5,875     |
| ZIMMER HLDGS INC       | x | 3  | 18,487    |
| ZIMMER HLDGS INC       | x | 4  | 51,613    |
| ZIMMER HLDGS INC       | x | 7  | 37,937    |
| ZORAN CORP             | x |    | 0         |
| ZORAN CORP             | x | 3  | 0         |
| ZORAN CORP             | x | 3  | 93,235    |
| ZYMOGENETICS INC       | x | 3  | 142,801   |
| DAIMLERCHRYSLER AG     | x | 5  | 65        |
| DAIMLERCHRYSLER AG     | x | 5  | 0         |
| DAIMLERCHRYSLER AG     | x | 4  | 0         |
| DAIMLERCHRYSLER AG     | x | 2  | 53,205    |
| DAIMLERCHRYSLER AG     | x | 3  | 1,089,828 |
| DEUTSCHE BANK AG NAMEN | x | 5  | 1,600     |
| DEUTSCHE BANK AG NAMEN | x | 2  | 10,680    |
| DEUTSCHE BANK AG NAMEN | x | 3  | 574,543   |
| ACE LTD                | x | 10 | 3,000     |
| ACE LTD                | x | 3  | 5,900     |
| ACE LTD                | x | 6  | 11,500    |
| ACE LTD                | x | 2  | 105,265   |
| ACCENTURE LTD BERMUDA  | x | 2  | 1,015     |
| ACCENTURE LTD BERMUDA  | x |    | 2,100     |
| ACCENTURE LTD BERMUDA  | x | 5  | 4,315     |
| ACCENTURE LTD BERMUDA  | x | 3  | 7,473     |
| ACCENTURE LTD BERMUDA  | x | 3  | 14,100    |
| ACCENTURE LTD BERMUDA  | x | 4  | 800       |
| ACCENTURE LTD BERMUDA  | x | 6  | 49,900    |
| BUNGE LIMITED          | x | 5  | 230       |
| BUNGE LIMITED          | x | 3  | 700       |
| BUNGE LIMITED          | x | 5  | 0         |
| BUNGE LIMITED          | x | 3  | 3,200     |
| BUNGE LIMITED          | x | 2  | 5,319     |
| BUNGE LIMITED          | x | 3  | 5,390     |
| BUNGE LIMITED          | x | 6  | 13,447    |
| BUNGE LIMITED          | x | 3  | 47,435    |
| BUNGE LIMITED          | x | 2  | 67,745    |
| BUNGE LIMITED          | x | 3  | 78,975    |
| CDC CORP               | x | 5  | 5,963,826 |
| CHINA YUCHAI INTL LTD  | x | 3  | 0         |
| COOPER INDS LTD        | x | 5  | 0         |
| COOPER INDS LTD        | x | 4  | 0         |
| COOPER INDS LTD        | x | 3  | 109,673   |
| FOSTER WHEELER LTD     | x | 3  | 105       |
| FOSTER WHEELER LTD     | x | 5  | 122       |
| FOSTER WHEELER LTD     | x |    | 2,000     |
| FOSTER WHEELER LTD     | x | 6  | 5,600     |
| FOSTER WHEELER LTD     | x | 6  | 9,500     |
| FOSTER WHEELER LTD     | x | 3  | 29,854    |
| GLOBALSANTAFE CORP     | x | 4  | 85        |
| GLOBALSANTAFE CORP     | x |    | 0         |
| GLOBALSANTAFE CORP     | x | 5  | 300       |
| GLOBALSANTAFE CORP     | x | 2  | 1,730     |
| GLOBALSANTAFE CORP     | x | 3  | 4,000     |
| GLOBALSANTAFE CORP     | x | 3  | 351,477   |

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|                              |   |   |           |
|------------------------------|---|---|-----------|
| HERBALIFE LTD                | x | 3 | 38,140    |
| INGERSOLL-RAND COMPANY LTD   | x |   | 0         |
| INGERSOLL-RAND COMPANY LTD   | x | 3 | 250       |
| INGERSOLL-RAND COMPANY LTD   | x | 2 | 950       |
| INGERSOLL-RAND COMPANY LTD   | x | 5 | 0         |
| INGERSOLL-RAND COMPANY LTD   | x | 4 | 2,954     |
| INGERSOLL-RAND COMPANY LTD   | x | 3 | 12,700    |
| INGERSOLL-RAND COMPANY LTD   | x | 6 | 14,300    |
| INGERSOLL-RAND COMPANY LTD   | x | 4 | 3,605     |
| MARVELL TECHNOLOGY GROUP LTD | x | 4 | 0         |
| MARVELL TECHNOLOGY GROUP LTD | x | 5 | 1,350     |
| MARVELL TECHNOLOGY GROUP LTD | x | 5 | 8,000     |
| MARVELL TECHNOLOGY GROUP LTD | x | 6 | 134,400   |
| MONTPELIER RE HOLDINGS LTD   | x | 5 | 239       |
| MONTPELIER RE HOLDINGS LTD   | x | 3 |           |
| NABORS INDUSTRIES LTD        | x | 3 | 330       |
| NABORS INDUSTRIES LTD        | x | 5 | 476       |
| NABORS INDUSTRIES LTD        | x |   | 681       |
| NABORS INDUSTRIES LTD        | x | 2 | 698       |
| NABORS INDUSTRIES LTD        | x | 5 | 0         |
| NABORS INDUSTRIES LTD        | x | 2 | 6,501     |
| NABORS INDUSTRIES LTD        | x | 5 | 0         |
| NABORS INDUSTRIES LTD        | x | 4 | 1,200     |
| NABORS INDUSTRIES LTD        | x | 3 | 102,719   |
| NOBLE CORPORATION            | x | 2 | 100       |
| NOBLE CORPORATION            | x | 3 | 3,310     |
| NOBLE CORPORATION            | x | 4 | 3,105     |
| NOBLE CORPORATION            | x | 4 | 10,700    |
| OPENTV CORP                  | x | 3 | 78,319    |
| ORIENT-EXPRESS HOTELS LTD    | x | 3 |           |
| ORIENT-EXPRESS HOTELS LTD    | x | 3 | 1,200,300 |
| SEAGATE TECHNOLOGY           | x | 4 | 200       |
| SEAGATE TECHNOLOGY           | x |   | 0         |
| SEAGATE TECHNOLOGY           | x | 2 | 3,665     |
| SEAGATE TECHNOLOGY           | x | 5 | 13,000    |
| TRANSOCEAN INC               | x | 5 | 0         |
| TRANSOCEAN INC               | x | 2 | 745       |
| TRANSOCEAN INC               | x | 3 | 1,225     |
| TRANSOCEAN INC               | x | 4 | 1,708     |
| TRANSOCEAN INC               | x | 4 | 5,948     |
| TRANSOCEAN INC               | x | 5 | 7,089     |
| TRANSOCEAN INC               | x | 3 | 8,077     |
| TRANSOCEAN INC               | x | 3 | 7,983     |
| TYCO INTERNATIONAL LTD       | x | 5 | 790       |
| TYCO INTERNATIONAL LTD       | x |   | 0         |
| TYCO INTERNATIONAL LTD       | x | 5 | 0         |
| TYCO INTERNATIONAL LTD       | x | 3 | 2,440     |
| TYCO INTERNATIONAL LTD       | x |   | 5,067     |
| TYCO INTERNATIONAL LTD       | x | 5 | 0         |
| TYCO INTERNATIONAL LTD       | x | 5 | 11,392    |
| WEATHERFORD INTERNATIONAL LT | x | 2 | 2         |
| WEATHERFORD INTERNATIONAL LT | x | 5 | 0         |
| WEATHERFORD INTERNATIONAL LT | x |   | 0         |
| WEATHERFORD INTERNATIONAL LT | x | 5 | 0         |
| WEATHERFORD INTERNATIONAL LT | x | 4 | 1,058     |
| WEATHERFORD INTERNATIONAL LT | x | 2 | 2,339     |
| WEATHERFORD INTERNATIONAL LT | x | 5 | 9,459     |
| WEATHERFORD INTERNATIONAL LT | x | 3 | 24,682    |
| WILLIS GROUP HOLDINGS LTD    | x | 2 | 130       |
| WILLIS GROUP HOLDINGS LTD    | x | 3 | 8,388     |
| WILLIS GROUP HOLDINGS LTD    | x | 2 | 18,225    |
| WILLIS GROUP HOLDINGS LTD    | x | 3 | 213,855   |

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|                              |   |   |         |
|------------------------------|---|---|---------|
| XL CAP LTD                   | x | 4 | 0       |
| XL CAP LTD                   | x | 3 | 1,529   |
| XL CAP LTD                   | x | 2 | 1,537   |
| XL CAP LTD                   | x | 5 | 0       |
| XL CAP LTD                   | x | 3 |         |
| ALCON INC                    | x | 2 | 200     |
| ALCON INC                    | x | 4 | 0       |
| ALCON INC                    | x | 5 | 0       |
| ALCON INC                    | x | 3 | 1,000   |
| ALCON INC                    | x | 4 | 0       |
| ALCON INC                    | x | 3 | 4,583   |
| ALCON INC                    | x | 3 | 12,000  |
| UBS AG                       | x | 5 | 0       |
| UBS AG                       | x | 2 | 6,465   |
| UBS AG                       | x | 4 | 80      |
| CHECK POINT SOFTWARE TECH LT | x | 2 | 25,930  |
| QIAGEN N V                   | x | 3 | 304,721 |
| DIANA SHIPPING INC           | x | 5 | 333     |
| DIANA SHIPPING INC           | x |   | 65,050  |
| FLEXTRONICS INTL LTD         | x | 2 | 210     |
| FLEXTRONICS INTL LTD         | x | 3 | 0       |
| FLEXTRONICS INTL LTD         | x |   | 10,000  |
| FLEXTRONICS INTL LTD         | x | 6 | 46,500  |
| FLEXTRONICS INTL LTD         | x |   | 150,000 |