



GENERAL BOARD OF PENSION AND HEALTH BENEFITS
OF THE UNITED METHODIST CHURCH

Caring For Those Who Serve
1201 Davis Street
Evanston, IL 60201
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Investment Holdings

3rd Quarter - 2009

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

US Companies	Ticker
ABAXIS INC	ABAX
ABBOTT LABS COM	ABT
ABERCROMBIE & FITCH CO CL A	ANF
ABINGTON BANCORP INC PENN COM	ABBC
ABIOMED INC	ABMD
ABM INDS INC	ABM
ACADIA RLTY TR COM	AKR
ACCERLYS INC	ACCL
ACCO BRANDS CORP	ABD
ACE LIMITED SHS	ACE
ACETO CORP	ACET
ACI WORLDWIDE INC COM	ACIW
ACORDA THERAPEUTICS INC COM	ACOR
ACTEL CORP COM	ACTL
ACTIVISION BLIZZARD INC COM	ATVI
ACTUANT CORP CL A NEW	ATU
ACUITY BRANDS INC	AYI
ACXIOM CORP COM	ACXM
ADAPTEC INC COM	ADPT
ADC TELECOMMUNICATIONS INC	ADCT
ADOBE SYS INC DEL COM	ADBE
ADOLOR CORP	ADLR
ADTRAN INC	ADTN
ADVANCED AUTO PTS INC	AAP
ADVANCED MICRO DEVICES INC COM	AMD
ADVANTAGE OIL & GAS LTD	AAV
ADVENT SOFTWARE INC	ADVS
ADVISORY BOARD CO	ABCO
AECOM TECHNOLOGY CORP DELAWARE	ACM
AEP INDS INC	AEPI
AEROPOSTALE INC	ARO
AES CORP COM	AES

AETNA INC COM NEW	AET
AFC ENTERPRISES INC COM	AFCE
AFFILIATED COMPUTER SVCS INC	ACS
AFFILIATED MANAGERS GROUP INC	AMG
AFFYMETRIX INC OC-CAP STK	AFFX
AFLAC INC COM	AFL
AGCO CORP COM	AGCO
AGILENT TECHNOLOGIES INC	A
AGILYSYS INC	AGYS
AGL RES INC	AGL
AIR METHODS CORP NEW	AIRM
AIR PRODS & CHEMS INC COM	APD
AIRCASTLE LTD SHS	AYR
AIRGAS INC	ARG
AIRTRAN HLDGS INC	AAI
AK STL HLDG CORP COM	AKS
AKAMAI TECHNOLOGIES INC	AKAM
ALAMO GROUP INC	ALG
ALASKA AIR GROUP INC	ALK
ALBANY INTL CORP CL A	AIN
ALBANY MOLECULAR RESH INC COM	AMRI
ALBEMARLE CORP	ALB
ALBERTO CULVER CO NEW COM	ACV
ALCOA INC COM	AA
ALCON INC COM SHS	ACL
ALEXANDER & BALDWIN INC	ALEX
ALEXANDERS INC	ALX
ALEXANDRIA REAL ESTATE	ARE
ALEXION PHARMACEUTICALS INC	ALXN
ALIGN TECHNOLOGY INC COM	ALGN
ALKERMES INC COM	ALKS
ALLEGHANY CORP DEL	Y
ALLEGHENY ENERGY INC COM	AYE
ALLEGHENY TECHNOLOGIES INC COM	ATI
ALLEGIANANT TRAVEL CO COM	ALGT
ALLERGAN INC COM	AGN
ALLETE INC	ALE
ALLIANCE DATA SYS CORP COM	ADS
ALLIANT ENERGY CORP COM	LNT
ALLIANZ SE ADR	AZ
ALLIED CAPITAL CORP COM	ALD
ALLIED WORLD ASSURANCE COMPANY	AWH
ALLION HEALTHCARE INC	ALLI
ALLIS CHALMERS ENERGY INC	ALY
ALLSCRIPTS-MISYS HEALTHCARE	MDRX
ALLSTATE CORP COM	ALL
ALNYLAM PHARMACEUTICALS INC	ALNY
ALPHA NAT RES INC	ANR
ALTERA CORP COM	ALTR
ALTRA HLDGS INC COM	AIMC
AMAZON.COM INC COM	AMZN
AMB PPTYS CORP COM	AMB

AMBAC FINANCIAL GROUP INC	ABK
AMBASSADORS GROUP INC	EPAX
AMCOL INTERNATIONAL CORP	ACO
AMDOCS LTD COM	DOX
AMEDISYS INC	AMED
AMERCO INC COM	UHAL
AMEREN CORP	AEE
AMERICAN AXLE & MFG HLDGS INC	AXL
AMERICAN CAMPUS CMNTYS INC	ACC
AMERICAN CAP AGY CORP	AGNC
AMERICAN CAP LTD COM	ACAS
AMERICAN COML LINES INC	ACLI
AMERICAN EAGLE OUTFITTERS NEW	AEO
AMERICAN ELEC PWR INC COM	AEP
AMERICAN EQUITY INVT LIFE	AEL
AMERICAN EXPRESS CO COM	AXP
AMERICAN FINL GROUP INC OHIO	AFG
AMERICAN GREETINGS CORP CL A	AM
AMERICAN INTL GROUP INC COM	AIG
AMERICAN ITALIAN PASTA CO CL A	AIPC
AMERICAN MED SYS HLDGS INC COM	AMMD
AMERICAN NATL INS CO	ANAT
AMERICAN ORIENTAL BIOENGR INC	AOB
AMERICAN PHYSICIANS CAP INC	ACAP
AMERICAN SCIENCE & ENGR INC	ASEI
AMERICAN SOFTWARE INC	AMSWA
AMERICAN STS WTR CO COM	AVR
AMERICAN SUPERCONDUCTOR CORP	AMSC
AMERICAN TOWER CORP	AMT
AMERICAN VANGUARD CORP	AVD
AMERICAN WOODMARK CORP	AMWD
AMERICAN WTR WKS CO INC NEW	AWK
AMERICREDIT CORP COM	ACF
AMERIGON INC CL A NEW	ARGN
AMERIGROUP CORP	AGP
AMERIPRISE FINL INC	AMP
AMERISAFE INC JONES DAY COM	AMSF
AMERISOURCEBERGEN CORP COM	ABC
AMERON INTERNATIONAL CORP	AMN
AMETEK INC	AME
AMGEN INC	AMGN
AMKOR TECHNOLOGY INC COM	AMKR
AMR CORP DEL COM	AMR
AMSURG CORP COM	AMSG
AMTRUST FINL SVCS INC COM	AFSI
AMYLIN PHARMACEUTICALS INC COM	AMLN
ANADARKO PETE CORP COM	APC
ANALOG DEVICES INC COM	ADI
ANALOGIC CORP COM PAR \$0.05	ALOG
ANDERSONS INC COM	ANDE
ANGIODYNAMICS INC	ANGO
ANIXTER INTL INC COM	AXE

ANNALY CAPITAL MANAGEMENT INC	NLY
ANNTAYLOR STORES CORP COM	ANN
ANSYS INC COM	ANSS
ANWORTH MTG ASSET CORP COM	ANH
AON CORP COM	AOC
APACHE CORP COM	APA
APARTMENT INVT & MGMT CO CL A	AIV
APOGEE ENTERPRISES INC	APOG
APOLLO GROUP INC CL A	APOL
APOLLO INVT CORP	AINV
APPLE INC	AAPL
APPLIED INDL TECH INC COM	AIT
APPLIED MATLS INC COM	AMAT
APPLIED MICRO CIRCUITS CORP	AMCC
APTARGROUP INC COM	ATR
AQUA AMER INC	WTR
ARBITRON INC COM	ARB
ARCH CAPITAL GROUP LTD SHS	ACGL
ARCH CHEMICAL INC COM	ARJ
ARCH COAL INC COM	ACI
ARCHER DANIELS MIDLAND CO COM	ADM
ARDEA BIOSCIENCES INC	RDEA
ARENA PHARMACEUTICALS INC COM	ARNA
ARENA RES INC	ARD
ARES CAP CORP	ARCC
ARGO GROUP INTERNATIONAL	AGII
ARIBA INC	ARBA
ARKANSAS BEST CORP DEL	ABFS
ARM HOLDINGS PLC SPONSORED ADR	ARMH
ARMSTRONG WORLD INDS INC NEW	AWI
ARRIS GROUP INC COM	ARRS
ARROW ELECTRS INC COM	ARW
ARVINMERITOR INC COM	ARM
ASBURY AUTOMOTIVE GROUP INC	ABG
ASCENT MEDIA GROUP CORP COM	ASCMA
ASCENT SOLAR TECHNOLOGIES INC	ASTI
ASHFORD HOSPITALITY TR INC	AHT
ASHLAND INC NEW	ASH
ASIANFO HLDGS INC COM	ASIA
ASML HOLDING NV NY REGISTERED	ASML
ASPEN INSURANCE HOLDINGS	AHL
ASSISTED LIVING CONCEPTS INC	ALC
ASSOCIATED BANC CORP COM	ASBC
ASSURANT INC	AIZ
ASSURED GUARANTY LTD SHS	AGO
ASTEC INDS INC	ASTE
ASTORIA FINL CORP COM	AF
AT & T INC COM	T
ATC TECHNOLOGY CORP COM	ATAC
ATHEROS COMMUNICATIONS INC	ATHR
ATLANTIC TELE-NETWORK INC COM	ATNI
ATLAS AIR WORLDWIDE HLDGS INC	AAWW

ATLAS AMER INC	ATLS
ATMEL CORP COM	ATML
ATMI INC COM	ATMI
ATMOS ENERGY CORP	ATO
ATP OIL & GAS CORP	ATPG
ATWOOD OCEANIC INC	ATW
AUDIOVOX CORP CL A	VOXX
AUTODESK INC COM	ADSK
AUTOLIV INC COM	ALV
AUTOMATIC DATA PROCESSING INC	ADP
AUTONATION INC COM	AN
AUTOZONE INC COM	AZO
AUXILIUM PHARMACEUTICALS INC	AUXL
AVALONBAY CMNTYS INC COM	AVB
AVATAR HLDGS INC COM	AVTR
AVERY DENNISON CORP COM	AVY
AVID TECHNOLOGY INC COM	AVID
AVIS BUDGET GROUP INC COM	CAR
AVISTA CORP COM	AVA
AVNET INC COM*	AVT
AVOCENT CORP COM	AVCT
AVON PRODS INC COM	AVP
AVX CORP	AVX
AXIS CAPITAL HLDGS LTD SHS	AXS
B & G FOODS HLDGS CORP CL A	BGS
BADGER METER INC	BMI
BAIDU INC. ADR	BIDU
BAKER HUGHES INC COM	BHI
BALCHEM CORP	BCPC
BALDOR ELEC CO	BEZ
BALL CORP COM	BLL
BANCFIRST CORP	BANF
BANCO LATINOAMERICANO DE	BLX
BANCORPSOUTH INC	BXS
BANK MAT CORP NEW	BKMU
BANK MONTREAL QUE	BMO
BANK NEW YORK MELLON CORP COM	BK
BANK OF AMERICA CORP	BAC
BANK OF HAWAII CORP	BOH
BANK OF THE OZARKS INC COM	OZRK
BANKFINANCIAL CORP	BFIN
BARD C R INC	BCR
BARE ESSENTIALS INC COM	BARE
BARNES & NOBLE INC COM	BKS
BARNES GROUP INC COM	B
BARRETT BILL CORP	BBG
BARRICK GOLD CORP	ABX
BASIC ENERGY SVCS INC NEW COM	BAS
BAXTER INTL INC COM	BAX
BB&T CORP COM	BBT
BCE INC COM NEW	BCE
BE AEROSPACE INC	BEAV

BEACON ROOFING SUPPLY INC	BECN
BEAZER HOMES USA INC	BZH
BECKMAN COULTER INC COM	BEC
BECTON DICKINSON & CO COM	BDX
BED BATH & BEYOND INC COM	BBBY
BEL FUSE INC CL B	BELFB
BELDEN INC	BDC
BELO CORPORATION	BLC
BEMIS INC COM	BMS
BENCHMARK ELECTRS INC	BHE
BENEFICIAL MUT BANCORP INC COM	BNCL
BERKLEY W R CORP COM	WRB
BERKSHIRE HATHAWAY INC DEL CLA	BRK/A
BERKSHIRE HILLS BANCORP INC	BHLB
BERRY PETE CO CL A	BRY
BEST BUY INC COM	BBY
BIG LOTS INC COM	BIG
BIO RAD LABS INC CL A	BIO
BIO-REFERENCE LABS INC COM	BRLI
BIOGEN IDEC INC COM	BIIB
BIOMARIN PHARMACEUTICAL COM	BMRN
BIOMED RLTY TR INC	BMR
BJ SVCS CO COM	BJS
BJS WHSL CLUB INC COM	BJ
BLACK & DECKER CORP COM	BDK
BLACK BOX CORP DEL COM	BBOX
BLACK HILLS CORP	BKH
BLACKBAUD INC	BLKB
BLACKBOARD INC	BBBB
BLACKROCK INC COM	BLK
BLOCK H & R INC COM	HRB
BLOUNT INTL INC NEW COM	BLT
BLUE COAT SYS INC COM NEW	BCSI
BLUE NILE INC	NILE
BLYTH INC	BTH
BMC SOFTWARE INC COM	BMC
BOB EVANS FARMS INC	BOBE
BOK FINL CORP NEW	BOKF
BORDERS GROUP INC COM	BGP
BORG WARNER INC COM	BWA
BOSTON PPTYS INC COM	BXP
BOSTON PRIVATE FINL HLDGS INC	BPFH
BOSTON SCIENTIFIC CORP COM	BSX
BOWNE & CO INC COM	BNE
BP PLC SPONSORED ADR	BP
BPZ RESOURCES INC COM TEXAS	BPZ
BRADY CORPORATION CL A COM	BRC
BRANDYWINE RLTY TR SH BEN INT	BDN
BRE PPTYS INC CL A	BRE
BRIDGEPOINT ED INC COM	BPI
BRIGGS & STRATTON CORP	BGG
BRIGHAM EXPL CO COM	BEXP

BRINKS CO	BCO
BRINKS HOME SEC HLDGS INC COM	CFL
BRISTOL MYERS SQUIBB CO COM	BMY
BRISTOW GROUP INC COM	BRS
BROADCOM CORP CL A COM	BRCM
BROADRIDGE FINL SOLUTIONS INC	BR
BROCADE COMMUNICATIONS SYS INC	BRCD
BRONCO DRILLING CO INC	BRNC
BROOKDALE SR LIVING INC COM	BKD
BROOKFIELD PPTYS CORP COM	BPO
BROOKLINE BANCORP INC DEL	BRKL
BROOKS AUTOMATION INC	BRKS
BROWN & BROWN INC COM	BRO
BROWN SHOE INC NEW COM	BWS
BRUKER CORPORATION	BRKR
BRUNSWICK CORP COM	BC
BRUSH ENGINEERED MATERIALS INC	BW
BSDT-LATE MONEY DEPOSIT ACCT	
BUCKEYE TECHNOLOGIES INC	BKI
BUCYRUS INTERNATIONAL INC	BUCY
BUILD A BEAR WORKSHOP INC	BBW
BUNGE LIMITED COM	BG
BURGER KING HLDG INC COM	BKC
BURLINGTON NORTH SANTA FE CORP	BNI
C H ROBINSON WORLDWIDE INC	CHRW
CA INC COM	CA
CABELAS INC	CAB
CABLEVISION NY GRP CL A COM	CVC
CABOT CORP COM	CBT
CABOT MICROELECTRONICS CORP	CCMP
CABOT OIL & GAS CORP COM	COG
CADENCE DESIGN SYS INC COM	CDNS
CAL DIVE INTL INC DEL COM	DVR
CALAMOS ASSET MGMT INC CL A	CLMS
CALGON CARBON CORP COM	CCC
CALIFORNIA PIZZA KITCHEN INC	CPKI
CALIFORNIA WTR SVC GROUP COM	CWT
CALLAWAY GOLF CO COM	ELY
CALPINE CORP COM NEW	CPN
CAMDEN NATL CORP COM	CAC
CAMDEN PPTY TR SHS BEN INT	CPT
CAMECO CORP	CCO
CAMERON INTL CORP COM	CAM
CAMPBELL SOUP CO COM	CPB
CAPELLA ED CO COM	CPLA
CAPITAL CITY BANK GROUP INC	CCBG
CAPITAL ONE FINL CORP	COF
CAPITAL SOURCE INC	CSE
CAPITAL SOUTHWEST CORP	CSWC
CAPITAL SR LIVING CORP COM	CSU
CAPITOL FED FINL COM	CFFN
CAPLEASE INC	LSE

CAPSTEAD MTG CORP	CMO
CARBO CERAMICS INC	CRR
CARDINAL FINL CORP COM	CFNL
CARDINAL HEALTH INC COM	CAH
CAREER ED CORP COM	CECO
CAREFUSION CORP	CFN
CARLISLE COS INC COM	CSL
CARMAX INC	KMX
CARNIVAL CORP PAIRED CTF I COM	CCL
CARPENTER TECHNOLOGY CORP COM	CRS
CARRIZO OIL & GAS INC COM	CRZO
CARTER HLDGS INC	CRI
CASCADE CORP	CASC
CASEYS GEN STORES INC	CASY
CASH AMERICA INTERNATIONAL INC	CSH
CASS INFORMATION SYS INC COM	CASS
CASTLE A M & CO	CAS
CATALYST HEALTH SOLUTIONS INC	CHSI
CATERPILLAR INC	CAT
CATHAY GENERAL BANCORP	CATY
CAVCO INDS INC DEL	CVCO
CB RICHARD ELLIS GROUP INC	CBG
CBIZ INC	CBZ
CBL & ASSOC PPTYS INC COM	CBL
CBS CORP NEW CL B	CBS
CDI CORP COM	CDI
CEC ENTMT INC COM	CEC
CEDAR SHOPPING CTRS INC	CDR
CELADON GROUP INC	CLDN
CELANESE CORP DEL COM SER A	CE
CELERA CORP COM	CRA
CELGENE CORP	CELG
CENTENE CORP DEL	CNC
CENTERPOINT ENERGY INC	CNP
CENTRAL EUROPEAN MEDIA ENT-A	CETV
CENTRAL GARDEN & PET CO CL A	CENTA
CENTRAL PAC FINL CORP	CPF
CENTURY ALUM CO COM	CENX
CENTURYTEL INC COM	CTL
CENVEO INC	CVO
CEPHALON INC COM	CEPH
CEPHEID COM	CPHD
CERNER CORP	CERN
CEVA INC	CEVA
CF INDS HLDGS INC	CF
CH ENERGY GROUP INC COM	CHG
CHARLES RIV LABORATORIES INTL	CRL
CHARLOTTE RUSSE HLDG INC	CHIC
CHARMING SHOPPES INC PA COM	CHRS
CHART INDS INC COM PAR \$0.01	GTLS
CHATTEM INC COM	CHTT
CHECKPOINT SOFTWARE TECH	CHKP

CHECKPOINT SYS INC COM	CKP
CHEMED CORP NEW	CHE
CHEMICAL FINL CORP COM	CHFC
CHENIERE ENERGY INC COM NEW	LNG
CHEROKEE INC DEL NEW	CHKE
CHESAPEAKE ENERGY CORP COM	CHK
CHEVRON CORPORATION COM	CVX
CHICAGO BRIDGE & IRON NY	CBI
CHICOPEE BANCORP INC COM	CBNK
CHICOS FAS INC COM	CHS
CHIMERA INVT CORP COM	CIM
CHINA BAK BATTERY INC COM	CBAK
CHINA HSG & LD DEV INC COM	CHLN
CHINA MOBILE LIMITED ADR	CHL
CHINA SEC & SURVEILLANCE	CSR
CHIPOTLE MEXICAN GRILL INC	CMG/B
CHIPOTLE MEXICAN GRILL INC CL	CMG
CHIQUITA BRANDS INTL INC	CQB
CHOICE HOTELS INTL INC COM	CHH
CHRISTOPHER & BANKS CORP COM	CBK
CHUBB CORP COM	CB
CHURCH & DWIGHT INC	CHD
CIBER INC COM	CBR
CIENA CORP COM NEW	CIEN
CIGNA CORP COM	CI
CIMAREX ENERGY CO	XEC
CINCINNATI BELL INC	CBB
CINCINNATI FINL CORP COM	CINF
CINTAS CORP	CTAS
CIRCOR INTL INC COM	CIR
CIRRUS LOGIC INC COM	CRUS
CISCO SYS INC COM	CSCO
CIT GROUP INC	CIT
CITI TRENDS INC	CTRN
CITIGROUP INC COM	C
CITIZENS REPUBLIC BANCORP INC	CRBC
CITRIX SYS INC COM	CTXS
CITY HLDG CO	CHCO
CITY NATL CORP COM	CYN
CKE RESTAURANTS INC COM	CKR
CKX INC	CKXE
CLARCOR INC	CLC
CLEAN ENERGY FUELS CORP COM	CLNE
CLEAN HBRS INC	CLH
CLEAR CHANNEL OUTDOOR	CCO
CLEARWATER PAPER CORP COM	CLW
CLEARWIRE CORP NEW CL A	CLWR
CLECO CORP NEW COM	CNL
CLIFFS NAT RES INC COM	CLF
CLOROX CO COM	CLX
CME GROUP INC COM	CME
CMS ENERGY CORP COM	CMS

CNA FINL CORP	CNA
CNA SURETY CORP COM	SUR
COACH INC COM	COH
COCA COLA CO COM	KO
COCA COLA ENTERPRISES INC COM	CCE
COEUR D ALENE MINES CORP IDAHO	CDE
COGDELL SPENCER INC	CSA
COGNEX CORP COM	CGNX
COGNIZANT TECH SOLUTIONS CL A	CTSH
COGO GROUP INC COM	COGO
COHERENT INC COM	COHR
COHU INC	COHU
COINSTAR INC COM	CSTR
COLFAX CORP COM	CFX
COLGATE PALMOLIVE CO	CL
COLLECTIVE BRANDS INC COM	PSS
COLONIAL PPTYS TR COM SHS BEN	CLP
COLUMBIA BANKING SYSTEMS INC	COLB
COLUMBIA SPORTSWEAR CO COM	COLM
COLUMBUS MCKINNON CORP N Y COM	CMCO
COMCAST CORP NEW CL A	CMCSA
COMCAST CORP NEW CL A SPL	CMCSK
COMERICA INC COM	CMA
COMFORT SYSTEMS USA INC	FIX
COMMERCE BANCSHARES INC	CBSH
COMMERCIAL METALS CO	CMC
COMMSCOPE INC COM	CTV
COMMUNITY BK SYS INC COM	CBU
COMMUNITY HEALTH SYS INC NEW	CYH
COMMUNITY TR BANCORP INC COM	CTBI
COMMVAULT SYS INC COM	CVLT
COMPASS MINERALS INTL INC	CMP
COMPELLENT TECHNOLOGIES INC	CML
COMPLETE PRODTN SVCS INC COM	CPX
COMPUTER PROGRAMS & SYSTEMS	CPSI
COMPUWARE CORP	CPWR
COMSTOCK RES INC NEW	CRK
COMSYS IT PARTNERS INC	CITP
CON-WAY INC	CNW
CONAGRA FOODS INC COM	CAG
CONCEPTUS INC COM	CPTS
CONCHO RES INC COM	CXO
CONCUR TECHNOLOGIES INC	CNQR
CONMED CORP COM	CNMD
CONNS INC	CONN
CONOCOPHILLIPS	COP
CONSECO INC	CNO
CONSOL ENERGY INC COM	CNX
CONSOLIDATED COMMUNICATIONS	CNSL
CONSOLIDATED EDISON INC COM	ED
CONSOLIDATED GRAPHICS INC	CGX
CONSOLIDATED TOMOKA LD CO	CTO

CONSTANT CONTACT INC COM	CTCT
CONSTELLATION ENGY GRP INC COM	CEG
CONTANGO OIL & GAS CO	MCF
CONTINENTAL AIRLS INC CL B	CAL
CONTINENTAL RES INC OKLA COM	CLR
CONVERGYS CORP COM	CVG
COOPER COS INC COM NEW	COO
COOPER INDUSTRIES LTD	
COOPER INDUSTRIES PLC	CBE
COOPER TIRE & RUBR CO	CTB
COPA HOLDINGS S A CL A	CPA
COPART INC	CPRT
CORINTHIAN COLLEGES INC COM	COCO
CORN PRODS INTL INC COM	CPO
CORNELL COMPANIES INC	CRN
CORNING INC COM	GLW
CORPORATE EXECUTIVE BD CO COM	EXBD
CORPORATE OFFICE PPTYS TR COM	OFC
CORRECTIONS CORP AMER NEW COM	CXW
COSTAR GROUP INC COM	CSGP
COSTCO WHSL CORP NEW COM	COST
COURIER CORP COM	CRRC
COVANCE INC COM	CVD
COVANTA HLDG CORP	CVA
COVENTRY HEALTH CARE INC COM	CVH
CRA INTL INC	CRAI
CRACKER BARREL OLD CTRY STORE	CBRL
CRANE CO	CR
CRAWFORD & CO CL B	CRD/B
CREE INC COM	CREE
CROCS INC CMO	CROX
CROSS CTRY HEALTHCARE INC	CCRN
CROSSTEX ENERGY INC	XTXI
CROWN CASTLE INTL CORP COM	CCI
CROWN HOLDINGS INC	CCK
CSG SYS INTL INC	CSGS
CSS INDS INC	CSS
CSX CORP COM	CSX
CTS CORP	CTS
CUBIST PHARMACEUTICALS INC	CBST
CULLEN FROST BANKERS INC COM	CFR
CUMMINS INC COM	CMI
CVB FINL CORP	CVBF
CVR ENERGY INC COM	CVI
CVS CAREMARK CORP	CVS
CYBERONICS INC	CYBX
CYBERSOURCE CORP DEL COM	CYBS
CYMER INC COM	CYMI
CYPRESS SEMICONDUCTOR CORP	CY
CYTEC INDS INC COM	CYT
D & E COMMUNICATIONS INC	DECC
D R HORTON INC	DHI

DAKTRONICS INC	DAKT
DANA HLDG CORP COM	DAN
DANAHER CORP COM	DHR
DANVERS BANCORP INC COM	DNBK
DARDEN RESTAURANTS INC	DRI
DARLING INTL INC	DAR
DAVITA INC COM	DVA
DAWSON GEOPHYSICAL CO COM	DWSN
DCT INDL TR INC COM	DCT
DEAN FOODS CO	DF
DECKERS OUTDOOR CORP COM	DECK
DEERE & CO COM	DE
DEL MONTE FOODS CO COM	DLM
DELL INC COM	DELL
DELPHI FINL GROUP INC CL A COM	DFG
DELTA AIR LINES INC DEL COM	DAL
DELTA PETROLEUM CORP	DPTR
DELUXE CORP COM	DLX
DENBURY RES INC COM NEW	DNR
DENDREON CORPORATION COM	DNDN
DENNYS CORP	DENN
DENTSPLY INTL INC NEW COM	XRAY
DEVELOPERS DIVERSIFIED RLTY	DDR
DEVON ENERGY CORP NEW COM	DVN
DEVRY INC DEL COM	DV
DG FASTCHANNEL INC COM	DGIT
DHT MARITIME INC SHS	DHT
DIAMOND OFFSHORE DRILLING INC	DO
DIAMOND ROCK HOSPITALITY CO	DRH
DICKS SPORTING GOODS INC OC	DKS
DIEBOLD INC	DBD
DIGI INTL INC	DGII
DIGITAL RIV INC COM	DRIV
DIGITAL RLTY TR INC	DLR
DILLARDS INC CL A COM	DDS
DIME CMNTY BANCORP INC COM	DCOM
DINEEQUITY INC COM	DIN
DIODES INC	DIOD
DIONEX CORP	DNEX
DIRECTTV GROUP INC	DTV
DISCOVER FINL SVCS COM	DFS
DISCOVERY COMMUNICATIONS INC	DISCA
DISCOVERY COMMUNICATIONS INC	DISCK
DISH NETWORK CORP CL A	DISH
DISNEY WALT CO COM	DIS
DOLBY LABORATORIES INC CL A	DLB
DOLLAR THRIFTY AUTOMOTIVE	DTG
DOLLAR TREE INC COM	DLTR
DOMINION RES INC VA NEW COM	D
DOMINOS PIZZA INC	DPZ
DOMTAR CORP COM NEW	UFS
DONALDSON INC	DCI

DONNELLEY R R & SONS CO COM	RRD
DORMAN PRODS INC COM	DORM
DOUGLAS EMMETT INC COM	DEI
DOVER CORP COM	DOV
DOW CHEM CO COM	DOW
DPL INC COM	DPL
DR PEPPER SNAPPLE INC	DPS
DREAMWORKS ANIMATION SKG INC	DWA
DRESS BARN INC COM	DBRN
DRESSER RAND GROUP INC	DRC
DREW INDS INC COM NEW	DW
DRIL-QUIP INC COM	DRQ
DSP GROUP INC COM	DSPG
DST SYS INC DEL	DST
DSW INC CL A	DSW
DTE ENERGY CO COM	DTE
DTS INC	DTSI
DU PONT E I DE NEMOURS & CO	DD
DUKE ENERGY CORP NEW COM	DUK
DUKE REALTY CORPORATION	DRE
DUN & BRADSTREET CORP DEL NEW	DNB
DXP ENTERPRISES INC COM NEW	DXPE
DYCOM INDS INC	DY
DYNAMEX INC	DDMX
DYNAMIC MATLS CORP	BOOM
DYNCORP INTL INC COM CL A*	DCP
DYNEGY INC DEL CL A	DYN
E TRADE FINANCIAL CORP	ETFC
EAGLE BULK SHIPPING INC SHS	EGLE
EAGLE MATLS INC	EXP
EARTHLINK INC COM	ELNK
EAST WEST BANCORP INC COM	EWBC
EASTGROUP PPTYS INC COM	EGP
EASTMAN CHEM CO COM	EMN
EASTMAN KODAK CO COM	EK
EATON CORP	ETN
EATON VANCE CORP NON VTG COM	EV
EBAY INC COM	EBAY
ECHELON CORP OC COM	ELON
ECHOSTAR CORPORATION	SATS
ECLIPSYS CORP COM	ECLP
ECOLAB INC COM	ECL
EDISON INTL COM	EIX
EDUCATION RLTY TR INC	EDR
EDWARDS LIFE SCIENCES CORP COM	EW
EL PASO CORP COM	EP
EL PASO ELEC CO COM NEW	EE
EL PASO PIPELINE PARTNERS LP	EPB
ELECTRO RENT CORP	ELRC
ELECTRO SCIENTIFIC INDS INC	ESIO
ELECTRONIC ARTS	ERTS
ELECTRONICS FOR IMAGING INC	EFII

ELIZABETH ARDEN INC COM	RDEN
ELLIS PERRY INTL INC COM	PERY
EMBRAER EMPRESA BRASILEIRA	ERJ
EMC CORP MASS	EMC
EMCOR GROUP INC COM	EME
EMCORE CORP	EMKR
EMERSON ELEC CO COM	EMR
EMPIRE DIST ELEC CO	EDE
EMPLOYERS HLDGS INC COM	EIG
EMULEX CORP NEW	ELX
ENBRIDGE ENERGY PARTNERS LP	EEP
ENCORE ACQUISITION CO COM	EAC
ENCORE CAP GROUP INC	ECPG
ENCORE WIRE CORP	WIRE
ENDO PHARMACEUTICALS HLDGS INC	ENDP
ENDURANCE SPECIALTY HLDGS LTD	ENH
ENERGEN CORP	EGN
ENERGIZER HLDGS INC COM	ENR
ENERGY CONVERSION DEVICES INC	ENER
ENERGY TRANSFER EQUITY L P COM	ETE
ENERGY TRANSFER PARTNERS LP	ETP
ENERGYSOLUTIONS INC DEPOSITARY	ES
ENERPLUS RES FD TR UNIT SER G	ERFu
ENERSYS	ENS
ENER I INC COM NEW	HEV
ENNIS INC COM	EBF
ENPRO INDS INC	NPO
ENSCO INTL INC COM	ESV
ENSTAR GROUP LIMITED SHS	ESGR
ENTEGRIS INC COM	ENTG
ENTERGY CORP NEW COM	ETR
ENTERPRISE FINL SVCS CORP	EFSC
ENTERPRISE GP HLDGS LP	EPE
ENTERPRISE PRODS PARTNERS L P	EPD
ENTERTAINMENT PPTYS TR COM SH	EPR
EOG RES INC COM	EOG
EPICOR SOFTWARE CORP COM	EPIC
EPIQ SYS INC COM	EPIQ
EQT CORP COM	EQT
EQUIFAX INC COM	EFX
EQUINIX INC	EQIX
EQUITY LIFESTYLE PPTYS INC	ELS
EQUITY ONE INC COM	EQY
EQUITY RESIDENTIAL SH	EQR
ERESEARCH TECHNOLOGY INC	ERES
ERIE INDEMNITY CO CL A	ERIE
ESCO TECHNOLOGIES INC COM	ESE
ESSA BANCORP INC COM	ESSA
ESSEX PPTY TR	ESS
ESTEE LAUDER COS INC CL A	EL
ETHAN ALLEN INTERIORS INC COM	ETH
EURONET WORLDWIDE INC COM	EEFT

EVERCORE PARTNERS INC CL A	EVR
EVEREST RE GROUP INC COM	RE
EVERGREEN SOLAR INC COM	ESLR
EV3 INC COM	EVVV
EXAR CORP COM	EXAR
EXCO RES INC COM	XCO
EXELIXIS INC COM	EXEL
EXELON CORP COM	EXC
EXIDE TECHNOLOGIES	XIDE
EXPEDIA INC DEL	EXPE
EXPEDITORS INTL WASH INC COM	EXPD
EXPONENT INC COM	EXPO
EXPRESS SCRIPTS INC COM STK	ESRX
EXTERRAN HLDGS INC COM	EXH
EXTRA SPACE STORAGE INC	EXR
EXTREME NETWORKS INC COM	EXTR
EXXON MOBIL CORP	XOM
F N B CORP PA COM	FNB
FACET BIOTECH CORP COM	FACT
FACTSET RESH SYS INC	FDS
FAIR ISAAC INC COM	FICO
FAIRCHILD SEMICONDUCTOR INTL	FCS
FAMILY DLR STORES INC	FDO
FARO TECHNOLOGY INC	FARO
FASTENAL CO	FAST
FCSTONE GROUP INC COM	FCSX
FEDERAL MOGUL CORP CL A	FDML
FEDERAL RLTY INVT TR SHS BEN	FRT
FEDERAL SIGNAL CORP	FSS
FEDERATED INVS INC PA CL B	FII
FEDEX CORP COM	FDX
FEI COMPANY	FEIC
FELCOR LODGING TR INC COM	FCH
FERRO CORP COM	FOE
FIDELITY NATL FINANCIAL INC	FNF
FIDELITY NATL INFORMATION SVCS	FIS
FIFTH ST FIN CORP COM	FSC
FIFTH THIRD BANCORP	FITB
FINANCIAL FED CORP	FIF
FINANCIAL INSTITUTIONS INC COM	FISI
FINISH LINE INC CL A	FINL
FIRST ADVANTAGE CORP CL A	FADV
FIRST AMERICAN CORP COM	FAF
FIRST BANCORP INC ME	FNLC
FIRST BANCORP N C	FBNC
FIRST BANCORP PR COM	FBP
FIRST BUSEY CORP CL A	BUSE
FIRST CITIZENS BANCSHARES INC	FCNCA
FIRST CMNTY BANCSHARES INC NEW	FCBC
FIRST COMWLTH FINL CORP PA	FCF
FIRST FINL BANCORP	FFBC
FIRST FINL BANKSHARES INC	FFIN

FIRST FINL CORP IND COM	THFF
FIRST FINL NORTHWEST INC COM	FFNW
FIRST HORIZON NATIONAL CORP	FHN
FIRST INDL RLTY TR INC	FR
FIRST MERCHANTS CORP COM	FRME
FIRST MIDWEST BANCORP INC DEL	FMBI
FIRST NIAGARA FINL GROUP INC	FNFG
FIRST POTOMAC RLTY TR	FPO
FIRST SOLAR INC COM	FSLR
FIRSTENERGY CORP COM	FE
FIRSTMERIT CORP	FMER
FISERV INC COM	FISV
FISHER COMMUNICATIONS INC	FSCI
FLAGSTONE REINSURANCE HOLDINGS	FSR
FLIR SYS INC*	FLIR
FLOWERS FOOD INC COM	FLO
FLOWSERVE CORP COM	FLS
FLUOR CORP NEW COM	FLR
FLUSHING FINL CORP COM	FFIC
FMC CORP NEW COM	FMC
FMC TECHNOLOGIES INC COM	FTI
FNMA POOL #0259429	FN
FNMA POOL #0259453	FN
FNMA POOL #0259480	FN
FNMA POOL #0259512	FN
FNMA POOL #0259533	FN
FNMA POOL #0259551	FN
FNMA POOL #0259576	FN
FOOT LOCKER INC COM	FL
FORCE PROTN INC*	FRPT
FORD MTR CO DEL COM PAR \$0.01	F
FOREST CITY ENTERPRISES INC	FCE/A
FOREST LABS INC CL A COM	FRX
FOREST OIL CORP	FST
FORESTAR GROUP INC	FOR
FORWARD AIR CORP COM	FWRD
FOSSIL INC COM	FOSL
FOSTER L B CO CL A	FSTR
FOSTER WHEELER AG COM	FWLT
FPIC INS GROUP INC COM	FPIC
FPL GROUP INC COM	FPL
FRANKLIN ELEC INC	FELE
FRANKLIN RES INC COM	BEN
FRANKLIN STR PPTYS CORP	FSP
FREDS INC CL A	FRED
FREEMPORT MCMORAN COPPER & GOLD	FCX
FREIGHTCAR AMER INC	RAIL
FRESH DEL MONTE PRODUCE	FDP
FRONTIER COMMUNICATIONS CORP	FTR
FRONTIER OIL CORP COM	FTO
FRONTLINE LTD SHS	FRO
FTI CONSULTING INC COM	FCN

FUEL SYS SOL KIRKLAND & ELLIS	FSYS
FUELCELL ENERGY INC COM	FCEL
FULLER H B CO COM	FUL
FULTON FINL CORP PA	FULT
FURNITURE BRANDS INTL INC COM	FBN
FUSHI COPPERWELD INC COM	FSIN
F5 NETWORK INC COM	FFIV
G & K SVCS INC CL A	GKSR
G III APPAREL GROUP LTD	GIII
GAIAM INC CL A	GAIA
GALLAGHER ARTHUR J & CO	AJG
GAMCO INVS INC	GBL
GAMESTOP CORP NEW	GME
GANNETT INC COM	GCI
GAP INC COM	GPS
GARDNER DENVER INC COM	GDI
GARMIN LTD REG SHS	GRMN
GARTNER INC COM	IT
GATX CORP COM	GMT
GAYLORD ENTMT CO NEW COM	GET
GEN PROBE INC NEW	GPRO
GENCO SHIPPING & TRADING	GNK
GENERAL CABLE CORP DEL COM NEW	BGC
GENERAL COMMUNICATION INC CL A	GNCMA
GENERAL ELEC CO COM	GE
GENERAL MARITIME CORP NEW SHS	GMR
GENERAL MLS INC COM	GIS
GENERAL MOLY INC COM	GMO
GENESCO INC COM	GCO
GENESSE & WYO INC CL A	GWR
GENPACT LTD	G
GENTEK INC	GETI
GENTEX CORP COM	GNTX
GENTIVA HEALTH SVCS INC	GTIV
GENUINE PARTS CO COM	GPC
GENWORTH FINL INC	GNW
GENZYME CORP COM	GENZ
GEO GROUP INC	GEO
GERON CORP	GERN
GETTY RLTY CORP NEW	GTY
GIBRALTAR INDS INC	ROCK
GILEAD SCIENCES INC COM	GILD
GLACIER BANCORP INC NEW COM	GBCI
GLADSTONE CAP CORP COM	GLAD
GLATFELTER	GLT
GLOBAL INDS LTD COM	GLBL
GLOBAL PMTS INC COM	GPN
GMX RES INC COM	GMXR
GOLDMAN SACHS GROUP INC COM	GS
GOODRICH PETE CORP NEW	GDP
GOODYEAR TIRE & RUBR CO COM	GT
GOOGLE INC CL A	GOOG

GOVERNMENT PPTYS INCOME TR	GOV
GRACE WR & CO DEL NEW COM	GRA
GRACO INC COM	GGG
GRAFTECH INTERNATIONAL LTD	GTI
GRAHAM CORP	GHM
GRAINGER W W INC COM	GWV
GRAMERCY CAP CORP	GKK
GRAN TIERRA ENERGY INC	GTE
GRANITE CONSTR INC COM	GVA
GRAPHIC PACKAGING HLDG CO COM	GPK
GREAT ATLANTIC & PAC TEA INC	GAP
GREAT PLAINS ENERGY INC COM	GXP
GREAT WOLF RESORTS INC	WOLF
GREATBATCH INC COM	GB
GREEN MTN COFFEE ROASTERS INC	GMCR
GREEN PLAINS RENEWABLE ENERGY	GPRE
GREENBRIER COMPANIES INC	GBX
GREENHILL & CO INC	GHL
GREENLIGHT CAPITAL RE LTD CL A	GLRE
GREIF INC CL A COM	GEF
GROUP 1 AUTOMOTIVE INC COM	GPI
GUARANTY BANCORP DEL COM	GBNK
GUESS INC COM	GES
GULF IS FABRICATION INC COM	GIFI
GULFMARK OFFSHORE INC COM	GLF
GYMBOREE CORP COM	GYMB
H & E EQUIP SVCS INC COM	HEES
HAIN CELESTIAL GROUP INC COM	HAIN
HALLIBURTON CO COM	HAL
HAMPTON RDS BANKSHARES INC	HMPR
HANCOCK HLDG CO	HBHC
HANESBRANDS INC COM	HBI
HANGER ORTHOPEDIC GROUP INC	HGR
HANOVER INS GROUP INC COM	THG
HANSEN MED INC COM	HNSN
HANSEN NAT CORP	HANS
HARLEY DAVIDSON INC COM	HOG
HARLEYSVILLE GROUP INC	HGIC
HARLEYSVILLE NATL CORP PA	HNBC
HARMAN INTL INDS INC NEW COM	HAR
HARMONIC INC COM	HLIT
HARRIS & HARRIS GROUP INC	TINY
HARRIS STRATEX NETWORKS INC	HSTX
HARSCO CORP	HSC
HARTE-HANKS INC COM	HHS
HARTFORD FINL SVCS GROUP INC	HIG
HARVEST NATURAL RESOURCES INC	HNR
HASBRO INC COM	HAS
HATTERAS FINL CORP COM	HTS
HAVERTY FURNITURE COS INC	HVT
HAWAIIAN ELEC INDS INC COM	HE
HAWAIIAN HLDGS INC	HA

HAYNES INTL INC	HAYN
HCC INS HLDGS INC COM	HCC
HCP INC COM	HCP
HEADWATERS INC COM	HW
HEALTH CARE REIT INC COM	HCN
HEALTH MGMT ASSOC INC NEW CL A	HMA
HEALTH NET INC COM STK	HNT
HEALTHCARE REALTY TRUST INC	HR
HEALTHCARE SVCS GROUP INC	HCSG
HEALTHSOUTH CORP COM NEW	HLS
HEALTHSPRING INC COM	HS
HEALTHWAYS INC COM	HWAY
HEARTLAND EXPRESS INC COM	HTLD
HEARTLAND FINL USA INC	HTLF
HECLA MNG CO COM	HL
HEIDRICK & STRUGGLES INTL INC	HSII
HEINZ H J CO COM	HNZ
HELEN OF TROY LTD NEW	HELE
HELIX ENERGY SOLUTIONS GROUP	HLX
HELMERICH & PAYNE INC COM	HP
HENRY JACK & ASSOC INC COM	JKHY
HERBALIFE LTD USD COM SHS	HLF
HERCULES OFFSHORE INC	HERO
HERCULES TECHNOLOGY GROWTH CAP	HTGC
HERMAN MILLER INC COM	MLHR
HERSHA HOSPITALITY TR PRIORITY	HT
HERSHEY COMPANY COM	HSY
HERTZ GLOBAL HLDGS INC COM	HTZ
HESS CORP	HES
HEWITT ASSOCS INC	HEW
HEWLETT PACKARD CO COM	HPQ
HIGHWOODS PPTYS INC COM	HIW
HILL ROM HLDGS COM	HRC
HILLENBRAND INC COM	HI
HILLTOP HLDGS INC COM	HTH
HLTH CORP COM	HLTH
HMS HOLDING CORP	HMSY
HNI CORP	HNI
HOLOGIC INC COM	HOLX
HOME BANCSHARES INC COM	HOMB
HOME DEPOT INC COM	HD
HOME PROPERITIES INC	HME
HONDA MTR LTD ADR	HMC
HONEYWELL INTL INC COM*	HON
HORACE MANN EDUCATORS CORP NEW	HMN
HORIZON LINES INC CL A	HRZ
HORMEL FOODS CORP COM	HRL
HORNBECK OFFSHORE SVCS INC	HOS
HORSEHEAD HLDG CORP COM	ZINC
HOSPIRA INC	HSP
HOSPITALITY PPTYS TR COM SHS	HPT
HOST HOTELS & RESORTS INC	HST

HOT TOPIC INC	HOTT
HRPT PPTYS TR COM SBI	HRP
HSBC HLDG PLC SPON ADR NEW	HBC
HSN INC DEL COM	HSNI
HUB GROUP INC CL A	HUBG
HUBBELL INC CL B	HUB/B
HUDSON CITY BANCORP INC COM	HCBK
HUGOTON ROYALTY TRUST	HGT
HUMAN GENOME SCIENCES INC COM	HGSI
HUMANA INC COM	HUM
HUNT J B TRANS SVCS INC	JBHT
HUNTINGTON BANCSHARES INC	HBAN
HUNTSMAN CORP	HUN
HURCO CO	HURC
IAC / INTERACTIVECORP COM PAR	IACI
IBERIABANK CORP COM	IBKC
IBM CORP COM	IBM
ICF INTL INC COM	ICFI
ICO HLDGS INC COM	ICOC
ICONIX BRAND GROUP INC COM	ICON
IDACORP INC COM	IDA
IDENIX PHARMACEUTICALS INC	IDIX
IDEX CORP	IEX
IDEXX LABS INC COM	IDXX
IHS INC CL A	IHS
ILLINOIS TOOL WKS INC COM	ITW
ILLUMINA INC COM	ILMN
IMATION CORP COM	IMN
IMMUCOR INC	BLUD
IMPERIAL SUGAR CO NEW COM NEW	IPSU
IMS HEALTH INC COM	RX
INCYTE CORPORATION	INCY
INDEPENDENT BK CORP MASS	INDB
INFINITY PPTY & CAS CORP	IPCC
INFOGROUP INC COM	IUSA
INFORMATICA CORP COM	INFA
INGLES MKTS INC CL A	IMKTA
INGRAM MICRO INC CL A COM	IM
INLAND REAL ESTATE CORP	IRC
INNOPHOS HLDGS INC COM	IPHS
INNOSPEC INC COM	IOSP
INSIGHT ENTERPRISES INC COM	NSIT
INSITUFORM TECHNOLOGIES INC	INSU
INSTEEL INDS INC	IIIN
INSULET CORP COM	PODD
INTEGRA LIFESCIENCES HLDG CORP	IART
INTEGRAL SYS INC MD	ISYS
INTEGRATED DEVICE TECH INC	IDTI
INTEGRYS ENERGY GROUP INC COM	TEG
INTEL CORP	INTC
INTERACTIVE BROKERS GROUP INC	IBKR
INTERACTIVE DATA CORP COM	IDC

INTERCONTINENTAL EXCHANGE INC	ICE
INTERDIGITAL INC PA COM	IDCC
INTERFACE INC CL A	IFSIA
INTERLINE BRANDS INC	IBI
INTERMEC INC	IN
INTERMUNE PHARMACEUTICALS INC	ITMN
INTERNAP NETWORKS SVCS CORP	INAP
INTERNATIONAL BANCSHARES CORP	IBOC
INTERNATIONAL COAL GROUP INC	ICO
INTERNATIONAL PAPER CO COM	IP
INTERNATIONAL RECTIFIER CORP	IRF
INTERNATIONAL SPEEDWAY CORP CL	ISCA
INTERPUBLIC GROUP COS INC COM	IPG
INTERSIL CORP CL A	ISIL
INTEVAC INC COM	IVAC
INTL FLAVORS & FRAGRANCES INC	IFF
INTREPID POTASH INC COM	IPI
INTUIT COM	INTU
INTUITIVE SURGICAL INC	ISRG
INVACARE CORP	IVC
INVENTIV HEALTH INC COM	VTIV
INVERNESS MEDICAL INNOVATIONS	IMA
INVESCO LTD SHS	IVZ
INVESTMENT TECH GRP COM NEW	ITG
INVESTORS BANCORP INC	ISBC
INVESTORS REAL ESTATE TR SBI	IRET
ION GEOPHYSICAL CORP COM	IO
IOWA TELECOMMUNICATION SVCS	IWA
IPC THE HOSPITALIST CO INC COM	IPCM
IPCS INC DEL	IPCS
IRIS INTL INC	IRIS
IRON MTN INC PA COM	IRM
ISIS PHARMACEUTICALS	ISIS
ISTAR FINL INC	SFI
ITC HLDGS CORP	ITC
ITRON INC	ITRI
ITT EDL SVCS INC COM	ESI
IXIA COM	XXIA
IXYS CORP DEL COM	IXYS
J CREW GROUP INC COM	JCG
JABIL CIRCUIT INC COM	JBL
JACK IN THE BOX INC COM	JACK
JACKSON HEWITT TAX SVC INC	JTX
JAKKS PAC INC	JAKK
JAMES RIV COAL CO	JRCC
JANUS CAP GROUP INC	JNS
JARDEN CORP	JAH
JC PENNEY CO INC COM	JCP
JDA SOFTWARE GROUP INC	JDAS
JDS UNIPHASE CORP COM PAR	JDSU
JEFFERIES GROUP INC NEW COM	JEF
JETBLUE AIRWAYS CORP	JBLU

JM SMUCKER COMPANY	SJM
JO ANN STORES INC	JAS
JOHN BEAN TECHNOLOGIES CORP	JBT
JOHNSON & JOHNSON COM	JNJ
JOHNSON CTLS INC COM	JCI
JONES APPAREL GROUP INC COM	JNY
JONES LANG LASALLE INC COM	JLL
JOS A BANK CLOTHIERS INC	JOSB
JOY GLOBAL INC	JOYG
JPMORGAN CHASE & CO COM	JPM
JUNIPER NETWORKS INC COM	JNPR
K SWISS INC CL A	KSWS
K V PHARMACEUTICAL CO CL A	KV/A
KADANT INC COM	KAI
KAISER ALUM CORP COM PAR \$0.01	KALU
KANSAS CITY LIFE INS CO	KCLI
KANSAS CITY SOUTHERN COM NEW	KSU
KAPSTONE PAPER & PACKAGING COM	KPPC
KAYDON CORP	KDN
KAYNE ANDERSON ENERGY DEV CO	KED
KB HOME COM	KBH
KBR INC COM	KBR
KBW INC COM	KBW
KELLOGG CO COM	K
KELLY SVCS INC CL A	KELYA
KENDLE INTL INC	KNDL
KENEXA CORP	KNXA
KENNAMETAL INC COM	KMT
KENSEY NASH CORP	KNSY
KEY ENERGY SERVICES INC COM	KEG
KEYCORP NEW COM	KEY
KFORCE INC COM	KFRC
KILROY RLTY CORP COM	KRC
KIMBALL INTL INC CL B	KBALB
KIMBERLY CLARK CORP COM	KMB
KIMCO RLTY CORP COM	KIM
KINDER MORGAN ENERGY PARTNERS	KMP
KINDRED HEALTHCARE INC COM	KND
KINETIC CONCEPTS INC	KCI
KING PHARMACEUTICALS INC COM	KG
KIRBY CORP COM	KEX
KITE RLTY GROUP TR	KRG
KLA TENCOR CORP	KLAC
KNIGHT CAP GROUP INC	NITE
KNIGHTSBRIDGE TANKERS LTD COM	VLCCF
KNOLL INC	KNL
KNOLOGY INC	KNOL
KOHLBERG CAP CORP COM	KCAP
KOHL'S CORP COM	KSS
KOPPERS HLDGS INC COM	KOP
KORN FERRY INTL COM NEW	KFY
KRAFT FOODS INC CL A	KFT

KRISPY KREME DOUGHNUTS INC WT	KKDOW
KROGER CO COM	KR
KULICKE & SOFFA INDS INC	KLIC
LA Z BOY INC	LZB
LABORATORY CORP AMER HLDGS	LH
LABRANCHE & CO INC COM	LAB
LACLEDE GROUP INC COM	LG
LAKELAND BANCORP INC COM	LBAI
LAKELAND FINL CORP COM	LKFN
LAM RESH CORP COM	LRCX
LAMAR ADVERTISING CO CL A	LAMR
LANCE INC	LNCE
LANDAUER INC	LDR
LANDSTAR SYS INC COM	LSTR
LASALLE HOTEL PPTYS CUM SH BEN	LHO
LATTICE SEMICONDUCTOR CORP COM	LSCC
LAWSON SOFTWARE INC NEW COM	LWSN
LAYNE CHRISTENSEN COMPANY	LAYN
LEAP WIRELESS INTL INC	LEAP
LEGG MASON INC	LM
LEGGETT & PLATT INC COM	LEG
LENDER PROCESSING SVCS INC COM	LPS
LENNAR CORP CL A	LEN
LENNOX INTL INC COM	LII
LEUCADIA NATL CORP COM	LUK
LEVEL 3 COMMUNICATIONS INC	LVLT
LEXINGTON REALTY TRUST	LXP
LEXMARK INTERNATIONAL INC COM	LXK
LIBERTY GLOBAL INC COM SER A	LBTYA
LIBERTY MEDIA CORP NEW	LMDIA
LIBERTY MEDIA HLDG CORP	LINTA
LIBERTY MEDIA HLDG CORP CAP	LCAPA
LIBERTY PPTY TR SHS BEN INT	LRV
LIFE TECHNOLOGIES CORP COM	LIFE
LIFE TIME FITNESS INC	LTM
LIFEPOINT HOSPS INC COM	LPNT
LILLY ELI & CO COM	LLY
LIMITED BRANDS INC	LTD
LINCARE HLDGS INC COM	LNCR
LINCOLN ELEC HLDGS INC COM	LECO
LINCOLN NATL CORP IND COM	LNC
LINDSAY CORP	LNN
LINEAR TECHNOLOGY CORP COM	LLTC
LITHIA MTRS INC CL A	LAD
LITTELFUSE INC COM	LFUS
LIVE NATION INC COM	LYV
LIZ CLAIBORNE INC COM	LIZ
LKQ CORP	LKQX
LMI AEORSPACE INC COM*	LMIA
LOEWS CORP COM	L
LOUISIANA PAC CORP COM	LPX
LOWES COS INC COM	LOW

LSI CORP COM	LSI
LTC PPTYS INC COM	LTC
LUBRIZOL CORP	LZ
LUFKIN INDS INC COM	LUFK
LULULEMON ATHLETICA COM	LULU
LUMINEX CORP DEL COM	LMNX
LI IDENTITY SOLUTIONS INC COM	ID
M & T BK CORP COM	MTB
M D C HLDGS INC	MDC
M/I HOMES INC	MHO
MACERICH CO COM	MAC
MACK CALI RLTY CORP COM	CLI
MACYS INC COM	M
MAGELLAN HEALTH SVCS INC	MGLN
MAIDEN HOLDINGS LTD SHS	MHLD
MAINSOURCE FINL GROUP INC	MSFG
MANHATTAN ASSOCS INC COM	MANH
MANITOWOC INC COM	MTW
MANPOWER INC WIS	MAN
MARATHON OIL CORP	MRO
MARCHEX INC	MCHX
MARCUS CORP	MCS
MARINER ENERGY INC COM	ME
MARKEL HOLDINGS	MKL
MARRIOTT INTL INC NEW CL A	MAR
MARSH & MCLENNAN COS INC COM	MMC
MARSHALL & ILSLEY CORP NEW COM	MI
MARTEK BIOSCIENCES CORP	MATK
MARTIN MARIETTA MATLS INC COM	MLM
MARVEL ENTMT INC	MVL
MARVELL TECHNOLOGY GROUP LTD	MRVL
MASCO CORP COM	MAS
MASSEY ENERGY CORP COM	MEE
MASTEC INC	MTZ
MASTERCARD INC CL A	MA
MATRIX SVC CO	MTRX
MATTEL INC COM	MAT
MAXIM INTEGRATED PRODS INC COM	MXIM
MAXWELL TECHNOLOGIES INC	MXWL
MB FINL INC NEW COM	MBFI
MBIA INC COM	MBI
MCAFEE INC	MFE
MCCORMICK & CO NON VOTING	MKC
MCDONALDS CORP COM	MCD
MCG CAPITAL CORP	MCGC
MCGRATH RENT CORP	MGRC
MCGRAW HILL COS INC COM	MHP
MCKESSON CORP COM	MCK
MCMORAN EXPLORATION CO	MMR
MDU RESOURCES GROUP INC	MDU
MEADOWBROOK INS GROUP INC	MIG
MEADWESTVACO CORP	MWV

MEASUREMENT SPECIALTIES INC
MEDALLION FINANCIAL CORP
MEDCATH CORP COM
MEDCO HEALTH SOLUTIONS INC
MEDIACOM COMMUNICATIONS CORP
MEDICAL PPTYS TR INC
MEDICAL RES INC COM NEW
MEDICINES CO COM
MEDICIS PHARMACEUTICAL CORP
MEDIVATION INC COM
MEDNAX INC COM
MEDTRONIC INC COM
MEMC ELECTRONICS MATERIALS
MENS WEARHOUSE INC COM
MENTOR GRAPHICS CORP COM
MERCK & CO INC COM
MERCURY GEN CORP NEW
MEREDITH CORP COM
MERIDIAN BIOSCIENCE INC COM
MERIT MED SYS INC COM
MERITAGE HOMES CORP COM
METALICO INC
METAVANTE HLDG CO COM
METHODE ELECTRS INC COM
METLIFE INC COM
METROPCS COMMUNICATIONS INC
METTLER-TOLEDO INTL INC
MF GLOBAL LTD SHS
MFA FINANCIAL INC
MGE ENERGY INC
MGIC INVT CORP WIS COM
MICREL INC
MICROCHIP TECHNOLOGY INC COM
MICRON TECHNOLOGY INC COM
MICROS SYS INC COM
MICROSEMI CORP
MICROSOFT CORP COM
MICROSTRATEGY INC CL A
MID AMER APT CMNTYS INC COM
MIDAS GROUP INC COM
MIDDLEBY CORP
MIDDLESEX WTR CO
MILLER INDS INC TENN COM NEW
MILLIPORE CORP COM
MINE SAFETY APPLIANCES CO
MINERALS TECHNOLOGIES INC COM
MIRANT CORP NEW
MISSION WEST PPTYS INC MD COM
MKS INSTRS INC
MOBILE MINI INC ARIZ COM
MODINE MFG CO
MODUSLINK GLOBAL SOLUTIONS INC

MEAS
TAXI
MDTH
MHS
MCCC
MPW
MRIIQ
MDCO
MRX
MDVN
MD
MDT
WFR
MW
MENT
MRK
MCY
MDP
VIVO
MMSI
MTH
MEA
MV
MEI
MET
PCS
MTD
MF
MFA
MGEE
MTG
MCRL
MCHP
MU
MCRS
MSCC
MSFT
MSTR
MAA
MDS
MIDD
MSEX
MLR
MIL
MSA
MTX
MIR
MSW
MKSI
MINI
MOD
MLNK

MOHAWK INDS INC COM	MHK
MOLEX INC COM	MOLX
MOLINA HEALTHCARE INC	MOH
MOMENTA PHARMACEUTICALS INC	MNTA
MONMOUTH REAL ESTATE INVT CORP	MNRTA
MONOLITHIC PWR SYS INC	MPWR
MONOTYPE IMAGING HLDGS INC COM	TYPE
MONRO MUFFLER BRAKE INC	MNRO
MONSANTO CO NEW COM	MON
MONSTER WORLDWIDE INC COM	MWW
MONTPELIER RE HOLDINGS LTD CDT	MRH
MOODYS CORP COM	MCO
MORGAN STANLEY	MS
MORGANS HOTEL GROUP CO COM*	MHGC
MORNINGSTAR INC	MORN
MOSAIC CO	MOS
MOTOROLA INC COM	MOT
MOVADO GROUP INC COM	MOV
MPS GROUP INC	MPS
MSC INDL DIRECT INC CL A	MSM
MSC SOFTWARE CORP COM	MSCS
MSCI INC CL A	MXB
MTS SYS CORP	MTSC
MUELLER INDS INC COM	MLI
MUELLER WTR PRODS INC COM SER	MWA
MURPHY OIL CORP COM	MUR
MVC CAPITAL INC	MVC
MYERS INDS INC	MYE
MYLAN INC COM	MYL
MYRIAD GENETICS INC	MYGN
MYRIAD PHARMACEUTICALS INC	MYRX
NABORS INDUSTRIES LTD SHS	NBR
NACCO INDS INC CL A	NC
NALCO HLDG CO COM	NLC
NASDAQ OMX GROUP/THE COM STK	NDAQ
NASH FINCH CO COM	NAFC
NATCO GROUP INC CL A	NTG
NATIONAL CINEMEDIA INC COM	NCMI
NATIONAL FINL PARTNERS CORP	NFP
NATIONAL FUEL GAS CO N J	NFG
NATIONAL GRID PLC SPONSORED	NGG
NATIONAL HEALTH INVS INC COM	NHI
NATIONAL INSTRS CORP COM	NATI
NATIONAL OILWELL VARCO INC	NOV
NATIONAL PENN BANCHARS INC	NPBC
NATIONAL RETAIL PPTYS INC COM	NNN
NATIONAL SEMICONDUCTOR CORP	NSM
NATIONAL WESTN LIFE INS CO	NWLI
NATIONWIDE HEALTH PPTYS INC	NHP
NATURAL GAS SVCS GROUP INC	NGS
NATUS MED INC DEL COM	BABY
NAVIGANT CONSULTING INC COM	NCI

NAVIGATORS GROUP INC	NAVG
NAVISTAR INTL CORP NEW COM*	NAV
NBT BANCORP INC	NBTB
NBTY INC	NTY
NCI BLDG SYS INC COM	NCS
NCR CORP NEW	NCR
NEENAH PAPER INC	NP
NELNET INC CL A	NNI
NEOGEN CORP	NEOG
NESS TECHNOLOGIES INC	NSTC
NET I UEPS TECHNOLOGIES INC	UEPS
NETAPP INC COM	NTAP
NETEZZA CORP	NZ
NETFLIX COM INC	NFLX
NETGEAR INC	NTGR
NETSCOUT SYS INC COM	NTCT
NEUSTAR INC CL A	NSR
NEW JERSEY RES CORP	NJR
NEW YORK & CO INC	NWY
NEW YORK CMNTY BANCORP INC	NYB
NEW YORK TIMES CO CL A	NYT
NEWALLIANCE BANCSHARES INC	NAL
NEWELL RUBBERMAID INC	NWL
NEWFIELD EXPL CO COM	NFX
NEWMARKET CORP	NEU
NEWMONT MINING CORP HOLDING CO	NEM
NEWPARK RES INC PAR \$0.01 NEW	NR
NEWPORT CORP COM	NEWP
NEWS CORPORATION CL A	NWSA
NGP CAPITAL RESOURCES CO COM	NGPC
NIC INC	EGOV
NICOR INC COM	GAS
NIGHTHAWK RADIOLOGY HLDGS INC	NHWK
NII HLDGS INC CL B NEW	NIHD
NIKE INC CL B COM	NKE
NINTENDO LTD ADR NEW	NTDOY
NISOURCE INC COM	NI
NOBLE CORPORATION BAAR	NE
NOBLE ENERGY INC	NBL
NOKIA CORP SPON ADR SER A COM	NOK
NORDIC AMER TANKER SHIPPING	NAT
NORDSON CORP	NDSN
NORDSTROM INC WASH COM	JWN
NORFOLK SOUTHN CORP COM	NSC
NORTHEAST UTILS COM	NU
NORTHERN TR CORP COM	NTRS
NORTHFIELD BANCORP INC NEW COM	NFBK
NORTHSTAR RLTY FIN CORP	NRF
NORTHWEST BANCORP INC PA	NWSB
NORTHWEST NAT GAS CO COM	NWN
NORTHWEST PIPE CO COM	NWPX
NORTHWESTERN CORP	NWE

NOVATEL WIRELESS INC COM NEW	NVTL
NOVELL INC	NOVL
NOVELLUS SYS INC	NVLS
NRDC ACQUISITION CORP COM	NAQ
NRG ENERGY INC	NRG
NSTAR COM	NST
NU SKIN ENTERPRISES INC CL A	NUS
NUANCE COMMUNICATIONS INC	NUAN
NUCOR CORP	NUE
NUTRI SYSTEMS INC COM NEW	NTRI
NUVASIVE INC	NUVA
NV ENERGY INC COM	NVE
NVIDIA CORP COM	NVDA
NVR INC	NVR
NYSE EURONEXT COM	NYX
O M GROUP INC COM	OMG
O'REILLY AUTOMOTIVE INC	ORLY
OCCIDENTAL PETE CORP COM	OXY
OCEANEERING INTL INC COM	OII
OCWEN FINL CORP COM NEW	OCN
ODYSSEY HEALTHCARE INC COM	ODSY
ODYSSEY RE HLDGS CORP COM	ORH
OFFICE DEPOT INC COM	ODP
OFFICEMAX INC DEL	OMX
OGE ENERGY CORP COM	OGE
OHIO VY BANC CORP	OVBC
OIL DRI CORP AMER	ODC
OIL STS INTL INC COM	OIS
OILSANDS QUEST INC COM	BQI
OLD DOMINION FGHT LINES INC	ODFL
OLD NATIONAL BANCORP IND	ONB
OLD REP INTL CORP COM	ORI
OLYMPIC STL INC	ZEUS
OMEGA HEALTHCARE INVS INC	OHI
OMEGA PROTEIN CORP COM	OME
OMNICARE INC COM	OCR
OMNICOM GROUP INC USD0.15 COM	OMC
OMNIVISION TECHNOLOGIES INC	OVTI
ON ASSIGNMENT INC COM	ASGN
ON SEMICONDUCTOR CORP COM	ONNN
ONEBEACON INSURANCE GROUP LTD	OB
ONEOK INC NEW COM	OKE
ONEOK PARTNERS LP UNIT LTD	OKS
ONYX PHARMACEUTICALS INC	ONXX
OPEN TEXT CORP COM	OTC
OPENWAVE SYS INC	OPWV
OPNEXT INC COM	OPXT
OPPENHEIMER HOLDINGS INC	OPY
ORACLE CORPORATION COM	ORCL
ORIENT EXPRESS HOTELS LTD CL A	OEH
ORIENTAL FINL GROUP INC COM	OFG
ORION MARINE GROUP INC COM	ORN

ORMAT TECHNOLOGIES INC	ORA
OSI PHARMACEUTICALS INC COM	OSIP
OTTER TAIL CORP	OTTR
OVERSEAS SHIPHOLDING GRP INC	OSG
OWENS & MINOR INC NEW	OMI
OWENS CORNING NEW COM	OC
OWENS ILL INC NEW	OI
OXFORD INDS INC COM	OXM
PACCAR INC	PCAR
PACIFIC CAP BANCORP NEW COM	PCBC
PACIFIC SUNWEAR CALIF INC COM	PSUN
PACKAGING CORP AMER COM	PKG
PACTIV CORP COM	PTV
PACWEST BANCORP DEL COM	PACW
PALL CORP COM	PLL
PALM INC NEW	PALM
PALOMAR MED TECH INC NEW COM	PMTI
PANERA BREAD CO CL A COM	PNRA
PAR PHARMACEUTICAL COS INC	PRX
PARALLEL PETE CORP DEL	PLLL
PARAMETRIC TECHNOLOGY CORP COM	PMTC
PAREXEL INTL CORP	PRXL
PARK ELECTROCHEMICAL CORP COM	PKE
PARK NATL CORP COM	PRK
PARKER DRILLING CO COM	PKD
PARKERVISION INC	PRKR
PARKWAY PPTYS INV	PKY
PARTNERRE HLDGS LTD BERMUDA	PRE
PATRIOT COAL CORP COM	PCX
PATTERSON COS INC	PDCO
PATTERSON UTI ENERGY INC COM	PTEN
PAYCHEX INC COM	PAYX
PDL BIOPHARMA INC COM	PDLI
PEABODY ENERGY CORP COM	BTU
PEAPACK GLADSTONE FINL CORP	PGC
PEETS COFFEE & TEA INC COM	PEET
PENN REAL ESTATE INVT SH	PEI
PENN VA CORP	PVA
PENNANTPARK INVT CORP COM	PNNT
PENSKE AUTOMOTIVE GROUP INC	PAG
PENTAIR INC COM	PNR
PEOPLES BANCORP INC	PEBO
PEOPLES UTD FINL INC COM	PBCT
PEP BOYS MANNY MOE & JACK COM	PBY
PEPCO HLDGS INC	POM
PEPSI BOTTLING GROUP INC COM	PBG
PEPSIAMERICAS INC COM	PAS
PEPSICO INC COM	PEP
PERFICIENT INC COM	PRFT
PERICOM SEMICONDUCTOR CORP	PSEM
PERKINELMER INC COM	PKI
PEROT SYS CORP CDT CL A	PER

PERRIGO CO COM	PRGO
PETROHAWK ENERGY CORP	HK
PETROLEO BRASILEIRO SA	PBR
PETROLEUM DEV CORP	PETD
PETROQUEST ENERGY INC COM	PQ
PETSMART INC	PETM
PFIZER INC COM STK USD0.05	PFE
PG&E CORP COM	PCG
PHARMACEUTICAL PROD DEV INC	PPDI
PHARMASSET INC COM	VRUS
PHARMERICA CORP COM	PMC
PHH CORP	PHH
PHI INC COM NON VTG	PHIHK
PHILLIPS VAN HEUSEN CORP COM	PVH
PHOENIX COS INC NEW COM	PNX
PHOENIX TECHNOLOGY LTD COM	PTEC
PHOTRONICS INC COM	PLAB
PICO HLDGS INC COM NEW	PICO
PIEDMONT NAT GAS INC	PNY
PIER 1 IMPORTS INC COM	PIR
PIKE ELEC CORP	PIKE
PINNACLE FINL PARTNERS INC COM	PNFP
PINNACLE WEST CAP CORP COM	PNW
PIONEER DRILLING CO COM	PDC
PIONEER NAT RES CO	PXD
PIPER JAFFRAY COS	PJC
PITNEY BOWES INC COM	PBI
PLAINS EXPLORATION & PRODTN	PXP
PLANTRONICS INC	PLT
PLATINUM UNDERWRITERS HLDGS	PTP
PLEXUS CORP	PLXS
PLUM CREEK TIMBER CO INC COM	PCL
PMA CAPITAL CORP CL A COM	PMACA
PMC SIERRA INC	PMCS
PMI GROUP INC	PMI
PNC FINANCIAL SERVICES GROUP	PNC
PNM RES INC	PNM
POLARIS INDS PARTNERS INC COM	PII
POLO RALPH LAUREN CORP CL A	RL
POLYCOM INC	PLCM
POLYONE CORP COM	POL
POLYPORE INTL INC	PPO
POOL CORP COM	POOL
POPULAR INC COM	BPOP
PORTFOLIO RECOVERY ASSOCS INC	PRAA
PORTLAND GEN ELEC CO COM NEW	POR
POST PPTYS INC COM	PPS
POTASH CORP SASK INC COM	POT
POTLATCH CORP NEW COM	PCH
POWELL INDS INC COM	POWL
POWER-ONE INC COM	PWER
POWERWAVE TECHNOLOGIES INC COM	PWAV

PPG INDS INC COM	PPG
PPL CORP COM	PPL
PRAXAIR INC COM	PX
PRE PAID LEGAL SVCS INC COM	PPD
PRECISION CASTPARTS CORP*	PCP
PREFORMED LINE PRODS CO	PLPC
PREMIERE GLOBAL SVCS INC	PGI
PRESIDENTIAL LIFE CORP COM	PLFE
PRESTIGE BRANDS HLDGS INC	PBH
PRICE T ROWE GROUP INC COM	TROW
PRICELINE COM INC	PCLN
PRIDE INTL INC DEL COM	PDE
PRINCIPAL FINANCIAL GROUP INC	PFG
PRIVATE BANCORP INC COM	PVTB
PROASSURANCE CORPORATION COM	PRA
PROCTER & GAMBLE CO COM	PG
PROGENICS PHARMACEUTICALS INC	PGNX
PROGRESS ENERGY INC COM	PGN
PROGRESS ENERGY INC CVO	PREX
PROGRESS SOFTWARE CORP	PRGS
PROGRESSIVE CORP OHIO COM	PGR
PROLOGIS INT	PLD
PROS HLDGS INC COM	PRO
PROSPECT CAPTIAL CORP	PSEC
PROSPERITY BANCSHARES INC COM	PRSP
PROTECTIVE LIFE CORP COM	PL
PROVIDENT FINL SVCS INC	PFS
PROVIDENT NEW YORK BANCORP COM	PBNY
PRUDENTIAL FINL INC	PRU
PS BUSINESS PKS INC CALIF	PSB
PSS WORLD MED INC	PSSI
PSYCHIATRIC SOLUTIONS INC	PSYS
PUBLIC STORAGE COM	PSA
PUBLIC SVC ENTERPRISE GROUP	PEG
PULTE HOMES INC COM	PHM
QIAGEN N V	QGEN
QLOGIC CORP COM	QLGC
QUAKER CHEM CORP COM	KWR
QUALCOMM INC	QCOM
QUALITY SYS INC	QSII
QUANEX BLDG PRODS CORP COM	NX
QUANTA SVCS INC COM	PWR
QUEST DIAGNOSTICS INC COM	DGX
QUEST SOFTWARE INC COM	QSFT
QUESTAR CORP	STR
QUICKSILVER RES INC COM	KWK
QUIKSILVER INC COM	ZQK
QWEST COMMUNICATIONS INTL INC	Q
RADIAN GROUP INC	RDN
RADIANT SYS INC COM	RADS
RADIO SHACK CORP COM	RSH
RAIT FINANCIAL TRUST	RAS

RALCORP HLDGS INC NEW COM	RAH
RAMBUS INC DEL COM	RMBS
RAMCO-GERSHENSON PPTYS TR COM	RPT
RANGE RES CORP COM	RRC
RAVEN INDS INC COM	RAVN
RAYMOND JAMES FINL INC COM	RJF
RAYONIER INC COM	RYN
RBC BEARINGS INC	ROLL
RC2 CORP	RCRC
REAL NETWORKS INC COM	RNWK
REALTY INCOME CORP MD COM	O
RED HAT INC COM	RHT
RED LION HOTELS CORP	RLH
RED ROBIN GOURMET BURGERS INC	RRGB
REDWOOD TR INC COM	RWT
REGAL BELOIT CORP	RBC
REGAL ENTMT GROUP CL A	RGC
REGENCY CTRS CORP COM	REG
REGENERON PHARMACEUTICALS INC	REGN
REGIONS FINL CORP	RF
REGIS CORP MINN	RGS
REHABCARE GROUP INC COM	RHB
REINSURANCE GROUP AMER INC COM	RGA
RELIANCE STL & ALUM CO	RS
RENAISSANCE LEARNING INC COM	RLRN
RENAISSANCE RE HOLDINGS LTD	RNR
RENASANT CORP	RNST
RENT A CTR INC NEW COM	RCII
REPUBLIC AWYS HLDGS INC	RJET
REPUBLIC BANCORP IN CKY	RBCAA
REPUBLIC SVCS INC COM	RSG
RES CARE INC COM	RSCR
RESEARCH IN MOTION LTD COM	RIM
RESMED INC	RMD
RESOURCES CONNECTION INC COM	REC�
RF MICRO DEVICES INC COM	RFMD
RIGEL PHARM INC	RIGL
RITE AID CORP COM	RAD
RIVERBED TECHNOLOGY INC COM	RVBD
RLI CORP	RLI
ROBBINS & MYERS INC COM	RBN
ROBERT HALF INTL INC COM	RHI
ROCHE HLDG LTD SPONSORED ADR	RHHBY
ROCK-TENN CO CL A	RKT
ROCKWELL AUTOMATION INC	ROK
ROCKWOOD HLDGS INC	ROC
ROFIN SINAR TECHNOLOGIES INC	RSTI
ROGERS CORP	ROG
ROPER INDS INC NEW COM	ROP
ROSETTA RES INC COM	ROSE
ROSS STORES INC COM	ROST
ROVI CORP	ROVI

ROWAN COS INC COM	RDC
ROYAL CARIBBEAN CRUISES LTD	RCL
ROYAL DUTCH SHELL PLC	RDS/B
ROYAL DUTCH SHELL PLC	RDS/A
ROYAL GOLD INC	RGLD
RPC INC	RES
RPM INTERNATIONAL INC	RPM
RRI ENERGY INC	RRI
RTI BIOLOGICS INC COM	RTIX
RUBY TUESDAY INC	RT
RUDDICK CORP COM	RDK
RUDOLPH TECHNOLOGIES INC COM	RTEC
RUSH ENTERPRISES INC CL A	RUSHA
RUSSELL 2000 MINI INDX FUT NYF	RTAZ9
RYDER SYS INC COM	R
RYLAND GROUP INC	RYL
S & P 500 EMINI INDEX FUT(CME)	ESZ9
S & T BANCORP INC	STBA
S Y BANCORP INC	SYBT
SAFEGUARD SCIENTIFICS INC	SFE
SAFETY INS GROUP INC	SAFT
SAFEWAY INC NEW COM	SWY
SAIA INC COM	SAIA
SAKS INC COM	SKS
SALESFORCE COM INC	CRM
SALLY BEAUTY HLDGS INC COM	SBH
SANDERSON FARMS INC	SAFM
SANDISK CORP	SNDK
SANDRIDGE ENERGY INC COM	SD
SANDY SPRING BANCORP INC CMT	SASR
SAPIENT CORP	SAPE
SARA LEE CORP	SLE
SAUL CTRS INC COM	BFS
SAVIENT PHARMACEUTICALS INC	SVNT
SAVVIS INC COM NEW	SVVS
SBA COMMUNICATIONS CORP COM	SBAC
SCANA CORP NEW COM	SCG
SCANSOURCE INC COM	SCSC
SCBT FINL CORP	SCBT
SCHAWK INC CL A	SGK
SCHEIN HENRY INC COM	HSIC
SCHERING PLOUGH CORP COM	SGP
SCHERING PLOUGH CORP PFD CONV	SGP
SCHLUMBERGER LTD COM	SLB
SCHNITZER STL INDS INC CL A	SCHN
SCHOLASTIC CORP COM	SCHL
SCHOOL SPECIALTY INC-COM	SCHS
SCHULMAN A INC COM	SHLM
SCHWAB CHARLES CORP NEW COM	SCHW
SCOTTS MIRACLE-GRO COMPANY	SMG
SCRIPPS NETWORKS INTERACTIVE	SNI
SEABOARD CORP DEL	SEB

SEABRIGHT INS HLDGS INC	SBX
SEACHANGE INTL INC	SEAC
SEACOR HOLDINGS INC COM	CKH
SEAGATE TECHNOLOGY	STX
SEAHAWK DRILLING INC-W/I	HAWK
SEALED AIR CORP NEW COM	SEE
SEALY CORP COM	ZZ
SEARS HLDGS CORP	SHLD
SEATTLE GENETICS INC COM	SGEN
SEI INVESTMENT CO COM	SEIC
SELECT COMFORT CORP OC-CAP STK	SCSS
SELECTIVE INS GROUP INC COM	SIGI
SEMPRA ENERGY COM	SRE
SEMTECH CORP	SMTC
SENACA FOODS CORPORATION CL A	SENEA
SENIOR HSG PPTYS TR SH BEN INT	SNH
SENSIENT TECHNOLOGIES CORP COM	SXT
SEPRACOR INC	SEPR
SEQUENOM INC COM NEW	SQNM
SERVICE CORP INTL COM	SCI
SHAW GROUP INC COM	SHAW
SHENGDATECH INC COM	SDTH
SHERWIN WILLIAMS CO COM	SHW
SHIP FINANCE INTL LTD SHS	SFL
SHIRE PLC ADR	SHPGY
SHOE CARNIVAL INC	SCVL
SHUTTERFLY INC COM	SFLY
SIGMA ALDRICH CORP	SIAL
SIGMA DESIGNS INC	SIGM
SIGNATURE BK NEW YORK N Y	SBNY
SIGNET JEWELERS LIMITED SHS	SIG
SILGAN HLDGS INC COM	SLGN
SILICON GRAPHICS INTL CORP COM	SGI
SILICON IMAGE INC COM	SIMG
SILICON LABORATORIES INC	SLAB
SILICON STORAGE TECHNOLOGY INC	SSTI
SIMMONS 1ST NATL CORP CLA \$5	SFNC
SIMON PPTY GROUP INC NEW COM	SPG
SIMPSON MFG INC	SSD
SINCLAIR BROADCAST GRP INC CLA	SBGI
SIRONA DENTAL SYS INC COM	SIRO
SJW CORP	SJW
SKECHERS U S A INC CL A COM	SKX
SKILLED HEALTHCARE GROUP INC	SKH
SKYLINE CORP	SKY
SKYWEST INC COM	SKYW
SKYWORKS SOLUTIONS INC	SWKS
SL GREEN REALTY CORP	SLG
SLM CORP	SLM
SMART BALANCE INC COM	SMBL
SMART MODULAR TECHNOLOGIES WWH	SMOD
SMITH A O CORP	AOS

SMITH INTL INC COM	SII
SMITHFIELD FOODS INC COM	SFD
SMITHTOWN BANCORP INC	SMTB
SNAP ON INC COM	SNA
SOCIEDAD QUIMICA MINERA DE ADR	SQM
SOHU.COM INC COM	SOHU
SOLERA HLDGS INC COM	SLH
SOLUTIA INC COM NEW	SOA
SONIC AUTOMATIC INC COM	SAH
SONIC CORP	SONC
SONICWALL INC COM	SNWL
SONOCO PRODS CO	SON
SONOSITE INC COM	SONO
SONUS NETWORKS INC COM	SONS
SOTHEBYS COM SHS	BID
SOURCEFIRE INC COM	FIRE
SOUTH FINL GROUP INC COM	TSFG
SOUTH JERSEY IND	SJI
SOUTHERN CO COM	SO
SOUTHERN COPPER CORP DEL	PCU
SOUTHERN UN CO NEW	SUG
SOUTHSIDE BANCSHARES INC	SBSI
SOUTHWEST AIRLS CO COM	LUV
SOUTHWEST GAS CORP COM	SWX
SOUTHWESTERN ENERGY CO (DEL)	SWN
SOVRAN SELF STORAGE INC COM	SSS
SPARTAN MTRS INC	SPAR
SPARTECH CORP NEW	SEH
SPECTRA ENERGY CORP COM	SE
SPECTRANETICS CORP	SPNC
SPHERION CORP COM	SFN
SPIRIT AEROSYSTEMS HLDGS INC	SPR
SPRINT NEXTEL CORP COM SER I	S
SPSS INC	SPSS
SPX CORP	SPW
ST JOE COMPANY COM	JOE
ST JUDE MED INC COM	STJ
ST MARY LD & EXPL CO	SM
STAGE STORES INC COM NEW	SSI
STANCORP FINL GROUP INC COM	SFG
STANDARD MICROSYSTEMS CORP	SMSC
STANDARD PAC CORP NEW COM	SPF
STANDEX INTL CORP COM	SXI
STANLEY WKS	SWK
STAPLES INC COM	SPLS
STARBUCKS CORP COM	SBUX
STARWOOD HOTELS & RESORTS COM	HOT
STATE AUTO FINL CORP	STFC
STATE STREET CORP	STT
STEAK N SHAKE CO	SNS
STEC INC COM	STEC
STEEL DYNAMICS INC COM	STLD

STEELCASE INC CL A	SCS
STEINER LEISURE LTD	STNR
STEINWAY MUSICAL INSTRS INC	LVB
STELLARONE CORP COM	STEL
STERICYCLE INC COM	SRCL
STERIS CORP COM	STE
STERLING BANCORP COM	STL
STERLING BANCSHARES INC	SBIB
STERLING FINL CORP/SPOKANE	STSA
STEWART ENTERPRISES INC CL A	STEI
STEWART INFORMATION SVCS CORP	STC
STIFEL FINL CORP	SF
STILLWATER MNG CO COM	SWC
STONE ENERGY CORP COM	SGY
STONERIDGE INC COM	SRI
STRATASYS INC	SSYS
STRATEGIC HOTELS & RESORTS INC	BEE
STRAYER ED INC	STRA
STRYKER CORP	SYK
STUDENT LN CORP	STU
SUCCESSFACTORS INC COM	SFSF
SUN HEALTHCARE GROUP INC	SUNH
SUN HYDRAULICS CORP COM	SNHY
SUN MICROSYSTEMS INC COM NEW	JAVA
SUNOCO INC COM	SUN
SUNPOWER CORP COM CL A	SPWRA
SUNPOWER CORP COM CL B	SPWRB
SUNRISE SENIOR LIVING INC	SRZ
SUNSTONE HOTEL INVS INC NEW	SHO
SUNTRUST BKS INC	STI
SUPERIOR ENERGY SERVICES INC	SPN
SUPERIOR INDS INTL INC COM	SUP
SUPERIOR WELL SVCS INC	SWSI
SUPERVALU INC COM	SVU
SUREWEST COMMUNICATIONS	SURW
SURMODICS INC COM	SRDX
SUSQUEHANNA BANCSHARES INC PA	SUSQ
SVB FINL GROUP	SIVB
SWIFT ENERGY CO	SFY
SWS GROUP INC	SWS
SXC HEALTH SOLUTIONS CORP COM	SXC
SYBASE INC COM	SY
SYCAMORE NETWORKS INC COM	SCMR
SYKES ENTERPRISES INC COM	SYKE
SYMANTEC CORP COM	SYMC
SYMMETRICOM INC	SYMM
SYMMETRY MEDICAL INC	SMA
SYMYX TECHNOLOGIES INC COM	SMMX
SYNAPTICS INC	SYNA
SYNIVERSE HLDGS INC	SVR
SYNNEX CORP	SNX
SYNOPSIS INC COM	SNPS

SYNOVUS FINL CORP	SNV
SYSCO CORP COM	SY
T-3 ENERGY SERVICES INC	TTES
TAIWAN SEMICONDUCTOR MFG CO	TSM
TAKE-TWO INTERACTIVE SOFTWARE	TTWO
TAL INTL GROUP INC	TAL
TALEO CORP	TLEO
TANGER FACTORY OUTLET CTR INC	SKT
TARGET CORP COM	TGT
TASER INTL INC COM	TASR
TAUBMAN CENTERS INC	TCO
TBS INTERNATIONAL LIMITED SHS	TBSI
TCF FINL CORP	TCB
TD AMERITRADE HLDG CORP COM	AMTD
TEAM INC	TISI
TECH DATA CORP COM	TECD
TECHNE CORP COM	TECH
TECHNITROL INC	TNL
TECK RESOURCES LIMITED CL B	TCK/B
TECO ENERGY INC COM	TE
TECUMSEH PRODS CO CL A	TECUA
TEEKAY CORPORATION COM	TK
TEKELEC COM	TKLC
TELE NORTE LESTE PARTICIPACOES	TNE
TELEFLEX INC COM	TFX
TELEFONICA S A SPONSORED ADR	TEF
TELEPHONE & DATA SYS INC COM	TDS
TELLABS INC COM	TLAB
TEMPLE INLAND INC COM	TIN
TENET HEALTHCARE CORP COM	THC
TENNANT CO	TNC
TENNECO INC COM	TEN
TERADATA CORP DEL COM	TDC
TERADYNE INC COM	TER
TEREX CORP NEW	TEX
TERRA INDS INC	TRA
TESORO CORP	TSO
TESSERA TECHNOLOGIES INC	TSRA
TETON ADVISORS INC COM	
TETRA TECH INC NEW	TTEK
TETRA TECHNOLOGIES INC DEL COM	TTI
TEVA PHARMACEUTICAL INDS ADR	TEVA
TEXAS CAP BANCSHARES INC	TCBI
TEXAS INDS INC COM	TXI
TEXAS INSTRS INC COM	TXN
TFS FINL CORP COM	TFSL
THERMO FISHER SCIENTIFIC	TMO
THOMAS & BETTS CORP COM	TNB
THOMSON REUTERS PLC	TRI
THOR INDS INC COM	THO
THORATEC CORP COM NEW	THOR
THQ INC	THQI

TIBCO SOFTWARE INC COM	TIBX
TICKETMASTER ENTERTAINMENT INC	TKTM
TIDEWATER INC COM	TDW
TIFFANY & CO NEW COM	TIF
TIM HORTONS INC COM	THI
TIMBERLAND CO CL A	TBL
TIME WARNER CABLE INC COM	TWC
TIME WARNER INC NEW COM NEW	TWX
TIMKEN CO	TKR
TITAN INTL INC ILL COM	TWI
TITANIUM METALS CORP	TIE
TIVO INC COM	TIVO
TJX COS INC NEW COM	TJX
TODD SHIPYARDS CORP*	TOD
TOLL BROS INC COM	TOL
TOMPKINS FINANCIAL CORP	TMP
TOOTSIE ROLL INDS INC	TR
TORCHMARK CORP	TMK
TOREADOR RES CORP COM	TRGL
TORO CO	TTC
TOTAL SYS SVCS INC	TSS
TOWER GROUP INC	TWGP
TOWNEBANK PORTSMOUTH VA	TOWN
TRACTOR SUPPLY CO	TSCO
TRADESTATION GROUP INC COM	TRAD
TRANSATLANTIC HLDGS INC COM	TRH
TRANSOCEAN LTD ZUG NAMEN-AKT	RIG
TRAVELCENTERS AMER LLC COM	TA
TRAVELERS COS INC COM	TRV
TREDEGAR CORP COM	TG
TREE COM INC COM	TREE
TREEHOUSE FOODS INC	THS
TRICO BANCSHARES	TCBK
TRIDENT MICROSYSTEMS INC COM	TRID
TRIMBLE NAV LTD	TRMB
TRINITY INDS INC	TRN
TRIPLE S MGMT CORP CL B	GTS
TRIQUINT SEMICONDUCTOR INC COM	TQNT
TRUE RELIGION APPAREL INC	TRLG
TRUEBLUE INC COM	TBI
TRUSTCO BK CORP N Y	TRST
TRUSTMARK CORP	TRMK
TRW AUTOMOTIVE HLDGS CORP	TRW
TTM TECHNOLOGIES INC COM	TTMI
TUPPERWARE BRANDS CORP COM	TUP
TUTOR PERINI CORP COM*	TPC
TW TELECOM INC COM	TWTC
TWEEN BRANDS INC COM	TWB
TYCO ELECTRONICS LTD	TEL
TYCO INTERNATIONAL LTD SHS	TYC
TYLER TECHNOLOGIES INC	TYL
TYSON FOODS INC CL A	TSN

U S AWYS GROUP INC	LCC
U S GOLD CORP PAR \$0.10	UXG
U S TREASURY BILL	
U S TREASURY BILL	B
U S TREASURY BILL	B
U S TREASURY BILL	B
U STORE IT TR	YSI
UAL CORP COM NEW	UAUA
UCBH HLDGS INC COM	UCBH
UDR INC COM REIT	UDR
UGI CORP NEW COM	UGI
UIL HLDG CORP COM	UIL
ULTIMATE SOFTWARE GROUP INC	ULTI
ULTRA PETE CORP	UPL
ULTRAPETROL BAHAMAS LIMITED	ULTR
ULTRATECH INC COM	UTEK
UMB FINL CORP	UMBF
UMC CASH SWEEP ACCOUNT	
UMC PRIVATE EQUITY	
UMC REAL ESTATE	
UMPQUA HLDGS CORP COM	UMPQ
UNIFI INC	UFI
UNIFIRST CORP	UNF
UNILEVER N V NEW YORK SHS NEW	UN
UNION BANKSHARES CORP	UBSH
UNION PAC CORP COM	UNP
UNISOURCE ENERGY CORP COM	UNS
UNISYS CORP	UIS
UNIT CORP COM	UNT
UNITED AMER INDTY LTD CL A	INDM
UNITED BANKSHARES INC W VA	UBSI
UNITED CMNTY BKS BLAIRSVLE GA	UCBI
UNITED FINL BANCORP INC MD COM	UBNK
UNITED FIRE & CASUALTY	UFCS
UNITED NATURAL FOODS INC	UNFI
UNITED ONLINE INC COM	UNTD
UNITED PARCEL SVC INC CL B	UPS
UNITED RENTALS INC COM	URI
UNITED STATES CELLULAR CORP	USM
UNITED STATES STEEL CORP	X
UNITED STATIONERS INC COM	USTR
UNITED THERAPEUTICS CORP DEL	UTHR
UNITEDHEALTH GROUP INC COM	UNH
UNITIL CORP	UTL
UNITRIN INC COM	UTR
UNIVERSAL AMERICAN CORP	UAM
UNIVERSAL DISPLAY CORP COM	PANL
UNIVERSAL FST PRODS INC	UFPI
UNIVERSAL HEALTH SVCS INC CL B	UHS
UNIVERSAL HLTH RLTY SH BEN INT	UHT
UNIVERSAL STAINLESS & ALLOY	USAP
UNIVEST CORP PA	UVSP

UNUM GROUP	UNM
URBAN OUTFITTERS INC COM	URBN
URS CORP NEW	URS
URSTADT BIDDLE PPTYS INC CL A	UBA
US BANCORP DEL COM NEW	USB
USEC INC COM	USU
USG CORP NEW COM	USG
UT STARCOM INC COM	UTSI
UTI WORLDWIDE INC SHS	UTIW
V F CORP COM	VFC
VAALCO ENERGY INC COM NEW	EGY
VAIL RESORTS INC COM	MTN
VALASSIS COMMUNICATIONS INC	VCI
VALEANT PHARMACEUTICALS INTL	VRX
VALENCE TECHNOLOGY INC	VLNC
VALERO ENERGY CORP COM NEW	VLO
VALIDUS HOLDINGS LTD COM SHS	VR
VALLEY NATL BANCORP	VLY
VALMONT INDS INC COM	VMI
VALSPAR CORP	VAL
VARIAN INC COM	VARI
VARIAN MED SYS INC COM	VAR
VARIAN SEMICONDUCTOR EQUIPMENT	VSEA
VASCO DATA SEC INTL INC COM	VDSI
VCA ANTECH INC	WOOF
VECTREN CORP COM	VVC
VEECO INSTRS INC DEL COM	VECO
VENOCO INC COM	VQ
VENTAS INC	VTR
VEOLIA ENVIRONNEMENT SPONS ADR	VE
VERIFONE HLDGS INC	PAY
VERISIGN INC COM	VRSN
VERIZON COMMUNICATIONS COM	VZ
VERTEX PHARMACEUTICALS INC COM	VRTX
VIACOM INC NEW CL B	VIA/B
VIAD CORP	VVI
VICOR CORP COM	VICR
VIRGIN MEDIA INC	VMED
VIRGIN MOBILE USA INC CL A	VM
VIROPHARMA INC COM	VPHM
VIRTUAL RADIOLOGIC CORP COM	VRAD
VIRTUS INVT PARTNERS INC COM	VRTS
VISA INC COM CL A	V
VISHAY INTERTECHNOLOGY INC	VSH
VISTAPRINT NV	VPRT
VITAL IMAGES INC COM	VTAL
VIVO PARTICIPACOES SA	VIV
VMWARE INC CL A COM	VMW
VOCUS INC COM	VOCS
VODAFONE GROUP PLC NEW	VOD
VOLCANO CORP COM	VOLC
VOLT INFORMATION SCIENCES INC	VOL

VORNADO RLTY TR COM	VNO
VULCAN MATLS CO COM	VMC
W & T OFFSHORE INC	WTI
WABCO HLDGS INC COM	WBC
WABTEC COM	WAB
WADDELL & REED FINL INC CL A	WDR
WAL MART STORES INC COM	WMT
WALGREEN CO	WAG
WALTER ENERGY INC	WLT
WALTER INVESTMENT MGMT CORP	WAC
WARNACO GROUP INC	WRC
WARNER MUSIC GROUP CORP	WMG
WARREN RES INC	WRES
WASHINGTON FEDERAL INC	WFSL
WASHINGTON MUTUAL INC COM	WAMUQ
WASHINGTON POST CO CL B DEL	WPO
WASHINGTON REAL ESTATE INVT TR	WRE
WASHINGTON TR BANCORP INC	WASH
WASTE CONNECTIONS INC COM	WCN
WASTE MGMT INC DEL COM	WM
WASTE SVCS INC DEL COM NEW	WSII
WATERS CORP COM	WAT
WATSCO INC CL A	WSO
WATSON PHARMACEUTICALS INC COM	WPI
WATSON WYATT WORLDWIDE INC	WW
WATTS WATER TECHNOLOGIES INC	WTS
WAUSU PAPER CORP	WPP
WD 40 CO	WDFC
WEATHERFORD INTERNATIONAL LTD	WFT
WEB COM GROUP INC COM	WWWV
WEBSense INC COM	WBSN
WEBSTER FINL CORP WATERBURY CT	WBS
WEIGHT WATCHERS INTL INC	WTW
WEINGARTEN RLTY INVS SH BEN	WRI
WEIS MKTS INC	WMK
WELLCARE HEALTH PLANS INC	WCG
WELLPOINT INC	WLP
WELLS FARGO & CO NEW COM	WFC
WENDYS / ARBYS GROUP INC COM	WEN
WERNER ENTERPRISES INC COM	WERN
WESBANCO INC	WSBC
WESCO FINL CORP	WSC
WESCO INTL INC COM	WCC
WEST PHARMACEUTICAL SVCS INC	WST
WESTAMERICA BANCORPORATION COM	WABC
WESTAR ENERGY INC	WR
WESTERN ALLIANCE	WAL
WESTERN DIGITAL CORP DEL COM	WDC
WESTERN REFRIG INC COM	WNR
WESTERN UN CO COM	WU
WESTFIELD FINL INC NEW COM	WFD
WESTLAKE CHEM CORP	WLK

WET SEAL INC CL A COM	WTSLA
WEYCO GROUP INC	WEYS
WEYERHAEUSER CO COM	WY
WGL HLDGS INC COM	WGL
WHIRLPOOL CORP COM	WHR
WHITE MOUNTAINS INS GRP INC	WTM
WHITING PETE CORP NEW	WLL
WHITNEY HLDG CO	WTNY
WHOLE FOODS MKT INC	WFMI
WILEY JOHN & SONS INC CL A	JW/A
WILLBROS GROUP INC DEL COM	WG
WILLIAMS CLAYTON ENERGY INC	CWEI
WILLIAMS COS INC COM	WMB
WILLIAMS SONOMA INC COM	WSM
WILLIS GROUP HOLDINGS LTD SHS	WSH
WILMINGTON TR CORP	WL
WINDSTREAM CORP COM	WIN
WINN DIXIE STORES INC COM NEW	WINN
WINNEBAGO INDS INC	WGO
WINTHROP RLTY TR SH BEN INT	FUR
WINTRUST FINL CORP COM	WTFC
WISCONSIN ENERGY CORP COM	WEC
WOLVERINE WORLD WIDE INC COM	WWW
WONDER AUTO TECHNOLOGY INC COM	WATG
WORLD ACCEP CORP	WRLD
WORLD FUEL SVC CORP	INT
WORTHINGTON INDS INC COM	WOR
WRIGHT MED GROUP INC COM	WMGI
WSFS FINL CORP	WSFS
WYETH COM	WYE
WYNDHAM WORLDWIDE CORP COM	WYN
XCEL ENERGY INC	XEL
XENOPORT INC	XNPT
XEROX CORP COM	XRX
XILINX INC COM	XLNX
XL CAP LTD CL A COM	XL
XTO ENERGY INC COM	XTO
YAHOO INC	YHOO
YRC WORLDWIDE INC	YRCW
YUM BRANDS INC	YUM
ZALE CORP NEW COM	ZLC
ZEBRA TECHNOLOGIES CORP CL A	ZBRA
ZENITH NATL INS CORP	ZNT
ZIMMER HLDGS INC COM	ZMH
ZIONS BANCORPORATION	ZION
ZOLL MED CORP	ZOLL
ZOLTEK COS INC COM	ZOLT
ZORAN CORP	ZRAN
ZUMIEZ INC	ZUMZ
ZYGO CORP	ZIGO
1ST SOURCE CORP	SRCE
3COM CORP COM	COMS

3D SYSTEMS CORP
3M CO
99 CENTS ONLY STORES

TDSC
MMM
NDN

Non-US Companies

Sedol

ABB LTD CHF1.54 (REGD)	7108899
ABB LTD SPONSORED ADR	2748472
ACCOR EUR3	5852842
ACCORDIA GOLF CO LTD NPV	B1FQWP8
ACER INC-SPONSORED GDR	3145049
ACERINOX SA EUR0.25	B01ZVZ5
ADECCO SA CHF1 (REGD)	7110720
ADEKA CORPORATION	6054904
ADIDAS AG NPV	4031976
AEGIS GROUP ORD 5P	0965756
AEGON NV EUR0.12	5927375
AEON MALL CO NPV	6534202
AF AB SER B NPV	B131JD2
AICA KOGYO CO Y50	6010047
AIR FRANCE KLM EUR8.5	4916039
AIR LIQUIDE(L')	B1YXBJ7
AIRPORT FACILITIES CO Y50	6012742
ALLIANZ SE (SOCIETAS EUROPEAE)	5231485
ALLIED IRISH BKS EUR0.32	4020684
ALLIED PROPERTIES REIT	2387701
AMANO CORP Y50	6027304
AMATA CORP THB1 (ALIEN MKT)	6592943
AMDOCS LTD COM	2256908
AMERICA MOVIL SAB DE C V	2722670
AMPLIFON EUR0.02	B14NJ71
AMSTERDAM INDEX FUTURE (EOE)	
ANDRITZ AG NPV (POST SPLIT)	BIWVF68
ANGLO AMERICAN	B1XZS82
ANHUI CONCH CEMENT H CNY1	6080396
ANTOFAGASTA ORD GBP0.05	0045614
AQUARIUS PLATINUM USD0.15	6175366
ARCADIS NV EUR0.02	5769209
ARDENT LEISURE GROUP	6117960
ARM HOLDINGS ORD GBP0.0005	0059585
ARNOLDO MONDADORI EDITORE SPA	4084895
ARRIVA ORD GBP0.05	0230346
ASCENDAS REAL ESTATE INV TRUST	6563875
ASHMORE GRP ORD GBP0.0001 (WI)	B132NW2
ASHTREAD GROUP ORD 10P	0053673
ASKUL JPY50	6294498
ASM PACIFIC TECHNOLOGY HK\$0.10	6002453
ASPEN INSURANCE HOLDINGS	2172372
ASSA ABLOY SER B NPV	5698789
ASSICURAZIONI GENERALI EUR1	4056719
ASSICURAZIONI GENERALI ITL2000	4056719
ATCO LTD	2060615

ATLAS COPCO AB SER A NPV	BIQGR41
ATRIUM EUROPEAN REAL ESTATE	B3DCF75
AURUBIS AG ORD NPV	5485527
AUSTRALIA & NEW ZEALAND BANK	6065586
AVEVA GROUP ORD GBP0.0333	B15CMQ7
AXA EUR2.29	7088429
AXELL CORP NPV	6567424
BACA-ANSP NACHZG BARABF-	
BALOISE-HLDGDS CHF0.1	7124594
BANCA NAZIONALE DEL LAVORO	5528604
BANCO BILBAO VIZCAYA	5501906
BANCO BPI SA	5721759
BANCO COMMERCIAL PORTUGUESE	5812493
BANCO SANTANDER SA EUR0.50	5705946
BANIF SGPS EUR1 (REGD)	BIG5DS4
BANK OF CHINA LTD CNY1	B154564
BANK OF EAST ASIA HK\$2.50	6075648
BANK OF NOVA SCOTIA	2076281
BANK OF YOKOHAMA Y50	6986449
BARCLAYS ORD GBP0.25	3134865
BARRATT DEVELOPMENTS	0081180
BARRICK GOLD CORP	2024677
BAYER AG ORD NPV	5069211
BAYERISCHE MOTOREN WERKE (BMW)	5756029
BCE INC	B188TH2
BCO POPULAR ESP EUR0.10 (POST	B0BV6K3
BEACH PETROLEUM LTD	6088204
BEKAERT SA NEW NPV	5827431
BELLEVUE GROUP AG CHF0.10	B08Y382
BELLWAY ORD 12.5P	0090498
BENDIGO & ADELAIDE BK LTD NPV	6091280
BENETEAU EUR0.10	7309283
BENI STABILI SPA EUR0.1	5808135
BG GROUP PLC ORD GBP0.10	0876289
BGP HOLDINGS PLC STAKE OF GPT	
BHP BILLITON PLC USD0.50	0056650
BIG YELLOW GROUP ORD GBP0.10	0286941
BILLABONG INTERNATIONAL NPV	6277916
BIOVAIL CORP	2098199
BLUEBAY ASSET MANAGEMENT PLC	BIG5276
BLUESCOPE STEEL LTD	6533232
BNP PARIBAS EUR2	7309681
BOARDWALK REAL ESTATE INVT	B011205
BOBST AG CHFI REGD	7222755
BOC HONG KONG HLDG HKD5	6536112
BODYCOTE PLC	B3FLWH9
BOSKALIS WESTMINSTER GROEP NV	B1XF882
BOUYGUES EUR1	4002121
BP PLC ORD USD.25	0798059
BP PLC SPONSORED ADR	2142621
BQE CANT VAUDOISE CHF20	7520794
BRAMBLES LTD NPV	B1FJ0C0

BRITISH AIRWAYS ORD 25P	0129057
BRITISH LAND ORD GBP0.25	0136701
BROOKFIELD PROPERTIES CORP	2129301
BROTHER INDS NPV	6146500
BSDT-LATE MONEY DEPOSIT ACCT	
BUCHER INDUSTRIES CHF0.20	B07ZBW6
BUNZL ORD GBP0.3214857	B0744B3
BURBERRY GROUP ORD GBP0.0005	3174300
BUSAN BANK KRW5000	6075552
BUZZI UNICEM SPA EUR0.60	5782206
CAC 40 EURO INDEX FUTURE (EOP)	
CADBURY PLC ORD GBP0.10	B2PF6M7
CAIRN ENERGY PLC ORD	B1RZDL6
CAMECO CORP	2166160
CAMPER & NICHOLSONS MARINA INV	B1FCZR9
CANACCORD CAPITAL INC	B01R1T5
CANADIAN NATURAL RESOURCES LTD	2171573
CANON ELECTRONICS INC NPV	6172390
CANON FINETECH INC NPV	6222466
CANON INC NPV	6172323
CANON MARKETING JAPAN INC NPV	6172453
CAP GEMINI EUR8	4163437
CAPCOM CO Y50	6173694
CAPITA PLC	B23K0M2
CAPITAL & REG PROPS ORD IP	0174154
CAPITALAND SGD I	6309303
CARBO AB SEK 10	4197298
CARL ZEIS MEDITEC NPV	5922961
CARNIVAL PLC ORD USD 1.66	3121522
CATTOLICA ASSICURA EUR3	4731027
CDL HOSPITALITY TRUSTS NPV	B192HG8
CELESIO AG	5105182
CEMEX SA DE CV PTG CERT NPV	2406457
CENT PATTANA PUB THBI (NVDR)	B013L15
CENTRAL GLASS CO Y50	6184306
CENTURY TOKYO LEASING CORP	6679794
CFS RETAIL PROPERTY TRUST UNIT	6361370
CHARTER HALL GROUP NPV	B15F6S6
CHARTWELL SENIORS HSG REIT	2170008
CHEIL WORLDWIDE INC KRW5000	6093231
CHEMICAL WORKS OF GEDEON	4042387
CHINA OVERSEAS LAND & INVEST	6192150
CHINA RESOURCES LAND LTD	6193766
CHINA SHENHUA ENERGY CO LTD	B09N7M0
CHIYODA CORP Y50	6191704
CHIYODA INTEGRE CO JPY50	6191823
CHUGAI PHARMACEUTL Y50	6196408
CIA BRASILEIRA DE MEIOS DE	B614LY3
CIPUTRA DEVELOPMENT IDR500	6291767
CITY DEVELOPMENTS SGD0.50	6197928
CLARKSON ORD GBP0.25	0201836
CLP HLDGS HKD5	6097017

CNP ASSURANCES EUR4	5543986
COBHAM ORD GBP0.025*	B07KD36
COMMERZBANK AG NPV	4325538
COMMONWEALTH PROPERTY OFFICE	6150664
COMPAGNIE FINANCIERE	B3DCZF3
COMPAGNIE FINANCIERE RICHEMONT	
CONTACT ENERGY NPV	6152529
CONYGAR INVESTMENT ORD GBP0.05	3369872
CORETRONICS CORP TWD10	6141806
CORIO NV EUR10	4929286
CRANE GROUP LTD NPV	6232108
CREDIT SUISSE GROUP AG CHF0.04	7171589
CRH ORD EUR0.32 DUBLIN LIST	4182249
D/S NORDEN DKK1 (POST SUBD)	B1WVP656
DAEGU BANK	6249476
DAH SING FINANCIAL HLDGS HK\$2	6249799
DAIFUKU CO Y50	6250025
DAIKYO INC Y50	6250951
DAIMEI TELECOM ENG Y50	6250928
DAIWA HOUSE INDUSTRY CO Y50	6251363
DAIWA INDUSTRIES NPV	6251772
DANA PETROLEUM ORD GBP0.15	3325205
DANIELI & C EUR1	4253350
DANONE	B1Y9TB3
DASSAULT SYSTEMES SA EUR1	5330047
DAVIS SERVICE GROUP ORD	B0F9971
DAX INDEX FUTURE (EUX)	
DBS HLDGS SGD1	6175203
DCC ORD EURO0.25	4189477
DELTA ELECTRONIC GDR EACH REPR	B05NIQ6
DENSO CORPORATION NPV	6640381
DERWENT LONDON PLC GBP0.05	0265274
DEUTSCHE BANK AG NAMEN-AKT REG	2803025
DEUTSCHE BANK AG ORD NPV REGD	5750355
DEUTSCHE BOERSE AG NPV	7021963
DEUTSCHE LUFTHANSA AG ORD NPV	5287488
DEUTSCHE POST AG NPV (REGD)	4617859
DEXUS PROPERTY GROUP NPV	B033YN6
DIC ASSET AG NPV	7586707
DISCO CORP Y50	6270948
DJ EURO STOXX 50 FUTURE (EUX)	
DNO INTERNATIONAL ASA	B15GGN4
DOREL INDUSTRIES INC	2262369
DRAGON OIL ORD EUR0.10	0059079
E.ON AG NPV	4942904
EAST ASIATIC COMPANY LTD DKK70	4297604
EAST JAPAN RAILWAY CO Y50000	6298542
ELEC POWER DEV NPV	B02Q328
ELECTROCOMPONENTS ORD 10P	0309644
ELRINGKLINGER AG NPV	5138638
ENCANA CORPORATION	2793193
ENI EUR1	7145056

ENSIGN ENERGY SERVICES INC	2317623
ESPRIT HLDGS ORD HKD0.10	6321642
ESSILOR INTERNATIONAL EURO.18	7212477
EUROCOMMERCIAL PROPERTY NV CVA	4798271
EURONAV NPV	B04M8J6
EUROSIC FRF100	4317717
EVN AG NPV	4295374
F.C.C. CO LTD NPV	6332860
FABEGE AB NPV (POST SPLIT)	BIY4VX4
FANUC CO NPV	6356934
FIELMANN AG NPV	4409205
FISCHER(GEORG) AG CHF25(REGD)	4341783
FKP PROPERTY GROUP	6349699
FLETCHER BUILDING NPV	6341606
FLIGHT CENTRE LTD NPV	6352147
FONCIERE DES REGIO EUR2	7745638
FONDIARIA SAI SPA EUR I	5975987
FORBO HLDGS AG CHF0.1 (REGD)	4350035
FORTIS GROUP NPV	7266117
FORZANI GROUP LTD	2355496
FRANCE TELECOM EUR4	5176177
FRESENIUS MEDICAL CARE AG & CO	5129074
FTSE 100 INDEX FUTURE (LIF)	
FUGRO NV CVZ EURO0.05	B096LW7
FUJI MACHINE MFG CO LTD	6356592
FUYO GENERAL LEASE CO LTD NPV	B03P2F0
GAIL INDIA LTD INR10 (DEMAT)	6133405
GALP ENERGIA SGPS EUR I	B1FW751
GAZPROM OAO LEVEL I ADR	2016629
GDF SUEZ EUR I	B0C2CQ3
GEBERIT CHF0.10 (REGD) (POST	BIWGG93
GESTEVIS TELECINO EUR0.5	B01G2K0
GILDEMEISTER AG NPV	5753398
GIVAUDAN AG CHF10	5980613
GN STORE NORD DKK4	4501093
GOODMAN LTD	B03FYZ4
GPT GROUP	6365866
GRAFTON GROUP UT (I ORD & I C	B00NKF3
GREAT EASTERN HLDG SGD0.50	6235000
GREAT PORTLAND ESTATES ORD	B01FLL1
GREATEK ELECTRONICS INC TWD10	6293989
GREGGS ORD GBP0.02	B63QSB3
GROWTH POINT PROPERTIES	6392615
GRUPA LOTOS S A PLN1.00(CA)	B0B8Z41
GRUPO FERROVIAL SA EUR I	5678822
GRUPO FINANCIERO BANORTE SAB	2421041
GS HOME SHOPPING INC KRW5000	6204828
GUANGZHOU R&F PROPERTIES	B19H8Y8
HAKUHODO DY HLDGS INC NPV	B05LZ02
HALFORDS GROUP ORD GBP0.01	B012TP2
HALLA CLIMATE CONT ORD KRW500	B00LR01
HALMA ORD I0P	0405207

HAMMERSON ORD 25P REITS	0406501
HANG LUNG PROPERTIES LTD	6030506
HANG SENG INDEX FUTURE (HKG)	
HANSTEEN HLDGS ORD GBP0	B0PPFY8
HARGREAVES LANSDOWN ORD	B1VZ0M2
HARMONY GOLD MINING CO R0.50	6410562
HAVAS EUR0.4	5980958
HAYS ORD IP	0416102
HEIDELBERGCEMENT AG	5120679
HEIDELBERGCEMENT AG-NEW	
HEIDELBERGCEMENT AG RTS	B4MC380
HELICAL BAR ORD GBP0.01(POST	B0FYMT9
HENDERSON LAND DEVELOPMENT CO	6420538
HENNES & MAURITZ AB 'B' NPV	5687431
HERBALIFE LTD USD COM SHS	B0539H3
HINDALCO INDUSTRIES INR1 (POST	B0GWF48
HIROSE ELECTRONICS	6428725
HISCOX LTD ORD GBP0.05	B1G4YS8
HITACHI CHEMICAL Y50	6429126
HO BEE INVESTMENT SGD0.05	6199355
HOGANAS AG ORD 'B'SHS SWKR5	4426862
HOKUTO CORP Y50	6432715
HOLCIM CHF2 (REGD)	7110753
HOLIDAYBREAK ORD 5P	0316495
HON HAI PRECISION GDR(REP 2	5758218
HONDA MOTOR CO NPV	6435145
HONG KONG & CHINA GAS HKD0.25	6436557
HONG KONG EXCHANGES & CLEARING	6267359
HONGKONG LAND HLDGS LTD ORD	6434915
HOPSON DEVELOPMENT HLDGS	6116246
HOYA PENTAX HD CORPORATION	6441506
HSBC HLDGS ORD USD0.50 (UK)	0540528
HSBC HLDGS USD0.50 HONGKONG	6158163
HUGO BOSS AG NPV	5726680
HUNTER DOUGLAS NV EUR0.24	5291810
HYSAN DEVELOPMENT HK\$5	6449629
HYUNDAI MOBIS	6449544
IBERDROLA SA ORD EUR3	4424640
IBEX 35 INDEX FUTURE (MFM)	
IBIDEN CO Y50	6456102
ICADE NPV (POST MERGER)	4554406
ILUKA RESOURCES LIMITED	6957575
IMI ORD GBP0.25	0457963
IMMOBILIARE GRANDE DISTRIBUZIONE	B05QNL4
IMPALA PLATINUM ZAR0.025	B1FFT76
IMS INTL METAL SER FRF10	5286582
INCITEC PIVOT NPV	6673042
IND & COMM BK OF CHINA -H	B1G1QD8
INDIRA SISTEMAS SA EUR0.20	4476210
INDUSTRIA DE DISENO TEXTIL SA	7111314
INDUSTRIAL ALLIANCE INS & FINL	2543688
INDUSTRIAL AND COMMERCIAL BANK	6912530

ING INDUSTRIAL FUND UNITS NPV	6419558
ING OFFICE FD UNITS NPV	6205694
INMET MINING CORP	2583026
INTERNATIONAL PERSONAL FINANCE	BIYKG04
INTERSERVE PLC ORD GBP0.10	0152815
INTERTEK GROUP PLC ORD GBP0.01	3163836
INTESA SANPAOLO EUR0.52	4076836
INVESTOR AB SEK 6.25 'B'	5679591
ISRAEL CHEMICALS LTD	6455530
ITALCEMENTI EUR1	5975932
ITO EN Y50	6455789
ITOCHU TECHNO SOLUTIONS CORP	6200194
JAAKKO POYRY GRP NPV	BI19Q71
JAMES HARDIE INDUSTRIES NPV	6412977
JAPAN AVIATION ELECTRONICS Y50	6470351
JAPAN REAL ESTATE INVST CO JPY	6397580
JAPAN RETAIL FUND JAPAN RETAIL	6513342
JERONIMO MARTINS EUR1	BIYISQ7
JGC CORP Y50	6473468
JKX OIL & GAS ORD 10P	0469742
JOHNSON ELEC HLDGS HKD0.0125	6281939
JOHNSON MATTHEY ORD GBP1	0476407
JSR CORP JPY50	6470986
JTEKT CORP	6497082
K&S AG NPV	5761625
KANEKA CORP NPV	6483360
KANSAI PAINT CO Y50	6483746
KANSAI URBAN BANKING CORP	6484084
KAPPAHL HOLDING AB NPV	B0YWGH0
KAWASAKI KISEN KAISHA Y50	6484686
KAZAKHMYS ORD GBP0.20	B0HZPV3
KBC FIN PROD INTL LTD	BI74HS8
KEIHIN CORP NPV	6487328
KELLER GROUP ORD 10P	0486622
KENEDIX INC JAP NPV	6411758
KENNEDIX REALTY INVESTMENT	B0C5Q59
KERRY PROPERTIES LTD ORD HKD1	6486314
KEYENCE CORP NPV	6490995
KIER GROUP ORD GBP0.01	0491563
KIMBERLY CLARK DE MEXICO SAB	2491914
KINGBOARD CHEM HLDG HK\$0.10	6491318
KINGSPAN GROUP ORD EUR0.13	4491235
KINROSS GOLD CORP	B03Z841
KINSUS INTERCONNE TWD10	6687872
KLEPIERRE EUR1.4	7582556
KOBAYASHI PHARMACEUTICALS	6149457
KOMERI CO Y50	6496250
KOMORI CORPORATION Y50	6496658
KONECRANES OYJ EUR0.50	BI1WFP1
KONINKLIJKE AHOLD NV EUR0.30	5252602
KONINKLIJKE KPN NV EUR0.24	5956078
KOSE JPY50	6194468

KUEHNE & NAGEL AG CHF1 (REGD)	B142S60
KURODA ELECTRIC NPV	6504584
KWS SAAT AG NPV	4495044
KYOCERA CORP Y50	6499260
L'OREAL EUR0.2	4057808
LAFARGE SA EUR4.00	4502706
LAMDA DEVELOPMENT EUR0.3	4248947
LAND SECS GP ORD GBP0.10 REITS	3180943
LEGRAND SA EUR4	BI1ZRK9
LEON'S FURNITURE LTD	2512406
LEOPALACE 21 CORP	6598424
LG CHEMICAL KRW5000	6346913
LG DACOM CORP KRW5000	6246574
LG ELECTRONICS INC	6520739
LG FASHION CORP KRW5000	B1GKF27
LG HAUSSYS LTD KRW5000	B55SJJ5
LG TELECOM CO KRW5000	6290902
LI & FUNG HKD0.025	6286257
LIBERTY INTL PLC ORD GBP0.50	0683434
LIFESTYLE INTERNAT HKD0.01	B00LN47
LINDE AG NPV	5740817
LINDT & SPRUENGLI CHF100 REGD	5962309
LITE-ON TECHNOLOGY CORP TWD10	6519481
LLOYDS BANKING GROUP PLC	0870612
LOCAL SHOPPING REIT PLC ORD	B1VS7G4
LOGITECH INTL SA CHF0.25 (REGD)	B18ZRK2
LONDON & STAMFORD PROPERTY LTD	B1Z5TP4
LONMIN ORD USD1	3119248
LUNDBECK (H) A/S DKK5	7085259
LUNDIN MINING CORP	2866857
MACQUARIE COUNTRYW NPV	6225595
MACQUARIE OFFICE TR UNITS NPV	6703994
MAKINO MILLING MACHINE CO Y50	6555708
MAN GROUP	B28KQ18
MANDOM CORP SHS Y50	6560973
MANULIFE FINANCIAL CORP	2492519
MARUICHI STEEL TUBE Y50	6569505
MAX PROPERTY GROUP PLC ORD NPV	B3CX6J8
MEDA AB SER A NPV (POST SPLIT)	B1VYK30
MEDCO ENERGI INTL IDR100	6254511
MEDIASET EUR0.52	5077946
MEDIQ NV EUR0.25	B1VYYM7
MEGAWORLD CORP PHPI	6563648
MEGGITT ORD5P*	0575809
MEITEC Y50	6576356
METHANEX CORP	2654416
METRO AG ORD NPV	5041413
MICHAEL PAGE INTL ORD GBP0.01	3023231
MICHELIN CIE GLE DES ETABL	4588364
MILANO ASSICURAZIO EUR0.52	4215101
MIRVAC GROUP STAPLED SHS	6161978
MISC BERHAD MYR1	6558031

MISUMI GROUP INC Y50	6595179
MITSUBISHI CORP NPV	6596785
MITSUBISHI ESTATE CO NPV	6596729
MITSUBISHI TANABE PHARM CORP	6870984
MITSUBISHI UFJ FINANCIAL GROUP	6335171
MIITSUI & CO Y50	6597302
MIITSUI FUDOSAN CO Y50	6597603
MIITSUI O.S.K. LINES JPY50	6597584
MIITSUI SUMITOMO INSURANCE	B2Q4CSI
MOBILEONE SGD0.20 (POST	B04KJ97
MOBISTAR NPV	5541979
MODERN TIMES GRP (MTG) SER B	B151P43
MORGAN SINDALL ORD 5P	0808561
MORI TRUST SOGO RE MORI TRUST	6729558
MORRISON (W) SUPMKT ORD 10P	0604316
MUENCHENER RUECKVERSICHERUNGS	5294121
MURATA MANUFACTURING CO NPV	6610403
MUSASHINO BANK Y500	6611440
M6 METROPOLE TV SA EUR0.4	5993901
NATL AUSTRALIA BK NPV	6624608
NEPTUNE ORIENT LNS SG\$I	6628859
NESTLE SA CHF0.1 (REGD)	7123870
NEW WORLD CHINA LD HKD0.10	6163929
NEW WORLD DEVELOPMENT CO HK\$I	6633767
NEWCREST MINING LTD ORD NPV	6637101
NEXANS EUR I	7130836
NEXITY EUR5	B037JC2
NEXT GROUP ORD GBP0.10	3208986
NIFCO INC Y50	6639163
NIHON KODEN CORP Y50	6639970
NIHON PARKERIZING Y50	6640529
NINTENDO CO	6639550
NIPPON BUILDING FUND INC	6396800
NIPPON ELECTRIC GLASS Y50	6642666
NIPPON KONPO NPV	6642202
NIPPON OIL CORP JPY50	6641403
NIPPON SHEET GLASS CO Y50	6641447
NIPPON THOMPSON CO Y50	6643562
NISHIMATSUYA CHAIN CO LTD	6016926
NISSIN KOGYO JPY50	6071475
NITTO DENKO CORP NPV	6641801
NOBEL BIOCARE AG CHF0.40(BR)	7385722
NOKIA (AB) OY EUR0.06	5902941
NOKIA CORP SPON ADR SER A COM	2640891
NOMURA HOLDING NPV	6643108
NOMURA REAL ESTATE NOMURA	6718211
NOVARTIS AG CHF0.50 (REGD)	7103065
NOVATEK MICROELECTRONICS TWD10	6346333
NOVO-NORDISK AS DKK I	7077524
NOVOZYMES A/S SER 'B' DKK10	4658535
NR NORDIC AND RUSSIA	B2B1PG6
NTT DOCOMO INC NPV	6129277

NTT URBAN DEVELOPMENT CORP NPV	B031SG1
OIL SEARCH LTD ORD PGK 0.10	6657604
OKINAWA CELLULAR NPV	6147428
OLIVETTI SPA EUR1	
OMEGA PHARMA NPV(POST SPLIT)	5955279
OMRON CORP Y50	6659428
OMX INDEX FUTURE (SSE)	
ONEX CORP	2659518
ONO PHARMACEUTICAL CO Y50	6660107
ONWARD HOLDINGS CO Y50	6483821
ORACLE CORP JAPAN JPY50	6141680
ORIENT OVERSEAS INT USD0.10	6659116
ORIFLAME COSMETICS SDR EACH	B00G256
ORIGIN ENERGY LTD NPV	6214861
PA RESOURCES AB NPV	B0NJN71
PACIFIC BRANDS NPV	B00G290
PANASONIC CORP	6572707
PARMALAT FINANZIARIA EUR0.52	7128369
PARTNERS GRP HLDG AG CHF0.01	B119QG0
PASON SYSTEMS INC	2569565
PERFECT WORLD CO LTD SPONSORED	B23F975
PERSIMMON ORD 10P	0682538
PETROLEO BRASILEIRO SA	2616580
PETROLEO BRASILEIRO SA ADR	2683410
PETROLEUM GEO SERVICES ASA	B1L7YL5
PEUGEOT SA EUR1	7103526
PICK'N PAY STORES ORD R0.0125	6688068
PORSCHE AUTOMOBIL HOLDING SE	7101069
POSCO ADR	2692795
POTASH CORP OF SASKATCHEWAN	2696980
PPR EUR4.00	5505072
PRECISION DRILLING TRUST	B0P0ZR6
PROLOGIS EUROPEAN PROPERTIES	B1FLOG0
PRUDENTIAL PLC GBP0.05	0709954
PUBLIC POWER CORP EUR4.60 (CR)	7268298
PUBLICIS GROUPE SA EUR.4	4380429
PUMA AG NPV	5064722
Q-CELL SE NPV	B0LD4L6
QANTAS AIRWAYS NPV	6710347
RADIANT OPTO-ELECT TWD10	6520278
RAFFLES EDUCATION CORP NPV	B1G2XT6
RAKUTEN INC NPV	6229597
RATHBONE BROS ORD 5P	0214834
RAUTARUUKKI OY 'K'NPV	4727662
RECORDATI EUR0.125	B07DRZ5
REDROW PLC	0728238
REED ELSEVIER	B2B0DG9
RENAULT REGIE NATIONALE DES	4712798
RENISHAW ORD 20P	0732358
REPSOL YPF SA EUR1	5669354
RESEARCH IN MOTION LTD	2117265
REXEL PROMESSES	B1VP0K0

RICOH Y50	6738220
RIETER HOLDINGS AG CHF10	5996159
RIO TINTO ORD GBP0.10	0718875
RIOCAN REIT	2229610
ROCHE HLDG AG GENUSSSCHEINE NPV	7110388
ROHM CO Y50	6747204
ROLLS ROYCE GROUP ORD GBP0.20*	3283648
ROTORK ORD 5P	0750695
ROYAL DUTCH SHELL 'B' SHS	B03MM40
ROYAL DUTCH SHELL A SHS	B09CBL4
RYANAIR HOLDINGS PLC SPONSORED	2014441
S & P/MIB INDEX FUTURE (MIL)	
S&P / TSE 60 INDEX FUTURES(MSE	
SAFESTORE HLDGS ORD GBP0.01	BIN7Z09
SAMSUNG ELECTRONICS CO LTD	6771720
SAMSUNG ELECTRONICS CO PFD	6773812
SAMSUNG ELECTRS LTD GDR 1995	
SANDVIK AB NPV (POST SPLIT)	BIVQ252
SANTEN PHARMACEUTICAL CO	6776606
SANWA HOLDINGS CORP	6776781
SAP AG ORD NPV	4846288
SARAS RAFFINERIE EUR5.16	B04F679
SASOL NVP	6777450
SAVILLS ORD GBP0.025	B135BJ4
SBI HOLDINGS INC	6309466
SBM OFFSHORE NV EUR0.25 (POST	B156T57
SCHIBSTED A/S NWKRI	4790534
SCHINDLER HLDG AG PTG CERT	BIITCY0
SCHINDLER-HLDG AG CHF0.1	BI1WWH2
SCHRODERS (NEW) ORD GBP1	0240549
SEADRILL LTD CNV BDS	B28Y7D9
SEADRILL LTD USD2	B09RMQ1
SEB SA FFI	4792132
SEGRO PLC	B5ZNIN8
SEIKAGAKU CORP NPV	6763943
SES 'A' SHS NPV	5493434
SHAFTESBURY ORD 25P	0799096
SHANDA INTERACTIVE ENTM ADR	B00PV12
SHANGRI-LA ASIA ORD HK\$1	6771032
SHERRITT INTERNATIONAL CORP	2804158
SHIMACHU CO NPV	6804455
SHIMANO INC NPV	6804820
SHIMAO PROPERTY HLDGS LTD	B16YNSI
SHIN-ETSU CHEMICALS CO NPV	6804585
SHIN-ETSU POLYMER CO Y50	6805704
SHINHAN FINANCIAL GROUP	6397502
SHINKO ELECTRIC INDUSTRIES CO	6804927
SHINSEI BK NPV	6730936
SHIP FINANCE INTL LTD SHS	B019MJ8
SHIRE PLC ADR	
SHIRE PLC ORD GBP0.05	B2QKY05
SHOPPERS DRUG MART CORP	2821191

SIEMENS AG NPV REGD	5727973
SIG ORD I0P	0802541
SIGMA PHARMACEUTICALS LTD NPV	6552594
SIGNET JEWELERS LTD ORD	B3C9VJ1
SIKA FINANZ AG CHF9 (BR)	4808084
SIMS METAL MANAGEMENT LTD	B0LCW75
SINGAPORE AIRLINES SGD0.50	6811734
SINGAPORE AIRPORT SGD0.10	6243586
SINGAPORE EXCHANGE SGD0.01	6303866
SINGAPORE PRESS HLDGS SGD0.20	B012899
SINGAPORE TELECOMMUNICATIONS	B02PY11
SINGAPORE TELECOMMUNICATIONS	B02PY22
SINO LAND CO ORD HK\$1.00	6810429
SINO-FOREST CORP	2810702
SINO-OCEAN LAND HLDGS HKD0.80	B24CVP7
SINOFERT HOLDINGS LTD HKD0.10	B0CJMD1
SK TELECOM LTD SPONSORED ADR	2495648
SLIGRO FOOD GROUP NV EUR0.06	B1VV9V2
SMC CORP NPV	6763965
SNAM RETE GAS EUR1	7251470
SOFTBANK CORP	3402357
SOFTBANK CORPORATION NPV	6770620
SOHGO SECURITY SER NPV	6546359
SOL MELIA SA-EUR0.2	5738298
SONAE SGPS SA EUR1	5973992
SOUTH AFRICAN PROPERTY	B16GQJ9
SPAREBANK 1 SR BANK NOK50	B06T8C8
SPECTRIS ORD GBP0.05	0330860
SPI 200 INDEX FUTURE (SFE)	
SPIRAX-SARCO ENGINEERING ORD	0834704
ST. MODWEN PROPS ORD I0P	0729101
STADA ARZNEIMITTEL AG ORD NPV	5386750
STANDARD CHARTERED ORD USD0.50	0408284
STANDARD CHARTERED USD0.50	6558484
STANLEY ELECTRIC CO NPV	6841106
STARHILL GLOBAL REIT	B0HZGR6
STMICROELECTRONICS N V SHS N Y	2430025
STOCKLAND TRUST GROUP NPV	6850856
STORA ENSO OYJ SER 'R' NPV	5072673
SUMITOMO CHEMICAL Y50	6858560
SUMITOMO CORP NPV	6858946
SUMITOMO METAL INDUSTRIES NPV	6858827
SUMITOMO METAL MNG NPV	6858849
SUMITOMO MITSUI GR NPV	6563024
SUMITOMO REALTY & DEV CO NPV	6858902
SUN HUNG KAI PROPERTIES	6859927
SUNCOR ENERGY INC NEW	B3NB1P2
SUNDRUG CO Y50	6817895
SUNTEC REAL ESTATE INVESTMENT	B04PZ72
SUNTECH PWR HLDGS CO LTD ADR	B0P01N4
SURUGA BANK LTD Y50	6864329
SUZUKI MOTOR CO NPV	6865504

SVENSKA CELLULOZA AB-SCA SER B	BIVVGZ5
SVENSKA HANDELSBANKEN SER A	5703661
SWATCH GROUP CHF2.25 (BR)	7184725
SWISS REINSURANCE LTD CHF0.1	7189816
SWISSCOM AG CHF1.00	5533976
SYDBANK DKK10	B06JSP1
SYNGENTA AG CHF0.1	4356646
SYNTHESES. INC CHF0.001 (POST	B014635
T.I.M.SPA EUR0.05	4876746
T.I.M.SPA EUR0.06	4876746
TAIKISHA Y50	6869959
TAIWAN LIFE INSURANCE TWD10	6082325
TAIWAN SEMICONDUCTOR MFG CO	2113382
TAIYO INK MFG CO Y50	6871783
TAKEDA PHARMACEUTICAL CO LTD	6870445
TAKKT AG NPV	5769470
TAMRON CO LTD JPY50	6871028
TANDBERG ASA NOK1 (NEW)	7283440
TAP OIL AUD0.20	6892814
TATA STEEL LIMITED	6101156
TAYLOR WIMPEY PLC ORD GBP0.01	0878230
TDK CORP	6869302
TECAN GROUP AG CHF1 (REGD)	7110902
TECHNOPOLIS OYJ NPV	5702936
TELECOM ITALIA EUR0.55	7634394
TELEFONICA SA EUR1	5732524
TELEFONOS DE MEXICO SAB ADR	2881612
TELEKOM AUSTRIA (TA) NPV	4635088
TELEKOMUNIKASI INDONESIA (PERS	B02ZK79
TELENOR AS ORD NOK6	4732495
TELEPERFORMANCE EUR2.50	5999330
TELEVISION BROADCAST ORD	6881674
TELKOM GROUP LTD ZAR10	6588577
TELMEX INTERNACIONAL S A B DE	
TELSTRA CORP NPV	6087289
TERRACE HILL GROUP ORD GBP0.02	0629438
TERUMO CORP Y50	6885074
TESCO ORD 5P	0884709
TGS-NOPEC GEOPHYSICAL COMPANY	B15SLC4
THE LINK REAL ESTATE INVT	B0PB4M7
TITAN CEMENT CO EUR4	B01NXT7
TOKAI RIKA DENKI Y50	6894025
TOKIO MARINE HOLDINGS INC NPV	6513126
TOKYO ELECTRON NPV	6895675
TOKYO TATEMONO CO Y50	6895426
TOKYU LAND CORP NPV	6895084
TOKYU REIT INC TOKYU REIT	6687203
TOMKINS ORD USD0.09	0896265
TOP REIT INC REIT	B0XPSZ2
TOPIX INDEX FUTURE (TSE)	
TOPPAN FORMS JPY50	6105028
TORM A/S DKK5	B1XHYR9

TORONTO-DOMINION BANK	2897222
TOSHIBA MACHINE CO Y50	6897262
TOTAL GABON XAF5000	4309781
TOTAL SA ADR	2898032
TOTAL SA EUR2.5	B15C557
TOYODA GOSEI Y50	6900557
TOYOTA BOSHOKU CP JPY50	6900591
TOYOTA MOTOR CORP NPV	6900643
TOYOTA MTR CORP ADR	2898957
TPV TECHNOLOGY USD0.01	6179573
TRANSCANADA CORP	2665184
TRAVIS PERKINS ORD GBP0.10	0773960
TRELLEBORG AB 'B' NPV	4902384
TREND MICRO INC JPY50	6125286
TSURUHA HOLDINGS INC NPV	B0MKZN5
TUI AG NPV (REGISTERED)	5666292
U S TREASURY BILL	
UBS AG CHF0.1 (POST	B18YFJ4
UCB S A NPV	5596991
UMC CASH SWEEP ACCOUNT	
UMC INTERNATIONAL REAL ESTATE	
UNIBAIL-RODAMCO SE EUR5	7076242
UNICREDIT EUR0.50	4232445
UNICREDITO ITALIAN ITL500	4232445
UNILEVER NV CVA EUR0.16	B12T3J1
UNILEVER PLC ORD GBP0.03	B10RZP7
UNIPOL	5107832
UNITE GROUP ORD GBP0.25	0692861
UNITED URBAN INVES UNITED	6723839
UPM-KYMMENE OY NPV	5051252
USHIO ELECTRIC NPV	6918981
UTD DRUG ORD EUR0.05(DUBLIN	3335969
VALE S A ADR REPSTG PFD	2933900
VALLOUREC (USIN A TUB DE LOR	B197DR6
VANGUARD INTL SEMICONDUCTO	6109677
VASTNED OFFICES/IN EUR5	4927172
VASTNED RETAIL EUR5	4927194
VEDANTA RESOURCES PLC	3327706
VEIDEKKE NOK0.50 (POST SPLIT)	B1XCHJ7
VENTURE CORP LTD ORD	6927374
VEOLIA ENVIRONMENT EUR5.0	4031879
VESTAS WIND SYSTEM DKK1	5964651
VITTORIA ASSICURAZ EUR1	4930051
VIVENDI SA EUR5.5	4834777
VODAFONE GROUP	B16GWD5
VTECH HLDGS USD0.05	6928560
WAL-MART DE MEXICO SAB DE CV	B02YZ04
WERELDHAVE NV EUR10	4948623
WESTFIELD GROUP NPV DFD	B01BTX7
WHARF HOLDINGS HK\$I	6435576
WIHLBORGS FAST.AB NPV	B156XW2
WINCOR NIXDORF AG NPV	B012VF6

WING HANG BANK HK\$I	6972374
WING TAI HOLDINGS SG\$ 0.25	6972385
WOLSELEY GBP0.10	B5ZN3P4
WOLTERS KLUWERS COM EUR0.12	5671519
WOODSIDE PETROLEUM NPV	6979728
WOOLWORTHS LIMITED ORD A\$0.25*	6981239
WOTIF.COM HOLDINGS NPV	B14W0S6
YAMADA DENKI CO NPV	6985026
YAMAHA CORP Y50	6642387
YAMAHA MOTOR CO Y50	6985264
YAMATO KOGYO NPV	6985446
YUE YUEN INDL HLDG HKD0.25	6586537
ZARGON ENERGY TRUST	B01VZM8
ZEHNDER GROUP AG	4998004