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HSBC HOLDINGS PLC  
Form 13F-HR  
November 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 September 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 November 2007

REPORT TYPE (CHECK ONLY ONE):

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

LIST OF OTHER MANAGERS REPORTING FOR THIS MANAGER:

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

FORM 13F INFORMATION TABLE ENTRY TOTAL: 7,379

FORM 13F INFORMATION TABLE VALUE TOTAL: \$17,651,880

LIST OF OTHER INCLUDED MANAGERS:

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

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

| NAME OF ISSUER | TITLE OF CLASS  | CUSIP     | FAIR MARKET VALUE (x1000) | SHARES |
|----------------|-----------------|-----------|---------------------------|--------|
| AAON INC       | COM PAR \$0.004 | 000360206 | 718                       |        |
| AAR CORP       | COM             | 000361105 | 159                       |        |
| AAR CORP       | COM             | 000361105 | 2                         |        |
| AAR CORP       | COM             | 000361105 | 8,679                     |        |
| ABB LTD        | SPONSORED ADR   | 000375204 | 882                       |        |
| ABB LTD        | SPONSORED ADR   | 000375204 | 336                       |        |
| ABB LTD        | SPONSORED ADR   | 000375204 | 7                         |        |
| ABB LTD        | SPONSORED ADR   | 000375204 | 6,205                     |        |
| ABX AIR INC    | COM             | 00080S101 | 2,163                     |        |

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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| ACCO BRANDS CORP            | COM           | 00081T108 | 9      |
| ACCO BRANDS CORP            | COM           | 00081T108 | 4,298  |
| A C MOORE ARTS & CRAFTS INC | COM           | 00086T103 | 1,064  |
| ABN AMRO HLDG NV            | SPONSORED ADR | 000937102 | 320    |
| ABN AMRO HLDG NV            | SPONSORED ADR | 000937102 | 198    |
| ABM INDS INC                | COM           | 000957100 | 180    |
| ABM INDS INC                | COM           | 000957100 | 2,463  |
| AEP INDS INC                | COM           | 001031103 | 1,153  |
| AFC ENTERPRISES INC         | COM           | 00104Q107 | 1,676  |
| AFLAC INC                   | COM           | 001055102 | 208    |
| AFLAC INC                   | COM           | 001055102 | 833    |
| AFLAC INC                   | COM           | 001055102 | 202    |
| AFLAC INC                   | COM           | 001055102 | 2,884  |
| AFLAC INC                   | COM           | 001055102 | 11     |
| AFLAC INC                   | COM           | 001055102 | 8,868  |
| AFLAC INC                   | COM           | 001055102 | 6      |
| AES CORP                    | COM           | 00130H105 | 6      |
| AES CORP                    | COM           | 00130H105 | 3      |
| AES CORP                    | COM           | 00130H105 | 675    |
| AES CORP                    | COM           | 00130H105 | 54     |
| AMN HEALTHCARE SERVICES INC | COM           | 001744101 | 3,089  |
| AT&T INC                    | COM           | 00206R102 | 19,591 |
| AT&T INC                    | COM           | 00206R102 | 2,698  |
| AT&T INC                    | COM           | 00206R102 | 3,548  |
| AT&T INC                    | COM           | 00206R102 | 130    |
| AT&T INC                    | COM           | 00206R102 | 3,317  |
| AT&T INC                    | COM           | 00206R102 | 72     |
| AT&T INC                    | COM           | 00206R102 | 749    |
| AT&T INC                    | COM           | 00206R102 | 569    |
| AT&T INC                    | COM           | 00206R102 | 27,474 |
| AT&T INC                    | COM           | 00206R102 | 20,529 |
| AT&T INC                    | COM           | 00206R102 | 7,724  |
| AT&T INC                    | COM           | 00206R102 | 1,353  |
| AT&T INC                    | COM           | 00206R102 | 2      |
| AT&T INC                    | COM           | 00206R102 | 104    |
| AT&T INC                    | COM           | 00206R102 | 1,054  |
| AT&T INC                    | COM           | 00206R102 | 66     |
| AT&T INC                    | COM           | 00206R102 | 40,579 |
| AT&T INC                    | COM           | 00206R102 | 1,269  |
| ATMI INC                    | COM           | 00207R101 | 2,236  |
| ATP OIL & GAS CORP          | COM           | 00208J108 | 1,640  |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 4,787  |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 443    |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 1      |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 611    |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 1,265  |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 1,596  |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 301    |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 48     |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 1,454  |
| AU OPTRONICS CORP           | SPONSORED ADR | 002255107 | 1,681  |
| AZZ INC                     | COM           | 002474104 | 4,572  |
| AARON RENTS INC             | COM           | 002535201 | 889    |
| AARON RENTS INC             | COM           | 002535201 | 2      |
| AARON RENTS INC             | COM           | 002535201 | 4,870  |
| ABAXIS INC                  | COM           | 002567105 | 990    |
| ABAXIS INC                  | COM           | 002567105 | 3,033  |
| ABBOTT LABS                 | COM           | 002824100 | 24,036 |
| ABBOTT LABS                 | COM           | 002824100 | 172    |
| ABBOTT LABS                 | COM           | 002824100 | 164    |
| ABBOTT LABS                 | COM           | 002824100 | 75     |
| ABBOTT LABS                 | COM           | 002824100 | 1,291  |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| ABBOTT LABS                  | COM            | 002824100 | 37      |
| ABBOTT LABS                  | COM            | 002824100 | 8,273   |
| ABBOTT LABS                  | COM            | 002824100 | 310     |
| ABBOTT LABS                  | COM            | 002824100 | 11,014  |
| ABBOTT LABS                  | COM            | 002824100 | 1,775   |
| ABBOTT LABS                  | COM            | 002824100 | 495     |
| ABBOTT LABS                  | COM            | 002824100 | 106     |
| ABBOTT LABS                  | COM            | 002824100 | 1,314   |
| ABBOTT LABS                  | COM            | 002824100 | 114     |
| ABBOTT LABS                  | COM            | 002824100 | 140     |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 16      |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 27      |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 2,801   |
| ACACIA RESH CORP             | ACACIA TCH COM | 003881307 | 1,904   |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 2,792   |
| ACADIA RLTY TR               | COM SH BEN INT | 004239109 | 914     |
| ACCURAY INC                  | COM            | 004397105 | 1,206   |
| ACCURIDE CORP                | COM            | 004398103 | 15      |
| ACCURIDE CORP                | COM            | 004398103 | 1,190   |
| ACI WORLDWIDE INC            | COM            | 004498101 | 3,589   |
| ACME PACKET INC              | COM            | 004764106 | 878     |
| ACTEL CORP                   | COM            | 004934105 | 652     |
| ACTIVIDENTITY CORP           | COM            | 00506P103 | 4       |
| ACTIVIDENTITY CORP           | COM            | 00506P103 | 5       |
| ACTIVIDENTITY CORP           | COM            | 00506P103 | 104     |
| ACTUATE CORP                 | COM            | 00508B102 | 2,381   |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 5,719   |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 12,531  |
| ACUITY BRANDS INC            | COM            | 00508Y102 | 20      |
| ADAPTEC INC                  | COM            | 00651F108 | 1,686   |
| ADMINISTAFF INC              | COM            | 007094105 | 1       |
| ADMINISTAFF INC              | COM            | 007094105 | 1,728   |
| ADOBE SYS INC                | COM            | 00724F101 | 10,749  |
| ADOBE SYS INC                | COM            | 00724F101 | 1,431   |
| ADOBE SYS INC                | COM            | 00724F101 | 4       |
| ADOBE SYS INC                | COM            | 00724F101 | 90      |
| ADOBE SYS INC                | COM            | 00724F101 | 164     |
| ADOBE SYS INC                | COM            | 00724F101 | 306     |
| ADOBE SYS INC                | COM            | 00724F101 | 2,013   |
| ADOBE SYS INC                | COM            | 00724F101 | 926     |
| ADOBE SYS INC                | COM            | 00724F101 | 83      |
| ADOBE SYS INC                | COM            | 00724F101 | 196     |
| ADOBE SYS INC                | COM            | 00724F101 | 7       |
| ADOBE SYS INC                | COM            | 00724F101 | 323     |
| ADOBE SYS INC                | COM            | 00724F101 | 106,471 |
| ADOBE SYS INC                | COM            | 00724F101 | 379     |
| ADTRAN INC                   | COM            | 00738A106 | 4,581   |
| ADVANCE AMER CASH ADVANCE CT | COM            | 00739W107 | 2,321   |
| ADVANCED ANALOGIC TECHNOLOGI | COM            | 00752J108 | 1,696   |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR  | 00756M404 | 2,235   |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR  | 00756M404 | 49      |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT        | 00762L101 | 4       |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT        | 00762L101 | 25      |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT        | 00762L101 | 229     |
| ADVISORY BRD CO              | COM            | 00762W107 | 3,530   |
| AEROPOSTALE                  | COM            | 007865108 | 10,231  |
| AEROPOSTALE                  | COM            | 007865108 | 9       |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 646     |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 68      |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 371     |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 8,940   |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 33      |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 169   |
| ADVANCED MICRO DEVICES INC   | COM           | 007903107 | 1     |
| AEGON N V                    | ORD AMER REG  | 007924103 | 27    |
| AEGON N V                    | ORD AMER REG  | 007924103 | 321   |
| AEGON N V                    | ORD AMER REG  | 007924103 | 821   |
| ADVANTA CORP                 | CL B          | 007942204 | 4,629 |
| ADVANCED ENERGY INDS         | COM           | 007973100 | 1,181 |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 6     |
| ADVENT SOFTWARE INC          | COM           | 007974108 | 1,826 |
| AEROVIRONMENT INC            | COM           | 008073108 | 661   |
| AETNA INC NEW                | COM           | 00817Y108 | 3,083 |
| AETNA INC NEW                | COM           | 00817Y108 | 1,373 |
| AETNA INC NEW                | COM           | 00817Y108 | 2,372 |
| AETNA INC NEW                | COM           | 00817Y108 | 49    |
| AETNA INC NEW                | COM           | 00817Y108 | 434   |
| AETNA INC NEW                | COM           | 00817Y108 | 11    |
| AETNA INC NEW                | COM           | 00817Y108 | 2     |
| AETNA INC NEW                | COM           | 00817Y108 | 2,635 |
| AETNA INC NEW                | COM           | 00817Y108 | 287   |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 90    |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 925   |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 3,592 |
| AFFILIATED COMPUTER SERVICES | CL A          | 008190100 | 176   |
| AFFYMETRIX INC               | COM           | 00826T108 | 1,642 |
| AFTERMARKET TECHNOLOGY CORP  | COM           | 008318107 | 1,894 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 90    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 57    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 5     |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 1,216 |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 11    |
| AGILENT TECHNOLOGIES INC     | COM           | 00846U101 | 74    |
| AGNICO EAGLE MINES LTD       | COM           | 008474108 | 30    |
| AGNICO EAGLE MINES LTD       | COM           | 008474108 | 632   |
| AGNICO EAGLE MINES LTD       | COM           | 008474108 | 5     |
| AGILYSYS INC                 | COM           | 00847J105 | 3,850 |
| AGREE REALTY CORP            | COM           | 008492100 | 595   |
| AGRIUM INC                   | COM           | 008916108 | 23    |
| AGRIUM INC                   | COM           | 008916108 | 2,719 |
| AGRIUM INC                   | COM           | 008916108 | 4,934 |
| AIR FRANCE KLM               | SPONSORED ADR | 009119108 | 419   |
| AIR METHODS CORP             | COM PAR \$.06 | 009128307 | 1,808 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 200   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 284   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 105   |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 2,811 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 4,615 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 88    |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 8,153 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 1,009 |
| AIR PRODS & CHEMS INC        | COM           | 009158106 | 10    |
| AIRGAS INC                   | COM           | 009363102 | 103   |
| AIRGAS INC                   | COM           | 009363102 | 310   |
| AIRTRAN HLDGS INC            | COM           | 00949P108 | 3     |
| AIRTRAN HLDGS INC            | COM           | 00949P108 | 2,162 |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 144   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 205   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 253   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 198   |
| AKAMAI TECHNOLOGIES INC      | COM           | 00971T101 | 256   |
| AKORN INC                    | COM           | 009728106 | 150   |
| AKORN INC                    | COM           | 009728106 | 448   |
| ALABAMA NATL BANCORP DELA    | COM           | 010317105 | 5,696 |

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|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| ALASKA AIR GROUP INC         | COM            | 011659109 | 1,141 |
| ALASKA COMMUNICATIONS SYS GR | COM            | 01167P101 | 1,044 |
| ALBANY INTL CORP             | CL A           | 012348108 | 5     |
| ALBANY INTL CORP             | CL A           | 012348108 | 3,320 |
| ALBANY MOLECULAR RESH INC    | COM            | 012423109 | 1,271 |
| ALCAN INC                    | COM            | 013716105 | 39    |
| ALCAN INC                    | COM            | 013716105 | 971   |
| ALCAN INC                    | COM            | 013716105 | 392   |
| ALCAN INC                    | COM            | 013716105 | 184   |
| ALCOA INC                    | COM            | 013817101 | 1,480 |
| ALCOA INC                    | COM            | 013817101 | 13    |
| ALCOA INC                    | COM            | 013817101 | 301   |
| ALCOA INC                    | COM            | 013817101 | 3,124 |
| ALCOA INC                    | COM            | 013817101 | 23    |
| ALCOA INC                    | COM            | 013817101 | 6,862 |
| ALCOA INC                    | COM            | 013817101 | 823   |
| ALCOA INC                    | COM            | 013817101 | 1,175 |
| ALCOA INC                    | COM            | 013817101 | 4     |
| ALCOA INC                    | COM            | 013817101 | 9,419 |
| ALCOA INC                    | COM            | 013817101 | 54    |
| ALCOA INC                    | COM            | 013817101 | 4     |
| ALCOA INC                    | COM            | 013817101 | 222   |
| ALCOA INC                    | COM            | 013817101 | 4     |
| ALCOA INC                    | COM            | 013817101 | 98    |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 5     |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 1     |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 7     |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 436   |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 42    |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 539   |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 7     |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 82    |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 2     |
| ALEXANDRIA REAL ESTATE EQ IN | COM            | 015271109 | 4,808 |
| ALFA CORP                    | COM            | 015385107 | 1,326 |
| ALICO INC                    | COM            | 016230104 | 395   |
| ALIGN TECHNOLOGY INC         | COM            | 016255101 | 2,373 |
| ALKERMES INC                 | COM            | 01642T108 | 3     |
| ALKERMES INC                 | COM            | 01642T108 | 1     |
| ALKERMES INC                 | COM            | 01642T108 | 6,851 |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 68    |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 484   |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 21    |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 424   |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 576   |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 3,299 |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 3,530 |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 996   |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 187   |
| ALLERGAN INC                 | COM            | 018490102 | 283   |
| ALLERGAN INC                 | COM            | 018490102 | 1,621 |
| ALLERGAN INC                 | COM            | 018490102 | 3     |
| ALLERGAN INC                 | COM            | 018490102 | 2,489 |
| ALLERGAN INC                 | COM            | 018490102 | 263   |
| ALLERGAN INC                 | COM            | 018490102 | 6,964 |
| ALLETE INC                   | COM NEW        | 018522300 | 2,068 |
| ALLIANCE IMAGING INC         | COM NEW        | 018606202 | 943   |
| ALLIANZ SE                   | SP ADR 1/10 SH | 018805101 | 3,284 |
| ALLIANZ SE                   | SP ADR 1/10 SH | 018805101 | 68    |
| ALLIANZ SE                   | SP ADR 1/10 SH | 018805101 | 5,981 |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 220   |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 378   |

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|                             |                 |           |         |
|-----------------------------|-----------------|-----------|---------|
| ALLIED CAP CORP NEW         | COM             | 01903Q108 | 867     |
| ALLIED CAP CORP NEW         | COM             | 01903Q108 | 29      |
| ALLIED IRISH BKS P L C      | SPON ADR ORD    | 019228402 | 18      |
| ALLIED IRISH BKS P L C      | SPON ADR ORD    | 019228402 | 193     |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 7       |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 29      |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 3       |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 174     |
| ALLIED WASTE INDS INC       | COM PAR\$.01NEW | 019589308 | 110     |
| ALLOS THERAPEUTICS INC      | COM             | 019777101 | 142     |
| ALLSTATE CORP               | COM             | 020002101 | 4,422   |
| ALLSTATE CORP               | COM             | 020002101 | 772     |
| ALLSTATE CORP               | COM             | 020002101 | 3       |
| ALLSTATE CORP               | COM             | 020002101 | 51      |
| ALLSTATE CORP               | COM             | 020002101 | 3,693   |
| ALLSTATE CORP               | COM             | 020002101 | 794     |
| ALLSTATE CORP               | COM             | 020002101 | 1,792   |
| ALLSTATE CORP               | COM             | 020002101 | 355     |
| ALLTEL CORP                 | COM             | 020039103 | 1,384   |
| ALLTEL CORP                 | COM             | 020039103 | 128     |
| ALLTEL CORP                 | COM             | 020039103 | 2,799   |
| ALLTEL CORP                 | COM             | 020039103 | 574     |
| ALLTEL CORP                 | COM             | 020039103 | 20      |
| ALON USA ENERGY INC         | COM             | 020520102 | 1,155   |
| ALPHA NATURAL RESOURCES INC | COM             | 02076X102 | 35      |
| ALPHA NATURAL RESOURCES INC | COM             | 02076X102 | 809     |
| ALPHARMA INC                | CL A            | 020813101 | 2,659   |
| ALTERA CORP                 | COM             | 021441100 | 888     |
| ALTERA CORP                 | COM             | 021441100 | 453     |
| ALTERA CORP                 | COM             | 021441100 | 1,111   |
| ALTERA CORP                 | COM             | 021441100 | 296     |
| ALTRA HOLDINGS INC          | COM             | 02208R106 | 716     |
| ALTRIA GROUP INC            | COM             | 02209S103 | 4,868   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 1,710   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 475     |
| ALTRIA GROUP INC            | COM             | 02209S103 | 1,314   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 21      |
| ALTRIA GROUP INC            | COM             | 02209S103 | 2,724   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 207     |
| ALTRIA GROUP INC            | COM             | 02209S103 | 14,808  |
| ALTRIA GROUP INC            | COM             | 02209S103 | 4,253   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 16,756  |
| ALTRIA GROUP INC            | COM             | 02209S103 | 5,645   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 1,010   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 15      |
| ALTRIA GROUP INC            | COM             | 02209S103 | 63      |
| ALTRIA GROUP INC            | COM             | 02209S103 | 1,898   |
| ALTRIA GROUP INC            | COM             | 02209S103 | 29,460  |
| ALTRIA GROUP INC            | COM             | 02209S103 | 140,896 |
| ALTRIA GROUP INC            | COM             | 02209S103 | 417     |
| ALTRIA GROUP INC            | COM             | 02209S103 | 3,405   |
| ALTUS PHARMACEUTICALS INC   | COM             | 02216N105 | 838     |
| ALUMINUM CORP CHINA LTD     | SPON ADR H SHS  | 022276109 | 420     |
| AMAZON COM INC              | COM             | 023135106 | 152     |
| AMAZON COM INC              | COM             | 023135106 | 3,093   |
| AMAZON COM INC              | COM             | 023135106 | 148     |
| AMAZON COM INC              | COM             | 023135106 | 67      |
| AMAZON COM INC              | COM             | 023135106 | 1,922   |
| AMAZON COM INC              | COM             | 023135106 | 22      |
| AMAZON COM INC              | COM             | 023135106 | 428     |
| AMAZON COM INC              | COM             | 023135106 | 56      |
| AMAZON COM INC              | COM             | 023135106 | 12      |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| AMAZON COM INC               | COM            | 023135106 | 138,420 |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 3,002   |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 579     |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 898     |
| AMBASSADORS GROUP INC        | COM            | 023177108 | 2,473   |
| AMCOL INTL CORP              | COM            | 02341W103 | 17      |
| AMCOL INTL CORP              | COM            | 02341W103 | 2,490   |
| AMEDISYS INC                 | COM            | 023436108 | 2       |
| AMEDISYS INC                 | COM            | 023436108 | 2,068   |
| AMEREN CORP                  | COM            | 023608102 | 1,705   |
| AMEREN CORP                  | COM            | 023608102 | 620     |
| AMEREN CORP                  | COM            | 023608102 | 5       |
| AMEREN CORP                  | COM            | 023608102 | 610     |
| AMEREN CORP                  | COM            | 023608102 | 3       |
| AMEREN CORP                  | COM            | 023608102 | 67,320  |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 1,401   |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 576     |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 90      |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 6       |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 63      |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 3       |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 7,283   |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 2,902   |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 2,561   |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 257     |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 4,890   |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 5,336   |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 742     |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 3,611   |
| AMCORE FINL INC              | COM            | 023912108 | 1,523   |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 6       |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 5,116   |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 5,448   |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 662     |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 407     |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 2,632   |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 351     |
| AMERICAN CAPITAL STRATEGIES  | COM            | 024937104 | 300     |
| AMERICAN COMMERCIAL LINES    | COM NEW        | 025195207 | 3,623   |
| AMERICAN DENTAL PARTNERS     | COM            | 025353103 | 2,191   |
| AMERICAN ECOLOGY CORP        | COM NEW        | 025533407 | 1,514   |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 2,789   |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 710     |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 2,251   |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 581     |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 32      |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 260     |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 13      |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 358     |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 649     |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 95      |
| AMERICAN EQTY INVT LIFE HLD  | COM            | 025676206 | 3,813   |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 3,458   |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 100     |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 405     |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 302     |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 6,956   |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 106     |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 4,738   |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 105     |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 461     |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 45      |

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|                             |      |           |        |
|-----------------------------|------|-----------|--------|
| AMERICAN EXPRESS CO         | COM  | 025816109 | 24     |
| AMERICAN EXPRESS CO         | COM  | 025816109 | 61     |
| AMERICAN FINL RLTY TR       | COM  | 02607P305 | 6,932  |
| AMERICAN GREETINGS CORP     | CL A | 026375105 | 5      |
| AMERICAN GREETINGS CORP     | CL A | 026375105 | 11,565 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 19,280 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 1,252  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 2,611  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 77     |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 419    |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 365    |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 304    |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 43,061 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 1,192  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 18,638 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 2,941  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 14,255 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 8,196  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 1,384  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 19     |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 1,833  |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 13,045 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 19,295 |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 689    |
| AMERICAN INTL GROUP INC     | COM  | 026874107 | 7,080  |
| AMERICAN MED SYS HLDGS INC  | COM  | 02744M108 | 192    |
| AMERICAN PHYSICIANS CAPITAL | COM  | 028884104 | 1,691  |
| AMERICAN REPROGRAPHICS CO   | COM  | 029263100 | 2,111  |
| AMERICAN STD COS INC DEL    | COM  | 029712106 | 7      |
| AMERICAN STD COS INC DEL    | COM  | 029712106 | 68     |
| AMERICAN STD COS INC DEL    | COM  | 029712106 | 331    |
| AMERICAN STD COS INC DEL    | COM  | 029712106 | 321    |
| AMERICAN STD COS INC DEL    | COM  | 029712106 | 4      |
| AMERICAN STS WTR CO         | COM  | 029899101 | 2,052  |
| AMERICAN TOWER CORP         | CL A | 029912201 | 3      |
| AMERICAN TOWER CORP         | CL A | 029912201 | 5,025  |
| AMERICAN TOWER CORP         | CL A | 029912201 | 2      |
| AMERICAN TOWER CORP         | CL A | 029912201 | 24     |
| AMERICAN TOWER CORP         | CL A | 029912201 | 566    |
| AMERICAN TOWER CORP         | CL A | 029912201 | 174    |
| AMERICANWEST BANCORPORATION | COM  | 03058P109 | 659    |
| AMERISTAR CASINOS INC       | COM  | 03070Q101 | 6      |
| AMERISTAR CASINOS INC       | COM  | 03070Q101 | 1,977  |
| AMERON INTL INC             | COM  | 030710107 | 26     |
| AMERON INTL INC             | COM  | 030710107 | 3,649  |
| AMERISAFE INC               | COM  | 03071H100 | 1,575  |
| AMERISOURCEBERGEN CORP      | COM  | 03073E105 | 3      |
| AMERISOURCEBERGEN CORP      | COM  | 03073E105 | 36     |
| AMERISOURCEBERGEN CORP      | COM  | 03073E105 | 1,005  |
| AMERISOURCEBERGEN CORP      | COM  | 03073E105 | 335    |
| AMERISOURCEBERGEN CORP      | COM  | 03073E105 | 27     |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 881    |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 20     |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 25     |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 30     |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 845    |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 18     |
| AMERIPRISE FINL INC         | COM  | 03076C106 | 13     |
| AMERIS BANCORP              | COM  | 03076K108 | 511    |
| AMGEN INC                   | COM  | 031162100 | 2,828  |
| AMGEN INC                   | COM  | 031162100 | 209    |
| AMGEN INC                   | COM  | 031162100 | 944    |

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|                            |                |           |        |
|----------------------------|----------------|-----------|--------|
| AMGEN INC                  | COM            | 031162100 | 124    |
| AMGEN INC                  | COM            | 031162100 | 6,283  |
| AMGEN INC                  | COM            | 031162100 | 40     |
| AMGEN INC                  | COM            | 031162100 | 5,654  |
| AMGEN INC                  | COM            | 031162100 | 4,442  |
| AMGEN INC                  | COM            | 031162100 | 1,930  |
| AMGEN INC                  | COM            | 031162100 | 537    |
| AMGEN INC                  | COM            | 031162100 | 3,254  |
| AMIS HLDGS INC             | COM            | 031538101 | 1,119  |
| AMKOR TECHNOLOGY INC       | COM            | 031652100 | 1,917  |
| AMSURG CORP                | COM            | 03232P405 | 4,473  |
| AMYLIN PHARMACEUTICALS INC | COM            | 032346108 | 295    |
| ANADARKO PETE CORP         | COM            | 032511107 | 1,596  |
| ANADARKO PETE CORP         | COM            | 032511107 | 3      |
| ANADARKO PETE CORP         | COM            | 032511107 | 450    |
| ANADARKO PETE CORP         | COM            | 032511107 | 48     |
| ANADARKO PETE CORP         | COM            | 032511107 | 2,008  |
| ANADARKO PETE CORP         | COM            | 032511107 | 5,584  |
| ANADARKO PETE CORP         | COM            | 032511107 | 32     |
| ANADARKO PETE CORP         | COM            | 032511107 | 159    |
| ANADARKO PETE CORP         | COM            | 032511107 | 118    |
| ANALOG DEVICES INC         | COM            | 032654105 | 2,055  |
| ANALOG DEVICES INC         | COM            | 032654105 | 674    |
| ANALOGIC CORP              | COM PAR \$0.05 | 032657207 | 2,639  |
| ANAREN INC                 | COM            | 032744104 | 1,062  |
| ANCHOR BANCORP WIS INC     | COM            | 032839102 | 1,254  |
| ANDREW CORP                | COM            | 034425108 | 283    |
| ANGIODYNAMICS INC          | COM            | 03475V101 | 3,047  |
| ANGLO AMERN PLC            | ADR NEW        | 03485P201 | 91     |
| ANGLO AMERN PLC            | ADR NEW        | 03485P201 | 17     |
| ANGLO AMERN PLC            | ADR NEW        | 03485P201 | 1      |
| ANGLO AMERN PLC            | ADR NEW        | 03485P201 | 243    |
| ANGLO AMERN PLC            | ADR NEW        | 03485P201 | 9,177  |
| ANGLO AMERN PLC            | ADR NEW        | 03485P201 | 1,208  |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 26     |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 19     |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 14     |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 1,088  |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 23     |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 103    |
| ANGLOGOLD ASHANTI LTD      | SPONSORED ADR  | 035128206 | 15     |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 1,245  |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 125    |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 3      |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 403    |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 7      |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 3,517  |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 259    |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 45     |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 308    |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 60     |
| ANHEUSER BUSCH COS INC     | COM            | 035229103 | 2,513  |
| ANIMAL HEALTH INTL INC     | COM            | 03525N109 | 566    |
| ANIXTER INTL INC           | COM            | 035290105 | 5      |
| ANIXTER INTL INC           | COM            | 035290105 | 1,780  |
| ANOORAQ RES CORP           | COM            | 03633E108 | 198    |
| ANSOFT CORP                | COM            | 036384105 | 494    |
| ANSYS INC                  | COM            | 03662Q105 | 5      |
| ANSYS INC                  | COM            | 03662Q105 | 10,580 |
| ANTHRACITE CAP INC         | COM            | 037023108 | 1,508  |
| ANWORTH MORTGAGE ASSET CP  | COM            | 037347101 | 24     |
| ANWORTH MORTGAGE ASSET CP  | COM            | 037347101 | 729    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| AON CORP                     | COM            | 037389103 | 765    |
| AON CORP                     | COM            | 037389103 | 30     |
| AON CORP                     | COM            | 037389103 | 72     |
| AON CORP                     | COM            | 037389103 | 749    |
| AON CORP                     | COM            | 037389103 | 75     |
| AON CORP                     | COM            | 037389103 | 49     |
| APACHE CORP                  | COM            | 037411105 | 1,569  |
| APACHE CORP                  | COM            | 037411105 | 1,208  |
| APACHE CORP                  | COM            | 037411105 | 328    |
| APACHE CORP                  | COM            | 037411105 | 1,244  |
| APACHE CORP                  | COM            | 037411105 | 5      |
| APACHE CORP                  | COM            | 037411105 | 2,594  |
| APACHE CORP                  | COM            | 037411105 | 3,457  |
| APACHE CORP                  | COM            | 037411105 | 3,347  |
| APACHE CORP                  | COM            | 037411105 | 3,259  |
| APACHE CORP                  | COM            | 037411105 | 214    |
| APACHE CORP                  | COM            | 037411105 | 7,672  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 200    |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 90     |
| APOGEE ENTERPRISES INC       | COM            | 037598109 | 5,357  |
| APOLLO GROUP INC             | CL A           | 037604105 | 126    |
| APOLLO GROUP INC             | CL A           | 037604105 | 12     |
| APOLLO GROUP INC             | CL A           | 037604105 | 185    |
| APOLLO GROUP INC             | CL A           | 037604105 | 241    |
| APOLLO GROUP INC             | CL A           | 037604105 | 1,074  |
| APOLLO GROUP INC             | CL A           | 037604105 | 411    |
| APOLLO INVT CORP             | COM            | 03761U106 | 42     |
| APOLLO INVT CORP             | COM            | 03761U106 | 9,873  |
| APPLE INC                    | COM            | 037833100 | 12,321 |
| APPLE INC                    | COM            | 037833100 | 1,013  |
| APPLE INC                    | COM            | 037833100 | 2,371  |
| APPLE INC                    | COM            | 037833100 | 2,783  |
| APPLE INC                    | COM            | 037833100 | 3,040  |
| APPLE INC                    | COM            | 037833100 | 353    |
| APPLE INC                    | COM            | 037833100 | 3,647  |
| APPLE INC                    | COM            | 037833100 | 31     |
| APPLE INC                    | COM            | 037833100 | 12,340 |
| APPLE INC                    | COM            | 037833100 | 301    |
| APPLE INC                    | COM            | 037833100 | 45,756 |
| APPLE INC                    | COM            | 037833100 | 749    |
| APPLE INC                    | COM            | 037833100 | 891    |
| APPLE INC                    | COM            | 037833100 | 35     |
| APPLE INC                    | COM            | 037833100 | 134    |
| APPLE INC                    | COM            | 037833100 | 4,423  |
| APPLE INC                    | COM            | 037833100 | 2,302  |
| APPLE INC                    | COM            | 037833100 | 645    |
| APPLE INC                    | COM            | 037833100 | 568    |
| APPLEBEES INTL INC           | COM            | 037899101 | 2,042  |
| APPLEBEES INTL INC           | COM            | 037899101 | 311    |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 1      |
| APRIA HEALTHCARE GROUP INC   | COM            | 037933108 | 4,479  |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 312    |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 7      |
| APPLERA CORP                 | COM CELERA GRP | 038020202 | 2,629  |
| APPLIED INDL TECHNOLOGIES IN | COM            | 03820C105 | 4,268  |
| APPLIED MATLS INC            | COM            | 038222105 | 685    |
| APPLIED MATLS INC            | COM            | 038222105 | 1,608  |
| APPLIED MATLS INC            | COM            | 038222105 | 55     |
| APPLIED MATLS INC            | COM            | 038222105 | 1,956  |
| APPLIED MATLS INC            | COM            | 038222105 | 117    |
| APPLIED MATLS INC            | COM            | 038222105 | 3,417  |
| APPLIED MATLS INC            | COM            | 038222105 | 2,881  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| APPLIED MATLS INC            | COM            | 038222105 | 116    |
| APPLIED MATLS INC            | COM            | 038222105 | 1,179  |
| APPLIED MATLS INC            | COM            | 038222105 | 1      |
| APPLIED MATLS INC            | COM            | 038222105 | 50     |
| APPLIED MATLS INC            | COM            | 038222105 | 10     |
| APPLIED MATLS INC            | COM            | 038222105 | 319    |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 6      |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 2,089  |
| APTARGROUP INC               | COM            | 038336103 | 7      |
| APTARGROUP INC               | COM            | 038336103 | 5      |
| APTARGROUP INC               | COM            | 038336103 | 10,755 |
| AQUA AMERICA INC             | COM            | 03836W103 | 844    |
| AQUA AMERICA INC             | COM            | 03836W103 | 37     |
| AQUA AMERICA INC             | COM            | 03836W103 | 25     |
| AQUILA INC                   | COM            | 03840P102 | 54     |
| AQUILA INC                   | COM            | 03840P102 | 9,422  |
| ARACRUZ CELULOSE S A         | SPON ADR PFD B | 038496204 | 39     |
| ARACRUZ CELULOSE S A         | SPON ADR PFD B | 038496204 | 152    |
| ARACRUZ CELULOSE S A         | SPON ADR PFD B | 038496204 | 5,303  |
| ARACRUZ CELULOSE S A         | SPON ADR PFD B | 038496204 | 1,203  |
| ARBITRON INC                 | COM            | 03875Q108 | 3      |
| ARBITRON INC                 | COM            | 03875Q108 | 9,020  |
| ARCELOR MITTAL               | NY REGISTRY SH | 03937E101 | 157    |
| ARCELOR MITTAL               | NY REGISTRY SH | 03937E101 | 38     |
| ARCELOR MITTAL               | NY REGISTRY SH | 03937E101 | 30     |
| ARCELOR MITTAL               | NY REGISTRY SH | 03937E101 | 5,930  |
| ARCELOR MITTAL               | NY REGISTRY SH | 03937E101 | 13,062 |
| ARCH CHEMICALS INC           | COM            | 03937R102 | 19     |
| ARCH CHEMICALS INC           | COM            | 03937R102 | 4,048  |
| ARCH COAL INC                | COM            | 039380100 | 17     |
| ARCH COAL INC                | COM            | 039380100 | 669    |
| ARCH COAL INC                | COM            | 039380100 | 317    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 157    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 1,019  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 99     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 146    |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 63     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 28     |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 2,093  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 3,053  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 32,133 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 2,023  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 7,247  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 4,960  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 1,194  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 7,663  |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 693    |
| ARCTIC CAT INC               | COM            | 039670104 | 711    |
| ARDEN GROUP INC              | CL A           | 039762109 | 335    |
| ARENA PHARMACEUTICALS INC    | COM            | 040047102 | 155    |
| ARENA PHARMACEUTICALS INC    | COM            | 040047102 | 559    |
| ARES CAP CORP                | COM            | 04010L103 | 907    |
| ARES CAP CORP                | COM            | 04010L103 | 6,945  |
| ARGON ST INC                 | COM            | 040149106 | 1,090  |
| ARIAD PHARMACEUTICALS INC    | COM            | 04033A100 | 348    |
| ARIBA INC                    | COM NEW        | 04033V203 | 1      |
| ARIBA INC                    | COM NEW        | 04033V203 | 2,482  |
| ARIBA INC                    | COM NEW        | 04033V203 | 2,696  |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 917    |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 36     |
| ARMSTRONG WORLD INDS INC NEW | COM            | 04247X102 | 396    |
| ARRIS GROUP INC              | COM            | 04269Q100 | 4      |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| ARRIS GROUP INC              | COM           | 04269Q100 | 19    |
| ARRIS GROUP INC              | COM           | 04269Q100 | 8     |
| ARRIS GROUP INC              | COM           | 04269Q100 | 6,078 |
| ARRAY BIOPHARMA INC          | COM           | 04269X105 | 165   |
| ARROW ELECTRS INC            | COM           | 042735100 | 549   |
| ARROW INTL INC               | COM           | 042764100 | 5,992 |
| ART TECHNOLOGY GROUP INC     | COM           | 04289L107 | 45    |
| ART TECHNOLOGY GROUP INC     | COM           | 04289L107 | 2,312 |
| ARTHROCARE CORP              | COM           | 043136100 | 805   |
| ARTHROCARE CORP              | COM           | 043136100 | 257   |
| ARTHROCARE CORP              | COM           | 043136100 | 6,444 |
| ARVINMERITOR INC             | COM           | 043353101 | 10    |
| ARVINMERITOR INC             | COM           | 043353101 | 12    |
| ARVINMERITOR INC             | COM           | 043353101 | 2,689 |
| ASHFORD HOSPITALITY TR INC   | COM SHS       | 044103109 | 7,962 |
| ASIAINFO HLDGS INC           | COM           | 04518A104 | 492   |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 286   |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 19    |
| ASPEN TECHNOLOGY INC         | COM           | 045327103 | 5,754 |
| ASPREVA PHARMACEUTICALS CORP | COM           | 04538T109 | 2,257 |
| ASPREVA PHARMACEUTICALS CORP | COM           | 04538T109 | 564   |
| ASSET ACCEP CAP CORP         | COM           | 04543P100 | 802   |
| ASSOCIATED ESTATES RLTY CORP | COM           | 045604105 | 990   |
| ASSURANT INC                 | COM           | 04621X108 | 32    |
| ASSURANT INC                 | COM           | 04621X108 | 1,064 |
| ASTEC INDS INC               | COM           | 046224101 | 2,452 |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 50    |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 358   |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 1,911 |
| ASYST TECHNOLOGY CORP        | COM           | 04648X107 | 1,652 |
| ATHEROS COMMUNICATIONS INC   | COM           | 04743P108 | 5,927 |
| ATLANTIC TELE NETWORK INC    | COM NEW       | 049079205 | 874   |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW       | 049164205 | 3,457 |
| ATLAS AMER INC               | COM           | 049167109 | 387   |
| ATLAS AMER INC               | COM           | 049167109 | 3,442 |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 251   |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 1,528 |
| AUDIOVOX CORP                | CL A          | 050757103 | 401   |
| AUTHORIZE NET HLDGS INC      | COM           | 052686102 | 903   |
| AUTODESK INC                 | COM           | 052769106 | 333   |
| AUTODESK INC                 | COM           | 052769106 | 904   |
| AUTODESK INC                 | COM           | 052769106 | 4     |
| AUTODESK INC                 | COM           | 052769106 | 375   |
| AUTODESK INC                 | COM           | 052769106 | 1,701 |
| AUTODESK INC                 | COM           | 052769106 | 4,148 |
| AUTOLIV INC                  | COM           | 052800109 | 3     |
| AUTOLIV INC                  | COM           | 052800109 | 311   |
| AUTOLIV INC                  | COM           | 052800109 | 293   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 5,458 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 1,738 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 540   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 16    |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 2,380 |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 46    |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 620   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 19    |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 295   |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 2     |
| AUTOMATIC DATA PROCESSING IN | COM           | 053015103 | 327   |
| AUTONATION INC               | COM           | 05329W102 | 346   |
| AUTONATION INC               | COM           | 05329W102 | 135   |
| AUTONATION INC               | COM           | 05329W102 | 3,771 |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| AUTOZONE INC                 | COM            | 053332102 | 10     |
| AUTOZONE INC                 | COM            | 053332102 | 875    |
| AUTOZONE INC                 | COM            | 053332102 | 290    |
| AUTOZONE INC                 | COM            | 053332102 | 12     |
| AUXILIUM PHARMACEUTICALS INC | COM            | 05334D107 | 2,330  |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 566    |
| AVANEX CORP                  | COM            | 05348W109 | 978    |
| AVANEX CORP                  | COM            | 05348W109 | 2      |
| AVAYA INC                    | COM            | 053499109 | 6      |
| AVAYA INC                    | COM            | 053499109 | 5      |
| AVAYA INC                    | COM            | 053499109 | 16     |
| AVAYA INC                    | COM            | 053499109 | 4      |
| AVAYA INC                    | COM            | 053499109 | 411    |
| AVAYA INC                    | COM            | 053499109 | 1      |
| AVAYA INC                    | COM            | 053499109 | 0      |
| AVAYA INC                    | COM            | 053499109 | 0      |
| AVENTINE RENEWABLE ENERGY    | COM            | 05356X403 | 1,123  |
| AVERY DENNISON CORP          | COM            | 053611109 | 285    |
| AVERY DENNISON CORP          | COM            | 053611109 | 371    |
| AVERY DENNISON CORP          | COM            | 053611109 | 46     |
| AVERY DENNISON CORP          | COM            | 053611109 | 145    |
| AVIS BUDGET GROUP            | COM            | 053774105 | 252    |
| AVISTA CORP                  | COM            | 05379B107 | 1,915  |
| AVOCENT CORP                 | COM            | 053893103 | 4,610  |
| AVON PRODS INC               | COM            | 054303102 | 675    |
| AVON PRODS INC               | COM            | 054303102 | 49     |
| AVON PRODS INC               | COM            | 054303102 | 41     |
| AVON PRODS INC               | COM            | 054303102 | 946    |
| AVON PRODS INC               | COM            | 054303102 | 587    |
| AVON PRODS INC               | COM            | 054303102 | 99,439 |
| AXA                          | SPONSORED ADR  | 054536107 | 1,025  |
| AXA                          | SPONSORED ADR  | 054536107 | 1      |
| AXA                          | SPONSORED ADR  | 054536107 | 70     |
| AXA                          | SPONSORED ADR  | 054536107 | 601    |
| AXCELIS TECHNOLOGIES INC     | COM            | 054540109 | 586    |
| AXCAN PHARMA INC             | COM            | 054923107 | 219    |
| BB&T CORP                    | COM            | 054937107 | 48     |
| BB&T CORP                    | COM            | 054937107 | 34     |
| BB&T CORP                    | COM            | 054937107 | 1,810  |
| BB&T CORP                    | COM            | 054937107 | 608    |
| BCE INC                      | COM NEW        | 05534B760 | 12,666 |
| BCE INC                      | COM NEW        | 05534B760 | 123    |
| BG PLC                       | ADR FIN INST N | 055434203 | 30     |
| BG PLC                       | ADR FIN INST N | 055434203 | 349    |
| BHP BILLITON PLC             | SPONSORED ADR  | 05545E209 | 15     |
| BHP BILLITON PLC             | SPONSORED ADR  | 05545E209 | 1,571  |
| BJ SVCS CO                   | COM            | 055482103 | 142    |
| BJ SVCS CO                   | COM            | 055482103 | 1,203  |
| BJ SVCS CO                   | COM            | 055482103 | 794    |
| BJ SVCS CO                   | COM            | 055482103 | 4,651  |
| BJ SVCS CO                   | COM            | 055482103 | 5      |
| BP PLC                       | SPONSORED ADR  | 055622104 | 19,520 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 541    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 37     |
| BP PLC                       | SPONSORED ADR  | 055622104 | 496    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 5,506  |
| BP PLC                       | SPONSORED ADR  | 055622104 | 569    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 516    |
| BP PLC                       | SPONSORED ADR  | 055622104 | 40,599 |
| BRT RLTY TR                  | SH BEN INT NEW | 055645303 | 1,069  |
| BT GROUP PLC                 | ADR            | 05577E101 | 2,135  |
| BMC SOFTWARE INC             | COM            | 055921100 | 522    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| BMC SOFTWARE INC             | COM            | 055921100 | 6      |
| BMC SOFTWARE INC             | COM            | 055921100 | 1,222  |
| BMC SOFTWARE INC             | COM            | 055921100 | 4,438  |
| BMC SOFTWARE INC             | COM            | 055921100 | 121    |
| BAKER MICHAEL CORP           | COM            | 057149106 | 1,981  |
| BAKER HUGHES INC             | COM            | 057224107 | 2,724  |
| BAKER HUGHES INC             | COM            | 057224107 | 47     |
| BAKER HUGHES INC             | COM            | 057224107 | 350    |
| BAKER HUGHES INC             | COM            | 057224107 | 592    |
| BAKER HUGHES INC             | COM            | 057224107 | 32     |
| BAKER HUGHES INC             | COM            | 057224107 | 2,292  |
| BAKER HUGHES INC             | COM            | 057224107 | 11,201 |
| BAKER HUGHES INC             | COM            | 057224107 | 9      |
| BAKER HUGHES INC             | COM            | 057224107 | 1,473  |
| BAKER HUGHES INC             | COM            | 057224107 | 18     |
| BALCHEM CORP                 | COM            | 057665200 | 825    |
| BALCHEM CORP                 | COM            | 057665200 | 1,158  |
| BALDOR ELEC CO               | COM            | 057741100 | 9,953  |
| BALDOR ELEC CO               | COM            | 057741100 | 100    |
| BALDWIN & LYONS INC          | CL B           | 057755209 | 415    |
| BALL CORP                    | COM            | 058498106 | 1,037  |
| BALL CORP                    | COM            | 058498106 | 581    |
| BALL CORP                    | COM            | 058498106 | 1,121  |
| BALL CORP                    | COM            | 058498106 | 134    |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 75     |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 23     |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 55     |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 3      |
| BALLY TECHNOLOGIES INC       | COM            | 05874B107 | 7      |
| BALLY TECHNOLOGIES INC       | COM            | 05874B107 | 3,598  |
| BANCFIRST CORP               | COM            | 05945F103 | 227    |
| BANCFIRST CORP               | COM            | 05945F103 | 578    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 0      |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 3,208  |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 2,635  |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 537    |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 1,813  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 6      |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1      |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 749    |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 3,049  |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 253    |
| BANCO MACRO SA               | SPON ADR B     | 05961W105 | 6      |
| BANCO MACRO SA               | SPON ADR B     | 05961W105 | 18     |
| BANCO MACRO SA               | SPON ADR B     | 05961W105 | 1,056  |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 55     |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 267    |
| BANCO SANTANDER CENT HISPANO | ADR            | 05964H105 | 743    |
| BANCORP INC DEL              | COM            | 05969A105 | 616    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 24,347 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2,328  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 48     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 256    |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 35     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2,759  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 60     |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 20,966 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 11,588 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 9,937  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1,050  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1,865  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 318    |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 25     |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 421    |
| BANK OF AMERICA CORPORATION  | COM  | 060505104 | 21     |
| BANK MONTREAL QUE            | COM  | 063671101 | 26,637 |
| BANK MONTREAL QUE            | COM  | 063671101 | 207    |
| BANK MUTUAL CORP NEW         | COM  | 063750103 | 2,703  |
| BANK OF THE OZARKS INC       | COM  | 063904106 | 1,300  |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 5,974  |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 100    |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 86     |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 5,161  |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 701    |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 382    |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 329    |
| BANK OF NEW YORK MELLON CORP | COM  | 064058100 | 44     |
| BANK NOVA SCOTIA HALIFAX     | COM  | 064149107 | 33,092 |
| BANKATLANTIC BANCORP         | CL A | 065908501 | 592    |
| BANKFINANCIAL CORP           | COM  | 06643P104 | 956    |
| BANKUNITED FINL CORP         | CL A | 06652B103 | 1,715  |
| BANNER CORP                  | COM  | 06652V109 | 1,616  |
| BARD C R INC                 | COM  | 067383109 | 1,166  |
| BARD C R INC                 | COM  | 067383109 | 41     |
| BARD C R INC                 | COM  | 067383109 | 26     |
| BARD C R INC                 | COM  | 067383109 | 465    |
| BARD C R INC                 | COM  | 067383109 | 369    |
| BARD C R INC                 | COM  | 067383109 | 11     |
| BARCLAYS PLC                 | ADR  | 06738E204 | 1,006  |
| BARCLAYS PLC                 | ADR  | 06738E204 | 323    |
| BARCLAYS PLC                 | ADR  | 06738E204 | 3,979  |
| BARNES GROUP INC             | COM  | 067806109 | 8,234  |
| BARRICK GOLD CORP            | COM  | 067901108 | 378    |
| BARRICK GOLD CORP            | COM  | 067901108 | 5,438  |
| BARRICK GOLD CORP            | COM  | 067901108 | 298    |
| BARRICK GOLD CORP            | COM  | 067901108 | 80     |
| BARRICK GOLD CORP            | COM  | 067901108 | 40     |
| BARRICK GOLD CORP            | COM  | 067901108 | 3,545  |
| BARRICK GOLD CORP            | COM  | 067901108 | 55     |
| BARRICK GOLD CORP            | COM  | 067901108 | 3,478  |
| BARRICK GOLD CORP            | COM  | 067901108 | 469    |
| BARRICK GOLD CORP            | COM  | 067901108 | 81     |
| BARRICK GOLD CORP            | COM  | 067901108 | 6,489  |
| BARRICK GOLD CORP            | COM  | 067901108 | 159    |
| BARRICK GOLD CORP            | COM  | 067901108 | 30,210 |
| BARRICK GOLD CORP            | COM  | 067901108 | 980    |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 8      |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 302    |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 13     |
| BARR PHARMACEUTICALS INC     | COM  | 068306109 | 401    |
| BARRETT BUSINESS SERVICES IN | COM  | 068463108 | 722    |
| BARRETT BILL CORP            | COM  | 06846N104 | 4,900  |
| BASIC ENERGY SVCS INC NEW    | COM  | 06985P100 | 1,386  |
| BAUSCH & LOMB INC            | COM  | 071707103 | 212    |
| BAUSCH & LOMB INC            | COM  | 071707103 | 19     |
| BAXTER INTL INC              | COM  | 071813109 | 543    |
| BAXTER INTL INC              | COM  | 071813109 | 35     |
| BAXTER INTL INC              | COM  | 071813109 | 4      |
| BAXTER INTL INC              | COM  | 071813109 | 39     |
| BAXTER INTL INC              | COM  | 071813109 | 3,395  |
| BAXTER INTL INC              | COM  | 071813109 | 1,661  |
| BAXTER INTL INC              | COM  | 071813109 | 83     |
| BAXTER INTL INC              | COM  | 071813109 | 56     |
| BAXTER INTL INC              | COM  | 071813109 | 79     |

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|----------------------------|---------------|-----------|--------|
| BAXTER INTL INC            | COM           | 071813109 | 431    |
| BAYTEX ENERGY TR           | TRUST UNIT    | 073176109 | 288    |
| BBVA BANCO FRANCES S A     | SPONSORED ADR | 07329M100 | 6,253  |
| BEA SYS INC                | COM           | 073325102 | 8,710  |
| BEA SYS INC                | COM           | 073325102 | 69     |
| BEA SYS INC                | COM           | 073325102 | 49     |
| BEA SYS INC                | COM           | 073325102 | 325    |
| BEAR STEARNS COS INC       | COM           | 073902108 | 3,961  |
| BEAR STEARNS COS INC       | COM           | 073902108 | 1      |
| BEAR STEARNS COS INC       | COM           | 073902108 | 1,627  |
| BEAR STEARNS COS INC       | COM           | 073902108 | 2,240  |
| BEAR STEARNS COS INC       | COM           | 073902108 | 6      |
| BEARINGPOINT INC           | COM           | 074002106 | 3,333  |
| BEAZER HOMES USA INC       | COM           | 07556Q105 | 13     |
| BEAZER HOMES USA INC       | COM           | 07556Q105 | 495    |
| BEBE STORES INC            | COM           | 075571109 | 3      |
| BEBE STORES INC            | COM           | 075571109 | 3      |
| BEBE STORES INC            | COM           | 075571109 | 757    |
| BECTON DICKINSON & CO      | COM           | 075887109 | 356    |
| BECTON DICKINSON & CO      | COM           | 075887109 | 30     |
| BECTON DICKINSON & CO      | COM           | 075887109 | 3      |
| BECTON DICKINSON & CO      | COM           | 075887109 | 82     |
| BECTON DICKINSON & CO      | COM           | 075887109 | 2,315  |
| BECTON DICKINSON & CO      | COM           | 075887109 | 857    |
| BECTON DICKINSON & CO      | COM           | 075887109 | 205    |
| BED BATH & BEYOND INC      | COM           | 075896100 | 589    |
| BED BATH & BEYOND INC      | COM           | 075896100 | 983    |
| BED BATH & BEYOND INC      | COM           | 075896100 | 36     |
| BED BATH & BEYOND INC      | COM           | 075896100 | 66     |
| BED BATH & BEYOND INC      | COM           | 075896100 | 31     |
| BED BATH & BEYOND INC      | COM           | 075896100 | 530    |
| BED BATH & BEYOND INC      | COM           | 075896100 | 34     |
| BED BATH & BEYOND INC      | COM           | 075896100 | 75     |
| BEL FUSE INC               | CL B          | 077347300 | 930    |
| BELDEN INC                 | COM           | 077454106 | 5,660  |
| BELO CORP                  | COM SER A     | 080555105 | 5,647  |
| BEMIS INC                  | COM           | 081437105 | 789    |
| BEMIS INC                  | COM           | 081437105 | 51     |
| BEMIS INC                  | COM           | 081437105 | 110    |
| BENCHMARK ELECTRS INC      | COM           | 08160H101 | 3      |
| BENCHMARK ELECTRS INC      | COM           | 08160H101 | 262    |
| BENCHMARK ELECTRS INC      | COM           | 08160H101 | 6,472  |
| BERKLEY W R CORP           | COM           | 084423102 | 211    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 593    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 237    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 356    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 16,828 |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 948    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 356    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 930    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 474    |
| BERKSHIRE HATHAWAY INC DEL | CL A          | 084670108 | 5,925  |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 2,770  |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 103    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 360    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 55     |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 984    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 1,324  |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 71     |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 3,731  |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 956    |
| BERKSHIRE HATHAWAY INC DEL | CL B          | 084670207 | 39     |

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|-----------------------------|----------------|-----------|--------|
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 257    |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 119    |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 2,419  |
| BERKSHIRE HILLS BANCORP INC | COM            | 084680107 | 362    |
| BERRY PETE CO               | CL A           | 085789105 | 3,978  |
| BEST BUY INC                | COM            | 086516101 | 7,795  |
| BEST BUY INC                | COM            | 086516101 | 1,660  |
| BEST BUY INC                | COM            | 086516101 | 511    |
| BEST BUY INC                | COM            | 086516101 | 96     |
| BEST BUY INC                | COM            | 086516101 | 304    |
| BHP BILLITON LTD            | SPONSORED ADR  | 088606108 | 47     |
| BHP BILLITON LTD            | SPONSORED ADR  | 088606108 | 236    |
| BHP BILLITON LTD            | SPONSORED ADR  | 088606108 | 23     |
| BHP BILLITON LTD            | SPONSORED ADR  | 088606108 | 118    |
| BHP BILLITON LTD            | SPONSORED ADR  | 088606108 | 427    |
| BHP BILLITON LTD            | SPONSORED ADR  | 088606108 | 20,464 |
| BIG 5 SPORTING GOODS CORP   | COM            | 08915P101 | 2,791  |
| BIG LOTS INC                | COM            | 089302103 | 273    |
| BIG LOTS INC                | COM            | 089302103 | 33     |
| BIG LOTS INC                | COM            | 089302103 | 151    |
| BIG LOTS INC                | COM            | 089302103 | 128    |
| BIGBAND NETWORKS INC        | COM            | 089750509 | 302    |
| BIGBAND NETWORKS INC        | COM            | 089750509 | 1      |
| BIGBAND NETWORKS INC        | COM            | 089750509 | 68     |
| BIO RAD LABS INC            | CL A           | 090572207 | 5,130  |
| BIO-REFERENCE LABS INC      | COM \$.01 NEW  | 09057G602 | 1,422  |
| BIOENVISION INC             | COM            | 09059N100 | 321    |
| BIOMARIN PHARMACEUTICAL INC | COM            | 09061G101 | 11,136 |
| BIOGEN IDEC INC             | COM            | 09062X103 | 1,796  |
| BIOGEN IDEC INC             | COM            | 09062X103 | 51     |
| BIOGEN IDEC INC             | COM            | 09062X103 | 129    |
| BIOGEN IDEC INC             | COM            | 09062X103 | 2,565  |
| BIOGEN IDEC INC             | COM            | 09062X103 | 700    |
| BIOGEN IDEC INC             | COM            | 09062X103 | 67     |
| BIOGEN IDEC INC             | COM            | 09062X103 | 88     |
| BIOGEN IDEC INC             | COM            | 09062X103 | 179    |
| BIOMED REALTY TRUST INC     | COM            | 09063H107 | 1      |
| BIOMED REALTY TRUST INC     | COM            | 09063H107 | 9,268  |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS | 09067D201 | 105    |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS | 09067D201 | 155    |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS | 09067D201 | 984    |
| BIOTECH HOLDRS TR           | DEPOSTRY RCPTS | 09067D201 | 88     |
| BIOVAIL CORP                | COM            | 09067J109 | 175    |
| BLACK & DECKER CORP         | COM            | 091797100 | 2,467  |
| BLACK & DECKER CORP         | COM            | 091797100 | 3      |
| BLACK & DECKER CORP         | COM            | 091797100 | 125    |
| BLACK & DECKER CORP         | COM            | 091797100 | 19     |
| BLACK & DECKER CORP         | COM            | 091797100 | 1,047  |
| BLACK & DECKER CORP         | COM            | 091797100 | 381    |
| BLACK & DECKER CORP         | COM            | 091797100 | 267    |
| BLACK & DECKER CORP         | COM            | 091797100 | 157    |
| BJS RESTAURANTS INC         | COM            | 09180C106 | 1,214  |
| BLACK BOX CORP DEL          | COM            | 091826107 | 3      |
| BLACK BOX CORP DEL          | COM            | 091826107 | 2,624  |
| BLACKBOARD INC              | COM            | 091935502 | 9      |
| BLACKBOARD INC              | COM            | 091935502 | 5,460  |
| BLACK HILLS CORP            | COM            | 092113109 | 4,810  |
| BLACKBAUD INC               | COM            | 09227Q100 | 6,679  |
| BLACKSTONE GROUP L P        | COM UNIT LTD   | 09253U108 | 5      |
| BLACKSTONE GROUP L P        | COM UNIT LTD   | 09253U108 | 268    |
| BLACKSTONE GROUP L P        | COM UNIT LTD   | 09253U108 | 65     |
| BLACKSTONE GROUP L P        | COM UNIT LTD   | 09253U108 | 6,328  |

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|                              |              |           |        |
|------------------------------|--------------|-----------|--------|
| BLACKSTONE GROUP L P         | COM UNIT LTD | 09253U108 | 31     |
| BLOCK H & R INC              | COM          | 093671105 | 24     |
| BLOCK H & R INC              | COM          | 093671105 | 435    |
| BLOCK H & R INC              | COM          | 093671105 | 376    |
| BLOUNT INTL INC NEW          | COM          | 095180105 | 1,875  |
| BLUE COAT SYSTEMS INC        | COM NEW      | 09534T508 | 1,993  |
| BLUEGREEN CORP               | COM          | 096231105 | 525    |
| BLUELINK HLDGS INC           | COM          | 09624H109 | 223    |
| BOB EVANS FARMS INC          | COM          | 096761101 | 2,813  |
| BOEING CO                    | COM          | 097023105 | 11,199 |
| BOEING CO                    | COM          | 097023105 | 2,507  |
| BOEING CO                    | COM          | 097023105 | 1,071  |
| BOEING CO                    | COM          | 097023105 | 15     |
| BOEING CO                    | COM          | 097023105 | 966    |
| BOEING CO                    | COM          | 097023105 | 8,594  |
| BOEING CO                    | COM          | 097023105 | 3,897  |
| BOEING CO                    | COM          | 097023105 | 6,006  |
| BOEING CO                    | COM          | 097023105 | 2,014  |
| BOEING CO                    | COM          | 097023105 | 769    |
| BOEING CO                    | COM          | 097023105 | 52     |
| BOEING CO                    | COM          | 097023105 | 64     |
| BOEING CO                    | COM          | 097023105 | 2,530  |
| BOEING CO                    | COM          | 097023105 | 73     |
| BOEING CO                    | COM          | 097023105 | 11,912 |
| BOIS D ARC ENERGY INC        | COM          | 09738U103 | 1,393  |
| BOOKS-A-MILLION INC          | COM          | 098570104 | 1,242  |
| BORDERS GROUP INC            | COM          | 099709107 | 3,811  |
| BORG WARNER INC              | COM          | 099724106 | 613    |
| BORG WARNER INC              | COM          | 099724106 | 55     |
| BORG WARNER INC              | COM          | 099724106 | 522    |
| BORG WARNER INC              | COM          | 099724106 | 403    |
| BORLAND SOFTWARE CORP        | COM          | 099849101 | 2      |
| BORLAND SOFTWARE CORP        | COM          | 099849101 | 1,331  |
| BOSTON BEER INC              | CL A         | 100557107 | 1,957  |
| BOSTON PRIVATE FINL HLDGS IN | COM          | 101119105 | 3,141  |
| BOSTON PROPERTIES INC        | COM          | 101121101 | 959    |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 47     |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 210    |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 267    |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 27     |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 955    |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 190    |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 713    |
| BOSTON SCIENTIFIC CORP       | COM          | 101137107 | 8      |
| BOTTOMLINE TECH DEL INC      | COM          | 101388106 | 1,561  |
| BOWATER INC                  | COM          | 102183100 | 1      |
| BOWATER INC                  | COM          | 102183100 | 0      |
| BOWATER INC                  | COM          | 102183100 | 602    |
| BOWATER INC                  | COM          | 102183100 | 133    |
| BOWNE & CO INC               | COM          | 103043105 | 3,127  |
| BRADLEY PHARMACEUTICALS INC  | COM          | 104576103 | 1,108  |
| BRADY CORP                   | CL A         | 104674106 | 54     |
| BRADY CORP                   | CL A         | 104674106 | 9,715  |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 115    |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 174    |
| BRIGGS & STRATTON CORP       | COM          | 109043109 | 20     |
| BRIGGS & STRATTON CORP       | COM          | 109043109 | 610    |
| BRIGHAM EXPLORATION CO       | COM          | 109178103 | 1,170  |
| BRIGHT HORIZON FAMILY SOLUTI | COM          | 109195107 | 1,126  |
| BRIGHT HORIZON FAMILY SOLUTI | COM          | 109195107 | 21     |
| BRIGHT HORIZON FAMILY SOLUTI | COM          | 109195107 | 4,795  |
| BRIGHTPOINT INC              | COM NEW      | 109473405 | 8      |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| BRIGHTPOINT INC              | COM NEW        | 109473405 | 3,236  |
| BRINKS CO                    | COM            | 109696104 | 139    |
| BRINKS CO                    | COM            | 109696104 | 101    |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 22,192 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 86     |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 22     |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 1,040  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 5,148  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 157    |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 6,573  |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 282    |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 205    |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 941    |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 13,135 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 77,897 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 6      |
| BRISTOW GROUP INC            | COM            | 110394103 | 5,682  |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 1,637  |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 24     |
| BRITISH AMERN TOB PLC        | SPONSORED ADR  | 110448107 | 684    |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR  | 111013108 | 189    |
| BRITISH SKY BROADCASTING GRO | SPONSORED ADR  | 111013108 | 751    |
| BROADCOM CORP                | CL A           | 111320107 | 7      |
| BROADCOM CORP                | CL A           | 111320107 | 1,885  |
| BROADCOM CORP                | CL A           | 111320107 | 87     |
| BROADCOM CORP                | CL A           | 111320107 | 584    |
| BROADCOM CORP                | CL A           | 111320107 | 14     |
| BROADCOM CORP                | CL A           | 111320107 | 910    |
| BROADCOM CORP                | CL A           | 111320107 | 109    |
| BROADCOM CORP                | CL A           | 111320107 | 43     |
| BROADCOM CORP                | CL A           | 111320107 | 1,385  |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 381    |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 56     |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 24     |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 159    |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 0      |
| BROADRIDGE FINL SOLUTIONS IN | COM            | 11133T103 | 8      |
| BRONCO DRILLING CO INC       | COM            | 112211107 | 883    |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 693    |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 5,995  |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 18     |
| BROOKLINE BANCORP INC DEL    | COM            | 11373M107 | 2,281  |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 5      |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 6      |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 3,403  |
| BROOKS AUTOMATION INC        | COM            | 114340102 | 50     |
| BROWN & BROWN INC            | COM            | 115236101 | 34     |
| BROWN & BROWN INC            | COM            | 115236101 | 922    |
| BROWN FORMAN CORP            | CL B           | 115637209 | 261    |
| BROWN FORMAN CORP            | CL B           | 115637209 | 7      |
| BROWN SHOE INC NEW           | COM            | 115736100 | 8,065  |
| BRUKER BIOSCIENCES CORP      | COM            | 116794108 | 1,829  |
| BRUSH ENGINEERED MATLS INC   | COM            | 117421107 | 3,683  |
| BUCKEYE TECHNOLOGIES INC     | COM            | 118255108 | 2,419  |
| BUCKLE INC                   | COM            | 118440106 | 1,911  |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 6      |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 5,778  |
| BUFFALO WILD WINGS INC       | COM            | 119848109 | 2,264  |
| BUILDERS FIRSTSOURCE INC     | COM            | 12008R107 | 697    |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 813    |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 9,404  |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 166    |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 2      |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 284    |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 1,722  |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 30     |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 161    |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 330    |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 309    |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 162    |
| BURLINGTON NORTHN SANTA FE C | COM     | 12189T104 | 2,073  |
| CAE INC                      | COM     | 124765108 | 3,914  |
| CBIZ INC                     | COM     | 124805102 | 1,879  |
| CBS CORP NEW                 | CL B    | 124857202 | 565    |
| CBS CORP NEW                 | CL B    | 124857202 | 706    |
| CBS CORP NEW                 | CL B    | 124857202 | 20     |
| CBS CORP NEW                 | CL B    | 124857202 | 265    |
| CBS CORP NEW                 | CL B    | 124857202 | 53     |
| CBS CORP NEW                 | CL B    | 124857202 | 4      |
| CBS CORP NEW                 | CL B    | 124857202 | 1,622  |
| CBS CORP NEW                 | CL B    | 124857202 | 1,144  |
| CBS CORP NEW                 | CL B    | 124857202 | 124    |
| CBS CORP NEW                 | CL B    | 124857202 | 1,307  |
| CBS CORP NEW                 | CL B    | 124857202 | 10     |
| CBRL GROUP INC               | COM     | 12489V106 | 2,660  |
| CB RICHARD ELLIS GROUP INC   | CL A    | 12497T101 | 309    |
| CB RICHARD ELLIS GROUP INC   | CL A    | 12497T101 | 251    |
| CB RICHARD ELLIS GROUP INC   | CL A    | 12497T101 | 754    |
| CB RICHARD ELLIS GROUP INC   | CL A    | 12497T101 | 6      |
| CBRE REALTY FINANCE INC      | COM     | 12498B307 | 619    |
| C COR INC                    | COM     | 125010108 | 1,697  |
| C D I CORP                   | COM     | 125071100 | 1,129  |
| C D W CORP                   | COM     | 12512N105 | 70     |
| C D W CORP                   | COM     | 12512N105 | 2,525  |
| C D W CORP                   | COM     | 12512N105 | 50     |
| CEC ENTMT INC                | COM     | 125137109 | 3,612  |
| CF INDS HLDGS INC            | COM     | 125269100 | 316    |
| CF INDS HLDGS INC            | COM     | 125269100 | 19     |
| CF INDS HLDGS INC            | COM     | 125269100 | 52     |
| CF INDS HLDGS INC            | COM     | 125269100 | 7,563  |
| CF INDS HLDGS INC            | COM     | 125269100 | 114    |
| CH ENERGY GROUP INC          | COM     | 12541M102 | 2,603  |
| C H ROBINSON WORLDWIDE INC   | COM NEW | 12541W209 | 217    |
| C H ROBINSON WORLDWIDE INC   | COM NEW | 12541W209 | 585    |
| CIGNA CORP                   | COM     | 125509109 | 1,317  |
| CIGNA CORP                   | COM     | 125509109 | 1,506  |
| CIGNA CORP                   | COM     | 125509109 | 160    |
| CIT GROUP INC                | COM     | 125581108 | 335    |
| CIT GROUP INC                | COM     | 125581108 | 816    |
| CIT GROUP INC                | COM     | 125581108 | 28,197 |
| CKE RESTAURANTS INC          | COM     | 12561E105 | 784    |
| CLECO CORP NEW               | COM     | 12561W105 | 4,172  |
| CKX INC                      | COM     | 12562M106 | 2,885  |
| CME GROUP INC                | COM     | 12572Q105 | 733    |
| CME GROUP INC                | COM     | 12572Q105 | 186    |
| CME GROUP INC                | COM     | 12572Q105 | 8      |
| CME GROUP INC                | COM     | 12572Q105 | 2,166  |
| CME GROUP INC                | COM     | 12572Q105 | 598    |
| CME GROUP INC                | COM     | 12572Q105 | 2,379  |
| CMGI INC                     | COM     | 125750109 | 89     |
| CMGI INC                     | COM     | 125750109 | 4,746  |
| CMS ENERGY CORP              | COM     | 125896100 | 645    |
| CPI CORP                     | COM     | 125902106 | 1,159  |
| CSS INDS INC                 | COM     | 125906107 | 786    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| CSK AUTO CORP                | COM           | 125965103 | 309    |
| CSK AUTO CORP                | COM           | 125965103 | 1,958  |
| CNA SURETY CORP              | COM           | 12612L108 | 1,040  |
| CNOOC LTD                    | SPONSORED ADR | 126132109 | 21     |
| CNOOC LTD                    | SPONSORED ADR | 126132109 | 2      |
| CNOOC LTD                    | SPONSORED ADR | 126132109 | 46     |
| CNOOC LTD                    | SPONSORED ADR | 126132109 | 166    |
| CNET NETWORKS INC            | COM           | 12613R104 | 1,794  |
| CPFL ENERGIA S A             | SPONSORED ADR | 126153105 | 1,432  |
| CPFL ENERGIA S A             | SPONSORED ADR | 126153105 | 93     |
| CPI INTERNATIONAL INC        | COM           | 12618M100 | 570    |
| CRA INTL INC                 | COM           | 12618T105 | 3,785  |
| CRH PLC                      | ADR           | 12626K203 | 1,218  |
| CRH PLC                      | ADR           | 12626K203 | 23     |
| CSG SYS INTL INC             | COM           | 126349109 | 1,646  |
| CSX CORP                     | COM           | 126408103 | 88     |
| CSX CORP                     | COM           | 126408103 | 26     |
| CSX CORP                     | COM           | 126408103 | 2,265  |
| CSX CORP                     | COM           | 126408103 | 98     |
| CSX CORP                     | COM           | 126408103 | 17     |
| CTS CORP                     | COM           | 126501105 | 1,630  |
| CVB FINL CORP                | COM           | 126600105 | 2      |
| CVB FINL CORP                | COM           | 126600105 | 2,462  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 19,939 |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 2,477  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 71     |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 128    |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 5,546  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 3,594  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 4,800  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 7,850  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 370    |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 45     |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 2,519  |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 143    |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 393    |
| CVS CAREMARK CORPORATION     | COM           | 126650100 | 1,882  |
| CA INC                       | COM           | 12673P105 | 5      |
| CA INC                       | COM           | 12673P105 | 116    |
| CA INC                       | COM           | 12673P105 | 8      |
| CA INC                       | COM           | 12673P105 | 962    |
| CA INC                       | COM           | 12673P105 | 5      |
| CA INC                       | COM           | 12673P105 | 77     |
| CABELAS INC                  | COM           | 126804301 | 4,245  |
| CABOT MICROELECTRONICS CORP  | COM           | 12709P103 | 1,272  |
| CABOT MICROELECTRONICS CORP  | COM           | 12709P103 | 4,427  |
| CACHE INC                    | COM NEW       | 127150308 | 1,940  |
| CACI INTL INC                | CL A          | 127190304 | 10,041 |
| CADBURY SCHWEPPES PLC        | ADR           | 127209302 | 569    |
| CADBURY SCHWEPPES PLC        | ADR           | 127209302 | 5      |
| CAL DIVE INTL INC DEL        | COM           | 12802T101 | 1,416  |
| CALAMOS ASSET MGMT INC       | CL A          | 12811R104 | 2      |
| CALAMOS ASSET MGMT INC       | CL A          | 12811R104 | 1,632  |
| CALIFORNIA PIZZA KITCHEN INC | COM           | 13054D109 | 2,241  |
| CALLAWAY GOLF CO             | COM           | 131193104 | 4      |
| CALLAWAY GOLF CO             | COM           | 131193104 | 3,195  |
| CALLON PETE CO DEL           | COM           | 13123X102 | 335    |
| CAMBREX CORP                 | COM           | 132011107 | 1,427  |
| CAMBREX CORP                 | COM           | 132011107 | 60     |
| CAMECO CORP                  | COM           | 13321L108 | 291    |
| CAMECO CORP                  | COM           | 13321L108 | 884    |
| CAMECO CORP                  | COM           | 13321L108 | 2,959  |

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|                              |          |           |        |
|------------------------------|----------|-----------|--------|
| CAMECO CORP                  | COM      | 13321L108 | 12,200 |
| CAMECO CORP                  | COM      | 13321L108 | 23     |
| CAMERON INTERNATIONAL CORP   | COM      | 13342B105 | 1,446  |
| CAMERON INTERNATIONAL CORP   | COM      | 13342B105 | 11     |
| CAMERON INTERNATIONAL CORP   | COM      | 13342B105 | 90     |
| CAMERON INTERNATIONAL CORP   | COM      | 13342B105 | 295    |
| CAMERON INTERNATIONAL CORP   | COM      | 13342B105 | 7,559  |
| CAMERON INTERNATIONAL CORP   | COM      | 13342B105 | 74     |
| CAMPBELL SOUP CO             | COM      | 134429109 | 37     |
| CAMPBELL SOUP CO             | COM      | 134429109 | 490    |
| CAMPBELL SOUP CO             | COM      | 134429109 | 52     |
| CDN IMPERIAL BK OF COMMERCE  | COM      | 136069101 | 250    |
| CDN IMPERIAL BK OF COMMERCE  | COM      | 136069101 | 8,428  |
| CDN IMPERIAL BK OF COMMERCE  | COM      | 136069101 | 158    |
| CANADIAN NATL RY CO          | COM      | 136375102 | 14     |
| CANADIAN NATL RY CO          | COM      | 136375102 | 15     |
| CANADIAN NATL RY CO          | COM      | 136375102 | 18,653 |
| CANADIAN NATL RY CO          | COM      | 136375102 | 426    |
| CANADIAN NAT RES LTD         | COM      | 136385101 | 5      |
| CANADIAN NAT RES LTD         | COM      | 136385101 | 216    |
| CANADIAN NAT RES LTD         | COM      | 136385101 | 16,589 |
| CANADIAN NAT RES LTD         | COM      | 136385101 | 479    |
| CANADIAN PAC RY LTD          | COM      | 13645T100 | 11     |
| CANADIAN PAC RY LTD          | COM      | 13645T100 | 112    |
| CANADIAN PAC RY LTD          | COM      | 13645T100 | 2,343  |
| CANDELA CORP                 | COM      | 136907102 | 97     |
| CANETIC RES TR               | COM      | 137513107 | 1,671  |
| CANON INC                    | ADR      | 138006309 | 1,432  |
| CANON INC                    | ADR      | 138006309 | 101    |
| CANON INC                    | ADR      | 138006309 | 1      |
| CANON INC                    | ADR      | 138006309 | 64     |
| CANON INC                    | ADR      | 138006309 | 1,055  |
| CANON INC                    | ADR      | 138006309 | 28     |
| CANTEL MEDICAL CORP          | COM      | 138098108 | 486    |
| CAPELLA EDUCATION COMPANY    | COM      | 139594105 | 924    |
| CAPITAL CORP OF THE WEST     | COM NEW  | 140065202 | 1      |
| CAPITAL CORP OF THE WEST     | COM NEW  | 140065202 | 555    |
| CAPLEASE INC                 | COM      | 140288101 | 2,914  |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 6,280  |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 186    |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 43     |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 2,813  |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 711    |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 66     |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 996    |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 326    |
| CAPITAL ONE FINL CORP        | COM      | 14040H105 | 1      |
| CAPITAL SR LIVING CORP       | COM      | 140475104 | 676    |
| CAPITAL SOUTHWEST CORP       | COM      | 140501107 | 1,138  |
| CAPITAL TRUST INC MD         | CL A NEW | 14052H506 | 1,270  |
| CAPITOL BANCORP LTD          | COM      | 14056D105 | 1,213  |
| CAPSTONE TURBINE CORP        | COM      | 14067D102 | 49     |
| CARACO PHARMACEUTICAL LABS L | COM      | 14075T107 | 552    |
| CARBO CERAMICS INC           | COM      | 140781105 | 1,118  |
| CARBO CERAMICS INC           | COM      | 140781105 | 2,300  |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 1,396  |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 625    |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 212    |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 1,737  |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 75     |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 3,531  |
| CARDINAL HEALTH INC          | COM      | 14149Y108 | 15     |

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|                              |              |           |       |
|------------------------------|--------------|-----------|-------|
| CARDINAL HEALTH INC          | COM          | 14149Y108 | 25    |
| CARDINAL HEALTH INC          | COM          | 14149Y108 | 130   |
| CARDIOTECH INTL INC          | COM          | 14160C100 | 17    |
| CARNIVAL CORP                | PAIRED CTF   | 143658300 | 262   |
| CARNIVAL CORP                | PAIRED CTF   | 143658300 | 113   |
| CARNIVAL CORP                | PAIRED CTF   | 143658300 | 105   |
| CARNIVAL CORP                | PAIRED CTF   | 143658300 | 688   |
| CARNIVAL CORP                | PAIRED CTF   | 143658300 | 407   |
| CARNIVAL CORP                | PAIRED CTF   | 143658300 | 29    |
| CARPENTER TECHNOLOGY CORP    | COM          | 144285103 | 279   |
| CARPENTER TECHNOLOGY CORP    | COM          | 144285103 | 17    |
| CARRIZO OIL & CO INC         | COM          | 144577103 | 3,936 |
| CARROLS RESTAURANT GROUP INC | COM          | 14574X104 | 398   |
| CARTER INC                   | COM          | 146229109 | 3,922 |
| CASCADE CORP                 | COM          | 147195101 | 3,012 |
| CASELLA WASTE SYS INC        | CL A         | 147448104 | 153   |
| CASEYS GEN STORES INC        | COM          | 147528103 | 2     |
| CASEYS GEN STORES INC        | COM          | 147528103 | 4,472 |
| CASH AMER INTL INC           | COM          | 14754D100 | 2     |
| CASH AMER INTL INC           | COM          | 14754D100 | 4,011 |
| CASTLE A M & CO              | COM          | 148411101 | 2,941 |
| CASTLE BRANDS INC            | COM          | 148435100 | 52    |
| CASUAL MALE RETAIL GRP INC   | COM          | 148711104 | 2,684 |
| CATALINA MARKETING CORP      | COM          | 148867104 | 3,781 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 3,736 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 831   |
| CATERPILLAR INC DEL          | COM          | 149123101 | 321   |
| CATERPILLAR INC DEL          | COM          | 149123101 | 167   |
| CATERPILLAR INC DEL          | COM          | 149123101 | 39    |
| CATERPILLAR INC DEL          | COM          | 149123101 | 4,898 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 4,535 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 690   |
| CATERPILLAR INC DEL          | COM          | 149123101 | 648   |
| CATERPILLAR INC DEL          | COM          | 149123101 | 38    |
| CATERPILLAR INC DEL          | COM          | 149123101 | 5,903 |
| CATERPILLAR INC DEL          | COM          | 149123101 | 8     |
| CATERPILLAR INC DEL          | COM          | 149123101 | 502   |
| CATHAY GENERAL BANCORP       | COM          | 149150104 | 983   |
| CATHAY GENERAL BANCORP       | COM          | 149150104 | 232   |
| CATHAY GENERAL BANCORP       | COM          | 149150104 | 3,164 |
| CATO CORP NEW                | CL A         | 149205106 | 1,478 |
| CAVIUM NETWORKS INC          | COM          | 14965A101 | 832   |
| CBEYOND INC                  | COM          | 149847105 | 2,880 |
| CEDAR SHOPPING CTRS INC      | COM NEW      | 150602209 | 2,729 |
| CELADON GROUP INC            | COM          | 150838100 | 650   |
| CELANESE CORP DEL            | COM SER A    | 150870103 | 1,563 |
| CELGENE CORP                 | COM          | 151020104 | 1,291 |
| CELGENE CORP                 | COM          | 151020104 | 64    |
| CELGENE CORP                 | COM          | 151020104 | 2,153 |
| CELGENE CORP                 | COM          | 151020104 | 642   |
| CELGENE CORP                 | COM          | 151020104 | 984   |
| CELSION CORPORATION          | COM NEW      | 15117N305 | 107   |
| CEMEX SAB DE CV              | SPON ADR NEW | 151290889 | 429   |
| CEMEX SAB DE CV              | SPON ADR NEW | 151290889 | 9     |
| CEMEX SAB DE CV              | SPON ADR NEW | 151290889 | 35    |
| CEMEX SAB DE CV              | SPON ADR NEW | 151290889 | 725   |
| CEMEX SAB DE CV              | SPON ADR NEW | 151290889 | 380   |
| CEMEX SAB DE CV              | SPON ADR NEW | 151290889 | 6     |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW     | 15133V208 | 984   |
| CENTENNIAL BK HLDGS INC DEL  | COM          | 151345303 | 1,487 |
| CENTENE CORP DEL             | COM          | 15135B101 | 2     |
| CENTENE CORP DEL             | COM          | 15135B101 | 3,935 |

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|                            |                |           |       |
|----------------------------|----------------|-----------|-------|
| CENTENE CORP DEL           | COM            | 15135B101 | 19    |
| CENTER FINL CORP CALIF     | COM            | 15146E102 | 545   |
| CENTERPOINT ENERGY INC     | COM            | 15189T107 | 13    |
| CENTERPOINT ENERGY INC     | COM            | 15189T107 | 930   |
| CENTERPOINT ENERGY INC     | COM            | 15189T107 | 46    |
| CENTEX CORP                | COM            | 152312104 | 0     |
| CENTEX CORP                | COM            | 152312104 | 263   |
| CENTEX CORP                | COM            | 152312104 | 29    |
| CENTEX CORP                | COM            | 152312104 | 110   |
| CENTEX CORP                | COM            | 152312104 | 185   |
| CENTEX CORP                | COM            | 152312104 | 4     |
| CENTEX CORP                | COM            | 152312104 | 13    |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 1,895 |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 1,604 |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 7,093 |
| CENTRAL EUROPEAN DIST CORP | COM            | 153435102 | 3,522 |
| CENTRAL FD CDA LTD         | CL A           | 153501101 | 510   |
| CENTRAL GARDEN & PET CO    | CL A NON-VTG   | 153527205 | 1     |
| CENTRAL GARDEN & PET CO    | CL A NON-VTG   | 153527205 | 1,752 |
| CENTRAL PAC FINL CORP      | COM            | 154760102 | 2     |
| CENTRAL PAC FINL CORP      | COM            | 154760102 | 3,685 |
| CENTRAL VT PUB SVC CORP    | COM            | 155771108 | 2,158 |
| CENTURY ALUM CO            | COM            | 156431108 | 14    |
| CENTURY ALUM CO            | COM            | 156431108 | 5,537 |
| CENTURYTEL INC             | COM            | 156700106 | 625   |
| CENTURYTEL INC             | COM            | 156700106 | 257   |
| CENTURYTEL INC             | COM            | 156700106 | 55    |
| CEPHALON INC               | COM            | 156708109 | 1     |
| CEPHALON INC               | COM            | 156708109 | 120   |
| CEPHALON INC               | COM            | 156708109 | 183   |
| CEPHALON INC               | COM            | 156708109 | 146   |
| CEPHEID                    | COM            | 15670R107 | 1,034 |
| CENVEO INC                 | COM            | 15670S105 | 4,093 |
| CERADYNE INC               | COM            | 156710105 | 228   |
| CERADYNE INC               | COM            | 156710105 | 95    |
| CERADYNE INC               | COM            | 156710105 | 5,395 |
| CERNER CORP                | COM            | 156782104 | 1,307 |
| CERNER CORP                | COM            | 156782104 | 10    |
| CERUS CORP                 | COM            | 157085101 | 796   |
| CHAMPION ENTERPRISES INC   | COM            | 158496109 | 6     |
| CHAMPION ENTERPRISES INC   | COM            | 158496109 | 3,155 |
| CHARLES RIV LABS INTL INC  | COM            | 159864107 | 11    |
| CHARLES RIV LABS INTL INC  | COM            | 159864107 | 443   |
| CHARLOTTE RUSSE HLDG INC   | COM            | 161048103 | 47    |
| CHARLOTTE RUSSE HLDG INC   | COM            | 161048103 | 5,070 |
| CHARMING SHOPPES INC       | COM            | 161133103 | 5     |
| CHARMING SHOPPES INC       | COM            | 161133103 | 7,895 |
| CHART INDS INC             | COM PAR \$0.01 | 16115Q308 | 2,721 |
| CHATTEM INC                | COM            | 162456107 | 820   |
| CHATTEM INC                | COM            | 162456107 | 2,434 |
| CHECKFREE CORP NEW         | COM            | 162813109 | 3     |
| CHECKFREE CORP NEW         | COM            | 162813109 | 6,980 |
| CHECKPOINT SYS INC         | COM            | 162825103 | 3     |
| CHECKPOINT SYS INC         | COM            | 162825103 | 26    |
| CHECKPOINT SYS INC         | COM            | 162825103 | 4,933 |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 3,427 |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 49    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 3     |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 21    |
| CHEESECAKE FACTORY INC     | COM            | 163072101 | 159   |
| CHEMED CORP NEW            | COM            | 16359R103 | 4,991 |
| CHEMICAL FINL CORP         | COM            | 163731102 | 1,649 |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| CHEROKEE INC DEL NEW         | COM            | 16444H102 | 688    |
| CHEROKEE INC DEL NEW         | COM            | 16444H102 | 1,017  |
| CHESAPEAKE CORP              | COM            | 165159104 | 613    |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 121    |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 141    |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 578    |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 1,891  |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 132    |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 16     |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 11     |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 185    |
| CHEVRON CORP NEW             | COM            | 166764100 | 26,976 |
| CHEVRON CORP NEW             | COM            | 166764100 | 2,237  |
| CHEVRON CORP NEW             | COM            | 166764100 | 768    |
| CHEVRON CORP NEW             | COM            | 166764100 | 384    |
| CHEVRON CORP NEW             | COM            | 166764100 | 51     |
| CHEVRON CORP NEW             | COM            | 166764100 | 548    |
| CHEVRON CORP NEW             | COM            | 166764100 | 61     |
| CHEVRON CORP NEW             | COM            | 166764100 | 19,387 |
| CHEVRON CORP NEW             | COM            | 166764100 | 824    |
| CHEVRON CORP NEW             | COM            | 166764100 | 21,413 |
| CHEVRON CORP NEW             | COM            | 166764100 | 6,682  |
| CHEVRON CORP NEW             | COM            | 166764100 | 2,409  |
| CHEVRON CORP NEW             | COM            | 166764100 | 2,810  |
| CHEVRON CORP NEW             | COM            | 166764100 | 372    |
| CHEVRON CORP NEW             | COM            | 166764100 | 28,047 |
| CHEVRON CORP NEW             | COM            | 166764100 | 954    |
| CHEVRON CORP NEW             | COM            | 166764100 | 3,554  |
| CHILDRENS PL RETAIL STORES I | COM            | 168905107 | 4,333  |
| CHILDRENS PL RETAIL STORES I | COM            | 168905107 | 27     |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 5,156  |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 8      |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 33     |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 12     |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 1,966  |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 7,121  |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 38     |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 4      |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 62     |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 665    |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 15     |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 2,688  |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 188    |
| CHINA TECHFAITH WIRLS COMM T | SPONSORED ADR  | 169424108 | 15,300 |
| CHINA UNICOM LTD             | SPONSORED ADR  | 16945R104 | 4,631  |
| CHINA UNICOM LTD             | SPONSORED ADR  | 16945R104 | 252    |
| CHIQUITA BRANDS INTL INC     | COM            | 170032809 | 399    |
| CHIQUITA BRANDS INTL INC     | COM            | 170032809 | 505    |
| CHITTENDEN CORP              | COM            | 170228100 | 5,978  |
| CHORDIANT SOFTWARE INC       | COM NEW        | 170404305 | 1,536  |
| CHRISTOPHER & BANKS CORP     | COM            | 171046105 | 2,505  |
| CHUBB CORP                   | COM            | 171232101 | 5,372  |
| CHUBB CORP                   | COM            | 171232101 | 1,261  |
| CHUBB CORP                   | COM            | 171232101 | 2,559  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 858    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 5,920  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 1,722  |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 297    |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 35     |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 2      |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 35     |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 457    |

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|---------------------------|---------------|-----------|--------|
| CHUNGHWA TELECOM CO LTD   | SPONSORED ADR | 17133Q205 | 2,379  |
| CHUNGHWA TELECOM CO LTD   | SPONSORED ADR | 17133Q205 | 2,491  |
| CHURCH & DWIGHT INC       | COM           | 171340102 | 7,056  |
| CHURCHILL DOWNS INC       | COM           | 171484108 | 2,252  |
| CIBER INC                 | COM           | 17163B102 | 62     |
| CIBER INC                 | COM           | 17163B102 | 1,846  |
| CIENA CORP                | COM NEW       | 171779309 | 164    |
| CIENA CORP                | COM NEW       | 171779309 | 2,506  |
| CINCINNATI BELL INC NEW   | COM           | 171871106 | 10     |
| CINCINNATI BELL INC NEW   | COM           | 171871106 | 3,480  |
| CINCINNATI FINL CORP      | COM           | 172062101 | 753    |
| CINCINNATI FINL CORP      | COM           | 172062101 | 3,786  |
| CIRCUIT CITY STORE INC    | COM           | 172737108 | 53     |
| CIRCUIT CITY STORE INC    | COM           | 172737108 | 925    |
| CIRCUIT CITY STORE INC    | COM           | 172737108 | 17     |
| CIRCOR INTL INC           | COM           | 17273K109 | 2,674  |
| CIRRUS LOGIC INC          | COM           | 172755100 | 2,759  |
| CISCO SYS INC             | COM           | 17275R102 | 27,376 |
| CISCO SYS INC             | COM           | 17275R102 | 1,461  |
| CISCO SYS INC             | COM           | 17275R102 | 5,060  |
| CISCO SYS INC             | COM           | 17275R102 | 1,438  |
| CISCO SYS INC             | COM           | 17275R102 | 3,071  |
| CISCO SYS INC             | COM           | 17275R102 | 763    |
| CISCO SYS INC             | COM           | 17275R102 | 4,662  |
| CISCO SYS INC             | COM           | 17275R102 | 393    |
| CISCO SYS INC             | COM           | 17275R102 | 21,525 |
| CISCO SYS INC             | COM           | 17275R102 | 4,551  |
| CISCO SYS INC             | COM           | 17275R102 | 12,781 |
| CISCO SYS INC             | COM           | 17275R102 | 13,143 |
| CISCO SYS INC             | COM           | 17275R102 | 2,230  |
| CISCO SYS INC             | COM           | 17275R102 | 2      |
| CISCO SYS INC             | COM           | 17275R102 | 7,731  |
| CISCO SYS INC             | COM           | 17275R102 | 1,322  |
| CISCO SYS INC             | COM           | 17275R102 | 36     |
| CISCO SYS INC             | COM           | 17275R102 | 1,380  |
| CISCO SYS INC             | COM           | 17275R102 | 846    |
| CISCO SYS INC             | COM           | 17275R102 | 7,672  |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 79     |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 2      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 1      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 3      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 15     |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 4      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 1      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 0      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 192    |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 3      |
| CITADEL BROADCASTING CORP | COM           | 17285T106 | 10     |
| CINTAS CORP               | COM           | 172908105 | 14     |
| CINTAS CORP               | COM           | 172908105 | 237    |
| CITIGROUP INC             | COM           | 172967101 | 34,528 |
| CITIGROUP INC             | COM           | 172967101 | 1,160  |
| CITIGROUP INC             | COM           | 172967101 | 3,216  |
| CITIGROUP INC             | COM           | 172967101 | 196    |
| CITIGROUP INC             | COM           | 172967101 | 1,629  |
| CITIGROUP INC             | COM           | 172967101 | 61     |
| CITIGROUP INC             | COM           | 172967101 | 397    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| CITIGROUP INC                | COM           | 172967101 | 9,588  |
| CITIGROUP INC                | COM           | 172967101 | 1,123  |
| CITIGROUP INC                | COM           | 172967101 | 21,472 |
| CITIGROUP INC                | COM           | 172967101 | 306    |
| CITIGROUP INC                | COM           | 172967101 | 70,246 |
| CITIGROUP INC                | COM           | 172967101 | 5,008  |
| CITIGROUP INC                | COM           | 172967101 | 1,123  |
| CITIGROUP INC                | COM           | 172967101 | 9      |
| CITIGROUP INC                | COM           | 172967101 | 686    |
| CITIGROUP INC                | COM           | 172967101 | 1,041  |
| CITIGROUP INC                | COM           | 172967101 | 1,168  |
| CITIGROUP INC                | COM           | 172967101 | 19     |
| CITIGROUP INC                | COM           | 172967101 | 18,828 |
| CITIGROUP INC                | COM           | 172967101 | 853    |
| CITIGROUP INC                | COM           | 172967101 | 3,739  |
| CITIZENS REPUBLIC BANCORP IN | COM           | 174420109 | 1,427  |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 3      |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 248    |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 2,798  |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 4,176  |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 29     |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 29     |
| CITIZENS COMMUNICATIONS CO   | COM           | 17453B101 | 5,119  |
| CITRIX SYS INC               | COM           | 177376100 | 65     |
| CITRIX SYS INC               | COM           | 177376100 | 368    |
| CITRIX SYS INC               | COM           | 177376100 | 299    |
| CITRIX SYS INC               | COM           | 177376100 | 41     |
| CITY BK LYNNWOOD WASH        | COM           | 17770A109 | 1      |
| CITY BK LYNNWOOD WASH        | COM           | 17770A109 | 172    |
| CITY BK LYNNWOOD WASH        | COM           | 17770A109 | 501    |
| CITY HLDG CO                 | COM           | 177835105 | 1,882  |
| CLARCOR INC                  | COM           | 179895107 | 1,083  |
| CLARCOR INC                  | COM           | 179895107 | 5,934  |
| CLAYMONT STEEL HOLDINGS INC  | COM           | 18382P104 | 1,181  |
| CLAYMORE EXCHANGE TRADED FD  | BNY BRI&C PTF | 18383M100 | 3,727  |
| CLAYTON HLDGS INC            | COM           | 18418N107 | 296    |
| CLEAN HARBORS INC            | COM           | 184496107 | 1,356  |
| CLEAN ENERGY FUELS CORP      | COM           | 184499101 | 678    |
| CLEAR CHANNEL COMMUNICATIONS | COM           | 184502102 | 4      |
| CLEAR CHANNEL COMMUNICATIONS | COM           | 184502102 | 1,604  |
| CLEVELAND CLIFFS INC         | COM           | 185896107 | 2,182  |
| CLOROX CO DEL                | COM           | 189054109 | 420    |
| CLOROX CO DEL                | COM           | 189054109 | 85     |
| CLOROX CO DEL                | COM           | 189054109 | 1,262  |
| CLOROX CO DEL                | COM           | 189054109 | 741    |
| CLOROX CO DEL                | COM           | 189054109 | 274    |
| CLOROX CO DEL                | COM           | 189054109 | 565    |
| COACH INC                    | COM           | 189754104 | 1,390  |
| COACH INC                    | COM           | 189754104 | 63     |
| COACH INC                    | COM           | 189754104 | 1,986  |
| COACH INC                    | COM           | 189754104 | 3,127  |
| COACH INC                    | COM           | 189754104 | 69     |
| COACH INC                    | COM           | 189754104 | 141    |
| COBIZ FINANCIAL INC          | COM           | 190897108 | 827    |
| COCA COLA CO                 | COM           | 191216100 | 19,109 |
| COCA COLA CO                 | COM           | 191216100 | 374    |
| COCA COLA CO                 | COM           | 191216100 | 4      |
| COCA COLA CO                 | COM           | 191216100 | 42     |
| COCA COLA CO                 | COM           | 191216100 | 1,454  |
| COCA COLA CO                 | COM           | 191216100 | 1,510  |
| COCA COLA CO                 | COM           | 191216100 | 11,151 |
| COCA COLA CO                 | COM           | 191216100 | 15,407 |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| COCA COLA CO                 | COM            | 191216100 | 5,230  |
| COCA COLA CO                 | COM            | 191216100 | 2,201  |
| COCA COLA CO                 | COM            | 191216100 | 18     |
| COCA COLA CO                 | COM            | 191216100 | 6,327  |
| COCA COLA CO                 | COM            | 191216100 | 4,376  |
| COCA COLA CO                 | COM            | 191216100 | 5,460  |
| COCA COLA CO                 | COM            | 191216100 | 11,617 |
| COCA COLA CO                 | COM            | 191216100 | 137    |
| COCA COLA CO                 | COM            | 191216100 | 477    |
| COCA COLA CO                 | COM            | 191216100 | 29     |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 659    |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 1,044  |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 17     |
| COCA COLA FEMSA S A B DE C V | SPON ADR REP L | 191241108 | 3,050  |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 39     |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 978    |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 6      |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 2      |
| COGENT COMM GROUP INC        | COM NEW        | 19239V302 | 7,290  |
| COGENT INC                   | COM            | 19239Y108 | 3,319  |
| COGNEX CORP                  | COM            | 192422103 | 5,004  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 5,323  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 19     |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 295    |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 2,562  |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 101    |
| COGNOS INC                   | COM            | 19244C109 | 669    |
| COGNOS INC                   | COM            | 19244C109 | 5      |
| COGNOS INC                   | COM            | 19244C109 | 643    |
| COHERENT INC                 | COM            | 192479103 | 2,449  |
| COHEN & STEERS INC           | COM            | 19247A100 | 2,107  |
| COHU INC                     | COM            | 192576106 | 1,486  |
| COINSTAR INC                 | COM            | 19259P300 | 2,626  |
| COINMACH SVC CORP            | CL A           | 19259W206 | 2,427  |
| COLE KENNETH PRODTNS INC     | CL A           | 193294105 | 2,391  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 22,474 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 86     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 191    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 178    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 756    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 5,177  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 57     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 4,705  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1,568  |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 27     |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 863    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 464    |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 150    |
| COLLECTIVE BRANDS INC        | COM            | 19421W100 | 3,016  |
| COLLECTIVE BRANDS INC        | COM            | 19421W100 | 26     |
| COLUMBIA BKG SYS INC         | COM            | 197236102 | 2,188  |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 5,890  |
| COLUMBUS MCKINNON CORP N Y   | COM            | 199333105 | 1,977  |
| COMFORT SYS USA INC          | COM            | 199908104 | 1,430  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 1,365  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 128    |
| COMCAST CORP NEW             | CL A           | 20030N101 | 89     |
| COMCAST CORP NEW             | CL A           | 20030N101 | 163    |
| COMCAST CORP NEW             | CL A           | 20030N101 | 532    |
| COMCAST CORP NEW             | CL A           | 20030N101 | 6      |
| COMCAST CORP NEW             | CL A           | 20030N101 | 6,739  |
| COMCAST CORP NEW             | CL A           | 20030N101 | 22     |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| COMCAST CORP NEW             | CL A           | 20030N101 | 1,446   |
| COMCAST CORP NEW             | CL A           | 20030N101 | 634     |
| COMCAST CORP NEW             | CL A           | 20030N101 | 310     |
| COMCAST CORP NEW             | CL A           | 20030N101 | 53      |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 1,252   |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 76      |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 41      |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 76      |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 628     |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 53      |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 1,556   |
| COMERICA INC                 | COM            | 200340107 | 508     |
| COMERICA INC                 | COM            | 200340107 | 726     |
| COMERICA INC                 | COM            | 200340107 | 51      |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 155     |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 62      |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 172     |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 388     |
| COMMERCE GROUP INC MASS      | COM            | 200641108 | 5,352   |
| COMMERCIAL VEH GROUP INC     | COM            | 202608105 | 711     |
| COMMUNITY BANCORP NEV        | COM            | 20343T100 | 1,865   |
| COMMUNITY BK SYS INC         | COM            | 203607106 | 1,692   |
| COMMUNITY BKS INC MILLERSBUR | COM            | 203628102 | 2,642   |
| COMMUNITY HEALTH SYS INC NEW | COM            | 203668108 | 657     |
| COMMUNITY TR BANCORP INC     | COM            | 204149108 | 1,280   |
| COMMVAULT SYSTEMS INC        | COM            | 204166102 | 1,009   |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 9       |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 0       |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 696     |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 673     |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR  | 20440W105 | 1,207   |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR  | 20440W105 | 392     |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 205     |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 8       |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 8       |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 8,042   |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 3,304   |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 8,489   |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 490,200 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 173     |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 75      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 10      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 2       |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 5,884   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 3,829   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 21,011  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 1,991   |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 16      |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 19,413  |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 6,379   |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR  | 20441A102 | 7,732   |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR  | 20441A102 | 148     |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR  | 20441A102 | 285     |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 1       |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 1,550   |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 1,816   |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 561     |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 7,635   |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 91      |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR  | 204448104 | 119     |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR  | 204448104 | 1       |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR  | 204448104 | 4,787   |

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|                              |            |           |        |
|------------------------------|------------|-----------|--------|
| COMPASS MINERALS INTL INC    | COM        | 20451N101 | 1,150  |
| COMPRASS DIVERSIFIED HOLDING | SH BEN INT | 20451Q104 | 912    |
| COMPLETE PRODUCTION SERVICES | COM        | 20453E109 | 3,015  |
| COMPUTER PROGRAMS & SYS INC  | COM        | 205306103 | 738    |
| COMPUTER SCIENCES CORP       | COM        | 205363104 | 5,195  |
| COMPUTER SCIENCES CORP       | COM        | 205363104 | 1,226  |
| COMPUTER SCIENCES CORP       | COM        | 205363104 | 1,679  |
| COMPUTER SCIENCES CORP       | COM        | 205363104 | 4      |
| COMPUWARE CORP               | COM        | 205638109 | 127    |
| COMPUWARE CORP               | COM        | 205638109 | 37     |
| COMSTOCK RES INC             | COM NEW    | 205768203 | 5      |
| COMSTOCK RES INC             | COM NEW    | 205768203 | 10,740 |
| COMSYS IT PARTNERS INC       | COM        | 20581E104 | 1,449  |
| COMTECH GROUP INC            | COM NEW    | 205821200 | 1,142  |
| COMTECH TELECOMMUNICATIONS C | COM NEW    | 205826209 | 5,476  |
| CONAGRA FOODS INC            | COM        | 205887102 | 35     |
| CONAGRA FOODS INC            | COM        | 205887102 | 565    |
| CONAGRA FOODS INC            | COM        | 205887102 | 2      |
| CONAGRA FOODS INC            | COM        | 205887102 | 764    |
| CONAGRA FOODS INC            | COM        | 205887102 | 2,612  |
| CONAGRA FOODS INC            | COM        | 205887102 | 16     |
| CONAGRA FOODS INC            | COM        | 205887102 | 3      |
| CONCEPTUS INC                | COM        | 206016107 | 2,067  |
| CONCUR TECHNOLOGIES INC      | COM        | 206708109 | 4,374  |
| CONMED CORP                  | COM        | 207410101 | 3,318  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 6,507  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 1,928  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 376    |
| CONOCOPHILLIPS               | COM        | 20825C104 | 544    |
| CONOCOPHILLIPS               | COM        | 20825C104 | 26     |
| CONOCOPHILLIPS               | COM        | 20825C104 | 18     |
| CONOCOPHILLIPS               | COM        | 20825C104 | 3,823  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 868    |
| CONOCOPHILLIPS               | COM        | 20825C104 | 16,008 |
| CONOCOPHILLIPS               | COM        | 20825C104 | 18,506 |
| CONOCOPHILLIPS               | COM        | 20825C104 | 2,747  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 91     |
| CONOCOPHILLIPS               | COM        | 20825C104 | 2,142  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 3,253  |
| CONOCOPHILLIPS               | COM        | 20825C104 | 813    |
| CONOCOPHILLIPS               | COM        | 20825C104 | 105    |
| CONSECO INC                  | COM NEW    | 208464883 | 31     |
| CONSECO INC                  | COM NEW    | 208464883 | 174    |
| CONSOL ENERGY INC            | COM        | 20854P109 | 23     |
| CONSOL ENERGY INC            | COM        | 20854P109 | 9      |
| CONSOL ENERGY INC            | COM        | 20854P109 | 464    |
| CONSOLIDATED COMM HLDGS INC  | COM        | 209034107 | 1,187  |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 9,654  |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 60     |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 663    |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 365    |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 113    |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 50,154 |
| CONSOLIDATED EDISON INC      | COM        | 209115104 | 327    |
| CONSOLIDATED GRAPHICS INC    | COM        | 209341106 | 1,838  |
| CONSTELLATION BRANDS INC     | CL A       | 21036P108 | 57     |
| CONSTELLATION BRANDS INC     | CL A       | 21036P108 | 249    |
| CONSTELLATION BRANDS INC     | CL A       | 21036P108 | 5      |
| CONSTELLATION ENERGY GROUP I | COM        | 210371100 | 206    |
| CONSTELLATION ENERGY GROUP I | COM        | 210371100 | 2,035  |
| CONSTELLATION ENERGY GROUP I | COM        | 210371100 | 126    |
| CONSTELLATION ENERGY GROUP I | COM        | 210371100 | 360    |

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|                            |                  |           |        |
|----------------------------|------------------|-----------|--------|
| CONVERGYS CORP             | COM              | 212485106 | 6      |
| CONVERGYS CORP             | COM              | 212485106 | 121    |
| CONVERGYS CORP             | COM              | 212485106 | 139    |
| COOPER TIRE & RUBR CO      | COM              | 216831107 | 3      |
| COOPER TIRE & RUBR CO      | COM              | 216831107 | 5,844  |
| CORE MARK HOLDING CO INC   | COM              | 218681104 | 961    |
| CORINTHIAN COLLEGES INC    | COM              | 218868107 | 5,081  |
| CORNELL COMPANIES INC      | COM              | 219141108 | 1,140  |
| CORNING INC                | COM              | 219350105 | 1,471  |
| CORNING INC                | COM              | 219350105 | 1,484  |
| CORNING INC                | COM              | 219350105 | 419    |
| CORNING INC                | COM              | 219350105 | 1,192  |
| CORNING INC                | COM              | 219350105 | 5,341  |
| CORNING INC                | COM              | 219350105 | 393    |
| CORNING INC                | COM              | 219350105 | 348    |
| CORNING INC                | COM              | 219350105 | 322    |
| CORNING INC                | COM              | 219350105 | 52     |
| CORNING INC                | COM              | 219350105 | 51     |
| CORNING INC                | COM              | 219350105 | 13     |
| CORPORATE OFFICE PPTYS TR  | SH BEN INT       | 22002T108 | 11,039 |
| CORUS BANKSHARES INC       | COM              | 220873103 | 515    |
| CORUS ENTERTAINMENT INC    | COM CL B NON VTG | 220874101 | 4,074  |
| CORVEL CORP                | COM              | 221006109 | 315    |
| COSTCO WHSL CORP NEW       | COM              | 22160K105 | 2      |
| COSTCO WHSL CORP NEW       | COM              | 22160K105 | 172    |
| COSTCO WHSL CORP NEW       | COM              | 22160K105 | 251    |
| COSTCO WHSL CORP NEW       | COM              | 22160K105 | 2,100  |
| COSTCO WHSL CORP NEW       | COM              | 22160K105 | 445    |
| COSTAR GROUP INC           | COM              | 22160N109 | 1,709  |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 5      |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 31     |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 3      |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 943    |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 2,767  |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 264    |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 57     |
| COUNTRYWIDE FINANCIAL CORP | COM              | 222372104 | 19     |
| COURIER CORP               | COM              | 222660102 | 33     |
| COURIER CORP               | COM              | 222660102 | 1,135  |
| COUSINS PPTYS INC          | COM              | 222795106 | 1,241  |
| COVANCE INC                | COM              | 222816100 | 11,272 |
| COVANCE INC                | COM              | 222816100 | 7      |
| COVANCE INC                | COM              | 222816100 | 273    |
| COVANCE INC                | COM              | 222816100 | 486    |
| COVENTRY HEALTH CARE INC   | COM              | 222862104 | 1,281  |
| COVENTRY HEALTH CARE INC   | COM              | 222862104 | 174    |
| COVENTRY HEALTH CARE INC   | COM              | 222862104 | 58     |
| COVENTRY HEALTH CARE INC   | COM              | 222862104 | 25     |
| COX RADIO INC              | CL A             | 224051102 | 1,885  |
| CRANE CO                   | COM              | 224399105 | 269    |
| CRAY INC                   | COM NEW          | 225223304 | 1,567  |
| CREDENCE SYS CORP          | COM              | 225302108 | 1,323  |
| CREDIT ACCEP CORP MICH     | COM              | 225310101 | 277    |
| CREDIT SUISSE GROUP        | SPONSORED ADR    | 225401108 | 1,285  |
| CREDIT SUISSE GROUP        | SPONSORED ADR    | 225401108 | 1      |
| CREDIT SUISSE GROUP        | SPONSORED ADR    | 225401108 | 44     |
| CREDIT SUISSE GROUP        | SPONSORED ADR    | 225401108 | 4,119  |
| CREE INC                   | COM              | 225447101 | 3      |
| CREE INC                   | COM              | 225447101 | 280    |
| CREE INC                   | COM              | 225447101 | 9      |
| CROCS INC                  | COM              | 227046109 | 573    |
| CROSS CTRY HEALTHCARE INC  | COM              | 227483104 | 2      |

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|-----------------------------|---------------|-----------|--------|
| CROSS CTRY HEALTHCARE INC   | COM           | 227483104 | 1,799  |
| CROSSHAIR EXPL & MNG CORP   | COM           | 22763R101 | 6      |
| CROSSHAIR EXPL & MNG CORP   | COM           | 22763R101 | 50     |
| CROSSTEX ENERGY INC         | COM           | 22765Y104 | 1,452  |
| CROWN CASTLE INTL CORP      | COM           | 228227104 | 1,235  |
| CROWN CASTLE INTL CORP      | COM           | 228227104 | 8      |
| CROWN CASTLE INTL CORP      | COM           | 228227104 | 3      |
| CROWN HOLDINGS INC          | COM           | 228368106 | 38     |
| CROWN HOLDINGS INC          | COM           | 228368106 | 421    |
| CROWN HOLDINGS INC          | COM           | 228368106 | 0      |
| CRYOLIFE INC                | COM           | 228903100 | 473    |
| CRYSTALLEX INTL CORP        | COM           | 22942F101 | 43     |
| CUBIC CORP                  | COM           | 229669106 | 2,484  |
| CUBIST PHARMACEUTICALS INC  | COM           | 229678107 | 2,901  |
| CUMMINS INC                 | COM           | 231021106 | 550    |
| CUMMINS INC                 | COM           | 231021106 | 2,170  |
| CUMMINS INC                 | COM           | 231021106 | 5,735  |
| CUMMINS INC                 | COM           | 231021106 | 63     |
| CUMMINS INC                 | COM           | 231021106 | 13     |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN  | 23130A102 | 470    |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN  | 23130A102 | 5      |
| CURTISS WRIGHT CORP         | COM           | 231561101 | 3      |
| CURTISS WRIGHT CORP         | COM           | 231561101 | 5,678  |
| CUTERA INC                  | COM           | 232109108 | 2,019  |
| CYBERSOURCE CORP            | COM           | 23251J106 | 1,426  |
| CYMER INC                   | COM           | 232572107 | 4,052  |
| CYMER INC                   | COM           | 232572107 | 142    |
| CYNOSURE INC                | CL A          | 232577205 | 1,512  |
| CYPRESS BIOSCIENCES INC     | COM PAR \$.02 | 232674507 | 14     |
| CYPRESS BIOSCIENCES INC     | COM PAR \$.02 | 232674507 | 1,889  |
| CYPRESS SEMICONDUCTOR CORP  | COM           | 232806109 | 2,658  |
| CYPRESS SEMICONDUCTOR CORP  | COM           | 232806109 | 679    |
| CYTEC INDS INC              | COM           | 232820100 | 353    |
| CYTEC INDS INC              | COM           | 232820100 | 109    |
| CYTEC INDS INC              | COM           | 232820100 | 12     |
| CYTOKINETICS INC            | COM           | 23282W100 | 557    |
| CYTYC CORP                  | COM           | 232946103 | 4,908  |
| DCT INDUSTRIAL TRUST INC    | COM           | 233153105 | 4,089  |
| DJO INCORPORATED            | COM           | 23325G104 | 2,142  |
| D R HORTON INC              | COM           | 23331A109 | 1      |
| D R HORTON INC              | COM           | 23331A109 | 41     |
| D R HORTON INC              | COM           | 23331A109 | 7      |
| D R HORTON INC              | COM           | 23331A109 | 16     |
| D R HORTON INC              | COM           | 23331A109 | 173    |
| D R HORTON INC              | COM           | 23331A109 | 3      |
| D R HORTON INC              | COM           | 23331A109 | 6      |
| DST SYS INC DEL             | COM           | 233326107 | 1,820  |
| DST SYS INC DEL             | COM           | 233326107 | 13     |
| DST SYS INC DEL             | COM           | 233326107 | 17     |
| DSP GROUP INC               | COM           | 23332B106 | 3,046  |
| DSP GROUP INC               | COM           | 23332B106 | 24     |
| DTE ENERGY CO               | COM           | 233331107 | 432    |
| DTE ENERGY CO               | COM           | 233331107 | 78,080 |
| DSW INC                     | CL A          | 23334L102 | 1,796  |
| DTS INC                     | COM           | 23335C101 | 3,440  |
| DAKTRONICS INC              | COM           | 234264109 | 990    |
| DAKTRONICS INC              | COM           | 234264109 | 309    |
| DANAHER CORP DEL            | COM           | 235851102 | 1,807  |
| DANAHER CORP DEL            | COM           | 235851102 | 3,077  |
| DANAHER CORP DEL            | COM           | 235851102 | 3      |
| DANAHER CORP DEL            | COM           | 235851102 | 1,026  |
| DANAHER CORP DEL            | COM           | 235851102 | 18     |

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|------------------------------|----------|-----------|-------|
| DANAHER CORP DEL             | COM      | 235851102 | 83    |
| DANAHER CORP DEL             | COM      | 235851102 | 1,926 |
| DANAHER CORP DEL             | COM      | 235851102 | 718   |
| DANAHER CORP DEL             | COM      | 235851102 | 125   |
| DANAHER CORP DEL             | COM      | 235851102 | 33    |
| DANAHER CORP DEL             | COM      | 235851102 | 199   |
| DANAHER CORP DEL             | NOTE 1/2 | 235851AF9 | 1,081 |
| DARDEN RESTAURANTS INC       | COM      | 237194105 | 151   |
| DARDEN RESTAURANTS INC       | COM      | 237194105 | 590   |
| DARDEN RESTAURANTS INC       | COM      | 237194105 | 1,080 |
| DARDEN RESTAURANTS INC       | COM      | 237194105 | 825   |
| DARLING INTL INC             | COM      | 237266101 | 5,512 |
| DARWIN PROFESSIONAL UNDERWRI | COM      | 237502109 | 486   |
| DATASCOPE CORP               | COM      | 238113104 | 1,691 |
| DATASCOPE CORP               | COM      | 238113104 | 64    |
| DAWSON GEOPHYSICAL CO        | COM      | 239359102 | 2,991 |
| DEALERTRACK HLDGS INC        | COM      | 242309102 | 2,138 |
| DEAN FOODS CO NEW            | COM      | 242370104 | 163   |
| DEAN FOODS CO NEW            | COM      | 242370104 | 128   |
| DEAN FOODS CO NEW            | COM      | 242370104 | 34    |
| DEB SHOPS INC                | COM      | 242728103 | 324   |
| DECKERS OUTDOOR CORP         | COM      | 243537107 | 4,887 |
| DEERE & CO                   | COM      | 244199105 | 2,211 |
| DEERE & CO                   | COM      | 244199105 | 1,414 |
| DEERE & CO                   | COM      | 244199105 | 689   |
| DEERE & CO                   | COM      | 244199105 | 89    |
| DEERE & CO                   | COM      | 244199105 | 15    |
| DEERE & CO                   | COM      | 244199105 | 114   |
| DEERE & CO                   | COM      | 244199105 | 74    |
| DEERE & CO                   | COM      | 244199105 | 2,919 |
| DEERE & CO                   | COM      | 244199105 | 393   |
| DEERE & CO                   | COM      | 244199105 | 6,568 |
| DEERE & CO                   | COM      | 244199105 | 92    |
| DEERE & CO                   | COM      | 244199105 | 277   |
| DEERE & CO                   | COM      | 244199105 | 579   |
| DEERE & CO                   | COM      | 244199105 | 4,454 |
| DEERFIELD TRIARC CAP CORP    | COM      | 244572301 | 282   |
| DELEK US HLDGS INC           | COM      | 246647101 | 1,045 |
| DELL INC                     | COM      | 24702R101 | 6,390 |
| DELL INC                     | COM      | 24702R101 | 991   |
| DELL INC                     | COM      | 24702R101 | 1,061 |
| DELL INC                     | COM      | 24702R101 | 69    |
| DELL INC                     | COM      | 24702R101 | 1,857 |
| DELL INC                     | COM      | 24702R101 | 337   |
| DELL INC                     | COM      | 24702R101 | 457   |
| DELL INC                     | COM      | 24702R101 | 306   |
| DELL INC                     | COM      | 24702R101 | 6,861 |
| DELL INC                     | COM      | 24702R101 | 28    |
| DELL INC                     | COM      | 24702R101 | 7,293 |
| DELL INC                     | COM      | 24702R101 | 1,575 |
| DELL INC                     | COM      | 24702R101 | 290   |
| DELL INC                     | COM      | 24702R101 | 2     |
| DELL INC                     | COM      | 24702R101 | 6     |
| DELL INC                     | COM      | 24702R101 | 431   |
| DELL INC                     | COM      | 24702R101 | 496   |
| DELL INC                     | COM      | 24702R101 | 48    |
| DELPHI FINL GROUP INC        | CL A     | 247131105 | 3     |
| DELPHI FINL GROUP INC        | CL A     | 247131105 | 4,792 |
| DELTIC TIMBER CORP           | COM      | 247850100 | 2,106 |
| DENBURY RES INC              | COM NEW  | 247916208 | 584   |
| DENBURY RES INC              | COM NEW  | 247916208 | 22    |
| DENBURY RES INC              | COM NEW  | 247916208 | 148   |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| DELUXE CORP                  | COM           | 248019101 | 22     |
| DELUXE CORP                  | COM           | 248019101 | 6,674  |
| DENISON MINES CORP           | COM           | 248356107 | 196    |
| DENNYS CORP                  | COM           | 24869P104 | 8      |
| DENNYS CORP                  | COM           | 24869P104 | 3,115  |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 2,937  |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 75     |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 67     |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 145    |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 50     |
| DENTSPLY INTL INC NEW        | COM           | 249030107 | 198    |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 8      |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 1      |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 2,170  |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 448    |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR | 25030W100 | 6,479  |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR | 251566105 | 7      |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR | 251566105 | 647    |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR | 251566105 | 427    |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 2      |
| DEVELOPERS DIVERSIFIED RLTY  | COM           | 251591103 | 421    |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 1,829  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 70     |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 57     |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 2,818  |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 208    |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 228    |
| DEVRY INC DEL                | COM           | 251893103 | 7,744  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 2,308  |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 112    |
| DIAGEO P L C                 | SPON ADR NEW  | 25243Q205 | 9,719  |
| DIAMOND MGMT & TECHNOLOGY CO | COM           | 25269L106 | 866    |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 340    |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 19     |
| DIAMONDROCK HOSPITALITY CO   | COM           | 252784301 | 10,271 |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 85     |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 5,983  |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 112    |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 2,577  |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 3,771  |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 438    |
| DIAMONDS TR                  | UNIT SER 1    | 252787106 | 597    |
| DIGI INTL INC                | COM           | 253798102 | 1      |
| DIGI INTL INC                | COM           | 253798102 | 1,450  |
| DIGITAL RLTY TR INC          | COM           | 253868103 | 33     |
| DIGITAL RLTY TR INC          | COM           | 253868103 | 13,745 |
| DIGITAL RIV INC              | COM           | 25388B104 | 2,610  |
| DIME CMNTY BANCSHARES        | COM           | 253922108 | 1,035  |
| DIODES INC                   | COM           | 254543101 | 419    |
| DIODES INC                   | COM           | 254543101 | 1,991  |
| DIONEX CORP                  | COM           | 254546104 | 318    |
| DIONEX CORP                  | COM           | 254546104 | 2,071  |
| DIRECTV GROUP INC            | COM           | 25459L106 | 285    |
| DIRECTV GROUP INC            | COM           | 25459L106 | 2,284  |
| DIRECTV GROUP INC            | COM           | 25459L106 | 66     |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 17,601 |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 1,389  |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 843    |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 206    |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 2,311  |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 392    |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 776    |

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|                              |            |           |        |
|------------------------------|------------|-----------|--------|
| DISNEY WALT CO               | COM DISNEY | 254687106 | 158    |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 6,620  |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 843    |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 10,346 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 1,463  |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 580    |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 7      |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 55     |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 547    |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 9      |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 376    |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 621    |
| DISCOVER FINL SVCS           | COM        | 254709108 | 600    |
| DISCOVER FINL SVCS           | COM        | 254709108 | 26     |
| DISCOVER FINL SVCS           | COM        | 254709108 | 26     |
| DISCOVER FINL SVCS           | COM        | 254709108 | 3      |
| DISCOVER FINL SVCS           | COM        | 254709108 | 1,518  |
| DISCOVER FINL SVCS           | COM        | 254709108 | 492    |
| DISCOVER FINL SVCS           | COM        | 254709108 | 47     |
| DISCOVER FINL SVCS           | COM        | 254709108 | 76     |
| DISCOVER FINL SVCS           | COM        | 254709108 | 16     |
| DISCOVER FINL SVCS           | COM        | 254709108 | 537    |
| DITECH NETWORKS INC          | COM        | 25500T108 | 461    |
| DOBSON COMMUNICATIONS CORP   | CL A       | 256069105 | 8,139  |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 3      |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 11,754 |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 1,619  |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 13     |
| DR REDDYS LABS LTD           | ADR        | 256135203 | 81,952 |
| DOLLAR FINL CORP             | COM        | 256664103 | 2,936  |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM        | 256743105 | 2,895  |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 1,032  |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 17     |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 22     |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 42     |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 2,229  |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 178    |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 131    |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 408    |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 51     |
| DOMTAR CORP                  | COM        | 257559104 | 107    |
| DONEGAL GROUP INC            | CL A       | 257701201 | 447    |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 15     |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 3      |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 19     |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 562    |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 18     |
| DOUBLE-TAKE SOFTWARE INC     | COM        | 258598101 | 656    |
| DOVER CORP                   | COM        | 260003108 | 367    |
| DOVER CORP                   | COM        | 260003108 | 1,005  |
| DOVER CORP                   | COM        | 260003108 | 5      |
| DOVER DOWNS GAMING & ENTMT I | COM        | 260095104 | 486    |
| DOW CHEM CO                  | COM        | 260543103 | 8,673  |
| DOW CHEM CO                  | COM        | 260543103 | 818    |
| DOW CHEM CO                  | COM        | 260543103 | 51     |
| DOW CHEM CO                  | COM        | 260543103 | 181    |
| DOW CHEM CO                  | COM        | 260543103 | 382    |
| DOW CHEM CO                  | COM        | 260543103 | 3,808  |
| DOW CHEM CO                  | COM        | 260543103 | 11     |
| DOW CHEM CO                  | COM        | 260543103 | 1,328  |
| DOW CHEM CO                  | COM        | 260543103 | 1,227  |
| DOW CHEM CO                  | COM        | 260543103 | 217    |

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|                             |                 |           |        |
|-----------------------------|-----------------|-----------|--------|
| DOW CHEM CO                 | COM             | 260543103 | 1,115  |
| DOW CHEM CO                 | COM             | 260543103 | 332    |
| DRDGLD LIMITED              | SPON ADR NEW    | 26152H301 | 281    |
| DRESS BARN INC              | COM             | 261570105 | 1,187  |
| DRESSER-RAND GROUP INC      | COM             | 261608103 | 171    |
| DRESSER-RAND GROUP INC      | COM             | 261608103 | 85     |
| DREW INDS INC               | COM NEW         | 26168L205 | 3,877  |
| DRIL-QUIP INC               | COM             | 262037104 | 3,682  |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 8,432  |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 887    |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 384    |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 149    |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 3,982  |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 3,513  |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 1,857  |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 517    |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 25     |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 794    |
| DU PONT E I DE NEMOURS & CO | COM             | 263534109 | 66     |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 1,148  |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 76     |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 33     |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 1,946  |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 439    |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 173    |
| DUKE ENERGY CORP NEW        | COM             | 26441C105 | 50,868 |
| DUNE ENERGY INC             | COM NEW         | 265338202 | 32     |
| DURECT CORP                 | COM             | 266605104 | 365    |
| DYCOM INDS INC              | COM             | 267475101 | 6,513  |
| DYNAMEX INC                 | COM             | 26784F103 | 1,054  |
| DYNAMIC MATLS CORP          | COM             | 267888105 | 1,457  |
| DYNCORP INTL INC            | CL A            | 26817C101 | 4,588  |
| DYNEGY INC DEL              | CL A            | 26817G102 | 9,065  |
| DYNEGY INC DEL              | CL A            | 26817G102 | 37     |
| DYNEGY INC DEL              | CL A            | 26817G102 | 5      |
| DYNEGY INC DEL              | CL A            | 26817G102 | 191    |
| DYNEGY INC DEL              | CL A            | 26817G102 | 56     |
| DYNEGY INC DEL              | CL A            | 26817G102 | 375    |
| E M C CORP MASS             | COM             | 268648102 | 3,763  |
| E M C CORP MASS             | COM             | 268648102 | 1,960  |
| E M C CORP MASS             | COM             | 268648102 | 25     |
| E M C CORP MASS             | COM             | 268648102 | 5      |
| E M C CORP MASS             | COM             | 268648102 | 2,581  |
| E M C CORP MASS             | COM             | 268648102 | 453    |
| E M C CORP MASS             | COM             | 268648102 | 1,877  |
| E M C CORP MASS             | COM             | 268648102 | 21     |
| E M C CORP MASS             | COM             | 268648102 | 4,378  |
| E M C CORP MASS             | COM             | 268648102 | 948    |
| E M C CORP MASS             | COM             | 268648102 | 543    |
| E M C CORP MASS             | COM             | 268648102 | 148    |
| E M C CORP MASS             | COM             | 268648102 | 3      |
| E M C CORP MASS             | COM             | 268648102 | 5,246  |
| E M C CORP MASS             | COM             | 268648102 | 185    |
| E M C CORP MASS             | NOTE 1.750%12/0 | 268648AK8 | 18     |
| EMC INS GROUP INC           | COM             | 268664109 | 286    |
| EMS TECHNOLOGIES INC        | COM             | 26873N108 | 1,332  |
| ENSCO INTL INC              | COM             | 26874Q100 | 48     |
| ENSCO INTL INC              | COM             | 26874Q100 | 1,271  |
| ENSCO INTL INC              | COM             | 26874Q100 | 1,884  |
| ENSCO INTL INC              | COM             | 26874Q100 | 56     |
| ENSCO INTL INC              | COM             | 26874Q100 | 17     |
| ENI S P A                   | SPONSORED ADR   | 26874R108 | 1,362  |

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|                        |               |           |       |
|------------------------|---------------|-----------|-------|
| ENI S P A              | SPONSORED ADR | 26874R108 | 2     |
| ENI S P A              | SPONSORED ADR | 26874R108 | 77    |
| ENI S P A              | SPONSORED ADR | 26874R108 | 4,095 |
| EOG RES INC            | COM           | 26875P101 | 436   |
| EOG RES INC            | COM           | 26875P101 | 53    |
| EOG RES INC            | COM           | 26875P101 | 1,005 |
| EOG RES INC            | COM           | 26875P101 | 22    |
| EOG RES INC            | COM           | 26875P101 | 101   |
| EPIQ SYS INC           | COM           | 26882D109 | 9     |
| EPIQ SYS INC           | COM           | 26882D109 | 1,805 |
| E TRADE FINANCIAL CORP | COM           | 269246104 | 157   |
| E TRADE FINANCIAL CORP | COM           | 269246104 | 676   |
| E TRADE FINANCIAL CORP | COM           | 269246104 | 19    |
| E TRADE FINANCIAL CORP | COM           | 269246104 | 43    |
| EV3 INC                | COM           | 26928A200 | 1,243 |
| EAGLE TEST SYS INC     | COM           | 270006109 | 444   |
| EARTHLINK INC          | COM           | 270321102 | 1,868 |
| EASTERN CO             | COM           | 276317104 | 536   |
| EASTGROUP PPTY INC     | COM           | 277276101 | 3,190 |
| EASTMAN CHEM CO        | COM           | 277432100 | 1,233 |
| EASTMAN CHEM CO        | COM           | 277432100 | 27    |
| EASTMAN CHEM CO        | COM           | 277432100 | 1,150 |
| EASTMAN KODAK CO       | COM           | 277461109 | 625   |
| EASTMAN KODAK CO       | COM           | 277461109 | 645   |
| EASTMAN KODAK CO       | COM           | 277461109 | 8     |
| EASTMAN KODAK CO       | COM           | 277461109 | 87    |
| EASTMAN KODAK CO       | COM           | 277461109 | 394   |
| EASTMAN KODAK CO       | COM           | 277461109 | 155   |
| EATON CORP             | COM           | 278058102 | 1,673 |
| EATON CORP             | COM           | 278058102 | 703   |
| EATON CORP             | COM           | 278058102 | 290   |
| EATON CORP             | COM           | 278058102 | 178   |
| EATON CORP             | COM           | 278058102 | 71    |
| EATON CORP             | COM           | 278058102 | 1,788 |
| EATON CORP             | COM           | 278058102 | 94    |
| EATON CORP             | COM           | 278058102 | 337   |
| EATON CORP             | COM           | 278058102 | 5,203 |
| EATON CORP             | COM           | 278058102 | 535   |
| EATON CORP             | COM           | 278058102 | 204   |
| EBAY INC               | COM           | 278642103 | 2,027 |
| EBAY INC               | COM           | 278642103 | 1,707 |
| EBAY INC               | COM           | 278642103 | 109   |
| EBAY INC               | COM           | 278642103 | 21    |
| EBAY INC               | COM           | 278642103 | 1,189 |
| EBAY INC               | COM           | 278642103 | 84    |
| EBAY INC               | COM           | 278642103 | 4,202 |
| EBAY INC               | COM           | 278642103 | 1,356 |
| EBAY INC               | COM           | 278642103 | 263   |
| EBAY INC               | COM           | 278642103 | 289   |
| EBAY INC               | COM           | 278642103 | 5,368 |
| EBAY INC               | COM           | 278642103 | 3,282 |
| EBAY INC               | COM           | 278642103 | 62    |
| EBAY INC               | COM           | 278642103 | 156   |
| ECLIPSYS CORP          | COM           | 278856109 | 6,986 |
| ECOLAB INC             | COM           | 278865100 | 4,560 |
| ECOLAB INC             | COM           | 278865100 | 15    |
| ECOLAB INC             | COM           | 278865100 | 283   |
| ECOLAB INC             | COM           | 278865100 | 471   |
| ECOLAB INC             | COM           | 278865100 | 529   |
| EDISON INTL            | COM           | 281020107 | 1,195 |
| EDISON INTL            | COM           | 281020107 | 613   |
| EDISON INTL            | COM           | 281020107 | 2,339 |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| EDISON INTL                  | COM            | 281020107 | 344    |
| EDISON INTL                  | COM            | 281020107 | 25     |
| EDO CORP                     | COM            | 281347104 | 785    |
| EDUCATION RLTY TR INC        | COM            | 28140H104 | 2,009  |
| EHEALTH INC                  | COM            | 28238P109 | 1,728  |
| EL PASO CORP                 | COM            | 28336L109 | 11     |
| EL PASO CORP                 | COM            | 28336L109 | 1,192  |
| EL PASO CORP                 | COM            | 28336L109 | 5,406  |
| EL PASO ELEC CO              | COM NEW        | 283677854 | 4,790  |
| ELAN PLC                     | ADR            | 284131208 | 8      |
| ELAN PLC                     | ADR            | 284131208 | 84     |
| ELAN PLC                     | ADR            | 284131208 | 625    |
| ELAN PLC                     | ADR            | 284131208 | 52     |
| ELDORADO GOLD CORP NEW       | COM            | 284902103 | 14     |
| ELDORADO GOLD CORP NEW       | COM            | 284902103 | 302    |
| ELECTRO RENT CORP            | COM            | 285218103 | 883    |
| ELECTRO SCIENTIFIC INDS      | COM            | 285229100 | 1,339  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 2,348  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 1,747  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 44     |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 246    |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 60     |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 1,868  |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 560    |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 56     |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 15     |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 409    |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 323    |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 49     |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 925    |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 141    |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 3      |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 41     |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 203    |
| ELECTRONICS FOR IMAGING INC  | COM            | 286082102 | 5,092  |
| ELITE PHARMACEUTICALS INC    | CL A NEW       | 28659T200 | 287    |
| ELIZABETH ARDEN INC          | COM            | 28660G106 | 3,000  |
| ELLIS PERRY INTL INC         | COM            | 288853104 | 1,307  |
| EMBARQ CORP                  | COM            | 29078E105 | 14     |
| EMBARQ CORP                  | COM            | 29078E105 | 7      |
| EMBARQ CORP                  | COM            | 29078E105 | 2,195  |
| EMBARQ CORP                  | COM            | 29078E105 | 505    |
| EMBARQ CORP                  | COM            | 29078E105 | 56     |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 3      |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 9      |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 4      |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 379    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 316    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 365    |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR COM SHS | 29081M102 | 11     |
| EMCOR GROUP INC              | COM            | 29084Q100 | 3      |
| EMCOR GROUP INC              | COM            | 29084Q100 | 323    |
| EMCOR GROUP INC              | COM            | 29084Q100 | 2,334  |
| EMERGENT BIOSOLUTIONS INC    | COM            | 29089Q105 | 191    |
| EMERGENCY MEDICAL SVCS CORP  | CL A           | 29100P102 | 2,995  |
| EMERSON ELEC CO              | COM            | 291011104 | 10,067 |
| EMERSON ELEC CO              | COM            | 291011104 | 4      |
| EMERSON ELEC CO              | COM            | 291011104 | 154    |
| EMERSON ELEC CO              | COM            | 291011104 | 484    |
| EMERSON ELEC CO              | COM            | 291011104 | 24     |
| EMERSON ELEC CO              | COM            | 291011104 | 3,969  |
| EMERSON ELEC CO              | COM            | 291011104 | 1,187  |

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|------------------------------|----------------|-----------|--------|
| EMERSON ELEC CO              | COM            | 291011104 | 708    |
| EMERSON ELEC CO              | COM            | 291011104 | 868    |
| EMERSON ELEC CO              | COM            | 291011104 | 626    |
| EMERSON ELEC CO              | COM            | 291011104 | 316    |
| EMMIS COMMUNICATIONS CORP    | CL A           | 291525103 | 451    |
| EMPIRE DIST ELEC CO          | COM            | 291641108 | 2,565  |
| EMPLOYERS HOLDINGS INC       | COM            | 292218104 | 7,095  |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 2,470  |
| EMULEX CORP                  | COM NEW        | 292475209 | 5,391  |
| ENCANA CORP                  | COM            | 292505104 | 272    |
| ENCANA CORP                  | COM            | 292505104 | 3,342  |
| ENCANA CORP                  | COM            | 292505104 | 44     |
| ENCANA CORP                  | COM            | 292505104 | 23,944 |
| ENCANA CORP                  | COM            | 292505104 | 392    |
| ENCANA CORP                  | COM            | 292505104 | 9,603  |
| ENBRIDGE INC                 | COM            | 29250N105 | 14,393 |
| ENBRIDGE ENERGY PARTNERS L P | COM            | 29250R106 | 146    |
| ENBRIDGE ENERGY PARTNERS L P | COM            | 29250R106 | 200    |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI  | 29250X103 | 309    |
| ENCORE ACQUISITION CO        | COM            | 29255W100 | 3,091  |
| ENDEAVOUR SILVER CORP        | COM            | 29258Y103 | 109    |
| ENDEAVOUR SILVER CORP        | COM            | 29258Y103 | 7      |
| ENEL SOCIETA PER AZIONI      | ADR            | 29265W108 | 8      |
| ENEL SOCIETA PER AZIONI      | ADR            | 29265W108 | 277    |
| ENERGY EAST CORP             | COM            | 29266M109 | 310    |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 66,012 |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 238    |
| ENERGY PARTNERS LTD          | COM            | 29270U105 | 2,411  |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 47     |
| ENERPLUS RES FD              | UNIT TR G NEW  | 29274D604 | 5,937  |
| ENERSIS S A                  | SPONSORED ADR  | 29274F104 | 408    |
| ENERSYS                      | COM            | 29275Y102 | 2,667  |
| ENERGYSOUTH INC              | COM            | 292970100 | 1,061  |
| ENNIS INC                    | COM            | 293389102 | 2      |
| ENNIS INC                    | COM            | 293389102 | 1,835  |
| ENPRO INDS INC               | COM            | 29355X107 | 1,636  |
| ENTEGRIS INC                 | COM            | 29362U104 | 2      |
| ENTEGRIS INC                 | COM            | 29362U104 | 4,668  |
| ENTERCOM COMMUNICATIONS CORP | CL A           | 293639100 | 184    |
| ENTERCOM COMMUNICATIONS CORP | CL A           | 293639100 | 1,949  |
| ENERGY CORP NEW              | COM            | 29364G103 | 1,883  |
| ENERGY CORP NEW              | COM            | 29364G103 | 56     |
| ENERGY CORP NEW              | COM            | 29364G103 | 195    |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 110    |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 2,434  |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 119    |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 739    |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 2,744  |
| ENTRAVISION COMMUNICATIONS C | CL A           | 29382R107 | 2,269  |
| ENTREE GOLD INC              | COM            | 29383G100 | 29     |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 1,154  |
| ENZO BIOCHEM INC             | COM            | 294100102 | 1,533  |
| EPICOR SOFTWARE CORP         | COM            | 29426L108 | 6      |
| EPICOR SOFTWARE CORP         | COM            | 29426L108 | 3,429  |
| EQUIFAX INC                  | COM            | 294429105 | 2      |
| EQUIFAX INC                  | COM            | 294429105 | 718    |
| EQUIFAX INC                  | COM            | 294429105 | 684    |
| EQUINIX INC                  | COM NEW        | 29444U502 | 13     |
| EQUINIX INC                  | COM NEW        | 29444U502 | 4,450  |
| EQUITY INNS INC              | COM            | 294703103 | 2,026  |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 7      |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 6,897  |

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|                              |               |           |         |
|------------------------------|---------------|-----------|---------|
| EQUITY ONE                   | COM           | 294752100 | 2       |
| EQUITY ONE                   | COM           | 294752100 | 1,004   |
| EQUITY RESIDENTIAL           | SH BEN INT    | 29476L107 | 42      |
| EQUITY RESIDENTIAL           | SH BEN INT    | 29476L107 | 637     |
| ERESEARCHTECHNOLOGY INC      | COM           | 29481V108 | 113     |
| ERESEARCHTECHNOLOGY INC      | COM           | 29481V108 | 3       |
| ERESEARCHTECHNOLOGY INC      | COM           | 29481V108 | 2,406   |
| ERICSSON L M TEL CO          | ADR B SEK 10  | 294821608 | 1,956   |
| ERICSSON L M TEL CO          | ADR B SEK 10  | 294821608 | 203     |
| ERICSSON L M TEL CO          | ADR B SEK 10  | 294821608 | 222     |
| ERICSSON L M TEL CO          | ADR B SEK 10  | 294821608 | 663     |
| ERICSSON L M TEL CO          | ADR B SEK 10  | 294821608 | 110     |
| ESCO TECHNOLOGIES INC        | COM           | 296315104 | 3,310   |
| ESPEED INC                   | CL A          | 296643109 | 750     |
| ESTERLINE TECHNOLOGIES CORP  | COM           | 297425100 | 9,255   |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED ADR | 29759W101 | 562     |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED ADR | 29759W101 | 32      |
| ETHAN ALLEN INTERIORS INC    | COM           | 297602104 | 6,854   |
| ETHAN ALLEN INTERIORS INC    | COM           | 297602104 | 20      |
| EURONET WORLDWIDE INC        | COM           | 298736109 | 443     |
| EVERGREEN SOLAR INC          | COM           | 30033R108 | 13      |
| EVERGREEN SOLAR INC          | COM           | 30033R108 | 677     |
| EVERGREEN SOLAR INC          | COM           | 30033R108 | 2,408   |
| EXAR CORP                    | COM           | 300645108 | 2       |
| EXAR CORP                    | COM           | 300645108 | 1,679   |
| EXCEL TECHNOLOGY INC         | COM           | 30067T103 | 1,289   |
| EXELON CORP                  | COM           | 30161N101 | 10,712  |
| EXELON CORP                  | COM           | 30161N101 | 1,392   |
| EXELON CORP                  | COM           | 30161N101 | 33      |
| EXELON CORP                  | COM           | 30161N101 | 49      |
| EXELON CORP                  | COM           | 30161N101 | 4,726   |
| EXELON CORP                  | COM           | 30161N101 | 4,172   |
| EXELON CORP                  | COM           | 30161N101 | 7,137   |
| EXELON CORP                  | COM           | 30161N101 | 4,655   |
| EXELON CORP                  | COM           | 30161N101 | 826     |
| EXELON CORP                  | COM           | 30161N101 | 278     |
| EXELON CORP                  | COM           | 30161N101 | 6,667   |
| EXELIXIS INC                 | COM           | 30161Q104 | 104     |
| EXELIXIS INC                 | COM           | 30161Q104 | 6,226   |
| EXIDE TECHNOLOGIES           | COM NEW       | 302051206 | 2,288   |
| EXLSERVICE HOLDINGS INC      | COM           | 302081104 | 534     |
| EXPEDIA INC DEL              | COM           | 30212P105 | 15      |
| EXPEDIA INC DEL              | COM           | 30212P105 | 32      |
| EXPEDIA INC DEL              | COM           | 30212P105 | 49      |
| EXPEDIA INC DEL              | COM           | 30212P105 | 4       |
| EXPEDIA INC DEL              | COM           | 30212P105 | 9,597   |
| EXPEDITORS INTL WASH INC     | COM           | 302130109 | 1,585   |
| EXPEDITORS INTL WASH INC     | COM           | 302130109 | 257     |
| EXPEDITORS INTL WASH INC     | COM           | 302130109 | 284     |
| EXPONENT INC                 | COM           | 30214U102 | 1,449   |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 9,486   |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 82      |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 1,212   |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 7,000   |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 7       |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 11      |
| EXPRESS SCRIPTS INC          | COM           | 302182100 | 482     |
| EXPRESSJET HOLDINGS INC      | CL A          | 30218U108 | 532     |
| EXTRA SPACE STORAGE INC      | COM           | 30225T102 | 6,030   |
| EXTREME NETWORKS INC         | COM           | 30226D106 | 1,963   |
| EZCORP INC                   | CL A NON VTG  | 302301106 | 2,053   |
| EXXON MOBIL CORP             | COM           | 30231G102 | 110,575 |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| EXXON MOBIL CORP             | COM     | 30231G102 | 3,560  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 525    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 1,657  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 611    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 31     |
| EXXON MOBIL CORP             | COM     | 30231G102 | 861    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 248    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 55,942 |
| EXXON MOBIL CORP             | COM     | 30231G102 | 4,333  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 41,521 |
| EXXON MOBIL CORP             | COM     | 30231G102 | 3,984  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 3,019  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 27     |
| EXXON MOBIL CORP             | COM     | 30231G102 | 196    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 2,992  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 1,595  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 847    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 26     |
| EXXON MOBIL CORP             | COM     | 30231G102 | 3,030  |
| EXXON MOBIL CORP             | COM     | 30231G102 | 878    |
| EXXON MOBIL CORP             | COM     | 30231G102 | 3,884  |
| FBL FINL GROUP INC           | CL A    | 30239F106 | 2,216  |
| FEI CO                       | COM     | 30241L109 | 3,833  |
| FLIR SYS INC                 | COM     | 302445101 | 9      |
| FLIR SYS INC                 | COM     | 302445101 | 5,922  |
| FMC TECHNOLOGIES INC         | COM     | 30249U101 | 99     |
| FMC TECHNOLOGIES INC         | COM     | 30249U101 | 58     |
| FMC TECHNOLOGIES INC         | COM     | 30249U101 | 288    |
| FMC TECHNOLOGIES INC         | COM     | 30249U101 | 7,922  |
| FMC TECHNOLOGIES INC         | COM     | 30249U101 | 357    |
| FNB CORP PA                  | COM     | 302520101 | 381    |
| FPIC INS GROUP INC           | COM     | 302563101 | 885    |
| FPL GROUP INC                | COM     | 302571104 | 3,447  |
| FPL GROUP INC                | COM     | 302571104 | 596    |
| FPL GROUP INC                | COM     | 302571104 | 17     |
| FPL GROUP INC                | COM     | 302571104 | 213    |
| FPL GROUP INC                | COM     | 302571104 | 3,183  |
| FPL GROUP INC                | COM     | 302571104 | 4,783  |
| FPL GROUP INC                | COM     | 302571104 | 476    |
| FTD GROUP INC                | COM     | 30267U108 | 2,313  |
| FTI CONSULTING INC           | COM     | 302941109 | 9,224  |
| FACTSET RESH SYS INC         | COM     | 303075105 | 1,077  |
| FAIRFAX FINL HLDGS LTD       | SUB VTG | 303901102 | 1,098  |
| FAIRFAX FINL HLDGS LTD       | SUB VTG | 303901102 | 220    |
| FAIRFAX FINL HLDGS LTD       | SUB VTG | 303901102 | 6      |
| FAIRPOINT COMMUNICATIONS INC | COM     | 305560104 | 907    |
| FALCONSTOR SOFTWARE INC      | COM     | 306137100 | 1,924  |
| FAMILY DLR STORES INC        | COM     | 307000109 | 436    |
| FAMILY DLR STORES INC        | COM     | 307000109 | 537    |
| FARO TECHNOLOGIES INC        | COM     | 311642102 | 665    |
| FEDERAL AGRIC MTG CORP       | CL C    | 313148306 | 1,161  |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 1,948  |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 595    |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 35     |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 218    |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 16     |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 3,471  |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 224    |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 934    |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 373    |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 1,086  |
| FEDERAL HOME LN MTG CORP     | COM     | 313400301 | 12     |

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|                              |      |           |         |
|------------------------------|------|-----------|---------|
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 7,091   |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1,052   |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 16      |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 195     |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 7       |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 6,024   |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 643     |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1,980   |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 152     |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 1       |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 517     |
| FEDERAL NATL MTG ASSN        | COM  | 313586109 | 306,218 |
| FEDERAL SIGNAL CORP          | COM  | 313855108 | 1,104   |
| FEDEX CORP                   | COM  | 31428X106 | 220     |
| FEDEX CORP                   | COM  | 31428X106 | 125     |
| FEDEX CORP                   | COM  | 31428X106 | 73      |
| FEDEX CORP                   | COM  | 31428X106 | 3,468   |
| FEDEX CORP                   | COM  | 31428X106 | 3,422   |
| FEDEX CORP                   | COM  | 31428X106 | 134     |
| FEDEX CORP                   | COM  | 31428X106 | 227     |
| FEDEX CORP                   | COM  | 31428X106 | 42      |
| FELDMAN MALL PPTYS INC       | COM  | 314308107 | 671     |
| FELCOR LODGING TR INC        | COM  | 31430F101 | 60      |
| FELCOR LODGING TR INC        | COM  | 31430F101 | 5       |
| FELCOR LODGING TR INC        | COM  | 31430F101 | 6,365   |
| FERRO CORP                   | COM  | 315405100 | 3,833   |
| FIDELITY NATL INFORMATION SV | COM  | 31620M106 | 349     |
| FIDELITY NATL INFORMATION SV | COM  | 31620M106 | 31      |
| FIDELITY NATIONAL FINANCIAL  | CL A | 31620R105 | 192     |
| FIDELITY NATIONAL FINANCIAL  | CL A | 31620R105 | 7       |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 5,316   |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 666     |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 82      |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 1,697   |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 589     |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 203     |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 130     |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 37      |
| FIFTH THIRD BANCORP          | COM  | 316773100 | 186     |
| FINANCIAL FED CORP           | COM  | 317492106 | 431     |
| FINANCIAL FED CORP           | COM  | 317492106 | 2       |
| FINANCIAL FED CORP           | COM  | 317492106 | 3,057   |
| FINISH LINE INC              | CL A | 317923100 | 606     |
| FIRST ACCEPTANCE CORP        | COM  | 318457108 | 151     |
| FIRST ADVANTAGE CORP         | CL A | 31845F100 | 526     |
| FIRST BANCORP P R            | COM  | 318672102 | 12      |
| FIRST BANCORP P R            | COM  | 318672102 | 2,213   |
| FIRST BANCORP N C            | COM  | 318910106 | 417     |
| FIRST BUSEY CORP             | COM  | 319383105 | 329     |
| FIRST CASH FINL SVCS INC     | COM  | 31942D107 | 1,238   |
| FIRST CHARTER CORP           | COM  | 319439105 | 30      |
| FIRST CHARTER CORP           | COM  | 319439105 | 2,658   |
| FIRST COMWLTH FINL CORP PA   | COM  | 319829107 | 1,827   |
| FIRST CMNTY BANCSHARES INC N | COM  | 31983A103 | 589     |
| FIRST CMNTY BANCORP CALIF    | COM  | 31983B101 | 5,492   |
| FIRST FINL BANCORP OH        | COM  | 320209109 | 932     |
| FIRST FINL BANKSHARES        | COM  | 32020R109 | 1,424   |
| FIRST FINL CORP IND          | COM  | 320218100 | 396     |
| FIRST FINL HLDGS INC         | COM  | 320239106 | 803     |
| FIRST HORIZON NATL CORP      | COM  | 320517105 | 295     |
| FIRST HORIZON NATL CORP      | COM  | 320517105 | 164     |
| FIRST HORIZON NATL CORP      | COM  | 320517105 | 24      |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| FIRST INDUSTRIAL REALTY TRUS | COM            | 32054K103 | 2,248  |
| FIRST IND CORP               | COM            | 32054R108 | 1,032  |
| FIRST MARBLEHEAD CORP        | COM            | 320771108 | 167    |
| FIRST MARBLEHEAD CORP        | COM            | 320771108 | 198    |
| FIRST MERCHANTS CORP         | COM            | 320817109 | 862    |
| FIRST MERCURY FINANCIAL CORP | COM            | 320841109 | 1,029  |
| FIRST MIDWEST BANCORP DEL    | COM            | 320867104 | 5,707  |
| FIRST NIAGARA FINL GP INC    | COM            | 33582V108 | 7,131  |
| FIRST POTOMAC RLTY TR        | COM            | 33610F109 | 688    |
| FIRST PL FINL CORP           | COM            | 33610T109 | 1,012  |
| FIRST REP BK SAN FRANCISCO   | COM            | 336158100 | 10,493 |
| FIRST REGL BANCORP           | COM            | 33615C101 | 747    |
| FIRST ST BANCORPORATION      | COM            | 336453105 | 2,411  |
| 1ST SOURCE CORP              | COM            | 336901103 | 816    |
| FISERV INC                   | COM            | 337738108 | 1,255  |
| FISERV INC                   | COM            | 337738108 | 1,099  |
| FIRSTMERIT CORP              | COM            | 337915102 | 5,359  |
| FLAGSTAR BANCORP INC         | COM            | 337930101 | 1,302  |
| FIRSTENERGY CORP             | COM            | 337932107 | 52     |
| FIRSTENERGY CORP             | COM            | 337932107 | 2,284  |
| FIVE STAR QUALITY CARE INC   | COM            | 33832D106 | 1      |
| FIVE STAR QUALITY CARE INC   | COM            | 33832D106 | 1,110  |
| FLEETWOOD ENTERPRISES INC    | COM            | 339099103 | 2,343  |
| FLEXIBLE SOLUTIONS INTL INC  | COM            | 33938T104 | 0      |
| FLEXIBLE SOLUTIONS INTL INC  | COM            | 33938T104 | 2      |
| FLEXIBLE SOLUTIONS INTL INC  | COM            | 33938T104 | 183    |
| FLUOR CORP NEW               | COM            | 343412102 | 58     |
| FLUOR CORP NEW               | COM            | 343412102 | 396    |
| FLUOR CORP NEW               | COM            | 343412102 | 683    |
| FLUOR CORP NEW               | COM            | 343412102 | 734    |
| FLOWERS FOODS INC            | COM            | 343498101 | 7,038  |
| FLUSHING FINL CORP           | COM            | 343873105 | 1,573  |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR  | 34415V109 | 12     |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR  | 34415V109 | 1,439  |
| FORCE PROTECTION INC         | COM NEW        | 345203202 | 219    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 274    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 7      |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 393    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 1,563  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 221    |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 184    |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 16     |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 327    |
| FOREST LABS INC              | COM            | 345838106 | 127    |
| FOREST LABS INC              | COM            | 345838106 | 2      |
| FOREST LABS INC              | COM            | 345838106 | 23     |
| FOREST LABS INC              | COM            | 345838106 | 1,173  |
| FOREST LABS INC              | COM            | 345838106 | 7      |
| FOREST LABS INC              | COM            | 345838106 | 302    |
| FOREST OIL CORP              | COM PAR \$0.01 | 346091705 | 231    |
| FORMFACTOR INC               | COM            | 346375108 | 1,950  |
| FORRESTER RESH INC           | COM            | 346563109 | 1,006  |
| FORTUNE BRANDS INC           | COM            | 349631101 | 279    |
| FORTUNE BRANDS INC           | COM            | 349631101 | 95     |
| FORTUNE BRANDS INC           | COM            | 349631101 | 732    |
| FORTUNE BRANDS INC           | COM            | 349631101 | 24     |
| FORTUNE BRANDS INC           | COM            | 349631101 | 24     |
| FORWARD AIR CORP             | COM            | 349853101 | 5      |
| FORWARD AIR CORP             | COM            | 349853101 | 204    |
| FORWARD AIR CORP             | COM            | 349853101 | 2,329  |
| FOSSIL INC                   | COM            | 349882100 | 1,702  |
| FOSTER L B CO                | COM            | 350060109 | 660    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| FOUNDRY NETWORKS INC         | COM           | 35063R100 | 4      |
| FOUNDRY NETWORKS INC         | COM           | 35063R100 | 5,263  |
| FOXHOLLOW TECHNOLOGIES INC   | COM           | 35166A103 | 2,737  |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 1      |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 509    |
| FRANCE TELECOM               | SPONSORED ADR | 35177Q105 | 1,610  |
| FRANKLIN BK CORP DEL         | COM           | 352451108 | 1,386  |
| FRANKLIN ELEC INC            | COM           | 353514102 | 507    |
| FRANKLIN RES INC             | COM           | 354613101 | 2,167  |
| FRANKLIN RES INC             | COM           | 354613101 | 2,244  |
| FRANKLIN RES INC             | COM           | 354613101 | 89     |
| FRANKLIN RES INC             | COM           | 354613101 | 26     |
| FRANKLIN RES INC             | COM           | 354613101 | 1,933  |
| FRANKLIN RES INC             | COM           | 354613101 | 6,953  |
| FRANKLIN RES INC             | COM           | 354613101 | 48     |
| FRANKLIN RES INC             | COM           | 354613101 | 1,721  |
| FRANKLIN RES INC             | COM           | 354613101 | 51     |
| FRANKLIN STREET PPTYS CORP   | COM           | 35471R106 | 721    |
| FREDS INC                    | CL A          | 356108100 | 1,193  |
| FREEDOM ACQUISITION HLDGS IN | COM           | 35645F103 | 2,493  |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 1,531  |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 168    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 116    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 128    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 420    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 4,559  |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 71     |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 5,843  |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 2,409  |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 496    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 11,013 |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 11,891 |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 129    |
| FREEPORT-MCMORAN COPPER & GO | COM           | 35671D857 | 623    |
| FREIGHTCAR AMER INC          | COM           | 357023100 | 1,259  |
| FRENIUS MED CARE AG&CO KGA   | SPONSORED ADR | 358029106 | 506    |
| FRENIUS MED CARE AG&CO KGA   | SPONSORED ADR | 358029106 | 0      |
| FRONTEER DEV GROUP INC       | COM           | 35903Q106 | 151    |
| FRONTIER OIL CORP            | COM           | 35914P105 | 560    |
| FRONTIER OIL CORP            | COM           | 35914P105 | 42     |
| FRONTIER OIL CORP            | COM           | 35914P105 | 47     |
| FUEL TECH INC                | COM           | 359523107 | 4,657  |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 1      |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 190    |
| FUJIFILM HLDGS CORP          | ADR 2 ORD     | 35958N107 | 165    |
| FULLER H B CO                | COM           | 359694106 | 6,711  |
| FURNITURE BRANDS INTL INC    | COM           | 360921100 | 5      |
| FURNITURE BRANDS INTL INC    | COM           | 360921100 | 2      |
| FURNITURE BRANDS INTL INC    | COM           | 360921100 | 2,277  |
| FURNITURE BRANDS INTL INC    | COM           | 360921100 | 415    |
| G & K SVCS INC               | CL A          | 361268105 | 2,899  |
| GAMCO INVESTORS INC          | COM           | 361438104 | 1,185  |
| GEO GROUP INC                | COM           | 36159R103 | 13,843 |
| GFI GROUP INC                | COM           | 361652209 | 7,073  |
| GMH CMNTYS TR                | COM           | 36188G102 | 1,586  |
| G-III APPAREL GROUP LTD      | COM           | 36237H101 | 2,068  |
| GSI COMMERCE INC             | COM           | 36238G102 | 4,525  |
| GAFISA S A                   | SPONS ADR     | 362607301 | 20     |
| GAFISA S A                   | SPONS ADR     | 362607301 | 7      |
| GAFISA S A                   | SPONS ADR     | 362607301 | 1      |
| GAFISA S A                   | SPONS ADR     | 362607301 | 543    |
| GAIAM INC                    | CL A          | 36268Q103 | 1,586  |

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|                            |         |           |         |
|----------------------------|---------|-----------|---------|
| GANNETT INC                | COM     | 364730101 | 710     |
| GANNETT INC                | COM     | 364730101 | 481     |
| GANNETT INC                | COM     | 364730101 | 2       |
| GANNETT INC                | COM     | 364730101 | 75      |
| GANNETT INC                | COM     | 364730101 | 1,072   |
| GANNETT INC                | COM     | 364730101 | 478     |
| GANNETT INC                | COM     | 364730101 | 52      |
| GAP INC DEL                | COM     | 364760108 | 446     |
| GAP INC DEL                | COM     | 364760108 | 612     |
| GAP INC DEL                | COM     | 364760108 | 313     |
| GAP INC DEL                | COM     | 364760108 | 648     |
| GAP INC DEL                | COM     | 364760108 | 2,380   |
| GAP INC DEL                | COM     | 364760108 | 11      |
| GAP INC DEL                | COM     | 364760108 | 68      |
| GARTNER INC                | COM     | 366651107 | 5       |
| GARTNER INC                | COM     | 366651107 | 5,449   |
| GATEHOUSE MEDIA INC        | COM     | 367348109 | 33      |
| GATEHOUSE MEDIA INC        | COM     | 367348109 | 844     |
| GATEWAY INC                | COM     | 367626108 | 17      |
| GATEWAY INC                | COM     | 367626108 | 8       |
| GATEWAY INC                | COM     | 367626108 | 0       |
| GATEWAY INC                | COM     | 367626108 | 2,382   |
| GAYLORD ENTMT CO NEW       | COM     | 367905106 | 6       |
| GAYLORD ENTMT CO NEW       | COM     | 367905106 | 3,788   |
| GEHL CO                    | COM     | 368483103 | 3,380   |
| GEHL CO                    | COM     | 368483103 | 1,827   |
| GEMSTAR-TV GUIDE INTL INC  | COM     | 36866W106 | 10,882  |
| GENCORP INC                | COM     | 368682100 | 2,599   |
| GENENTECH INC              | COM NEW | 368710406 | 6,750   |
| GENENTECH INC              | COM NEW | 368710406 | 1,892   |
| GENENTECH INC              | COM NEW | 368710406 | 101     |
| GENENTECH INC              | COM NEW | 368710406 | 971     |
| GENENTECH INC              | COM NEW | 368710406 | 333     |
| GENENTECH INC              | COM NEW | 368710406 | 125     |
| GENENTECH INC              | COM NEW | 368710406 | 861     |
| GENENTECH INC              | COM NEW | 368710406 | 16      |
| GENENTECH INC              | COM NEW | 368710406 | 148     |
| GENENTECH INC              | COM NEW | 368710406 | 1,194   |
| GENENTECH INC              | COM NEW | 368710406 | 70      |
| GENENTECH INC              | COM NEW | 368710406 | 39      |
| GENENTECH INC              | COM NEW | 368710406 | 254     |
| GENERAL CABLE CORP DEL NEW | COM     | 369300108 | 301     |
| GENERAL CABLE CORP DEL NEW | COM     | 369300108 | 5       |
| GENERAL COMMUNICATION INC  | CL A    | 369385109 | 2,442   |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 34      |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 1,639   |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 131     |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 3,792   |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 4,472   |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 122     |
| GENERAL DYNAMICS CORP      | COM     | 369550108 | 118     |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 107,633 |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 3,183   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 8,702   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 1,630   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 3,759   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 1,793   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 1,006   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 8,837   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 1,085   |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 39,519  |
| GENERAL ELECTRIC CO        | COM     | 369604103 | 1,089   |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| GENERAL ELECTRIC CO          | COM           | 369604103 | 26,945 |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 15,234 |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 3,635  |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 5      |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 3,999  |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 8,057  |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 28,862 |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 597    |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 135    |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 650    |
| GENERAL ELECTRIC CO          | COM           | 369604103 | 990    |
| GENERAL GROWTH PPTYS INC     | COM           | 370021107 | 1,213  |
| GENERAL MLS INC              | COM           | 370334104 | 5,980  |
| GENERAL MLS INC              | COM           | 370334104 | 116    |
| GENERAL MLS INC              | COM           | 370334104 | 10     |
| GENERAL MLS INC              | COM           | 370334104 | 1,897  |
| GENERAL MLS INC              | COM           | 370334104 | 922    |
| GENERAL MLS INC              | COM           | 370334104 | 1,307  |
| GENERAL MLS INC              | COM           | 370334104 | 610    |
| GENERAL MTRS CORP            | COM           | 370442105 | 4      |
| GENERAL MTRS CORP            | COM           | 370442105 | 639    |
| GENERAL MTRS CORP            | COM           | 370442105 | 61     |
| GENERAL MTRS CORP            | COM           | 370442105 | 1,269  |
| GENERAL MTRS CORP            | COM           | 370442105 | 2,532  |
| GENERAL MTRS CORP            | COM           | 370442105 | 4,692  |
| GENERAL MTRS CORP            | COM           | 370442105 | 538    |
| GENERAL MTRS CORP            | COM           | 370442105 | 4      |
| GENERAL MTRS CORP            | COM           | 370442105 | 323    |
| GENEREX BIOTECHNOLOGY CP DEL | COM           | 371485103 | 37     |
| GENESCO INC                  | COM           | 371532102 | 1,838  |
| GENESEE & WYO INC            | CL A          | 371559105 | 5,522  |
| GENESIS MICROCHIP INC DEL    | COM           | 37184C103 | 1,818  |
| GENLYTE GROUP INC            | COM           | 372302109 | 3,253  |
| GENLYTE GROUP INC            | COM           | 372302109 | 218    |
| GENOMIC HEALTH INC           | COM           | 37244C101 | 809    |
| GENTEK INC                   | COM NEW       | 37245X203 | 808    |
| GENUINE PARTS CO             | COM           | 372460105 | 496    |
| GENUINE PARTS CO             | COM           | 372460105 | 650    |
| GENUINE PARTS CO             | COM           | 372460105 | 804    |
| GENTIVA HEALTH SERVICES INC  | COM           | 37247A102 | 2,422  |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 1      |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 556    |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 65     |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 3      |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 3      |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 1,729  |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 50     |
| GENWORTH FINL INC            | COM CL A      | 37247D106 | 704    |
| GENZYME CORP                 | COM           | 372917104 | 501    |
| GENZYME CORP                 | COM           | 372917104 | 9      |
| GENZYME CORP                 | COM           | 372917104 | 33     |
| GENZYME CORP                 | COM           | 372917104 | 1,512  |
| GENZYME CORP                 | COM           | 372917104 | 5,151  |
| GENZYME CORP                 | COM           | 372917104 | 49     |
| GENZYME CORP                 | COM           | 372917104 | 105    |
| GERBER SCIENTIFIC INC        | COM           | 373730100 | 1,463  |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 5      |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 132    |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 5,959  |
| GERDAU S A                   | SPONSORED ADR | 373737105 | 362    |
| GERON CORP                   | COM           | 374163103 | 1,130  |
| GETTY RLTY CORP NEW          | COM           | 374297109 | 1,563  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| GEVITY HR INC                | COM            | 374393106 | 544    |
| GIBRALTAR INDS INC           | COM            | 374689107 | 2      |
| GIBRALTAR INDS INC           | COM            | 374689107 | 1,590  |
| GILEAD SCIENCES INC          | COM            | 375558103 | 43     |
| GILEAD SCIENCES INC          | COM            | 375558103 | 2,967  |
| GILEAD SCIENCES INC          | COM            | 375558103 | 119    |
| GILEAD SCIENCES INC          | COM            | 375558103 | 92     |
| GILEAD SCIENCES INC          | COM            | 375558103 | 5,367  |
| GILEAD SCIENCES INC          | COM            | 375558103 | 9,075  |
| GILEAD SCIENCES INC          | COM            | 375558103 | 16     |
| GILEAD SCIENCES INC          | COM            | 375558103 | 331    |
| GILEAD SCIENCES INC          | COM            | 375558103 | 61     |
| GILEAD SCIENCES INC          | COM            | 375558103 | 1,651  |
| GILDAN ACTIVEWEAR INC        | COM            | 375916103 | 863    |
| GLACIER BANCORP INC NEW      | COM            | 37637Q105 | 4,013  |
| GLATFELTER                   | COM            | 377316104 | 396    |
| GLATFELTER                   | COM            | 377316104 | 1,774  |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 1,257  |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 7      |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 779    |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 4,941  |
| GLOBAL CASH ACCESS HLDGS INC | COM            | 378967103 | 970    |
| GLIMCHER RLTY TR             | SH BEN INT     | 379302102 | 1,171  |
| GOL LINHAS AEREAS INTLG S A  | SP ADR REP PFD | 38045R107 | 614    |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 54     |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 107    |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 1      |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 905    |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 2,187  |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 1,426  |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 507    |
| GOLDCORP INC NEW             | COM            | 380956409 | 3      |
| GOLDCORP INC NEW             | COM            | 380956409 | 2,637  |
| GOLDCORP INC NEW             | COM            | 380956409 | 52     |
| GOLDEN STAR RES LTD CDA      | COM            | 38119T104 | 8      |
| GOLDEN STAR RES LTD CDA      | COM            | 38119T104 | 8      |
| GOLDEN STAR RES LTD CDA      | COM            | 38119T104 | 41     |
| GOLDEN TELECOM INC           | COM            | 38122G107 | 6,384  |
| GOLDFIELD CORP               | COM            | 381370105 | 23     |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 3,676  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 226    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 197    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 28,648 |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 358    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 9,187  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 3,216  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 5,624  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 2,161  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 666    |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 1,761  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 1,111  |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 5,113  |
| GOODRICH CORP                | COM            | 382388106 | 700    |
| GOODRICH CORP                | COM            | 382388106 | 1,507  |
| GOODMAN GLOBAL INC           | COM            | 38239A100 | 4      |
| GOODMAN GLOBAL INC           | COM            | 38239A100 | 5,446  |
| GOODRICH PETE CORP           | COM NEW        | 382410405 | 142    |
| GOODRICH PETE CORP           | COM NEW        | 382410405 | 70     |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 25     |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 61     |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 344    |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 169    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| GOOGLE INC                   | CL A           | 38259P508 | 1,945  |
| GOOGLE INC                   | CL A           | 38259P508 | 4,019  |
| GOOGLE INC                   | CL A           | 38259P508 | 289    |
| GOOGLE INC                   | CL A           | 38259P508 | 585    |
| GOOGLE INC                   | CL A           | 38259P508 | 4,527  |
| GOOGLE INC                   | CL A           | 38259P508 | 150    |
| GOOGLE INC                   | CL A           | 38259P508 | 14,942 |
| GOOGLE INC                   | CL A           | 38259P508 | 9,770  |
| GOOGLE INC                   | CL A           | 38259P508 | 125    |
| GOOGLE INC                   | CL A           | 38259P508 | 500    |
| GOOGLE INC                   | CL A           | 38259P508 | 3,931  |
| GOOGLE INC                   | CL A           | 38259P508 | 299    |
| GORMAN RUPP CO               | COM            | 383082104 | 311    |
| GORMAN RUPP CO               | COM            | 383082104 | 784    |
| GRACE W R & CO DEL NEW       | COM            | 38388F108 | 6      |
| GRACE W R & CO DEL NEW       | COM            | 38388F108 | 269    |
| GRACE W R & CO DEL NEW       | COM            | 38388F108 | 1,499  |
| GRAFTECH INTL LTD            | COM            | 384313102 | 4,150  |
| GRAINGER W W INC             | COM            | 384802104 | 1,184  |
| GRAINGER W W INC             | COM            | 384802104 | 4,778  |
| GRAINGER W W INC             | COM            | 384802104 | 4,080  |
| GRAMERCY CAP CORP            | COM            | 384871109 | 1,327  |
| GRANITE CONSTR INC           | COM            | 387328107 | 3,913  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 5      |
| GRANT PRIDECO INC            | COM            | 38821G101 | 1,278  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 8      |
| GRANT PRIDECO INC            | COM            | 38821G101 | 14     |
| GRANT PRIDECO INC            | COM            | 38821G101 | 311    |
| GRANT PRIDECO INC            | COM            | 38821G101 | 3,816  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 4      |
| GRANT PRIDECO INC            | COM            | 38821G101 | 5,594  |
| GRANT PRIDECO INC            | COM            | 38821G101 | 27     |
| GRANT PRIDECO INC            | COM            | 38821G101 | 3,404  |
| GRAPHIC PACKAGING CORP DEL   | COM            | 388688103 | 536    |
| GRAY TELEVISION INC          | COM            | 389375106 | 1,170  |
| GREAT AMERN FINL RES INC     | COM            | 389915109 | 441    |
| GREAT LAKES BANCORP INC NEW  | COM            | 390914109 | 1,030  |
| GREAT WOLF RESORTS INC       | COM            | 391523107 | 1,433  |
| GREATBATCH INC               | COM            | 39153L106 | 2,723  |
| GREATER BAY BANCORP          | COM            | 391648102 | 4,574  |
| GREATER CHINA FD INC         | COM            | 39167B102 | 254    |
| GREEN BANKSHARES INC         | COM NEW        | 394361208 | 1,236  |
| GREENFIELD ONLINE INC        | COM            | 395150105 | 2,568  |
| GREIF INC                    | CL A           | 397624107 | 7,044  |
| GREY WOLF INC                | COM            | 397888108 | 18     |
| GREY WOLF INC                | COM            | 397888108 | 4,348  |
| GRIFFON CORP                 | COM            | 398433102 | 2,011  |
| GROUP 1 AUTOMOTIVE INC       | COM            | 398905109 | 4,555  |
| GROUPE CGI INC               | CL A SUB VTG   | 39945C109 | 774    |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B | 399909100 | 3      |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B | 399909100 | 0      |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B | 399909100 | 87     |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B | 399909100 | 1      |
| GRUBB & ELLIS CO             | COM PAR \$0.01 | 400095204 | 684    |
| GTX INC DEL                  | COM            | 40052B108 | 1,000  |
| GUIDANCE SOFTWARE INC        | COM            | 401692108 | 175    |
| GUITAR CTR MGMT INC          | COM            | 402040109 | 763    |
| GULF ISLAND FABRICATION INC  | COM            | 402307102 | 2,251  |
| GULFMARK OFFSHORE INC        | COM            | 402629109 | 2,647  |
| GULFPORT ENERGY CORP         | COM NEW        | 402635304 | 1,359  |
| GYMBOREE CORP                | COM            | 403777105 | 4,188  |
| GYMBOREE CORP                | COM            | 403777105 | 25     |

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|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| GYRODYNE CO AMER INC         | COM            | 403820103 | 3,182 |
| H & E EQUIPMENT SERVICES INC | COM            | 404030108 | 894   |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 1,892 |
| HDFC BANK LTD                | ADR REPS 3 SHS | 40415F101 | 16    |
| HFF INC                      | CL A           | 40418F108 | 753   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 7,044 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 5,354 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 370   |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 3,108 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 45    |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 164   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 22    |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 2,201 |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 135   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 350   |
| HSBC HLDGS PLC               | ADR A 1/40PF A | 404280604 | 1,553 |
| HAEMONETICS CORP             | COM            | 405024100 | 3,954 |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 256   |
| HAIN CELESTIAL GROUP INC     | COM            | 405217100 | 5,011 |
| HALLIBURTON CO               | COM            | 406216101 | 1,865 |
| HALLIBURTON CO               | COM            | 406216101 | 708   |
| HALLIBURTON CO               | COM            | 406216101 | 48    |
| HALLIBURTON CO               | COM            | 406216101 | 2,730 |
| HALLIBURTON CO               | COM            | 406216101 | 77    |
| HALLIBURTON CO               | COM            | 406216101 | 3,834 |
| HALLIBURTON CO               | COM            | 406216101 | 1,590 |
| HALLIBURTON CO               | COM            | 406216101 | 53    |
| HALLIBURTON CO               | COM            | 406216101 | 13    |
| HALLIBURTON CO               | COM            | 406216101 | 9,884 |
| HALLIBURTON CO               | COM            | 406216101 | 88    |
| HALLIBURTON CO               | COM            | 406216101 | 23    |
| HANCOCK HLDG CO              | COM            | 410120109 | 4,087 |
| HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT | 41013T105 | 178   |
| HANMI FINL CORP              | COM            | 410495105 | 1,285 |
| HANSEN NAT CORP              | COM            | 411310105 | 11    |
| HANSEN NAT CORP              | COM            | 411310105 | 34    |
| HANSEN NAT CORP              | COM            | 411310105 | 2,834 |
| HANSEN NAT CORP              | COM            | 411310105 | 113   |
| HANSEN NAT CORP              | COM            | 411310105 | 1,613 |
| HANSEN NAT CORP              | COM            | 411310105 | 2,767 |
| HARDINGE INC                 | COM            | 412324303 | 3     |
| HARDINGE INC                 | COM            | 412324303 | 2,515 |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 403   |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 13    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 22    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 1,261 |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 29    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 23    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 46    |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 111   |
| HARLEYSVILLE GROUP INC       | COM            | 412824104 | 1,493 |
| HARLEYSVILLE NATL CORP PA    | COM            | 412850109 | 765   |
| HARMAN INTL INDS INC         | COM            | 413086109 | 649   |
| HARMAN INTL INDS INC         | COM            | 413086109 | 337   |
| HARMAN INTL INDS INC         | COM            | 413086109 | 32    |
| HARMONIC INC                 | COM            | 413160102 | 4,353 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 51    |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 179   |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 2,250 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 2     |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 262   |
| HARRAHS ENTMT INC            | COM            | 413619107 | 854   |

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|                              |              |           |        |
|------------------------------|--------------|-----------|--------|
| HARRIS CORP DEL              | COM          | 413875105 | 266    |
| HARRIS CORP DEL              | COM          | 413875105 | 240    |
| HARRIS INTERACTIVE INC       | COM          | 414549105 | 461    |
| HARRIS STRATEX NTRKS INC     | CL A         | 41457P106 | 3,086  |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 3,850  |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 731    |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 93     |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 7      |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 3,242  |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 749    |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 2,087  |
| HARTFORD FINL SVCS GROUP INC | COM          | 416515104 | 287    |
| HARVEST ENERGY TR            | TRUST UNIT   | 41752X101 | 34     |
| HARVEST ENERGY TR            | TRUST UNIT   | 41752X101 | 1,340  |
| HARVEST NATURAL RESOURCES IN | COM          | 41754V103 | 1,955  |
| HASBRO INC                   | COM          | 418056107 | 867    |
| HAVERTY FURNITURE INC        | COM          | 419596101 | 609    |
| HEALTHCARE SVCS GRP INC      | COM          | 421906108 | 14     |
| HEALTHCARE SVCS GRP INC      | COM          | 421906108 | 3,116  |
| HEALTH MGMT ASSOC INC NEW    | CL A         | 421933102 | 73     |
| HEALTH MGMT ASSOC INC NEW    | CL A         | 421933102 | 110    |
| HEADWATERS INC               | COM          | 42210P102 | 2      |
| HEADWATERS INC               | COM          | 42210P102 | 334    |
| HEADWATERS INC               | COM          | 42210P102 | 45     |
| HEADWATERS INC               | COM          | 42210P102 | 4,221  |
| HEALTH CARE REIT INC         | COM          | 42217K106 | 883    |
| HEALTH EXTRAS INC            | COM          | 422211102 | 2,567  |
| HEALTHWAYS INC               | COM          | 422245100 | 5      |
| HEALTHWAYS INC               | COM          | 422245100 | 6,570  |
| HEALTHSPRING INC             | COM          | 42224N101 | 4,933  |
| HEARTLAND EXPRESS INC        | COM          | 422347104 | 3,977  |
| HECLA MNG CO                 | COM          | 422704106 | 114    |
| HECLA MNG CO                 | COM          | 422704106 | 180    |
| HECLA MNG CO                 | COM          | 422704106 | 11     |
| HECLA MNG CO                 | COM          | 422704106 | 2,770  |
| HECLA MNG CO                 | COM          | 422704106 | 1,306  |
| HEICO CORP NEW               | CL A         | 422806208 | 434    |
| HEIDRICK & STRUGGLES INTL IN | COM          | 422819102 | 1,439  |
| HEINZ H J CO                 | COM          | 423074103 | 2,037  |
| HEINZ H J CO                 | COM          | 423074103 | 347    |
| HEINZ H J CO                 | COM          | 423074103 | 2      |
| HEINZ H J CO                 | COM          | 423074103 | 1,549  |
| HEINZ H J CO                 | COM          | 423074103 | 3,042  |
| HEINZ H J CO                 | COM          | 423074103 | 145    |
| HEINZ H J CO                 | COM          | 423074103 | 23     |
| HELIX ENERGY SOLUTIONS GRP I | COM          | 42330P107 | 645    |
| HENRY JACK & ASSOC INC       | COM          | 426281101 | 4      |
| HENRY JACK & ASSOC INC       | COM          | 426281101 | 7,259  |
| HERITAGE COMMERCE CORP       | COM          | 426927109 | 469    |
| HERCULES INC                 | COM          | 427056106 | 784    |
| HERCULES INC                 | COM          | 427056106 | 7,195  |
| HERSHA HOSPITALITY TR        | SH BEN INT A | 427825104 | 3,080  |
| HERSHEY CO                   | COM          | 427866108 | 1,688  |
| HERSHEY CO                   | COM          | 427866108 | 360    |
| HERSHEY CO                   | COM          | 427866108 | 306    |
| HERSHEY CO                   | COM          | 427866108 | 195    |
| HERSHEY CO                   | COM          | 427866108 | 32     |
| HESS CORP                    | COM          | 42809H107 | 12,192 |
| HESS CORP                    | COM          | 42809H107 | 93     |
| HESS CORP                    | COM          | 42809H107 | 8      |
| HESS CORP                    | COM          | 42809H107 | 20     |
| HESS CORP                    | COM          | 42809H107 | 2,182  |

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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| HESS CORP                   | COM           | 42809H107 | 353    |
| HESS CORP                   | COM           | 42809H107 | 4,791  |
| HESS CORP                   | COM           | 42809H107 | 456    |
| HEWLETT PACKARD CO          | COM           | 428236103 | 6,796  |
| HEWLETT PACKARD CO          | COM           | 428236103 | 1,061  |
| HEWLETT PACKARD CO          | COM           | 428236103 | 1,175  |
| HEWLETT PACKARD CO          | COM           | 428236103 | 95     |
| HEWLETT PACKARD CO          | COM           | 428236103 | 836    |
| HEWLETT PACKARD CO          | COM           | 428236103 | 39     |
| HEWLETT PACKARD CO          | COM           | 428236103 | 201    |
| HEWLETT PACKARD CO          | COM           | 428236103 | 209    |
| HEWLETT PACKARD CO          | COM           | 428236103 | 13,717 |
| HEWLETT PACKARD CO          | COM           | 428236103 | 3,613  |
| HEWLETT PACKARD CO          | COM           | 428236103 | 614    |
| HEWLETT PACKARD CO          | COM           | 428236103 | 830    |
| HEWLETT PACKARD CO          | COM           | 428236103 | 6      |
| HEWLETT PACKARD CO          | COM           | 428236103 | 2,101  |
| HEWLETT PACKARD CO          | COM           | 428236103 | 98     |
| HEWLETT PACKARD CO          | COM           | 428236103 | 6      |
| HEWLETT PACKARD CO          | COM           | 428236103 | 702    |
| HEXCEL CORP NEW             | COM           | 428291108 | 5      |
| HEXCEL CORP NEW             | COM           | 428291108 | 9,444  |
| HIBBETT SPORTS INC          | COM           | 428567101 | 1,547  |
| HIGHWOODS PPTYS INC         | COM           | 431284108 | 4,393  |
| HILB ROGAL & HOBBS CO       | COM           | 431294107 | 6,969  |
| HILLTOP HOLDINGS INC        | COM           | 432748101 | 1,366  |
| HILTON HOTELS CORP          | COM           | 432848109 | 2,613  |
| HILTON HOTELS CORP          | COM           | 432848109 | 1,030  |
| HILTON HOTELS CORP          | COM           | 432848109 | 182    |
| HIMAX TECHNOLOGIES INC      | SPONSORED ADR | 43289P106 | 41     |
| HITACHI LIMITED             | ADR 10 COM    | 433578507 | 313    |
| HITACHI LIMITED             | ADR 10 COM    | 433578507 | 245    |
| HITTITE MICROWAVE CORP      | COM           | 43365Y104 | 4,727  |
| HOLOGIC INC                 | COM           | 436440101 | 6      |
| HOLOGIC INC                 | COM           | 436440101 | 7,027  |
| HOME DEPOT INC              | COM           | 437076102 | 2,478  |
| HOME DEPOT INC              | COM           | 437076102 | 1,015  |
| HOME DEPOT INC              | COM           | 437076102 | 34     |
| HOME DEPOT INC              | COM           | 437076102 | 580    |
| HOME DEPOT INC              | COM           | 437076102 | 676    |
| HOME DEPOT INC              | COM           | 437076102 | 5,768  |
| HOME DEPOT INC              | COM           | 437076102 | 3,646  |
| HOME DEPOT INC              | COM           | 437076102 | 904    |
| HOME DEPOT INC              | COM           | 437076102 | 418    |
| HOME DEPOT INC              | COM           | 437076102 | 10     |
| HOME DEPOT INC              | COM           | 437076102 | 3,867  |
| HOME DEPOT INC              | COM           | 437076102 | 52     |
| HOME DEPOT INC              | COM           | 437076102 | 139    |
| HOME INNS & HOTELS MGMT INC | SPON ADR      | 43713W107 | 7,952  |
| HOME PROPERTIES INC         | COM           | 437306103 | 30     |
| HOME PROPERTIES INC         | COM           | 437306103 | 14,957 |
| HONDA MOTOR LTD             | AMERN SHS     | 438128308 | 5      |
| HONDA MOTOR LTD             | AMERN SHS     | 438128308 | 102    |
| HONDA MOTOR LTD             | AMERN SHS     | 438128308 | 10     |
| HONDA MOTOR LTD             | AMERN SHS     | 438128308 | 1,113  |
| HONEYWELL INTL INC          | COM           | 438516106 | 3,075  |
| HONEYWELL INTL INC          | COM           | 438516106 | 1,558  |
| HONEYWELL INTL INC          | COM           | 438516106 | 1,023  |
| HONEYWELL INTL INC          | COM           | 438516106 | 59     |
| HONEYWELL INTL INC          | COM           | 438516106 | 404    |
| HONEYWELL INTL INC          | COM           | 438516106 | 967    |
| HONEYWELL INTL INC          | COM           | 438516106 | 30     |

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|                              |               |           |         |
|------------------------------|---------------|-----------|---------|
| HONEYWELL INTL INC           | COM           | 438516106 | 6,551   |
| HONEYWELL INTL INC           | COM           | 438516106 | 3,053   |
| HONEYWELL INTL INC           | COM           | 438516106 | 5,454   |
| HONEYWELL INTL INC           | COM           | 438516106 | 202     |
| HONEYWELL INTL INC           | COM           | 438516106 | 18      |
| HONEYWELL INTL INC           | COM           | 438516106 | 95      |
| HONEYWELL INTL INC           | COM           | 438516106 | 1,508   |
| HONEYWELL INTL INC           | COM           | 438516106 | 154     |
| HONEYWELL INTL INC           | COM           | 438516106 | 118,600 |
| HONEYWELL INTL INC           | COM           | 438516106 | 238     |
| HOOKER FURNITURE CORP        | COM           | 439038100 | 385     |
| HORACE MANN EDUCATORS CORP N | COM           | 440327104 | 2,729   |
| HORIZON FINL CORP WASH       | COM           | 44041F105 | 408     |
| HORIZON LINES INC            | COM           | 44044K101 | 4,569   |
| HORNBECK OFFSHORE SVCS INC N | COM           | 440543106 | 13      |
| HORNBECK OFFSHORE SVCS INC N | COM           | 440543106 | 2,524   |
| HOSPIRA INC                  | COM           | 441060100 | 378     |
| HOSPIRA INC                  | COM           | 441060100 | 1       |
| HOSPIRA INC                  | COM           | 441060100 | 54      |
| HOSPIRA INC                  | COM           | 441060100 | 335     |
| HOST HOTELS & RESORTS INC    | COM           | 44107P104 | 259     |
| HOST HOTELS & RESORTS INC    | COM           | 44107P104 | 704     |
| HOST HOTELS & RESORTS INC    | COM           | 44107P104 | 2,298   |
| HOST HOTELS & RESORTS INC    | COM           | 44107P104 | 6       |
| HOT TOPIC INC                | COM           | 441339108 | 1,221   |
| HOUSTON WIRE & CABLE CO      | COM           | 44244K109 | 543     |
| HUB GROUP INC                | CL A          | 443320106 | 3,309   |
| HUDSON CITY BANCORP          | COM           | 443683107 | 510     |
| HUDSON HIGHLAND GROUP INC    | COM           | 443792106 | 2,257   |
| HUMANA INC                   | COM           | 444859102 | 281     |
| HUMANA INC                   | COM           | 444859102 | 1,792   |
| HUMAN GENOME SCIENCES INC    | COM           | 444903108 | 4       |
| HUMAN GENOME SCIENCES INC    | COM           | 444903108 | 29      |
| HUMAN GENOME SCIENCES INC    | COM           | 444903108 | 31,981  |
| HUNT J B TRANS SVCS INC      | COM           | 445658107 | 4       |
| HUNT J B TRANS SVCS INC      | COM           | 445658107 | 1,567   |
| HUNTINGTON BANCSHARES INC    | COM           | 446150104 | 322     |
| HURCO COMPANIES INC          | COM           | 447324104 | 345     |
| HURON CONSULTING GROUP INC   | COM           | 447462102 | 5,695   |
| HUTCHINSON TECHNOLOGY INC    | COM           | 448407106 | 1,218   |
| HUTCHISON TELECOMM INTL LTD  | SPONSORED ADR | 44841T107 | 42,265  |
| IDT CORP                     | CL B          | 448947309 | 1,840   |
| HYPERCOM CORP                | COM           | 44913M105 | 2,260   |
| HYPERCOM CORP                | COM           | 44913M105 | 1,476   |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 136     |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 21      |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 31      |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 347     |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 4       |
| ICT GROUP INC                | COM           | 44929Y101 | 376     |
| ICU MED INC                  | COM           | 44930G107 | 2,107   |
| IHOP CORP                    | COM           | 449623107 | 3,674   |
| IPG PHOTONICS CORP           | COM           | 44980X109 | 875     |
| IPCS INC                     | COM NEW       | 44980Y305 | 264     |
| IPCS INC                     | COM NEW       | 44980Y305 | 2,442   |
| IMS HEALTH INC               | COM           | 449934108 | 25      |
| IMS HEALTH INC               | COM           | 449934108 | 61      |
| IMS HEALTH INC               | COM           | 449934108 | 530     |
| IMS HEALTH INC               | COM           | 449934108 | 456     |
| IMS HEALTH INC               | COM           | 449934108 | 12      |
| ISTAR FINL INC               | COM           | 45031U101 | 252     |
| IXIA                         | COM           | 45071R109 | 2,436   |

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|----------------------------|---------------|-----------|--------|
| IBASIS INC                 | COM NEW       | 450732201 | 930    |
| IBERIABANK CORP            | COM           | 450828108 | 1      |
| IBERIABANK CORP            | COM           | 450828108 | 2,072  |
| ITT CORP NEW               | COM           | 450911102 | 14,674 |
| ITT CORP NEW               | COM           | 450911102 | 1,374  |
| ITT CORP NEW               | COM           | 450911102 | 41     |
| ITT CORP NEW               | COM           | 450911102 | 1,059  |
| ITT CORP NEW               | COM           | 450911102 | 3,610  |
| ITT CORP NEW               | COM           | 450911102 | 921    |
| ITT CORP NEW               | COM           | 450911102 | 4,732  |
| ITT CORP NEW               | COM           | 450911102 | 68     |
| ITT CORP NEW               | COM           | 450911102 | 439    |
| ITT CORP NEW               | COM           | 450911102 | 7,663  |
| IAMGOLD CORP               | COM           | 450913108 | 2      |
| IAMGOLD CORP               | COM           | 450913108 | 17     |
| IAMGOLD CORP               | COM           | 450913108 | 202    |
| IAMGOLD CORP               | COM           | 450913108 | 4      |
| ICICI BK LTD               | ADR           | 45104G104 | 3      |
| ICICI BK LTD               | ADR           | 45104G104 | 8,382  |
| ICICI BK LTD               | ADR           | 45104G104 | 7      |
| ICICI BK LTD               | ADR           | 45104G104 | 6,152  |
| ICICI BK LTD               | ADR           | 45104G104 | 196    |
| ICICI BK LTD               | ADR           | 45104G104 | 80,256 |
| ICONIX BRAND GROUP INC     | COM           | 451055107 | 4      |
| ICONIX BRAND GROUP INC     | COM           | 451055107 | 3,747  |
| IDACORP INC                | COM           | 451107106 | 20     |
| IDACORP INC                | COM           | 451107106 | 3,725  |
| IDEARC INC                 | COM           | 451663108 | 103    |
| IDEARC INC                 | COM           | 451663108 | 488    |
| IDEARC INC                 | COM           | 451663108 | 2      |
| IDEARC INC                 | COM           | 451663108 | 6      |
| IDEARC INC                 | COM           | 451663108 | 5      |
| IDEARC INC                 | COM           | 451663108 | 13     |
| IDEARC INC                 | COM           | 451663108 | 1      |
| IDEARC INC                 | COM           | 451663108 | 195    |
| IDEARC INC                 | COM           | 451663108 | 4      |
| IGATE CORP                 | COM           | 45169U105 | 334    |
| IKON OFFICE SOLUTIONS INC  | COM           | 451713101 | 2,333  |
| IHS INC                    | CL A          | 451734107 | 96     |
| IHS INC                    | CL A          | 451734107 | 6,329  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 2,127  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 193    |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 341    |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 86     |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 1,985  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 24     |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 363    |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 4,965  |
| ILLINOIS TOOL WKS INC      | COM           | 452308109 | 998    |
| IMATION CORP               | COM           | 45245A107 | 2,760  |
| IMMUCOR INC                | COM           | 452526106 | 1,199  |
| IMPERIAL CAP BANCORP INC   | COM           | 452680101 | 661    |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 347    |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 248    |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 63     |
| IMPERIAL OIL LTD           | COM NEW       | 453038408 | 16,949 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 1,072  |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 6      |
| INCYTE CORP                | COM           | 45337C102 | 2,779  |
| INDEPENDENT BANK CORP MASS | COM           | 453836108 | 1,020  |
| INDEPENDENT BANK CORP MICH | COM           | 453838104 | 872    |
| INDIA FD INC               | COM           | 454089103 | 143    |

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|------------------------------|---------------|-----------|--------|
| INDIA FD INC                 | COM           | 454089103 | 54     |
| INDIA FD INC                 | COM           | 454089103 | 382    |
| INDYMAC BANCORP INC          | COM           | 456607100 | 5      |
| INDYMAC BANCORP INC          | COM           | 456607100 | 1,902  |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR | 45662N103 | 128    |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR | 45662N103 | 366    |
| INFINITY PPTY & CAS CORP     | COM           | 45665Q103 | 2,878  |
| INFORMATICA CORP             | COM           | 45666Q102 | 2,866  |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 479    |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 7      |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 1      |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 8,940  |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 177    |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 9,642  |
| INFOSPACE INC                | COM NEW       | 45678T201 | 2,170  |
| INFOUSA INC NEW              | COM           | 456818301 | 2,439  |
| ING GROUP N V                | SPONSORED ADR | 456837103 | 119    |
| ING GROUP N V                | SPONSORED ADR | 456837103 | 12,050 |
| INGLES MKTS INC              | CL A          | 457030104 | 1,442  |
| INLAND REAL ESTATE CORP      | COM NEW       | 457461200 | 6,124  |
| INSIGHT ENTERPRISES INC      | COM           | 45765U103 | 5,829  |
| INSITUFORM TECHNOLOGIES INC  | CL A          | 457667103 | 2      |
| INSITUFORM TECHNOLOGIES INC  | CL A          | 457667103 | 1,464  |
| INNOSPEC INC                 | COM           | 45768S105 | 1      |
| INNOSPEC INC                 | COM           | 45768S105 | 2,684  |
| INNOVATIVE SOLUTIONS & SUPPO | COM           | 45769N105 | 990    |
| INNOPHOS HOLDINGS INC        | COM           | 45774N108 | 365    |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW       | 457985208 | 2,035  |
| INTEGRATED ELECTRICAL SVC    | COM           | 45811E301 | 2,315  |
| INTEL CORP                   | COM           | 458140100 | 15,984 |
| INTEL CORP                   | COM           | 458140100 | 1,637  |
| INTEL CORP                   | COM           | 458140100 | 4,570  |
| INTEL CORP                   | COM           | 458140100 | 798    |
| INTEL CORP                   | COM           | 458140100 | 2,850  |
| INTEL CORP                   | COM           | 458140100 | 742    |
| INTEL CORP                   | COM           | 458140100 | 14,291 |
| INTEL CORP                   | COM           | 458140100 | 954    |
| INTEL CORP                   | COM           | 458140100 | 16,003 |
| INTEL CORP                   | COM           | 458140100 | 3,807  |
| INTEL CORP                   | COM           | 458140100 | 7,377  |
| INTEL CORP                   | COM           | 458140100 | 4,257  |
| INTEL CORP                   | COM           | 458140100 | 3,953  |
| INTEL CORP                   | COM           | 458140100 | 4      |
| INTEL CORP                   | COM           | 458140100 | 3,313  |
| INTEL CORP                   | COM           | 458140100 | 1,006  |
| INTEL CORP                   | COM           | 458140100 | 14     |
| INTEL CORP                   | COM           | 458140100 | 963    |
| INTEL CORP                   | COM           | 458140100 | 81     |
| INTEL CORP                   | COM           | 458140100 | 6,654  |
| INTEGRA BK CORP              | COM           | 45814P105 | 1,703  |
| INTEGRYS ENERGY GROUP INC    | COM           | 45822P105 | 36     |
| INTEGRYS ENERGY GROUP INC    | COM           | 45822P105 | 189    |
| INTEGRYS ENERGY GROUP INC    | COM           | 45822P105 | 20,076 |
| INTER PARFUMS INC            | COM           | 458334109 | 1,665  |
| INTERACTIVE DATA CORP        | COM           | 45840J107 | 6,554  |
| INTERACTIVE BROKERS GROUP IN | COM           | 45841N107 | 641    |
| INTERACTIVE BROKERS GROUP IN | COM           | 45841N107 | 354    |
| INTERACTIVE BROKERS GROUP IN | COM           | 45841N107 | 744    |
| INTERCONTINENTALEXCHANGE INC | COM           | 45865V100 | 542    |
| INTERFACE INC                | CL A          | 458665106 | 5,927  |
| INTERDIGITAL INC             | COM           | 45867G101 | 4,652  |
| INTERDIGITAL INC             | COM           | 45867G101 | 29     |

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|------------------------------|----------------|-----------|--------|
| INTERLINE BRANDS INC         | COM            | 458743101 | 1,904  |
| INTERNAP NETWORK SVCS CORP   | COM PAR \$.001 | 45885A300 | 4      |
| INTERNAP NETWORK SVCS CORP   | COM PAR \$.001 | 45885A300 | 2,619  |
| INTERNATIONAL BANCSHARES COR | COM            | 459044103 | 2,007  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 39,547 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 2,026  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 948    |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1,119  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 49     |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 822    |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 109    |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 16,895 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 57     |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 21,988 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1,350  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 3,393  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 43     |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 7,076  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 24,748 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1,161  |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 335    |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 24     |
| INTERNATIONAL COAL GRP INC N | COM            | 45928H106 | 527    |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 33     |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 242    |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 784    |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 1,371  |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 1,940  |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 43     |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 10     |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 83     |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 1,764  |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 9      |
| INTL PAPER CO                | COM            | 460146103 | 780    |
| INTL PAPER CO                | COM            | 460146103 | 323    |
| INTL PAPER CO                | COM            | 460146103 | 887    |
| INTERNATIONAL RECTIFIER CORP | COM            | 460254105 | 1,530  |
| INTERNATIONAL RECTIFIER CORP | COM            | 460254105 | 129    |
| INTERNATIONAL RECTIFIER CORP | COM            | 460254105 | 20     |
| INTL SECS EXCHANGE HLDGS INC | CL A           | 46031W204 | 6,236  |
| INTERNET CAP GROUP INC       | COM NEW        | 46059C205 | 0      |
| INTERNET CAP GROUP INC       | COM NEW        | 46059C205 | 1      |
| INTERNET CAP GROUP INC       | COM NEW        | 46059C205 | 563    |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 11     |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 3      |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 238    |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 208    |
| INTERVOICE INC NEW           | COM            | 461142101 | 1,553  |
| INTEVAC INC                  | COM            | 461148108 | 614    |
| INTERWOVEN INC               | COM NEW        | 46114T508 | 2,176  |
| INTUIT                       | COM            | 461202103 | 82     |
| INTUIT                       | COM            | 461202103 | 608    |
| INVACARE CORP                | COM            | 461203101 | 3,624  |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 1,104  |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 9      |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 16     |
| INVENTIV HEALTH INC          | COM            | 46122E105 | 6,576  |
| INVERNESS MED INNOVATIONS IN | COM            | 46126P106 | 17,734 |
| INVESTTOOLS INC              | COM            | 46145P103 | 3,605  |
| INVESTORS REAL ESTATE TR     | SH BEN INT     | 461730103 | 547    |
| INVITROGEN CORP              | COM            | 46185R100 | 616    |
| INVITROGEN CORP              | COM            | 46185R100 | 16     |

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|----------------------------|-----------------|-----------|--------|
| INVITROGEN CORP            | NOTE 1.500% 2/1 | 46185RAK6 | 10     |
| IOWA TELECOMM SERVICES INC | COM             | 462594201 | 289    |
| IRIS INTL INC              | COM             | 46270W105 | 581    |
| IRWIN FINL CORP            | COM             | 464119106 | 605    |
| ISCO INTL INC              | COM             | 46426P103 | 3      |
| ISCO INTL INC              | COM             | 46426P103 | 0      |
| ISHARES COMEX GOLD TR      | ISHARES         | 464285105 | 59     |
| ISHARES COMEX GOLD TR      | ISHARES         | 464285105 | 2      |
| ISHARES COMEX GOLD TR      | ISHARES         | 464285105 | 160    |
| ISHARES COMEX GOLD TR      | ISHARES         | 464285105 | 4,466  |
| ISHARES INC                | MSCI AUSTRALIA  | 464286103 | 1,972  |
| ISHARES INC                | MSCI AUSTRALIA  | 464286103 | 73     |
| ISHARES INC                | MSCI AUSTRALIA  | 464286103 | 143    |
| ISHARES INC                | MSCI AUSTRALIA  | 464286103 | 191    |
| ISHARES INC                | MSCI AUSTRALIA  | 464286103 | 132    |
| ISHARES INC                | MSCI AUSTRALIA  | 464286103 | 159    |
| ISHARES INC                | MSCI BELGIUM    | 464286301 | 379    |
| ISHARES INC                | MSCI BELGIUM    | 464286301 | 40     |
| ISHARES INC                | MSCI BELGIUM    | 464286301 | 22     |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 234    |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 1,274  |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 7,078  |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 919    |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 6,050  |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 241    |
| ISHARES INC                | MSCI BRAZIL     | 464286400 | 6,299  |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 36     |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 16,438 |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 72     |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 82     |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 16     |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 123    |
| ISHARES INC                | MSCI CDA INDEX  | 464286509 | 190    |
| ISHARES INC                | MSCI EMU INDEX  | 464286608 | 345    |
| ISHARES INC                | MSCI EMU INDEX  | 464286608 | 99     |
| ISHARES INC                | MSCI EMU INDEX  | 464286608 | 28,342 |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 416    |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 374    |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 260    |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 108    |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 362    |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 3,693  |
| ISHARES INC                | MSCI PAC J IDX  | 464286665 | 877    |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 392    |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 16,005 |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 79     |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 279    |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 74     |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 176    |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 103    |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 44,860 |
| ISHARES INC                | MSCI SINGAPORE  | 464286673 | 83     |
| ISHARES INC                | MSCI UTD KINGD  | 464286699 | 3,296  |
| ISHARES INC                | MSCI UTD KINGD  | 464286699 | 439    |
| ISHARES INC                | MSCI UTD KINGD  | 464286699 | 10,326 |
| ISHARES INC                | MSCI UTD KINGD  | 464286699 | 489    |
| ISHARES INC                | MSCI FRANCE     | 464286707 | 3,022  |
| ISHARES INC                | MSCI FRANCE     | 464286707 | 85     |
| ISHARES INC                | MSCI FRANCE     | 464286707 | 198    |
| ISHARES INC                | MSCI FRANCE     | 464286707 | 490    |
| ISHARES INC                | MSCI TAIWAN     | 464286731 | 359    |
| ISHARES INC                | MSCI TAIWAN     | 464286731 | 6,307  |

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|-------------|----------------|-----------|--------|
| ISHARES INC | MSCI TAIWAN    | 464286731 | 12,189 |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 1,647  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 2,508  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 366    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 51     |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 3,390  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 76     |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 60     |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 3,038  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 5,966  |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 119    |
| ISHARES INC | MSCI TAIWAN    | 464286731 | 121    |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 1,993  |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 117    |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 148    |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 830    |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 52     |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 207    |
| ISHARES INC | MSCI SWEDEN    | 464286756 | 142    |
| ISHARES INC | MSCI SPAIN     | 464286764 | 1,386  |
| ISHARES INC | MSCI SPAIN     | 464286764 | 87     |
| ISHARES INC | MSCI SPAIN     | 464286764 | 277    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 495    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 48,811 |
| ISHARES INC | MSCI S KOREA   | 464286772 | 379    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 444    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 2      |
| ISHARES INC | MSCI S KOREA   | 464286772 | 128    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 72,799 |
| ISHARES INC | MSCI S KOREA   | 464286772 | 353    |
| ISHARES INC | MSCI S KOREA   | 464286772 | 443    |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 118    |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 118    |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 1      |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 665    |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 122    |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 219    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 2,568  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 37,102 |
| ISHARES INC | MSCI GERMAN    | 464286806 | 2,085  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 231    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 170    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 1,313  |
| ISHARES INC | MSCI GERMAN    | 464286806 | 71,020 |
| ISHARES INC | MSCI GERMAN    | 464286806 | 267    |
| ISHARES INC | MSCI GERMAN    | 464286806 | 4,319  |
| ISHARES INC | MSCI NETHERLND | 464286814 | 1,107  |
| ISHARES INC | MSCI NETHERLND | 464286814 | 77     |
| ISHARES INC | MSCI NETHERLND | 464286814 | 214    |
| ISHARES INC | MSCI MEXICO    | 464286822 | 64     |
| ISHARES INC | MSCI MEXICO    | 464286822 | 41     |
| ISHARES INC | MSCI MEXICO    | 464286822 | 107    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 58     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 182    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 627    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 203    |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 70     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 98     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 47     |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 2,755  |
| ISHARES INC | MSCI MALAYSIA  | 464286830 | 37     |
| ISHARES INC | MSCI JAPAN     | 464286848 | 5,523  |

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| ISHARES INC | MSCI JAPAN     | 464286848 | 7,824  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,230  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1,813  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 29     |
| ISHARES INC | MSCI JAPAN     | 464286848 | 919    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 271    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 445    |
| ISHARES INC | MSCI JAPAN     | 464286848 | 1,015  |
| ISHARES INC | MSCI JAPAN     | 464286848 | 36     |
| ISHARES INC | MSCI JAPAN     | 464286848 | 11,580 |
| ISHARES INC | MSCI JAPAN     | 464286848 | 2,469  |
| ISHARES INC | MSCI ITALY     | 464286855 | 1,143  |
| ISHARES INC | MSCI ITALY     | 464286855 | 84     |
| ISHARES INC | MSCI ITALY     | 464286855 | 185    |
| ISHARES INC | MSCI HONG KONG | 464286871 | 696    |
| ISHARES INC | MSCI HONG KONG | 464286871 | 1,018  |
| ISHARES INC | MSCI HONG KONG | 464286871 | 275    |
| ISHARES INC | MSCI HONG KONG | 464286871 | 66     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 19,533 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 19     |
| ISHARES INC | MSCI HONG KONG | 464286871 | 148    |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 26,485 |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 172    |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 4,672  |
| ISHARES TR  | S&P 100 IDX FD | 464287101 | 8,697  |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 69     |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 42     |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 424    |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 52     |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 363    |
| ISHARES TR  | DJ SEL DIV INX | 464287168 | 579    |
| ISHARES TR  | US TIPS BD FD  | 464287176 | 928    |
| ISHARES TR  | US TIPS BD FD  | 464287176 | 160    |
| ISHARES TR  | US TIPS BD FD  | 464287176 | 1,855  |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 658    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 47,053 |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 349    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 7      |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 6      |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 501    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 481    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 26     |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 562    |
| ISHARES TR  | FTSE XNHUA IDX | 464287184 | 7,166  |
| ISHARES TR  | S&P 500 INDEX  | 464287200 | 74     |
| ISHARES TR  | S&P 500 INDEX  | 464287200 | 4,991  |
| ISHARES TR  | S&P 500 INDEX  | 464287200 | 26     |
| ISHARES TR  | S&P 500 INDEX  | 464287200 | 153    |
| ISHARES TR  | S&P 500 INDEX  | 464287200 | 6,845  |
| ISHARES TR  | S&P 500 INDEX  | 464287200 | 112    |
| ISHARES TR  | LEHMAN AGG BND | 464287226 | 23,576 |
| ISHARES TR  | LEHMAN AGG BND | 464287226 | 1,137  |
| ISHARES TR  | LEHMAN AGG BND | 464287226 | 991    |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 15,662 |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 11,757 |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 63     |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 1,051  |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 45     |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 4,761  |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 437    |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 32,027 |
| ISHARES TR  | MSCI EMERG MKT | 464287234 | 767    |

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| ISHARES TR | MSCI EMERG MKT | 464287234 | 259    |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 3,561  |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 599    |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 1,475  |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 20     |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 490    |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 1,436  |
| ISHARES TR | S&P GBL TELCM  | 464287275 | 4,591  |
| ISHARES TR | S&P GBL TELCM  | 464287275 | 24,270 |
| ISHARES TR | S&P GBL TELCM  | 464287275 | 3,160  |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 60     |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 2,162  |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 48     |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 54     |
| ISHARES TR | S&P GBL ENER   | 464287341 | 69     |
| ISHARES TR | S&P GBL ENER   | 464287341 | 994    |
| ISHARES TR | S&P GBL ENER   | 464287341 | 10     |
| ISHARES TR | S&P GBL ENER   | 464287341 | 207    |
| ISHARES TR | S&P GSSI NATL  | 464287374 | 103    |
| ISHARES TR | S&P GSSI NATL  | 464287374 | 309    |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 1,208  |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 169    |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 31     |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 1,915  |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 54     |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 1,042  |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 224    |
| ISHARES TR | S&P LTN AM 40  | 464287390 | 93     |
| ISHARES TR | S&P 500 VALUE  | 464287408 | 91     |
| ISHARES TR | S&P 500 VALUE  | 464287408 | 167    |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 1,170  |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 91     |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 1,051  |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 1,539  |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 7,162  |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 236    |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 20,229 |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 267    |
| ISHARES TR | 1-3 YR TRS BD  | 464287457 | 578    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 4,684  |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 1,137  |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 435    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 585    |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 1,242  |
| ISHARES TR | MSCI EAFE IDX  | 464287465 | 1,806  |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 2,216  |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 662    |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 13     |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 611    |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 260    |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 853    |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 119    |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 1,619  |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 10,943 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 185    |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 232    |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 142    |
| ISHARES TR | COHEN&ST RLTY  | 464287564 | 5,993  |
| ISHARES TR | COHEN&ST RLTY  | 464287564 | 61     |
| ISHARES TR | S&P GLB100INDX | 464287572 | 7,417  |
| ISHARES TR | S&P GLB100INDX | 464287572 | 62     |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 933    |

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|--------------------------|-----------------|-----------|--------|
| ISHARES TR               | RUSSELL1000VAL  | 464287598 | 3,551  |
| ISHARES TR               | S&P MC 400 GRW  | 464287606 | 743    |
| ISHARES TR               | RUSSELL1000GRW  | 464287614 | 237    |
| ISHARES TR               | RUSSELL1000GRW  | 464287614 | 25,957 |
| ISHARES TR               | RUSSELL 1000    | 464287622 | 1,900  |
| ISHARES TR               | RUSL 2000 VALU  | 464287630 | 4,841  |
| ISHARES TR               | RUSL 2000 GROW  | 464287648 | 1,478  |
| ISHARES TR               | RUSL 2000 GROW  | 464287648 | 257    |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 4,960  |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 108    |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 886    |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 48     |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 72     |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 1,276  |
| ISHARES TR               | RUSSELL 3000    | 464287689 | 399    |
| ISHARES TR               | RUSSELL 3000    | 464287689 | 1,542  |
| ISHARES TR               | RUSSELL 3000    | 464287689 | 1,277  |
| ISHARES TR               | S&P MIDCP VALU  | 464287705 | 1,360  |
| ISHARES TR               | S&P MIDCP VALU  | 464287705 | 15     |
| ISHARES TR               | DJ US TELECOMM  | 464287713 | 3,868  |
| ISHARES TR               | DJ US TELECOMM  | 464287713 | 23,272 |
| ISHARES TR               | DJ US TELECOMM  | 464287713 | 35     |
| ISHARES TR               | DJ US REAL EST  | 464287739 | 360    |
| ISHARES TR               | DJ US REAL EST  | 464287739 | 38     |
| ISHARES TR               | DJ US REAL EST  | 464287739 | 3,316  |
| ISHARES TR               | DJ US REAL EST  | 464287739 | 2,161  |
| ISHARES TR               | DJ US HEALTHCR  | 464287762 | 71     |
| ISHARES TR               | DJ US HEALTHCR  | 464287762 | 128    |
| ISHARES TR               | DJ US HEALTHCR  | 464287762 | 35     |
| ISHARES TR               | CONS GOODS IDX  | 464287812 | 2,832  |
| ISHARES TR               | DJ US TOTL MKT  | 464287846 | 62     |
| ISHARES TR               | DJ US TOTL MKT  | 464287846 | 748    |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 43     |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 2,980  |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 250    |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 443    |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 26     |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 6,123  |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 140    |
| ISHARES TRUST            | MSCI GRW IDX    | 464288885 | 265    |
| ISHARES SILVER TRUST     | ISHARES         | 46428Q109 | 55     |
| ISHARES SILVER TRUST     | ISHARES         | 46428Q109 | 178    |
| ISHARES SILVER TRUST     | ISHARES         | 46428Q109 | 26     |
| ISHARES SILVER TRUST     | ISHARES         | 46428Q109 | 48     |
| ISIS PHARMACEUTICALS INC | COM             | 464330109 | 30     |
| ISIS PHARMACEUTICALS INC | COM             | 464330109 | 337    |
| ITRON INC                | COM             | 465741106 | 7      |
| ITRON INC                | COM             | 465741106 | 355    |
| ITRON INC                | COM             | 465741106 | 16,964 |
| IVANHOE ENERGY INC       | COM             | 465790103 | 74     |
| IVANHOE ENERGY INC       | COM             | 465790103 | 8      |
| IVANHOE MINES LTD        | COM             | 46579N103 | 378    |
| IVANHOE MINES LTD        | COM             | 46579N103 | 6      |
| IVANHOE MINES LTD        | COM             | 46579N103 | 30     |
| IXYS CORP                | COM             | 46600W106 | 854    |
| J & J SNACK FOODS CORP   | COM             | 466032109 | 1,248  |
| J CREW GROUP INC         | COM             | 46612H402 | 18     |
| J CREW GROUP INC         | COM             | 46612H402 | 8      |
| J CREW GROUP INC         | COM             | 46612H402 | 16,137 |
| JDS UNIPHASE CORP        | COM PAR \$0.001 | 46612J507 | 2      |
| JDS UNIPHASE CORP        | COM PAR \$0.001 | 46612J507 | 58     |
| JDS UNIPHASE CORP        | COM PAR \$0.001 | 46612J507 | 157    |

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|------------------------------|-----------------|-----------|--------|
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 57     |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 277    |
| JDS UNIPHASE CORP            | COM PAR \$0.001 | 46612J507 | 2      |
| JDA SOFTWARE GROUP INC       | COM             | 46612K108 | 2,170  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 24,483 |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 2,357  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 199    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 787    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 613    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 1,723  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 51     |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 14,789 |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 3,677  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 17,640 |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 4,234  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 680    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 5      |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 1,778  |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 916    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 96     |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 550    |
| JP MORGAN CHASE & CO         | COM             | 46625H100 | 10,173 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW         | 46626E205 | 11,316 |
| JABIL CIRCUIT INC            | COM             | 466313103 | 350    |
| JABIL CIRCUIT INC            | COM             | 466313103 | 4      |
| JABIL CIRCUIT INC            | COM             | 466313103 | 970    |
| JABIL CIRCUIT INC            | COM             | 466313103 | 289    |
| JACK IN THE BOX INC          | COM             | 466367109 | 181    |
| JACK IN THE BOX INC          | COM             | 466367109 | 2,217  |
| JACKSON HEWITT TAX SVCS INC  | COM             | 468202106 | 1,702  |
| JACOBS ENGR GROUP INC DEL    | COM             | 469814107 | 2,242  |
| JACOBS ENGR GROUP INC DEL    | COM             | 469814107 | 16     |
| JAKKS PAC INC                | COM             | 47012E106 | 3,239  |
| JAMES RIV GROUP INC          | COM             | 470359100 | 551    |
| JANUS CAP GROUP INC          | COM             | 47102X105 | 147    |
| JANUS CAP GROUP INC          | COM             | 47102X105 | 227    |
| JARDEN CORP                  | COM             | 471109108 | 1,106  |
| JEFFERIES GROUP INC NEW      | COM             | 472319102 | 283    |
| JEFFERIES GROUP INC NEW      | COM             | 472319102 | 4      |
| JETBLUE AWYS CORP            | COM             | 477143101 | 538    |
| JO-ANN STORES INC            | COM             | 47758P307 | 5,771  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 40,304 |
| JOHNSON & JOHNSON            | COM             | 478160104 | 1,080  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 1,178  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 4,389  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 3,075  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 19,023 |
| JOHNSON & JOHNSON            | COM             | 478160104 | 3,520  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 12,288 |
| JOHNSON & JOHNSON            | COM             | 478160104 | 10,197 |
| JOHNSON & JOHNSON            | COM             | 478160104 | 2,646  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 13     |
| JOHNSON & JOHNSON            | COM             | 478160104 | 263    |
| JOHNSON & JOHNSON            | COM             | 478160104 | 18,766 |
| JOHNSON & JOHNSON            | COM             | 478160104 | 343    |
| JOHNSON & JOHNSON            | COM             | 478160104 | 1,410  |
| JOHNSON & JOHNSON            | COM             | 478160104 | 191    |
| JOHNSON & JOHNSON            | COM             | 478160104 | 2,013  |
| JOHNSON CTLS INC             | COM             | 478366107 | 2,221  |
| JOHNSON CTLS INC             | COM             | 478366107 | 165    |
| JOHNSON CTLS INC             | COM             | 478366107 | 1      |
| JOHNSON CTLS INC             | COM             | 478366107 | 12     |

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|----------------------------|----------------|-----------|-------|
| JOHNSON CTLS INC           | COM            | 478366107 | 14    |
| JOHNSON CTLS INC           | COM            | 478366107 | 51    |
| JOHNSON CTLS INC           | COM            | 478366107 | 509   |
| JOHNSON CTLS INC           | COM            | 478366107 | 30    |
| JOHNSON CTLS INC           | COM            | 478366107 | 157   |
| JOHNSON CTLS INC           | COM            | 478366107 | 43    |
| JOHNSON CTLS INC           | COM            | 478366107 | 88    |
| JONES APPAREL GROUP INC    | COM            | 480074103 | 245   |
| JONES APPAREL GROUP INC    | COM            | 480074103 | 109   |
| JONES LANG LASALLE INC     | COM            | 48020Q107 | 5     |
| JONES LANG LASALLE INC     | COM            | 48020Q107 | 2,466 |
| JOS A BANK CLOTHIERS INC   | COM            | 480838101 | 3,907 |
| JOURNAL COMMUNICATIONS INC | CL A           | 481130102 | 1,430 |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 3,804 |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 88    |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 13    |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 1,691 |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 201   |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 110   |
| JUNIPER NETWORKS INC       | NOTE 6/1       | 48203RAC8 | 1,453 |
| KBW INC                    | COM            | 482423100 | 838   |
| KLA-TENCOR CORP            | COM            | 482480100 | 1,512 |
| KLA-TENCOR CORP            | COM            | 482480100 | 1,126 |
| KLA-TENCOR CORP            | COM            | 482480100 | 65    |
| KLA-TENCOR CORP            | COM            | 482480100 | 11    |
| KLA-TENCOR CORP            | COM            | 482480100 | 170   |
| K-SWISS INC                | CL A           | 482686102 | 458   |
| KT CORP                    | SPONSORED ADR  | 48268K101 | 80    |
| KT CORP                    | SPONSORED ADR  | 48268K101 | 79    |
| KT CORP                    | SPONSORED ADR  | 48268K101 | 511   |
| K V PHARMACEUTICAL CO      | CL A           | 482740206 | 1,122 |
| K V PHARMACEUTICAL CO      | CL A           | 482740206 | 57    |
| K V PHARMACEUTICAL CO      | CL A           | 482740206 | 8,177 |
| KADANT INC                 | COM            | 48282T104 | 2,474 |
| KNBT BANCORP INC           | COM            | 482921103 | 1,045 |
| KAISER ALUMINUM CORP       | COM PAR \$0.01 | 483007704 | 6,869 |
| KAMAN CORP                 | COM            | 483548103 | 2,879 |
| KANSAS CITY LIFE INS CO    | COM            | 484836101 | 1,016 |
| KANSAS CITY SOUTHERN       | COM NEW        | 485170302 | 3     |
| KANSAS CITY SOUTHERN       | COM NEW        | 485170302 | 5     |
| KANSAS CITY SOUTHERN       | COM NEW        | 485170302 | 290   |
| KAYDON CORP                | COM            | 486587108 | 582   |
| KAYDON CORP                | COM            | 486587108 | 4     |
| KAYDON CORP                | COM            | 486587108 | 5,019 |
| KB HOME                    | COM            | 48666K109 | 1     |
| KB HOME                    | COM            | 48666K109 | 246   |
| KB HOME                    | COM            | 48666K109 | 28    |
| KB HOME                    | COM            | 48666K109 | 3     |
| KB HOME                    | COM            | 48666K109 | 90    |
| KB HOME                    | COM            | 48666K109 | 155   |
| KB HOME                    | COM            | 48666K109 | 18    |
| KEARNY FINL CORP           | COM            | 487169104 | 504   |
| KELLOGG CO                 | COM            | 487836108 | 809   |
| KELLOGG CO                 | COM            | 487836108 | 666   |
| KELLOGG CO                 | COM            | 487836108 | 112   |
| KELLOGG CO                 | COM            | 487836108 | 28    |
| KELLOGG CO                 | COM            | 487836108 | 1,268 |
| KELLOGG CO                 | COM            | 487836108 | 42    |
| KELLOGG CO                 | COM            | 487836108 | 147   |
| KELLOGG CO                 | COM            | 487836108 | 11    |
| KELLOGG CO                 | COM            | 487836108 | 33    |
| KELLOGG CO                 | COM            | 487836108 | 56    |

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|------------------------------|----------------|-----------|-------|
| KELLWOOD CO                  | COM            | 488044108 | 0     |
| KELLWOOD CO                  | COM            | 488044108 | 1,527 |
| KELLY SVCS INC               | CL A           | 488152208 | 1,170 |
| KEMET CORP                   | COM            | 488360108 | 10    |
| KEMET CORP                   | COM            | 488360108 | 33    |
| KEMET CORP                   | COM            | 488360108 | 3,904 |
| KENDLE INTERNATIONAL INC     | COM            | 48880L107 | 2,624 |
| KENEXA CORP                  | COM            | 488879107 | 3,768 |
| KENSEY NASH CORP             | COM            | 490057106 | 2,874 |
| KERYX BIOPHARMACEUTICALS INC | COM            | 492515101 | 1,977 |
| KEYCORP NEW                  | COM            | 493267108 | 423   |
| KEYCORP NEW                  | COM            | 493267108 | 543   |
| KEYCORP NEW                  | COM            | 493267108 | 3     |
| KEYCORP NEW                  | COM            | 493267108 | 16    |
| KEYCORP NEW                  | COM            | 493267108 | 1,100 |
| KEYCORP NEW                  | COM            | 493267108 | 29    |
| KEYNOTE SYS INC              | COM            | 493308100 | 226   |
| KEYSTONE AUTOMOTIVE INDS INC | COM            | 49338N109 | 2,377 |
| KFORCE INC                   | COM            | 493732101 | 2,407 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 5,900 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 84    |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 109   |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 16    |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 3,828 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 548   |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1,412 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 283   |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 14    |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 479   |
| KIMCO REALTY CORP            | COM            | 49446R109 | 5     |
| KIMCO REALTY CORP            | COM            | 49446R109 | 1,172 |
| KIMCO REALTY CORP            | COM            | 49446R109 | 103   |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 345   |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 49    |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 49    |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 2,330 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 25    |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 635   |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 29    |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 90    |
| KINROSS GOLD CORP            | COM NO PAR     | 496902404 | 12    |
| KINROSS GOLD CORP            | COM NO PAR     | 496902404 | 25    |
| KINROSS GOLD CORP            | COM NO PAR     | 496902404 | 626   |
| KINROSS GOLD CORP            | COM NO PAR     | 496902404 | 8     |
| KITE RLTY GROUP TR           | COM            | 49803T102 | 1,775 |
| KNIGHT CAPITAL GROUP INC     | CL A           | 499005106 | 1,312 |
| KNIGHT CAPITAL GROUP INC     | CL A           | 499005106 | 8     |
| KNOLOGY INC                  | COM            | 499183804 | 4,394 |
| KNOT INC                     | COM            | 499184109 | 3,997 |
| KOHLBERG CAPITAL CORP        | COM            | 500233101 | 946   |
| KOHL CORP                    | COM            | 500255104 | 363   |
| KOHL CORP                    | COM            | 500255104 | 2,926 |
| KOHL CORP                    | COM            | 500255104 | 34    |
| KOHL CORP                    | COM            | 500255104 | 206   |
| KOHL CORP                    | COM            | 500255104 | 4     |
| KOHL CORP                    | COM            | 500255104 | 1,764 |
| KOHL CORP                    | COM            | 500255104 | 2,772 |
| KOHL CORP                    | COM            | 500255104 | 4,269 |
| KOHL CORP                    | COM            | 500255104 | 1,049 |
| KOHL CORP                    | COM            | 500255104 | 269   |
| KOHL CORP                    | COM            | 500255104 | 2,483 |
| KONINKLIJKE AHOLD N V        | SPON ADR 2007  | 500467402 | 407   |

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| KONINKLIJKE AHOLD N V       | SPON ADR 2007  | 500467402 | 1,264  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 38     |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 9      |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 3,800  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW  | 500472303 | 6,179  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 1,047  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 824    |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 3      |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 1,946  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 1,517  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 629    |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 5,942  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 1,012  |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 398    |
| KOOKMIN BK NEW              | SPONSORED ADR  | 50049M109 | 2,733  |
| KOPPERS HOLDINGS INC        | COM            | 50060P106 | 2,221  |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 638    |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 27     |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 218    |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 2      |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 381    |
| KOREA ELECTRIC PWR          | SPONSORED ADR  | 500631106 | 418    |
| KOREA FD                    | COM            | 500634100 | 1,143  |
| KOREA FD                    | COM            | 500634100 | 861    |
| KOREA FD                    | COM            | 500634100 | 503    |
| KOREA FD                    | COM            | 500634100 | 195    |
| KOREA EQUITY FD INC         | COM            | 50063B104 | 178    |
| KORN FERRY INTL             | COM NEW        | 500643200 | 3,528  |
| KOSAN BIOSCIENCES INC       | COM            | 50064W107 | 553    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 7,185  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 173    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 157    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 299    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 816    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 35     |
| KRAFT FOODS INC             | CL A           | 50075N104 | 4,885  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 166    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 5,873  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 2,861  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 935    |
| KRAFT FOODS INC             | CL A           | 50075N104 | 1,504  |
| KRAFT FOODS INC             | CL A           | 50075N104 | 14,387 |
| KRAFT FOODS INC             | CL A           | 50075N104 | 494    |
| KROGER CO                   | COM            | 501044101 | 137    |
| KROGER CO                   | COM            | 501044101 | 94     |
| KROGER CO                   | COM            | 501044101 | 58     |
| KROGER CO                   | COM            | 501044101 | 2,179  |
| KROGER CO                   | COM            | 501044101 | 696    |
| KROGER CO                   | COM            | 501044101 | 217    |
| KROGER CO                   | COM            | 501044101 | 8      |
| KULICKE & SOFFA INDS INC    | COM            | 501242101 | 3      |
| KULICKE & SOFFA INDS INC    | COM            | 501242101 | 1,807  |
| LCA-VISION INC              | COM PAR \$.001 | 501803308 | 182    |
| LCA-VISION INC              | COM PAR \$.001 | 501803308 | 294    |
| LG PHILIP LCD CO LTD        | SPONS ADR REP  | 50186V102 | 180    |
| LG PHILIP LCD CO LTD        | SPONS ADR REP  | 50186V102 | 11     |
| LG PHILIP LCD CO LTD        | SPONS ADR REP  | 50186V102 | 2      |
| LG PHILIP LCD CO LTD        | SPONS ADR REP  | 50186V102 | 941    |
| LHC GROUP INC               | COM            | 50187A107 | 1,406  |
| LKQ CORP                    | COM            | 501889208 | 2,961  |
| LSI CORPORATION             | COM            | 502161102 | 1      |
| LSI CORPORATION             | COM            | 502161102 | 1      |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| LSI CORPORATION              | COM     | 502161102 | 38     |
| LSI CORPORATION              | COM     | 502161102 | 8      |
| LSI CORPORATION              | COM     | 502161102 | 282    |
| LSI CORPORATION              | COM     | 502161102 | 64     |
| LSI CORPORATION              | COM     | 502161102 | 0      |
| LSI CORPORATION              | COM     | 502161102 | 0      |
| LSI CORPORATION              | COM     | 502161102 | 0      |
| LSI CORPORATION              | COM     | 502161102 | 26,784 |
| LSI CORPORATION              | COM     | 502161102 | 0      |
| LSI INDS INC                 | COM     | 50216C108 | 1,525  |
| LTC PPTYS INC                | COM     | 502175102 | 1,440  |
| LTX CORP                     | COM     | 502392103 | 925    |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 51     |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 4      |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 4      |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 31     |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 1,839  |
| L-3 COMMUNICATIONS HLDGS INC | COM     | 502424104 | 114    |
| LABOR READY INC              | COM NEW | 505401208 | 1      |
| LABOR READY INC              | COM NEW | 505401208 | 4,793  |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 6,889  |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 48     |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 84     |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 4      |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 565    |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 137    |
| LABORATORY CORP AMER HLDGS   | COM NEW | 50540R409 | 305    |
| LACLEDE GROUP INC            | COM     | 505597104 | 2,189  |
| LADISH INC                   | COM NEW | 505754200 | 3,367  |
| LAKELAND FINL CORP           | COM     | 511656100 | 315    |
| LAKELAND FINL CORP           | COM     | 511656100 | 764    |
| LAM RESEARCH CORP            | COM     | 512807108 | 21     |
| LAM RESEARCH CORP            | COM     | 512807108 | 314    |
| LAM RESEARCH CORP            | COM     | 512807108 | 30     |
| LAM RESEARCH CORP            | COM     | 512807108 | 202    |
| LAMAR ADVERTISING CO         | CL A    | 512815101 | 1,596  |
| LAMSON & SESSIONS CO         | COM     | 513696104 | 1,605  |
| LANCASTER COLONY CORP        | COM     | 513847103 | 2,214  |
| LANCE INC                    | COM     | 514606102 | 3,742  |
| LANDEC CORP                  | COM     | 514766104 | 1,870  |
| LANDAUER INC                 | COM     | 51476K103 | 604    |
| LANDAMERICA FINL GROUP INC   | COM     | 514936103 | 682    |
| LANDRYS RESTAURANTS INC      | COM     | 51508L103 | 1,444  |
| LANDSTAR SYS INC             | COM     | 515098101 | 1,037  |
| LANDSTAR SYS INC             | COM     | 515098101 | 181    |
| LAS VEGAS SANDS CORP         | COM     | 517834107 | 581    |
| LAS VEGAS SANDS CORP         | COM     | 517834107 | 1,121  |
| LAS VEGAS SANDS CORP         | COM     | 517834107 | 93     |
| LAS VEGAS SANDS CORP         | COM     | 517834107 | 4,700  |
| LATIN AMERN DISCOVERY FD INC | COM     | 51828C106 | 215    |
| LATTICE SEMICONDUCTOR CORP   | COM     | 518415104 | 2,198  |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 1      |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 856    |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 178    |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 179    |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 17     |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 867    |
| LAUDER ESTEE COS INC         | CL A    | 518439104 | 245    |
| LAWSON PRODS INC             | COM     | 520776105 | 400    |
| LAWSON SOFTWARE INC NEW      | COM     | 52078P102 | 3      |
| LAWSON SOFTWARE INC NEW      | COM     | 52078P102 | 1,452  |
| LAYNE CHRISTENSEN CO         | COM     | 521050104 | 293    |

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|                             |               |           |       |
|-----------------------------|---------------|-----------|-------|
| LAYNE CHRISTENSEN CO        | COM           | 521050104 | 43    |
| LAYNE CHRISTENSEN CO        | COM           | 521050104 | 1,599 |
| LEAP WIRELESS INTL INC      | COM NEW       | 521863308 | 5     |
| LEAP WIRELESS INTL INC      | COM NEW       | 521863308 | 663   |
| LEAR CORP                   | COM           | 521865105 | 318   |
| LEAR CORP                   | COM           | 521865105 | 15    |
| LEAR CORP                   | COM           | 521865105 | 9     |
| LEAR CORP                   | COM           | 521865105 | 6,294 |
| LEAPFROG ENTERPRISES INC    | CL A          | 52186N106 | 1,998 |
| LECG CORP                   | COM           | 523234102 | 3,776 |
| LEE ENTERPRISES INC         | COM           | 523768109 | 1,324 |
| LEGGETT & PLATT INC         | COM           | 524660107 | 135   |
| LEGGETT & PLATT INC         | COM           | 524660107 | 230   |
| LEGG MASON INC              | COM           | 524901105 | 4,168 |
| LEGG MASON INC              | COM           | 524901105 | 831   |
| LEGG MASON INC              | COM           | 524901105 | 38    |
| LEGG MASON INC              | COM           | 524901105 | 1,247 |
| LEGG MASON INC              | COM           | 524901105 | 333   |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 313   |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 136   |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 556   |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 2,307 |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 313   |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 3,603 |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 5,719 |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 53    |
| LEHMAN BROS HLDGS INC       | COM           | 524908100 | 156   |
| LENNAR CORP                 | CL A          | 526057104 | 3     |
| LENNAR CORP                 | CL A          | 526057104 | 356   |
| LENNAR CORP                 | CL A          | 526057104 | 2     |
| LENNAR CORP                 | CL A          | 526057104 | 3     |
| LENNAR CORP                 | CL A          | 526057104 | 14    |
| LEUCADIA NATL CORP          | COM           | 527288104 | 374   |
| LEVEL 3 COMMUNICATIONS INC  | COM           | 52729N100 | 9     |
| LEVEL 3 COMMUNICATIONS INC  | COM           | 52729N100 | 233   |
| LEVEL 3 COMMUNICATIONS INC  | COM           | 52729N100 | 47    |
| LEVEL 3 COMMUNICATIONS INC  | COM           | 52729N100 | 922   |
| LEVEL 3 COMMUNICATIONS INC  | COM           | 52729N100 | 1     |
| LEXICON PHARMACEUTICALS INC | COM           | 528872104 | 315   |
| LEXINGTON REALTY TRUST      | COM           | 529043101 | 1,408 |
| LEXMARK INTL NEW            | CL A          | 529771107 | 382   |
| LEXMARK INTL NEW            | CL A          | 529771107 | 27    |
| LEXMARK INTL NEW            | CL A          | 529771107 | 717   |
| LEXMARK INTL NEW            | CL A          | 529771107 | 105   |
| LIBERTY GLOBAL INC          | COM SER C     | 530555309 | 3     |
| LIBERTY GLOBAL INC          | COM SER C     | 530555309 | 0     |
| LIBERTY GLOBAL INC          | COM SER C     | 530555309 | 272   |
| LIBERTY GLOBAL INC          | COM SER C     | 530555309 | 0     |
| LIBERTY MEDIA HLDG CORP     | CAP COM SER A | 53071M302 | 82    |
| LIBERTY MEDIA HLDG CORP     | CAP COM SER A | 53071M302 | 2     |
| LIBERTY MEDIA HLDG CORP     | CAP COM SER A | 53071M302 | 16    |
| LIBERTY MEDIA HLDG CORP     | CAP COM SER A | 53071M302 | 94    |
| LIBERTY MEDIA HLDG CORP     | CAP COM SER A | 53071M302 | 62    |
| LIFECCELL CORP              | COM           | 531927101 | 180   |
| LIFECCELL CORP              | COM           | 531927101 | 1,505 |
| LILLY ELI & CO              | COM           | 532457108 | 2,309 |
| LILLY ELI & CO              | COM           | 532457108 | 968   |
| LILLY ELI & CO              | COM           | 532457108 | 601   |
| LILLY ELI & CO              | COM           | 532457108 | 80    |
| LILLY ELI & CO              | COM           | 532457108 | 9     |
| LILLY ELI & CO              | COM           | 532457108 | 114   |
| LILLY ELI & CO              | COM           | 532457108 | 30    |

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|                             |                |           |        |
|-----------------------------|----------------|-----------|--------|
| LILLY ELI & CO              | COM            | 532457108 | 6,509  |
| LILLY ELI & CO              | COM            | 532457108 | 82     |
| LILLY ELI & CO              | COM            | 532457108 | 3,841  |
| LILLY ELI & CO              | COM            | 532457108 | 127    |
| LILLY ELI & CO              | COM            | 532457108 | 346    |
| LILLY ELI & CO              | COM            | 532457108 | 60     |
| LILLY ELI & CO              | COM            | 532457108 | 5,609  |
| LILLY ELI & CO              | COM            | 532457108 | 262    |
| LIMITED BRANDS INC          | COM            | 532716107 | 61     |
| LIMITED BRANDS INC          | COM            | 532716107 | 263    |
| LIMITED BRANDS INC          | COM            | 532716107 | 479    |
| LIMITED BRANDS INC          | COM            | 532716107 | 1,038  |
| LIMITED BRANDS INC          | COM            | 532716107 | 114    |
| LIMITED BRANDS INC          | COM            | 532716107 | 91,600 |
| LIN TV CORP                 | CL A           | 532774106 | 681    |
| LINCARE HLDGS INC           | COM            | 532791100 | 272    |
| LINCARE HLDGS INC           | COM            | 532791100 | 3,093  |
| LINCOLN EDL SVCS CORP       | COM            | 533535100 | 156    |
| LINCOLN ELEC HLDGS INC      | COM            | 533900106 | 1,345  |
| LINCOLN ELEC HLDGS INC      | COM            | 533900106 | 2      |
| LINCOLN NATL CORP IND       | COM            | 534187109 | 679    |
| LINCOLN NATL CORP IND       | COM            | 534187109 | 3      |
| LINCOLN NATL CORP IND       | COM            | 534187109 | 21     |
| LINCOLN NATL CORP IND       | COM            | 534187109 | 2,214  |
| LINCOLN NATL CORP IND       | COM            | 534187109 | 610    |
| LINCOLN NATL CORP IND       | COM            | 534187109 | 40     |
| LINEAR TECHNOLOGY CORP      | COM            | 535678106 | 38     |
| LINEAR TECHNOLOGY CORP      | COM            | 535678106 | 413    |
| LIONBRIDGE TECHNOLOGIES INC | COM            | 536252109 | 460    |
| LIQUIDITY SERVICES INC      | COM            | 53635B107 | 369    |
| LITHIA MTRS INC             | CL A           | 536797103 | 1      |
| LITHIA MTRS INC             | CL A           | 536797103 | 3,089  |
| LITTELFUSE INC              | COM            | 537008104 | 1,524  |
| LITTELFUSE INC              | COM            | 537008104 | 100    |
| LIVE NATION INC             | COM            | 538034109 | 16     |
| LIVE NATION INC             | COM            | 538034109 | 5,639  |
| LIZ CLAIBORNE INC           | COM            | 539320101 | 819    |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR  | 539439109 | 850    |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR  | 539439109 | 53     |
| LLOYDS TSB GROUP PLC        | SPONSORED ADR  | 539439109 | 220    |
| LO-JACK CORP                | COM            | 539451104 | 1,714  |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 233    |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 618    |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 3      |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 33     |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 33     |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 5      |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 3,883  |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 7,237  |
| LOCKHEED MARTIN CORP        | COM            | 539830109 | 256    |
| LOCKHEED MARTIN CORP        | DCV 8/1        | 539830AP4 | 1,213  |
| LODGENET ENTMT CORP         | COM            | 540211109 | 11,144 |
| LODGIAN INC                 | COM PAR \$.01  | 54021P403 | 1,046  |
| LOEWS CORP                  | COM            | 540424108 | 63     |
| LOEWS CORP                  | COM            | 540424108 | 19     |
| LOEWS CORP                  | COM            | 540424108 | 2,381  |
| LOEWS CORP                  | COM            | 540424108 | 5      |
| LOEWS CORP                  | COM            | 540424108 | 2,447  |
| LOEWS CORP                  | COM            | 540424108 | 58     |
| LOEWS CORP                  | COM            | 540424108 | 246    |
| LOEWS CORP                  | CAROLNA GP STK | 540424207 | 508    |
| LOEWS CORP                  | CAROLNA GP STK | 540424207 | 82     |

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|                              |     |           |        |
|------------------------------|-----|-----------|--------|
| LONGS DRUG STORES CORP       | COM | 543162101 | 8,173  |
| LORAL SPACE & COMMUNICATNS L | COM | 543881106 | 970    |
| LORAL SPACE & COMMUNICATNS L | COM | 543881106 | 2,224  |
| LOWES COS INC                | COM | 548661107 | 15,008 |
| LOWES COS INC                | COM | 548661107 | 1,945  |
| LOWES COS INC                | COM | 548661107 | 28     |
| LOWES COS INC                | COM | 548661107 | 191    |
| LOWES COS INC                | COM | 548661107 | 262    |
| LOWES COS INC                | COM | 548661107 | 3,902  |
| LOWES COS INC                | COM | 548661107 | 95     |
| LOWES COS INC                | COM | 548661107 | 743    |
| LOWES COS INC                | COM | 548661107 | 2,593  |
| LOWES COS INC                | COM | 548661107 | 318    |
| LOWES COS INC                | COM | 548661107 | 56,666 |
| LOWES COS INC                | COM | 548661107 | 161    |
| LOWES COS INC                | COM | 548661107 | 254    |
| LOWES COS INC                | COM | 548661107 | 485    |
| LUFKIN INDS INC              | COM | 549764108 | 11     |
| LUFKIN INDS INC              | COM | 549764108 | 2,232  |
| LUMINEX CORP DEL             | COM | 55027E102 | 3      |
| LUMINEX CORP DEL             | COM | 55027E102 | 3,829  |
| LUNDIN MINING CORP           | COM | 550372106 | 16     |
| LUNDIN MINING CORP           | COM | 550372106 | 1,511  |
| M & F WORLDWIDE CORP         | COM | 552541104 | 3,407  |
| M & T BK CORP                | COM | 55261F104 | 906    |
| M & T BK CORP                | COM | 55261F104 | 309    |
| M & T BK CORP                | COM | 55261F104 | 1,404  |
| MBIA INC                     | COM | 55262C100 | 18     |
| MBIA INC                     | COM | 55262C100 | 67     |
| MBIA INC                     | COM | 55262C100 | 829    |
| MBIA INC                     | COM | 55262C100 | 178    |
| MBIA INC                     | COM | 55262C100 | 446    |
| MB FINANCIAL INC NEW         | COM | 55264U108 | 6,182  |
| MDS INC                      | COM | 55269P302 | 2,334  |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 7      |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 2      |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 715    |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 68     |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 7,014  |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 112    |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 3,726  |
| MEMC ELECTR MATLS INC        | COM | 552715104 | 1,725  |
| MFA MTG INVTS INC            | COM | 55272X102 | 40     |
| MFA MTG INVTS INC            | COM | 55272X102 | 3,857  |
| MGE ENERGY INC               | COM | 55277P104 | 1,894  |
| MGIC INVT CORP WIS           | COM | 552848103 | 4      |
| MGIC INVT CORP WIS           | COM | 552848103 | 310    |
| MGIC INVT CORP WIS           | COM | 552848103 | 2      |
| MGIC INVT CORP WIS           | COM | 552848103 | 124    |
| MGI PHARMA INC               | COM | 552880106 | 5,846  |
| MGM MIRAGE                   | COM | 552953101 | 1,082  |
| MGM MIRAGE                   | COM | 552953101 | 61     |
| MGM MIRAGE                   | COM | 552953101 | 116    |
| M/I HOMES INC                | COM | 55305B101 | 433    |
| MKS INSTRUMENT INC           | COM | 55306N104 | 4,029  |
| MPS GROUP INC                | COM | 553409103 | 7,455  |
| MPS GROUP INC                | COM | 553409103 | 21     |
| MRV COMMUNICATIONS INC       | COM | 553477100 | 1,428  |
| MTR GAMING GROUP INC         | COM | 553769100 | 924    |
| MTS SYS CORP                 | COM | 553777103 | 2,142  |
| MTC TECHNOLOGIES INC         | COM | 55377A106 | 515    |
| MVC CAPITAL INC              | COM | 553829102 | 1,084  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| MWI VETERINARY SUPPLY INC    | COM            | 55402X105 | 933    |
| MACATAWA BK CORP             | COM            | 554225102 | 744    |
| MACROVISION CORP             | COM            | 555904101 | 3,438  |
| MACQUARIE GLBL INFRA TOTL RE | COM            | 55608D101 | 328    |
| MACYS INC                    | COM            | 55616P104 | 331    |
| MACYS INC                    | COM            | 55616P104 | 737    |
| MACYS INC                    | COM            | 55616P104 | 97     |
| MACYS INC                    | COM            | 55616P104 | 1,515  |
| MACYS INC                    | COM            | 55616P104 | 1,372  |
| MACYS INC                    | COM            | 55616P104 | 911    |
| MACYS INC                    | COM            | 55616P104 | 11,002 |
| MADDEN STEVEN LTD            | COM            | 556269108 | 3,007  |
| MAGELLAN HEALTH SVCS INC     | COM NEW        | 559079207 | 5      |
| MAGELLAN HEALTH SVCS INC     | COM NEW        | 559079207 | 7,908  |
| MAGMA DESIGN AUTOMATION      | COM            | 559181102 | 1,346  |
| MAGNA ENTMT CORP             | CL A           | 559211107 | 0      |
| MAGNA ENTMT CORP             | CL A           | 559211107 | 383    |
| MAGNA INTL INC               | CL A           | 559222401 | 325    |
| MAGNA INTL INC               | CL A           | 559222401 | 679    |
| MAGNA INTL INC               | CL A           | 559222401 | 44     |
| MAGNA INTL INC               | CL A           | 559222401 | 12     |
| MAGNA INTL INC               | CL A           | 559222401 | 5,603  |
| MAGNA INTL INC               | CL A           | 559222401 | 423    |
| MAGUIRE PPTYS INC            | COM            | 559775101 | 3,600  |
| MAIDENFORM BRANDS INC        | COM            | 560305104 | 4,134  |
| MANHATTAN ASSOCS INC         | COM            | 562750109 | 1      |
| MANHATTAN ASSOCS INC         | COM            | 562750109 | 1,442  |
| MANOR CARE INC NEW           | COM            | 564055101 | 244    |
| MANPOWER INC                 | COM            | 56418H100 | 129    |
| MANPOWER INC                 | COM            | 56418H100 | 19     |
| MANPOWER INC                 | COM            | 56418H100 | 131    |
| MANPOWER INC                 | COM            | 56418H100 | 250    |
| MANPOWER INC                 | COM            | 56418H100 | 13     |
| MANTECH INTL CORP            | CL A           | 564563104 | 2,780  |
| MANULIFE FINL CORP           | COM            | 56501R106 | 69     |
| MANULIFE FINL CORP           | COM            | 56501R106 | 429    |
| MANULIFE FINL CORP           | COM            | 56501R106 | 937    |
| MANULIFE FINL CORP           | COM            | 56501R106 | 26,873 |
| MARATHON OIL CORP            | COM            | 565849106 | 1,191  |
| MARATHON OIL CORP            | COM            | 565849106 | 912    |
| MARATHON OIL CORP            | COM            | 565849106 | 31     |
| MARATHON OIL CORP            | COM            | 565849106 | 103    |
| MARATHON OIL CORP            | COM            | 565849106 | 34     |
| MARATHON OIL CORP            | COM            | 565849106 | 570    |
| MARATHON OIL CORP            | COM            | 565849106 | 1      |
| MARATHON OIL CORP            | COM            | 565849106 | 4,624  |
| MARATHON OIL CORP            | COM            | 565849106 | 574    |
| MARATHON OIL CORP            | COM            | 565849106 | 1,225  |
| MARATHON OIL CORP            | COM            | 565849106 | 5,208  |
| MARATHON OIL CORP            | COM            | 565849106 | 1,254  |
| MARATHON OIL CORP            | COM            | 565849106 | 378    |
| MARCUS CORP                  | COM            | 566330106 | 1,337  |
| MARINEMAX INC                | COM            | 567908108 | 849    |
| MARINE PRODS CORP            | COM            | 568427108 | 229    |
| MARINER ENERGY INC           | COM            | 56845T305 | 91     |
| MARINER ENERGY INC           | COM            | 56845T305 | 6,355  |
| MARKETAXESS HLDGS INC        | COM            | 57060D108 | 1,951  |
| MARKET VECTORS ETF TR        | MV STEEL INDEX | 57060U308 | 5,134  |
| MARKWEST HYDROCARBON INC     | COM            | 570762104 | 1,472  |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 62     |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 6      |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 44     |

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|                              |             |           |       |
|------------------------------|-------------|-----------|-------|
| MARSH & MCLENNAN COS INC     | COM         | 571748102 | 755   |
| MARSH & MCLENNAN COS INC     | COM         | 571748102 | 1,019 |
| MARSH & MCLENNAN COS INC     | COM         | 571748102 | 557   |
| MARSH & MCLENNAN COS INC     | COM         | 571748102 | 170   |
| MARSH & MCLENNAN COS INC     | COM         | 571748102 | 14    |
| MARSHALL & ILSLEY CORP       | COM         | 571834100 | 589   |
| MARSHALL & ILSLEY CORP       | COM         | 571834100 | 731   |
| MARRIOTT INTL INC NEW        | CL A        | 571903202 | 1,117 |
| MARRIOTT INTL INC NEW        | CL A        | 571903202 | 1,408 |
| MARRIOTT INTL INC NEW        | CL A        | 571903202 | 22    |
| MARRIOTT INTL INC NEW        | CL A        | 571903202 | 1,137 |
| MARRIOTT INTL INC NEW        | CL A        | 571903202 | 3,885 |
| MARRIOTT INTL INC NEW        | CL A        | 571903202 | 150   |
| MARTEK BIOSCIENCES CORP      | COM         | 572901106 | 5,144 |
| MARTEK BIOSCIENCES CORP      | COM         | 572901106 | 116   |
| MARTEN TRANS LTD             | COM         | 573075108 | 849   |
| MARVEL ENTERTAINMENT INC     | COM         | 57383T103 | 1,575 |
| MARVEL ENTERTAINMENT INC     | COM         | 57383T103 | 4,576 |
| MARVEL ENTERTAINMENT INC     | COM         | 57383T103 | 197   |
| MASCO CORP                   | COM         | 574599106 | 1     |
| MASCO CORP                   | COM         | 574599106 | 84    |
| MASCO CORP                   | COM         | 574599106 | 1     |
| MASCO CORP                   | COM         | 574599106 | 673   |
| MASCO CORP                   | COM         | 574599106 | 14    |
| MASCO CORP                   | COM         | 574599106 | 80    |
| MASCO CORP                   | COM         | 574599106 | 51    |
| MASSEY ENERGY CORP           | COM         | 576206106 | 11    |
| MASSEY ENERGY CORP           | COM         | 576206106 | 230   |
| MASTEC INC                   | COM         | 576323109 | 937   |
| MASTERCARD INC               | CL A        | 57636Q104 | 52    |
| MASTERCARD INC               | CL A        | 57636Q104 | 178   |
| MASTERCARD INC               | CL A        | 57636Q104 | 266   |
| MASTERCARD INC               | CL A        | 57636Q104 | 8,363 |
| MATRIA HEALTHCARE INC        | COM NEW     | 576817209 | 2,171 |
| MATRIX SVC CO                | COM         | 576853105 | 3,785 |
| MATSUSHITA ELEC INDL         | ADR         | 576879209 | 3,825 |
| MATSUSHITA ELEC INDL         | ADR         | 576879209 | 31    |
| MATSUSHITA ELEC INDL         | ADR         | 576879209 | 98    |
| MATTEL INC                   | COM         | 577081102 | 117   |
| MATTEL INC                   | COM         | 577081102 | 3     |
| MATTEL INC                   | COM         | 577081102 | 23    |
| MATTEL INC                   | COM         | 577081102 | 1,565 |
| MATTEL INC                   | COM         | 577081102 | 206   |
| MATTHEWS INTL CORP           | CL A        | 577128101 | 1,206 |
| MATTHEWS INTL CORP           | CL A        | 577128101 | 6,069 |
| MATTSON TECHNOLOGY INC       | COM         | 577223100 | 2     |
| MATTSON TECHNOLOGY INC       | COM         | 577223100 | 17    |
| MATTSON TECHNOLOGY INC       | COM         | 577223100 | 2,216 |
| MAXYGEN INC                  | COM         | 577776107 | 669   |
| MAXIMUS INC                  | COM         | 577933104 | 3,728 |
| MCAFEE INC                   | COM         | 579064106 | 3     |
| MCAFEE INC                   | COM         | 579064106 | 3,138 |
| MCAFEE INC                   | COM         | 579064106 | 35    |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 90    |
| MCCORMICK & CO INC           | COM NON VTG | 579780206 | 245   |
| MCCORMICK & SCHMICKS SEAFD R | COM         | 579793100 | 961   |
| MCDERMOTT INTL INC           | COM         | 580037109 | 869   |
| MCDERMOTT INTL INC           | COM         | 580037109 | 790   |
| MCDERMOTT INTL INC           | COM         | 580037109 | 9     |
| MCDERMOTT INTL INC           | COM         | 580037109 | 260   |
| MCDONALDS CORP               | COM         | 580135101 | 6,519 |
| MCDONALDS CORP               | COM         | 580135101 | 1,133 |

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|                             |               |           |        |
|-----------------------------|---------------|-----------|--------|
| MCDONALDS CORP              | COM           | 580135101 | 499    |
| MCDONALDS CORP              | COM           | 580135101 | 621    |
| MCDONALDS CORP              | COM           | 580135101 | 1,607  |
| MCDONALDS CORP              | COM           | 580135101 | 25     |
| MCDONALDS CORP              | COM           | 580135101 | 9      |
| MCDONALDS CORP              | COM           | 580135101 | 163    |
| MCDONALDS CORP              | COM           | 580135101 | 9,702  |
| MCDONALDS CORP              | COM           | 580135101 | 16,143 |
| MCDONALDS CORP              | COM           | 580135101 | 1,069  |
| MCDONALDS CORP              | COM           | 580135101 | 539    |
| MCDONALDS CORP              | COM           | 580135101 | 13     |
| MCDONALDS CORP              | COM           | 580135101 | 87     |
| MCDONALDS CORP              | COM           | 580135101 | 1,019  |
| MCDONALDS CORP              | COM           | 580135101 | 626    |
| MCG CAPITAL CORP            | COM           | 58047P107 | 883    |
| MCG CAPITAL CORP            | COM           | 58047P107 | 2,180  |
| MCGRATH RENTCORP            | COM           | 580589109 | 1,278  |
| MCGRATH RENTCORP            | COM           | 580589109 | 2,169  |
| MCGRAW HILL COS INC         | COM           | 580645109 | 1,984  |
| MCGRAW HILL COS INC         | COM           | 580645109 | 140    |
| MCGRAW HILL COS INC         | COM           | 580645109 | 106    |
| MCGRAW HILL COS INC         | COM           | 580645109 | 2,209  |
| MCGRAW HILL COS INC         | COM           | 580645109 | 7,355  |
| MCGRAW HILL COS INC         | COM           | 580645109 | 440    |
| MCGRAW HILL COS INC         | COM           | 580645109 | 61     |
| MCGRAW HILL COS INC         | COM           | 580645109 | 46     |
| MCGRAW HILL COS INC         | COM           | 580645109 | 310    |
| MCKESSON CORP               | COM           | 58155Q103 | 9      |
| MCKESSON CORP               | COM           | 58155Q103 | 670    |
| MCKESSON CORP               | COM           | 58155Q103 | 94     |
| MCKESSON CORP               | COM           | 58155Q103 | 59     |
| MCKESSON CORP               | COM           | 58155Q103 | 29     |
| MCKESSON CORP               | COM           | 58155Q103 | 1,921  |
| MCKESSON CORP               | COM           | 58155Q103 | 76     |
| MCKESSON CORP               | COM           | 58155Q103 | 853    |
| MCKESSON CORP               | COM           | 58155Q103 | 717    |
| MCKESSON CORP               | COM           | 58155Q103 | 26     |
| MCKESSON CORP               | COM           | 58155Q103 | 6      |
| MEADOWBROOK INS GROUP INC   | COM           | 58319P108 | 2,249  |
| MEADWESTVACO CORP           | COM           | 583334107 | 261    |
| MEADWESTVACO CORP           | COM           | 583334107 | 270    |
| MEADWESTVACO CORP           | COM           | 583334107 | 9      |
| MEASUREMENT SPECIALTIES INC | COM           | 583421102 | 1,385  |
| MEASUREMENT SPECIALTIES INC | COM           | 583421102 | 1,944  |
| MECHEL OAO                  | SPONSORED ADR | 583840103 | 13     |
| MECHEL OAO                  | SPONSORED ADR | 583840103 | 43     |
| MECHEL OAO                  | SPONSORED ADR | 583840103 | 4,208  |
| MECHEL OAO                  | SPONSORED ADR | 583840103 | 4,539  |
| MECHEL OAO                  | SPONSORED ADR | 583840103 | 204    |
| MEDAREX INC                 | COM           | 583916101 | 390    |
| MEDAREX INC                 | COM           | 583916101 | 3      |
| MEDAREX INC                 | COM           | 583916101 | 862    |
| MEDCATH CORP                | COM           | 58404W109 | 1,861  |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 3,091  |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 36     |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 81     |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 63     |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 22     |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 1,999  |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 299    |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 76     |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 334    |

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|                              |          |           |        |
|------------------------------|----------|-----------|--------|
| MEDCO HEALTH SOLUTIONS INC   | COM      | 58405U102 | 226    |
| MEDIA GEN INC                | CL A     | 584404107 | 1,435  |
| MEDIACOM COMMUNICATIONS CORP | CL A     | 58446K105 | 2,542  |
| MEDICAL ACTION INDS INC      | COM      | 58449L100 | 3,261  |
| MEDICAL PPTYS TRUST INC      | COM      | 58463J304 | 53     |
| MEDICAL PPTYS TRUST INC      | COM      | 58463J304 | 572    |
| MEDICINES CO                 | COM      | 584688105 | 5,563  |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW | 584690309 | 9      |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW | 584690309 | 230    |
| MEDTRONIC INC                | COM      | 585055106 | 5,445  |
| MEDTRONIC INC                | COM      | 585055106 | 2,335  |
| MEDTRONIC INC                | COM      | 585055106 | 3      |
| MEDTRONIC INC                | COM      | 585055106 | 906    |
| MEDTRONIC INC                | COM      | 585055106 | 350    |
| MEDTRONIC INC                | COM      | 585055106 | 5,874  |
| MEDTRONIC INC                | COM      | 585055106 | 2,248  |
| MEDTRONIC INC                | COM      | 585055106 | 677    |
| MEDTRONIC INC                | COM      | 585055106 | 1,058  |
| MEDTRONIC INC                | COM      | 585055106 | 3,650  |
| MEDTRONIC INC                | COM      | 585055106 | 545    |
| MELCO PBL ENTMNT LTD         | ADR      | 585464100 | 1      |
| MELCO PBL ENTMNT LTD         | ADR      | 585464100 | 5,547  |
| MELCO PBL ENTMNT LTD         | ADR      | 585464100 | 18     |
| MENS WEARHOUSE INC           | COM      | 587118100 | 6,250  |
| MENS WEARHOUSE INC           | COM      | 587118100 | 197    |
| MENTOR CORP MINN             | COM      | 587188103 | 2,013  |
| MENTOR CORP MINN             | COM      | 587188103 | 278    |
| MENTOR GRAPHICS CORP         | COM      | 587200106 | 1,875  |
| MERCER INTL INC              | COM      | 588056101 | 1,724  |
| MERCK & CO INC               | COM      | 589331107 | 21,007 |
| MERCK & CO INC               | COM      | 589331107 | 1,680  |
| MERCK & CO INC               | COM      | 589331107 | 2,258  |
| MERCK & CO INC               | COM      | 589331107 | 107    |
| MERCK & CO INC               | COM      | 589331107 | 2,145  |
| MERCK & CO INC               | COM      | 589331107 | 16     |
| MERCK & CO INC               | COM      | 589331107 | 460    |
| MERCK & CO INC               | COM      | 589331107 | 1,849  |
| MERCK & CO INC               | COM      | 589331107 | 2,920  |
| MERCK & CO INC               | COM      | 589331107 | 11,965 |
| MERCK & CO INC               | COM      | 589331107 | 83     |
| MERCK & CO INC               | COM      | 589331107 | 17,447 |
| MERCK & CO INC               | COM      | 589331107 | 1,218  |
| MERCK & CO INC               | COM      | 589331107 | 484    |
| MERCK & CO INC               | COM      | 589331107 | 5      |
| MERCK & CO INC               | COM      | 589331107 | 1,041  |
| MERCK & CO INC               | COM      | 589331107 | 10     |
| MERCK & CO INC               | COM      | 589331107 | 28     |
| MERCK & CO INC               | COM      | 589331107 | 388    |
| MERCK & CO INC               | COM      | 589331107 | 258    |
| MERCURY COMPUTER SYS         | COM      | 589378108 | 2      |
| MERCURY COMPUTER SYS         | COM      | 589378108 | 989    |
| MEREDITH CORP                | COM      | 589433101 | 657    |
| MERIDIAN BIOSCIENCE INC      | COM      | 589584101 | 3,340  |
| MERIDIAN RESOURCE CORP       | COM      | 58977Q109 | 5      |
| MERIDIAN RESOURCE CORP       | COM      | 58977Q109 | 480    |
| MERIT MED SYS INC            | COM      | 589889104 | 124    |
| MERIT MED SYS INC            | COM      | 589889104 | 1,520  |
| MERIDIAN GOLD INC            | COM      | 589975101 | 9      |
| MERIDIAN GOLD INC            | COM      | 589975101 | 1      |
| MERIDIAN GOLD INC            | COM      | 589975101 | 191    |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 10,416 |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 314    |

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|                              |          |           |        |
|------------------------------|----------|-----------|--------|
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 321    |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 2,129  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 84     |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 6,776  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 11,510 |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 1,301  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 366    |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 1,840  |
| MERRILL LYNCH & CO INC       | COM      | 590188108 | 14     |
| MERRILL LYNCH & CO INC       | NOTE 3/1 | 590188W46 | 1,355  |
| MERUELO MADDUX PROPERTIES IN | COM      | 590473104 | 1,465  |
| MESA AIR GROUP INC           | COM      | 590479101 | 467    |
| METABOLIX INC                | COM      | 591018809 | 73     |
| METABOLIX INC                | COM      | 591018809 | 767    |
| METAL MGMT INC               | COM NEW  | 591097209 | 8,708  |
| METHODE ELECTRS INC          | COM      | 591520200 | 2,727  |
| METLIFE INC                  | COM      | 59156R108 | 976    |
| METLIFE INC                  | COM      | 59156R108 | 384    |
| METLIFE INC                  | COM      | 59156R108 | 32     |
| METLIFE INC                  | COM      | 59156R108 | 14     |
| METLIFE INC                  | COM      | 59156R108 | 8,529  |
| METLIFE INC                  | COM      | 59156R108 | 9,630  |
| METLIFE INC                  | COM      | 59156R108 | 1,726  |
| METLIFE INC                  | COM      | 59156R108 | 973    |
| METLIFE INC                  | COM      | 59156R108 | 132    |
| METLIFE INC                  | COM      | 59156R108 | 1,527  |
| METLIFE INC                  | COM      | 59156R108 | 6,450  |
| METROPCS COMMUNICATIONS INC  | COM      | 591708102 | 1,118  |
| METROPCS COMMUNICATIONS INC  | COM      | 591708102 | 70     |
| MEXICO FD INC                | COM      | 592835102 | 933    |
| MICREL INC                   | COM      | 594793101 | 3,177  |
| MICROS SYS INC               | COM      | 594901100 | 7,863  |
| MICROSOFT CORP               | COM      | 594918104 | 35,119 |
| MICROSOFT CORP               | COM      | 594918104 | 1,021  |
| MICROSOFT CORP               | COM      | 594918104 | 7,082  |
| MICROSOFT CORP               | COM      | 594918104 | 2,948  |
| MICROSOFT CORP               | COM      | 594918104 | 2,182  |
| MICROSOFT CORP               | COM      | 594918104 | 21     |
| MICROSOFT CORP               | COM      | 594918104 | 448    |
| MICROSOFT CORP               | COM      | 594918104 | 6,217  |
| MICROSOFT CORP               | COM      | 594918104 | 1,301  |
| MICROSOFT CORP               | COM      | 594918104 | 23,716 |
| MICROSOFT CORP               | COM      | 594918104 | 2,834  |
| MICROSOFT CORP               | COM      | 594918104 | 22,106 |
| MICROSOFT CORP               | COM      | 594918104 | 4,622  |
| MICROSOFT CORP               | COM      | 594918104 | 2,607  |
| MICROSOFT CORP               | COM      | 594918104 | 5      |
| MICROSOFT CORP               | COM      | 594918104 | 88     |
| MICROSOFT CORP               | COM      | 594918104 | 703    |
| MICROSOFT CORP               | COM      | 594918104 | 2,095  |
| MICROSOFT CORP               | COM      | 594918104 | 62     |
| MICROSOFT CORP               | COM      | 594918104 | 55,268 |
| MICROSOFT CORP               | COM      | 594918104 | 1,537  |
| MICROSOFT CORP               | COM      | 594918104 | 995    |
| MICROSOFT CORP               | COM      | 594918104 | 650    |
| MICROSTRATEGY INC            | CL A NEW | 594972408 | 8      |
| MICROSTRATEGY INC            | CL A NEW | 594972408 | 3,238  |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 19     |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 29     |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 427    |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 422    |
| MICROCHIP TECHNOLOGY INC     | COM      | 595017104 | 0      |

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|                               |               |           |        |
|-------------------------------|---------------|-----------|--------|
| MICROCHIP TECHNOLOGY INC      | COM           | 595017104 | 25     |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 375    |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 112    |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 24     |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 697    |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 22     |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 192    |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 99     |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 2      |
| MICRON TECHNOLOGY INC         | COM           | 595112103 | 1      |
| MICROSEMI CORP                | COM           | 595137100 | 5      |
| MICROSEMI CORP                | COM           | 595137100 | 3,746  |
| MICRUS ENDOVASCULAR CORP      | COM           | 59518V102 | 1,803  |
| MID-AMER APT CMNTYS INC       | COM           | 59522J103 | 1      |
| MID-AMER APT CMNTYS INC       | COM           | 59522J103 | 3,164  |
| MIDAS GROUP INC               | COM           | 595626102 | 1,143  |
| MIDCAP SPDR TR                | UNIT SER 1    | 595635103 | 43,814 |
| MIDCAP SPDR TR                | UNIT SER 1    | 595635103 | 291    |
| MIDDLEBY CORP                 | COM           | 596278101 | 3,025  |
| MIDLAND CO                    | COM           | 597486109 | 1,853  |
| MIDWEST BANC HOLDINGS INC     | COM           | 598251106 | 1      |
| MIDWEST BANC HOLDINGS INC     | COM           | 598251106 | 1,041  |
| MILLENNIUM PHARMACEUTICALS I  | COM           | 599902103 | 2      |
| MILLENNIUM PHARMACEUTICALS I  | COM           | 599902103 | 127    |
| MILLENNIUM PHARMACEUTICALS I  | COM           | 599902103 | 18     |
| MILLENNIUM PHARMACEUTICALS I  | COM           | 599902103 | 114    |
| MILLER HERMAN INC             | COM           | 600544100 | 4,101  |
| MILLER INDS INC TENN          | COM NEW       | 600551204 | 1,210  |
| MILLIPORE CORP                | COM           | 601073109 | 27     |
| MILLIPORE CORP                | COM           | 601073109 | 220    |
| MINDRAY MEDICAL INTL LTD      | SPON ADR      | 602675100 | 8,564  |
| MINDRAY MEDICAL INTL LTD      | SPON ADR      | 602675100 | 4      |
| MINDSPEED TECHNOLOGIES INC    | COM           | 602682106 | 23     |
| MINDSPEED TECHNOLOGIES INC    | COM           | 602682106 | 1      |
| MINDSPEED TECHNOLOGIES INC    | COM           | 602682106 | 310    |
| MINE SAFETY APPLIANCES CO     | COM           | 602720104 | 1,764  |
| MINERALS TECHNOLOGIES INC     | COM           | 603158106 | 4,593  |
| MIPS TECHNOLOGIES INC         | COM           | 604567107 | 1,260  |
| MIRAMAR MINING CORP           | COM           | 60466E100 | 15     |
| MIRAMAR MINING CORP           | COM           | 60466E100 | 78     |
| MIRAMAR MINING CORP           | COM           | 60466E100 | 4      |
| MIRANT CORP NEW               | COM           | 60467R100 | 4,734  |
| MIRANT CORP NEW               | COM           | 60467R100 | 3      |
| MIRANT CORP NEW               | COM           | 60467R100 | 1,929  |
| MIRANT CORP NEW               | COM           | 60467R100 | 240    |
| MISSION WEST PPTYS INC        | COM           | 605203108 | 12     |
| MISSION WEST PPTYS INC        | COM           | 605203108 | 424    |
| MINITUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 984    |
| MINITUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 389    |
| MINITUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 602    |
| MINITUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 3,651  |
| MINITUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 11     |
| MIZUHO FINL GROUP INC         | SPONSORED ADR | 60687Y109 | 220    |
| MIZUHO FINL GROUP INC         | SPONSORED ADR | 60687Y109 | 187    |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 13     |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 1      |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 1,525  |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 933    |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 1,194  |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 6,005  |
| MOBILE TELESYSTEMS OJSC       | SPONSORED ADR | 607409109 | 26     |
| MOBILE MINI INC               | COM           | 60740F105 | 3,340  |

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|                              |         |           |         |
|------------------------------|---------|-----------|---------|
| MODINE MFG CO                | COM     | 607828100 | 3,284   |
| MOLECULAR INSIGHT PHARM INC  | COM     | 60852M104 | 68      |
| MOLEX INC                    | COM     | 608554101 | 33      |
| MOLEX INC                    | COM     | 608554101 | 24      |
| MOLEX INC                    | COM     | 608554101 | 178     |
| MOLEX INC                    | COM     | 608554101 | 13      |
| MOLINA HEALTHCARE INC        | COM     | 60855R100 | 1,909   |
| MOLSON COORS BREWING CO      | CL B    | 60871R209 | 384     |
| MOLSON COORS BREWING CO      | CL B    | 60871R209 | 521     |
| MOLSON COORS BREWING CO      | CL B    | 60871R209 | 1,359   |
| MONACO COACH CORP            | COM     | 60886R103 | 1,257   |
| MONARCH CASINO & RESORT INC  | COM     | 609027107 | 1,271   |
| MONOLITHIC PWR SYS INC       | COM     | 609839105 | 2,536   |
| MONRO MUFFLER BRAKE INC      | COM     | 610236101 | 1,813   |
| MONSANTO CO NEW              | COM     | 61166W101 | 12,090  |
| MONSANTO CO NEW              | COM     | 61166W101 | 1,638   |
| MONSANTO CO NEW              | COM     | 61166W101 | 4       |
| MONSANTO CO NEW              | COM     | 61166W101 | 4,617   |
| MONSANTO CO NEW              | COM     | 61166W101 | 534     |
| MONSANTO CO NEW              | COM     | 61166W101 | 12      |
| MONSANTO CO NEW              | COM     | 61166W101 | 3,644   |
| MONSANTO CO NEW              | COM     | 61166W101 | 1,171   |
| MONSANTO CO NEW              | COM     | 61166W101 | 5,697   |
| MONSANTO CO NEW              | COM     | 61166W101 | 84      |
| MONSANTO CO NEW              | COM     | 61166W101 | 255     |
| MONSANTO CO NEW              | COM     | 61166W101 | 1,663   |
| MONSANTO CO NEW              | COM     | 61166W101 | 358     |
| MONSTER WORLDWIDE INC        | COM     | 611742107 | 828     |
| MONSTER WORLDWIDE INC        | COM     | 611742107 | 228     |
| MOODYS CORP                  | COM     | 615369105 | 242     |
| MOODYS CORP                  | COM     | 615369105 | 40      |
| MOODYS CORP                  | COM     | 615369105 | 122     |
| MOODYS CORP                  | COM     | 615369105 | 556     |
| MOODYS CORP                  | COM     | 615369105 | 876     |
| MOODYS CORP                  | COM     | 615369105 | 512     |
| MOODYS CORP                  | COM     | 615369105 | 398     |
| MOOG INC                     | CL A    | 615394202 | 49,318  |
| MOOG INC                     | CL A    | 615394202 | 4       |
| MOOG INC                     | CL A    | 615394202 | 5,084   |
| MOOG INC                     | CL B    | 615394301 | 101,758 |
| MORGAN STANLEY               | COM NEW | 617446448 | 9,323   |
| MORGAN STANLEY               | COM NEW | 617446448 | 3,643   |
| MORGAN STANLEY               | COM NEW | 617446448 | 359     |
| MORGAN STANLEY               | COM NEW | 617446448 | 9       |
| MORGAN STANLEY               | COM NEW | 617446448 | 1,096   |
| MORGAN STANLEY               | COM NEW | 617446448 | 37      |
| MORGAN STANLEY               | COM NEW | 617446448 | 8,082   |
| MORGAN STANLEY               | COM NEW | 617446448 | 2,958   |
| MORGAN STANLEY               | COM NEW | 617446448 | 116     |
| MORGAN STANLEY               | COM NEW | 617446448 | 453     |
| MORGAN STANLEY               | COM NEW | 617446448 | 38      |
| MORGAN STANLEY               | COM NEW | 617446448 | 680     |
| MORGAN STANLEY               | COM NEW | 617446448 | 101     |
| MORGAN STANLEY               | COM NEW | 617446448 | 163     |
| MORGANS HOTEL GROUP CO       | COM     | 61748W108 | 2,071   |
| MORNINGSTAR INC              | COM     | 617700109 | 3,752   |
| MORTONS RESTAURANT GRP INC N | COM     | 619430101 | 691     |
| MOSAIC CO                    | COM     | 61945A107 | 10      |
| MOSAIC CO                    | COM     | 61945A107 | 10      |
| MOSAIC CO                    | COM     | 61945A107 | 80      |
| MOSAIC CO                    | COM     | 61945A107 | 880     |
| MOSAIC CO                    | COM     | 61945A107 | 482     |

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|                         |          |           |       |
|-------------------------|----------|-----------|-------|
| MOTOROLA INC            | COM      | 620076109 | 2,047 |
| MOTOROLA INC            | COM      | 620076109 | 284   |
| MOTOROLA INC            | COM      | 620076109 | 33    |
| MOTOROLA INC            | COM      | 620076109 | 1,250 |
| MOTOROLA INC            | COM      | 620076109 | 121   |
| MOTOROLA INC            | COM      | 620076109 | 3,829 |
| MOTOROLA INC            | COM      | 620076109 | 61    |
| MOTOROLA INC            | COM      | 620076109 | 4,621 |
| MOTOROLA INC            | COM      | 620076109 | 895   |
| MOTOROLA INC            | COM      | 620076109 | 641   |
| MOTOROLA INC            | COM      | 620076109 | 1     |
| MOTOROLA INC            | COM      | 620076109 | 5,474 |
| MOTOROLA INC            | COM      | 620076109 | 263   |
| MOTOROLA INC            | COM      | 620076109 | 13    |
| MOTOROLA INC            | COM      | 620076109 | 78    |
| MOVADO GROUP INC        | COM      | 624580106 | 3,500 |
| MUELLER INDS INC        | COM      | 624756102 | 2     |
| MUELLER INDS INC        | COM      | 624756102 | 4,696 |
| MULTI COLOR CORP        | COM      | 625383104 | 664   |
| MULTIMEDIA GAMES INC    | COM      | 625453105 | 987   |
| MURPHY OIL CORP         | COM      | 626717102 | 5     |
| MURPHY OIL CORP         | COM      | 626717102 | 70    |
| MURPHY OIL CORP         | COM      | 626717102 | 708   |
| MYERS INDS INC          | COM      | 628464109 | 1,721 |
| MYLAN LABS INC          | COM      | 628530107 | 17    |
| MYLAN LABS INC          | COM      | 628530107 | 5     |
| MYLAN LABS INC          | COM      | 628530107 | 720   |
| MYRIAD GENETICS INC     | COM      | 62855J104 | 1,905 |
| NBT BANCORP INC         | COM      | 628778102 | 1,556 |
| NCI BUILDING SYS INC    | COM      | 628852105 | 221   |
| NCI BUILDING SYS INC    | COM      | 628852105 | 4,015 |
| NCR CORP NEW            | COM      | 62886E108 | 171   |
| NCR CORP NEW            | COM      | 62886E108 | 5     |
| NCR CORP NEW            | COM      | 62886E108 | 62    |
| NEC CORP                | ADR      | 629050204 | 135   |
| NEC CORP                | ADR      | 629050204 | 43    |
| NGAS RESOURCES INC      | COM      | 62912T103 | 68    |
| NIC INC                 | COM      | 62914B100 | 807   |
| NPS PHARMACEUTICALS INC | COM      | 62936P103 | 104   |
| NRG ENERGY INC          | COM NEW  | 629377508 | 53    |
| NRG ENERGY INC          | COM NEW  | 629377508 | 3     |
| NRG ENERGY INC          | COM NEW  | 629377508 | 219   |
| NUCO2 INC               | COM      | 629428103 | 888   |
| NUCO2 INC               | COM      | 629428103 | 1,722 |
| NYMAGIC INC             | COM      | 629484106 | 552   |
| NYSE EURONEXT           | COM      | 629491101 | 8     |
| NYSE EURONEXT           | COM      | 629491101 | 87    |
| NYSE EURONEXT           | COM      | 629491101 | 20    |
| NYSE EURONEXT           | COM      | 629491101 | 772   |
| NYSE EURONEXT           | COM      | 629491101 | 190   |
| NYSE EURONEXT           | COM      | 629491101 | 926   |
| NABI BIOPHARMACEUTICALS | COM      | 629519109 | 2     |
| NABI BIOPHARMACEUTICALS | COM      | 629519109 | 1,055 |
| NABORS INDS INC         | NOTE 6/1 | 629568A0  | 835   |
| NACCO INDS INC          | CL A     | 629579103 | 1,821 |
| NALCO HOLDING COMPANY   | COM      | 62985Q101 | 8,685 |
| NARA BANCORP INC        | COM      | 63080P105 | 958   |
| NASH FINCH CO           | COM      | 631158102 | 1,336 |
| NATCO GROUP INC         | CL A     | 63227W203 | 2,686 |
| NATIONAL BEVERAGE CORP  | COM      | 635017106 | 195   |
| NATIONAL CINEMEDIA INC  | COM      | 635309107 | 3     |
| NATIONAL CINEMEDIA INC  | COM      | 635309107 | 3,441 |

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|                              |              |           |       |
|------------------------------|--------------|-----------|-------|
| NATIONAL CITY CORP           | COM          | 635405103 | 103   |
| NATIONAL CITY CORP           | COM          | 635405103 | 3     |
| NATIONAL CITY CORP           | COM          | 635405103 | 1,420 |
| NATIONAL CITY CORP           | COM          | 635405103 | 519   |
| NATIONAL CITY CORP           | COM          | 635405103 | 50    |
| NATIONAL HEALTHCARE CORP     | COM          | 635906100 | 632   |
| NATIONAL FINL PARTNERS CORP  | COM          | 63607P208 | 1,337 |
| NATIONAL FINL PARTNERS CORP  | COM          | 63607P208 | 3,744 |
| NATIONAL FUEL GAS CO N J     | COM          | 636180101 | 408   |
| NATIONAL FUEL GAS CO N J     | COM          | 636180101 | 2     |
| NATIONAL GRID PLC            | SPON ADR NEW | 636274300 | 38    |
| NATIONAL GRID PLC            | SPON ADR NEW | 636274300 | 18    |
| NATIONAL GRID PLC            | SPON ADR NEW | 636274300 | 199   |
| NATIONAL HEALTH INVS INC     | COM          | 63633D104 | 1,644 |
| NATIONAL INTERSTATE CORP     | COM          | 63654U100 | 1,145 |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 840   |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 682   |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 1     |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 7     |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 29    |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 3     |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 2,772 |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 2,467 |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 4,450 |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 1,474 |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 51    |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 3,880 |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 79    |
| NATIONAL OILWELL VARCO INC   | COM          | 637071101 | 6,365 |
| NATIONAL PENN BANCSHARES INC | COM          | 637138108 | 1,373 |
| NATIONAL RETAIL PROPERTIES I | COM          | 637417106 | 7,737 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 81    |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 47    |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 1,207 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 3,414 |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 163   |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 3     |
| NATIONAL SEMICONDUCTOR CORP  | COM          | 637640103 | 8     |
| NATIONAL WESTN LIFE INS CO   | CL A         | 638522102 | 2,496 |
| NATIONWIDE HEALTH PPTYS INC  | COM          | 638620104 | 3,926 |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 253   |
| NAVIGATORS GROUP INC         | COM          | 638904102 | 2,678 |
| NATUS MEDICAL INC DEL        | COM          | 639050103 | 1,463 |
| NAUTILUS INC                 | COM          | 63910B102 | 1,092 |
| NAVIGANT CONSULTING INC      | COM          | 63935N107 | 1,291 |
| NAVTEQ CORP                  | COM          | 63936L100 | 372   |
| NAVTEQ CORP                  | COM          | 63936L100 | 4,355 |
| NAVTEQ CORP                  | COM          | 63936L100 | 1,325 |
| NAVTEQ CORP                  | COM          | 63936L100 | 6,257 |
| NEENAH PAPER INC             | COM          | 640079109 | 40    |
| NEENAH PAPER INC             | COM          | 640079109 | 1,690 |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 2     |
| NEKTAR THERAPEUTICS          | COM          | 640268108 | 1,943 |
| NESS TECHNOLOGIES INC        | COM          | 64104X108 | 2,518 |
| NETGEAR INC                  | COM          | 64111Q104 | 3,824 |
| NETLOGIC MICROSYSTEMS INC    | COM          | 64118B100 | 484   |
| NETWORK APPLIANCE INC        | COM          | 64120L104 | 541   |
| NETWORK APPLIANCE INC        | COM          | 64120L104 | 188   |
| NETWORK APPLIANCE INC        | COM          | 64120L104 | 506   |
| NETWORK APPLIANCE INC        | COM          | 64120L104 | 145   |
| NETWORK APPLIANCE INC        | COM          | 64120L104 | 3     |
| NETWORK APPLIANCE INC        | COM          | 64120L104 | 175   |

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|                              |                  |           |        |
|------------------------------|------------------|-----------|--------|
| NEUROGEN CORP                | COM              | 64124E106 | 860    |
| NEUROCRINE BIOSCIENCES INC   | COM              | 64125C109 | 753    |
| NEW HAMPSHIRE THRIFT BANCSHS | COM              | 644722100 | 785    |
| NEW JERSEY RES               | COM              | 646025106 | 4,507  |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR         | 647581107 | 10,390 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR         | 647581107 | 2,842  |
| NEW YORK & CO INC            | COM              | 649295102 | 564    |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 450    |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 1      |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 57     |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 53     |
| NEW YORK TIMES CO            | CL A             | 650111107 | 172    |
| NEW YORK TIMES CO            | CL A             | 650111107 | 20     |
| NEW YORK TIMES CO            | CL A             | 650111107 | 38     |
| NEWALLIANCE BANCSHARES INC   | COM              | 650203102 | 5,980  |
| NEWCASTLE INVT CORP          | COM              | 65105M108 | 225    |
| NEWCASTLE INVT CORP          | COM              | 65105M108 | 2,158  |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 12     |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 966    |
| NEWELL RUBBERMAID INC        | COM              | 651229106 | 115    |
| NEWMARKET CORP               | COM              | 651587107 | 3,516  |
| NEWMONT MINING CORP          | COM              | 651639106 | 31     |
| NEWMONT MINING CORP          | COM              | 651639106 | 347    |
| NEWMONT MINING CORP          | COM              | 651639106 | 41     |
| NEWMONT MINING CORP          | COM              | 651639106 | 249    |
| NEWMONT MINING CORP          | COM              | 651639106 | 1,661  |
| NEWMONT MINING CORP          | COM              | 651639106 | 45     |
| NEWMONT MINING CORP          | COM              | 651639106 | 3,612  |
| NEWMONT MINING CORP          | COM              | 651639106 | 129    |
| NEWMONT MINING CORP          | COM              | 651639106 | 292    |
| NEWMONT MINING CORP          | COM              | 651639106 | 32,696 |
| NEWMONT MINING CORP          | COM              | 651639106 | 134    |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 2,070  |
| NEWPORT CORP                 | COM              | 651824104 | 4,214  |
| NEWS CORP                    | CL A             | 65248E104 | 4      |
| NEWS CORP                    | CL A             | 65248E104 | 37     |
| NEWS CORP                    | CL A             | 65248E104 | 58     |
| NEWS CORP                    | CL A             | 65248E104 | 4,329  |
| NEWS CORP                    | CL A             | 65248E104 | 1,051  |
| NEWS CORP                    | CL A             | 65248E104 | 17     |
| NEWS CORP                    | CL A             | 65248E104 | 139    |
| NEWS CORP                    | CL B             | 65248E203 | 268    |
| NEWS CORP                    | CL B             | 65248E203 | 241    |
| NEWS CORP                    | CL B             | 65248E203 | 23     |
| NEWS CORP                    | CL B             | 65248E203 | 253    |
| NEWS CORP                    | CL B             | 65248E203 | 227    |
| NEWS CORP                    | CL B             | 65248E203 | 72,540 |
| NEWSTAR FINANCIAL INC        | COM              | 65251F105 | 674    |
| NEXEN INC                    | COM              | 65334H102 | 15     |
| NEXEN INC                    | COM              | 65334H102 | 8,894  |
| NEXCEN BRANDS INC            | COM              | 653351106 | 664    |
| NEXTWAVE WIRELESS INC        | COM              | 65337Y102 | 117    |
| NICE SYS LTD                 | SPONSORED ADR    | 653656108 | 1,081  |
| NICE SYS LTD                 | SPONSORED ADR    | 653656108 | 75     |
| NICOR INC                    | COM              | 654086107 | 650    |
| NICOR INC                    | COM              | 654086107 | 6,125  |
| NIKE INC                     | CL B             | 654106103 | 2,282  |
| NIKE INC                     | CL B             | 654106103 | 59     |
| NIKE INC                     | CL B             | 654106103 | 10     |
| NIKE INC                     | CL B             | 654106103 | 59     |
| NIKE INC                     | CL B             | 654106103 | 2,737  |
| NIKE INC                     | CL B             | 654106103 | 5,431  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| NIKE INC                     | CL B          | 654106103 | 17     |
| NIKE INC                     | CL B          | 654106103 | 439    |
| NIKE INC                     | CL B          | 654106103 | 10     |
| NIKE INC                     | CL B          | 654106103 | 40,677 |
| 99 CENTS ONLY STORES         | COM           | 65440K106 | 2,116  |
| NIPPON TELEG & TEL CORP      | SPONSORED ADR | 654624105 | 491    |
| NIPPON TELEG & TEL CORP      | SPONSORED ADR | 654624105 | 1,808  |
| NISOURCE INC                 | COM           | 65473P105 | 277    |
| NISSAN MOTORS                | SPONSORED ADR | 654744408 | 759    |
| NISSAN MOTORS                | SPONSORED ADR | 654744408 | 55     |
| NISSAN MOTORS                | SPONSORED ADR | 654744408 | 22     |
| NISSAN MOTORS                | SPONSORED ADR | 654744408 | 3,637  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 2,324  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 823    |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 190    |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 30     |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 2,552  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 1,857  |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 305    |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 20,182 |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 53     |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 474    |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 190    |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 18,024 |
| NOBLE ENERGY INC             | COM           | 655044105 | 5      |
| NOBLE ENERGY INC             | COM           | 655044105 | 276    |
| NOBLE ENERGY INC             | COM           | 655044105 | 14     |
| NOBLE ENERGY INC             | COM           | 655044105 | 64     |
| NOBLE ENERGY INC             | COM           | 655044105 | 147    |
| NOBLE INTL LTD               | COM           | 655053106 | 1,250  |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 1,066  |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 70     |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 22     |
| NOMURA HLDGS INC             | SPONSORED ADR | 65535H208 | 222    |
| NORDSON CORP                 | COM           | 655663102 | 5      |
| NORDSON CORP                 | COM           | 655663102 | 6,547  |
| NORDSTROM INC                | COM           | 655664100 | 4      |
| NORDSTROM INC                | COM           | 655664100 | 633    |
| NORDSTROM INC                | COM           | 655664100 | 75     |
| NORDSTROM INC                | COM           | 655664100 | 1,267  |
| NORDSTROM INC                | COM           | 655664100 | 624    |
| NORDSTROM INC                | COM           | 655664100 | 206    |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 2,623  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 3      |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 20     |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 1,592  |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 145    |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 99     |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 98     |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 104    |
| NORTEL NETWORKS CORP NEW     | COM NEW       | 656568508 | 246    |
| NORTEL NETWORKS CORP NEW     | COM NEW       | 656568508 | 901    |
| NORTEL NETWORKS CORP NEW     | COM NEW       | 656568508 | 2      |
| NORTEL NETWORKS CORP NEW     | COM NEW       | 656568508 | 1      |
| NORTH PITTSBURGH SYS INC     | COM           | 661562108 | 910    |
| NORTHEAST UTILS              | COM           | 664397106 | 1,019  |
| NORTHEAST UTILS              | COM           | 664397106 | 58     |
| NORTHEAST UTILS              | COM           | 664397106 | 29     |
| NORTHERN DYNASTY MINERALS LT | COM NEW       | 66510M204 | 464    |
| NORTHERN ORION RES INC       | COM           | 665575106 | 141    |
| NORTHERN TR CORP             | COM           | 665859104 | 13     |
| NORTHERN TR CORP             | COM           | 665859104 | 29     |

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|                            |               |           |       |
|----------------------------|---------------|-----------|-------|
| NORTHERN TR CORP           | COM           | 665859104 | 952   |
| NORTHGATE MINERALS CORP    | COM           | 666416102 | 79    |
| NORTHGATE MINERALS CORP    | COM           | 666416102 | 1     |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 1,288 |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 86    |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 55    |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 35    |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 3,142 |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 1,018 |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 8,512 |
| NORTHROP GRUMMAN CORP      | COM           | 666807102 | 772   |
| NORTHSTAR RLTY FIN CORP    | COM           | 66704R100 | 1,836 |
| NORTHSTAR NEUROSCIENCE INC | COM           | 66704V101 | 543   |
| NORTHWEST BANCORP INC PA   | COM           | 667328108 | 1,542 |
| NORTHWEST NAT GAS CO       | COM           | 667655104 | 411   |
| NORTHWEST NAT GAS CO       | COM           | 667655104 | 3,631 |
| NORTHWESTERN CORP          | COM NEW       | 668074305 | 583   |
| NOVA CHEMICALS CORP        | COM           | 66977W109 | 3,662 |
| NOVATEL WIRELESS INC       | COM NEW       | 66987M604 | 5,128 |
| NOVARTIS A G               | SPONSORED ADR | 66987V109 | 2,136 |
| NOVARTIS A G               | SPONSORED ADR | 66987V109 | 350   |
| NOVARTIS A G               | SPONSORED ADR | 66987V109 | 670   |
| NOVAVAX INC                | COM           | 670002104 | 132   |
| NOVELL INC                 | COM           | 670006105 | 111   |
| NOVELL INC                 | COM           | 670006105 | 122   |
| NOVELL INC                 | COM           | 670006105 | 3     |
| NOVELL INC                 | COM           | 670006105 | 289   |
| NOVELL INC                 | COM           | 670006105 | 1     |
| NOVELLUS SYS INC           | COM           | 670008101 | 3     |
| NOVELLUS SYS INC           | COM           | 670008101 | 184   |
| NOVELLUS SYS INC           | COM           | 670008101 | 125   |
| NOVEN PHARMACEUTICALS INC  | COM           | 670009109 | 1,417 |
| NOVEN PHARMACEUTICALS INC  | COM           | 670009109 | 84    |
| NOVO-NORDISK A S           | ADR           | 670100205 | 61    |
| NOVO-NORDISK A S           | ADR           | 670100205 | 483   |
| NU SKIN ENTERPRISES INC    | CL A          | 67018T105 | 82    |
| NU SKIN ENTERPRISES INC    | CL A          | 67018T105 | 16    |
| NU SKIN ENTERPRISES INC    | CL A          | 67018T105 | 5,219 |
| NTELOS HLDGS CORP          | COM           | 67020Q107 | 4,391 |
| NUANCE COMMUNICATIONS INC  | COM           | 67020Y100 | 3,064 |
| NUCOR CORP                 | COM           | 670346105 | 12    |
| NUCOR CORP                 | COM           | 670346105 | 12    |
| NUCOR CORP                 | COM           | 670346105 | 2,039 |
| NUCOR CORP                 | COM           | 670346105 | 238   |
| NUCOR CORP                 | COM           | 670346105 | 132   |
| NUCOR CORP                 | COM           | 670346105 | 259   |
| NVIDIA CORP                | COM           | 67066G104 | 7,784 |
| NVIDIA CORP                | COM           | 67066G104 | 65    |
| NVIDIA CORP                | COM           | 67066G104 | 36    |
| NVIDIA CORP                | COM           | 67066G104 | 4,379 |
| NVIDIA CORP                | COM           | 67066G104 | 6,952 |
| NVIDIA CORP                | COM           | 67066G104 | 81    |
| NVIDIA CORP                | COM           | 67066G104 | 582   |
| NUTRI SYS INC NEW          | COM           | 67069D108 | 1,333 |
| NUTRI SYS INC NEW          | COM           | 67069D108 | 112   |
| NUVASIVE INC               | COM           | 670704105 | 255   |
| NUVASIVE INC               | COM           | 670704105 | 5,485 |
| NXSTAGE MEDICAL INC        | COM           | 67072V103 | 817   |
| O CHARLEYS INC             | COM           | 670823103 | 2     |
| O CHARLEYS INC             | COM           | 670823103 | 1,671 |
| OM GROUP INC               | COM           | 670872100 | 8,591 |
| OM GROUP INC               | COM           | 670872100 | 37    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| NUVEEN NY SELECT QUALITY MUN | COM           | 670976109 | 143    |
| OSI PHARMACEUTICALS INC      | COM           | 671040103 | 8,605  |
| OSI PHARMACEUTICALS INC      | COM           | 671040103 | 41     |
| OSI SYSTEMS INC              | COM           | 671044105 | 1,444  |
| OYO GEOSPACE CORP            | COM           | 671074102 | 1,556  |
| OAKLEY INC                   | COM           | 673662102 | 1,246  |
| OBAGI MEDICAL PRODUCTS INC   | COM           | 67423R108 | 435    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 11,079 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 4      |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 95     |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 5,168  |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 4,428  |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 96     |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 590    |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 252    |
| OCEANFIRST FINL CORP         | COM           | 675234108 | 392    |
| OCWEN FINL CORP              | COM NEW       | 675746309 | 1,627  |
| ODYSSEY HEALTHCARE INC       | COM           | 67611V101 | 2,488  |
| ODYSSEY RE HLDGS CORP        | COM           | 67612W108 | 3,846  |
| OFFICE DEPOT INC             | COM           | 676220106 | 23     |
| OFFICE DEPOT INC             | COM           | 676220106 | 33     |
| OFFICE DEPOT INC             | COM           | 676220106 | 292    |
| OFFICE DEPOT INC             | COM           | 676220106 | 83     |
| OFFICE DEPOT INC             | COM           | 676220106 | 206    |
| OFFICE DEPOT INC             | COM           | 676220106 | 54     |
| OFFICE DEPOT INC             | COM           | 676220106 | 210    |
| OFFICEMAX INC DEL            | COM           | 67622P101 | 560    |
| OFFICEMAX INC DEL            | COM           | 67622P101 | 3      |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 288    |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 96     |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 153    |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 153    |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 3,108  |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 4,100  |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 1,400  |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 19     |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 115    |
| OIL STS INTL INC             | COM           | 678026105 | 11,224 |
| OLD DOMINION FGHT LINES INC  | COM           | 679580100 | 2,910  |
| OLD NATL BANCORP IND         | COM           | 680033107 | 3,738  |
| OLD REP INTL CORP            | COM           | 680223104 | 431    |
| OLD REP INTL CORP            | COM           | 680223104 | 7      |
| OLD REP INTL CORP            | COM           | 680223104 | 23     |
| OLD REP INTL CORP            | COM           | 680223104 | 110    |
| OLD SECOND BANCORP INC ILL   | COM           | 680277100 | 287    |
| OLIN CORP                    | COM PAR \$1   | 680665205 | 22     |
| OLIN CORP                    | COM PAR \$1   | 680665205 | 18     |
| OLIN CORP                    | COM PAR \$1   | 680665205 | 209    |
| OLYMPIC STEEL INC            | COM           | 68162K106 | 606    |
| OMNICOM GROUP INC            | COM           | 681919106 | 600    |
| OMNICOM GROUP INC            | COM           | 681919106 | 139    |
| OMNICOM GROUP INC            | COM           | 681919106 | 12     |
| OMNICOM GROUP INC            | COM           | 681919106 | 376    |
| OMNICOM GROUP INC            | COM           | 681919106 | 3,147  |
| OMNICOM GROUP INC            | COM           | 681919106 | 492    |
| OMNICOM GROUP INC            | COM           | 681919106 | 5,158  |
| OMNICOM GROUP INC            | COM           | 681919106 | 1,596  |
| OMNICOM GROUP INC            | COM           | 681919106 | 6,024  |
| OMNICOM GROUP INC            | NOTE 7/0      | 681919AT3 | 1,381  |
| OMEGA HEALTHCARE INVS INC    | COM           | 681936100 | 1,320  |
| OMNOVA SOLUTIONS INC         | COM           | 682129101 | 110    |
| OMNICELL INC                 | COM           | 68213N109 | 4,197  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| ON ASSIGNMENT INC            | COM            | 682159108 | 1,275  |
| ON SEMICONDUCTOR CORP        | COM            | 682189105 | 5      |
| ON SEMICONDUCTOR CORP        | COM            | 682189105 | 21,324 |
| ONE LIBERTY PPTYS INC        | COM            | 682406103 | 1,162  |
| 1 800 FLOWERS COM            | CL A           | 68243Q106 | 2,419  |
| ONEOK PARTNERS LP            | UNIT LTD PARTN | 68268N103 | 324    |
| ONEOK PARTNERS LP            | UNIT LTD PARTN | 68268N103 | 109    |
| ONLINE RES CORP              | COM            | 68273G101 | 2,206  |
| ONYX PHARMACEUTICALS INC     | COM            | 683399109 | 6,135  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 54     |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 14     |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 0      |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 789    |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 1,073  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 4,330  |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 18     |
| OPLINK COMMUNICATIONS INC    | COM NEW        | 68375Q403 | 958    |
| OPNEXT INC                   | COM            | 68375V105 | 116    |
| OPNEXT INC                   | COM            | 68375V105 | 1,446  |
| ORACLE CORP                  | COM            | 68389X105 | 4,049  |
| ORACLE CORP                  | COM            | 68389X105 | 244    |
| ORACLE CORP                  | COM            | 68389X105 | 53     |
| ORACLE CORP                  | COM            | 68389X105 | 101    |
| ORACLE CORP                  | COM            | 68389X105 | 136    |
| ORACLE CORP                  | COM            | 68389X105 | 3,656  |
| ORACLE CORP                  | COM            | 68389X105 | 1,972  |
| ORACLE CORP                  | COM            | 68389X105 | 9,238  |
| ORACLE CORP                  | COM            | 68389X105 | 37     |
| ORACLE CORP                  | COM            | 68389X105 | 3,185  |
| ORACLE CORP                  | COM            | 68389X105 | 831    |
| ORACLE CORP                  | COM            | 68389X105 | 702    |
| ORACLE CORP                  | COM            | 68389X105 | 4,915  |
| ORACLE CORP                  | COM            | 68389X105 | 39     |
| ORACLE CORP                  | COM            | 68389X105 | 513    |
| OPTIONSPRESS HLDGS INC       | COM            | 684010101 | 3,468  |
| OPTIUM CORP                  | COM            | 68402T107 | 266    |
| ORASURE TECHNOLOGIES INC     | COM            | 68554V108 | 1,955  |
| O REILLY AUTOMOTIVE INC      | COM            | 686091109 | 273    |
| ORIENTAL FINL GROUP INC      | COM            | 68618W100 | 910    |
| ORIX CORP                    | SPONSORED ADR  | 686330101 | 1      |
| ORIX CORP                    | SPONSORED ADR  | 686330101 | 1      |
| ORIX CORP                    | SPONSORED ADR  | 686330101 | 28     |
| ORIX CORP                    | SPONSORED ADR  | 686330101 | 1,867  |
| ORMAT TECHNOLOGIES INC       | COM            | 686688102 | 5,780  |
| ORMAT TECHNOLOGIES INC       | COM            | 686688102 | 11     |
| ORMAT TECHNOLOGIES INC       | COM            | 686688102 | 71     |
| OTTER TAIL CORP              | COM            | 689648103 | 2,842  |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 789    |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 3      |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 9,624  |
| OWENS CORNING NEW            | COM            | 690742101 | 628    |
| OXFORD INDS INC              | COM            | 691497309 | 2,548  |
| PDF SOLUTIONS INC            | COM            | 693282105 | 564    |
| PG&E CORP                    | COM            | 69331C108 | 2,301  |
| PG&E CORP                    | COM            | 69331C108 | 17     |
| PG&E CORP                    | COM            | 69331C108 | 117    |
| PFF BANCORP INC              | COM            | 69331W104 | 1,794  |
| P F CHANGS CHINA BISTRO INC  | COM            | 69333Y108 | 4      |
| P F CHANGS CHINA BISTRO INC  | COM            | 69333Y108 | 394    |
| PICO HLDGS INC               | COM NEW        | 693366205 | 29     |
| PICO HLDGS INC               | COM NEW        | 693366205 | 1,446  |
| PGT INC                      | COM            | 69336V101 | 291    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| PLX TECHNOLOGY INC           | COM           | 693417107 | 1,163  |
| PMA CAP CORP                 | CL A          | 693419202 | 1      |
| PMA CAP CORP                 | CL A          | 693419202 | 778    |
| PMC-SIERRA INC               | COM           | 69344F106 | 36     |
| PMC-SIERRA INC               | COM           | 69344F106 | 0      |
| PMC-SIERRA INC               | COM           | 69344F106 | 5,446  |
| PMI GROUP INC                | COM           | 69344M101 | 506    |
| PMI GROUP INC                | COM           | 69344M101 | 2      |
| PMI GROUP INC                | COM           | 69344M101 | 36     |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 1,305  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 2,134  |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 621    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 176    |
| PNC FINL SVCS GROUP INC      | COM           | 693475105 | 48     |
| POSCO                        | SPONSORED ADR | 693483109 | 5      |
| POSCO                        | SPONSORED ADR | 693483109 | 2,589  |
| POSCO                        | SPONSORED ADR | 693483109 | 315    |
| POSCO                        | SPONSORED ADR | 693483109 | 10     |
| POSCO                        | SPONSORED ADR | 693483109 | 94     |
| POSCO                        | SPONSORED ADR | 693483109 | 79     |
| POSCO                        | SPONSORED ADR | 693483109 | 4,465  |
| POSCO                        | SPONSORED ADR | 693483109 | 2,228  |
| POSCO                        | SPONSORED ADR | 693483109 | 148    |
| PNM RES INC                  | COM           | 69349H107 | 2      |
| PNM RES INC                  | COM           | 69349H107 | 3,642  |
| PPG INDS INC                 | COM           | 693506107 | 1,383  |
| PPG INDS INC                 | COM           | 693506107 | 1,472  |
| PPG INDS INC                 | COM           | 693506107 | 15     |
| PPG INDS INC                 | COM           | 693506107 | 331    |
| PPL CORP                     | COM           | 69351T106 | 75     |
| PPL CORP                     | COM           | 69351T106 | 2,298  |
| PPL CORP                     | COM           | 69351T106 | 133    |
| PPL CORP                     | COM           | 69351T106 | 23     |
| PRA INTL                     | COM           | 69353C101 | 2,368  |
| PS BUSINESS PKS INC CALIF    | COM           | 69360J107 | 2,027  |
| PSS WORLD MED INC            | COM           | 69366A100 | 8,025  |
| PACCAR INC                   | COM           | 693718108 | 4      |
| PACCAR INC                   | COM           | 693718108 | 506    |
| PACCAR INC                   | COM           | 693718108 | 1,698  |
| PACCAR INC                   | COM           | 693718108 | 119    |
| PACER INTL INC TENN          | COM           | 69373H106 | 591    |
| PACER INTL INC TENN          | COM           | 69373H106 | 3,594  |
| PACIFIC CAP BANCORP NEW      | COM           | 69404P101 | 3      |
| PACIFIC CAP BANCORP NEW      | COM           | 69404P101 | 4,283  |
| PACIFIC SUNWEAR CALIF INC    | COM           | 694873100 | 7      |
| PACIFIC SUNWEAR CALIF INC    | COM           | 694873100 | 18,341 |
| PACKETEER INC                | COM           | 695210104 | 1,134  |
| PACTIV CORP                  | COM           | 695257105 | 3      |
| PACTIV CORP                  | COM           | 695257105 | 199    |
| PACTIV CORP                  | COM           | 695257105 | 2,432  |
| PACTIV CORP                  | COM           | 695257105 | 4      |
| PACTIV CORP                  | COM           | 695257105 | 266    |
| PAETEC HOLDING CORP          | COM           | 695459107 | 3,955  |
| PALL CORP                    | COM           | 696429307 | 81     |
| PALL CORP                    | COM           | 696429307 | 1      |
| PALL CORP                    | COM           | 696429307 | 20     |
| PALL CORP                    | COM           | 696429307 | 988    |
| PALL CORP                    | COM           | 696429307 | 654    |
| PALOMAR MED TECHNOLOGIES INC | COM NEW       | 697529303 | 3,389  |
| PANTRY INC                   | COM           | 698657103 | 47     |
| PANTRY INC                   | COM           | 698657103 | 2,514  |
| PAPA JOHNS INTL INC          | COM           | 698813102 | 572    |

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|                              |             |           |        |
|------------------------------|-------------|-----------|--------|
| PAR PHARMACEUTICAL COS INC   | COM         | 69888P106 | 526    |
| PARAGON SHIPPING INC         | CL A        | 69913R309 | 1,703  |
| PARALLEL PETE CORP DEL       | COM         | 699157103 | 2,740  |
| PARAMETRIC TECHNOLOGY CORP   | COM NEW     | 699173209 | 6,250  |
| PAREXEL INTL CORP            | COM         | 699462107 | 347    |
| PAREXEL INTL CORP            | COM         | 699462107 | 11,121 |
| PARK ELECTROCHEMICAL CORP    | COM         | 700416209 | 3,664  |
| PARK NATL CORP               | COM         | 700658107 | 1,930  |
| PARK OHIO HLDGS CORP         | COM         | 700666100 | 275    |
| PARKER DRILLING CO           | COM         | 701081101 | 5,076  |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 155    |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 30     |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 52     |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 324    |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 2,485  |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 141    |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 239    |
| PARKER HANNIFIN CORP         | COM         | 701094104 | 218    |
| PARKWAY PPTYS INC            | COM         | 70159Q104 | 1,796  |
| PARTNERS TR FINL GROUP INC N | COM         | 70213F102 | 7      |
| PARTNERS TR FINL GROUP INC N | COM         | 70213F102 | 1,416  |
| PATHMARK STORES INC NEW      | COM         | 70322A101 | 2,251  |
| PATNI COMPUTER SYS           | SPONS ADR   | 703248203 | 518    |
| PATNI COMPUTER SYS           | SPONS ADR   | 703248203 | 6,574  |
| PATTERSON COMPANIES INC      | COM         | 703395103 | 36     |
| PATTERSON COMPANIES INC      | COM         | 703395103 | 274    |
| PATTERSON COMPANIES INC      | COM         | 703395103 | 64     |
| PATTERSON UTI ENERGY INC     | COM         | 703481101 | 34     |
| PATTERSON UTI ENERGY INC     | COM         | 703481101 | 866    |
| PATTERSON UTI ENERGY INC     | COM         | 703481101 | 17     |
| PATTERSON UTI ENERGY INC     | COM         | 703481101 | 2      |
| PAYCHEX INC                  | COM         | 704326107 | 863    |
| PAYCHEX INC                  | COM         | 704326107 | 8      |
| PAYCHEX INC                  | COM         | 704326107 | 1,211  |
| PAYCHEX INC                  | COM         | 704326107 | 474    |
| PEABODY ENERGY CORP          | COM         | 704549104 | 22     |
| PEABODY ENERGY CORP          | COM         | 704549104 | 98     |
| PEABODY ENERGY CORP          | COM         | 704549104 | 448    |
| PEABODY ENERGY CORP          | COM         | 704549104 | 712    |
| PEABODY ENERGY CORP          | COM         | 704549104 | 3,344  |
| PEABODY ENERGY CORP          | COM         | 704549104 | 5,034  |
| PEABODY ENERGY CORP          | COM         | 704549104 | 55     |
| PEABODY ENERGY CORP          | COM         | 704549104 | 48     |
| PEABODY ENERGY CORP          | COM         | 704549104 | 8,201  |
| PEGASYSTEMS INC              | COM         | 705573103 | 504    |
| PENGROWTH ENERGY TR          | TR UNIT NEW | 706902509 | 180    |
| PENGROWTH ENERGY TR          | TR UNIT NEW | 706902509 | 21     |
| PENGROWTH ENERGY TR          | TR UNIT NEW | 706902509 | 3,571  |
| PENN VA CORP                 | COM         | 707882106 | 4,453  |
| PENN WEST ENERGY TR          | TR UNIT     | 707885109 | 621    |
| PENN WEST ENERGY TR          | TR UNIT     | 707885109 | 2,964  |
| PENNANTPARK INVT CORP        | COM         | 708062104 | 593    |
| PENNEY J C INC               | COM         | 708160106 | 483    |
| PENNEY J C INC               | COM         | 708160106 | 89     |
| PENNEY J C INC               | COM         | 708160106 | 44     |
| PENNEY J C INC               | COM         | 708160106 | 51     |
| PENNEY J C INC               | COM         | 708160106 | 1,865  |
| PENNEY J C INC               | COM         | 708160106 | 44     |
| PENNEY J C INC               | COM         | 708160106 | 32     |
| PENNEY J C INC               | COM         | 708160106 | 171    |
| PENNEY J C INC               | COM         | 708160106 | 1,312  |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT  | 709102107 | 6,169  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| PENSON WORLDWIDE INC         | COM            | 709600100 | 1,131  |
| PENTAIR INC                  | COM            | 709631105 | 9,839  |
| PENTAIR INC                  | COM            | 709631105 | 18     |
| PENTAIR INC                  | COM            | 709631105 | 13     |
| PEOPLES BANCORP INC          | COM            | 709789101 | 401    |
| PEOPLESUPPORT INC            | COM            | 712714302 | 4,221  |
| PEP BOYS MANNY MOE & JACK    | COM            | 713278109 | 4,579  |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 409    |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 1,226  |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 30     |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 1,009  |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 748    |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 2,323  |
| PEPSICO INC                  | COM            | 713448108 | 43,805 |
| PEPSICO INC                  | COM            | 713448108 | 1,630  |
| PEPSICO INC                  | COM            | 713448108 | 3      |
| PEPSICO INC                  | COM            | 713448108 | 44     |
| PEPSICO INC                  | COM            | 713448108 | 124    |
| PEPSICO INC                  | COM            | 713448108 | 62     |
| PEPSICO INC                  | COM            | 713448108 | 13,188 |
| PEPSICO INC                  | COM            | 713448108 | 440    |
| PEPSICO INC                  | COM            | 713448108 | 2,022  |
| PEPSICO INC                  | COM            | 713448108 | 2,294  |
| PEPSICO INC                  | COM            | 713448108 | 781    |
| PEPSICO INC                  | COM            | 713448108 | 5,758  |
| PEPSICO INC                  | COM            | 713448108 | 803    |
| PEPSICO INC                  | COM            | 713448108 | 2,182  |
| PEPSICO INC                  | COM            | 713448108 | 141    |
| PEPSICO INC                  | COM            | 713448108 | 761    |
| PEPSICO INC                  | COM            | 713448108 | 402    |
| PEPSICO INC                  | COM            | 713448108 | 147    |
| PEREGRINE PHARMACEUTICALS IN | COM            | 713661106 | 20     |
| PERFORMANCE FOOD GROUP CO    | COM            | 713755106 | 3,828  |
| PERFICIENT INC               | COM            | 71375U101 | 1,464  |
| PERICOM SEMICONDUCTOR CORP   | COM            | 713831105 | 1,314  |
| PERINI CORP                  | COM            | 713839108 | 2      |
| PERINI CORP                  | COM            | 713839108 | 6,086  |
| PERKINELMER INC              | COM            | 714046109 | 88     |
| PERKINELMER INC              | COM            | 714046109 | 163    |
| PEROT SYS CORP               | CL A           | 714265105 | 4      |
| PEROT SYS CORP               | CL A           | 714265105 | 5,791  |
| PERRIGO CO                   | COM            | 714290103 | 7,356  |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR  | 715684106 | 17     |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR  | 715684106 | 2,090  |
| PETMED EXPRESS INC           | COM            | 716382106 | 420    |
| PETMED EXPRESS INC           | COM            | 716382106 | 1,142  |
| PETRO-CDA                    | COM            | 71644E102 | 11     |
| PETRO-CDA                    | COM            | 71644E102 | 11,788 |
| PETRO-CDA                    | COM            | 71644E102 | 388    |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 34     |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 1      |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 284    |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 350    |
| PETROBRAS ENERGIA PARTCPTNS  | SP ADR B SHS   | 71646M102 | 13,064 |
| PETROHAWK ENERGY CORP        | COM            | 716495106 | 4,926  |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 43     |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 91     |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 76     |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 3      |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 3,410  |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 41     |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 4,170  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 1,829  |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 9,004  |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 1,843  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 10     |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 116    |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 7,195  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 2,318  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 26,304 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 1,153  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 3,481  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 2,083  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 646    |
| PETROLEUM DEV CORP           | COM            | 716578109 | 3,179  |
| PETROQUEST ENERGY INC        | COM            | 716748108 | 3,977  |
| PFIZER INC                   | COM            | 717081103 | 22,552 |
| PFIZER INC                   | COM            | 717081103 | 1,889  |
| PFIZER INC                   | COM            | 717081103 | 971    |
| PFIZER INC                   | COM            | 717081103 | 217    |
| PFIZER INC                   | COM            | 717081103 | 20     |
| PFIZER INC                   | COM            | 717081103 | 45     |
| PFIZER INC                   | COM            | 717081103 | 8,017  |
| PFIZER INC                   | COM            | 717081103 | 1,008  |
| PFIZER INC                   | COM            | 717081103 | 17,341 |
| PFIZER INC                   | COM            | 717081103 | 3,612  |
| PFIZER INC                   | COM            | 717081103 | 16,425 |
| PFIZER INC                   | COM            | 717081103 | 7,194  |
| PFIZER INC                   | COM            | 717081103 | 8,990  |
| PFIZER INC                   | COM            | 717081103 | 6      |
| PFIZER INC                   | COM            | 717081103 | 813    |
| PFIZER INC                   | COM            | 717081103 | 2,411  |
| PFIZER INC                   | COM            | 717081103 | 19,113 |
| PFIZER INC                   | COM            | 717081103 | 7      |
| PFIZER INC                   | COM            | 717081103 | 1,186  |
| PFIZER INC                   | COM            | 717081103 | 423    |
| PHARMANET DEV GROUP INC      | COM            | 717148100 | 2,308  |
| PHARMERICA CORP              | COM            | 71714F104 | 0      |
| PHARMERICA CORP              | COM            | 71714F104 | 1      |
| PHARMERICA CORP              | COM            | 71714F104 | 9      |
| PHARMERICA CORP              | COM            | 71714F104 | 264    |
| PHARMION CORP                | COM            | 71715B409 | 7,455  |
| PHASE FORWARD INC            | COM            | 71721R406 | 1,467  |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 23     |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 3      |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 493    |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 1,692  |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 448    |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 5      |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 10     |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 26     |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 10     |
| PHOENIX COS INC NEW          | COM            | 71902E109 | 4,972  |
| PHOTRONICS INC               | COM            | 719405102 | 2,495  |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 3      |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 0      |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 803    |
| PIKE ELEC CORP               | COM            | 721283109 | 761    |
| PILGRIMS PRIDE CORP          | COM            | 721467108 | 2,452  |
| PINNACLE ENTMT INC           | COM            | 723456109 | 7      |
| PINNACLE ENTMT INC           | COM            | 723456109 | 762    |
| PINNACLE FINL PARTNERS INC   | COM            | 72346Q104 | 610    |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 8      |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 210    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| PIONEER DRILLING CO          | COM            | 723655106 | 2,279  |
| PIPER JAFFRAY COS            | COM            | 724078100 | 430    |
| PITNEY BOWES INC             | COM            | 724479100 | 75     |
| PITNEY BOWES INC             | COM            | 724479100 | 622    |
| PITNEY BOWES INC             | COM            | 724479100 | 16     |
| PITNEY BOWES INC             | COM            | 724479100 | 599    |
| PITNEY BOWES INC             | COM            | 724479100 | 94     |
| PITNEY BOWES INC             | COM            | 724479100 | 109    |
| PITNEY BOWES INC             | COM            | 724479100 | 36     |
| PLANTRONICS INC NEW          | COM            | 727493108 | 3      |
| PLANTRONICS INC NEW          | COM            | 727493108 | 1,744  |
| PLAYBOY ENTERPRISES INC      | CL B           | 728117300 | 999    |
| PLAYTEX PRODS INC            | COM            | 72813P100 | 4,382  |
| PLEXUS CORP                  | COM            | 729132100 | 5,077  |
| PLUM CREEK TIMBER CO INC     | COM            | 729251108 | 74     |
| PLUM CREEK TIMBER CO INC     | COM            | 729251108 | 43     |
| PLUM CREEK TIMBER CO INC     | COM            | 729251108 | 586    |
| PLUM CREEK TIMBER CO INC     | COM            | 729251108 | 508    |
| PLUM CREEK TIMBER CO INC     | COM            | 729251108 | 90     |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 894    |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 284    |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 246    |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 119    |
| POLYCOM INC                  | COM            | 73172K104 | 9,707  |
| POLYCOM INC                  | COM            | 73172K104 | 91     |
| POLYMEDICA CORP              | COM            | 731738100 | 8,835  |
| POLYONE CORP                 | COM            | 73179P106 | 1,351  |
| POLYMET MINING CORP          | COM            | 731916102 | 59     |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR  | 737273102 | 169    |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR  | 737273102 | 125    |
| POTASH CORP SASK INC         | COM            | 73755L107 | 35     |
| POTASH CORP SASK INC         | COM            | 73755L107 | 23     |
| POTASH CORP SASK INC         | COM            | 73755L107 | 34     |
| POTASH CORP SASK INC         | COM            | 73755L107 | 11,316 |
| POTASH CORP SASK INC         | COM            | 73755L107 | 114    |
| POTLATCH CORP NEW            | COM            | 737630103 | 5,195  |
| POWELL INDS INC              | COM            | 739128106 | 1,249  |
| POWER INTEGRATIONS INC       | COM            | 739276103 | 1,270  |
| POWER-ONE INC                | COM            | 739308104 | 1,256  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 11     |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 2,077  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1,658  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 370    |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 235    |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 75     |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 7,766  |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 28,247 |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1,935  |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT   | 73935S105 | 4,917  |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 34     |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 64     |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 113    |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 529    |
| POWERSHARES ETF TRUST        | AERSPC DEF PTF | 73935X690 | 2,986  |
| POWERSHARES ETF TRUST        | DYNAMIC HARDWA | 73935X831 | 3,010  |
| POWERSHARES DB G10 CURCY HAR | COM UT BEN INT | 73935Y102 | 201    |
| POWERWAVE TECHNOLOGIES INC   | COM            | 739363109 | 5,017  |
| POWERSHS DB MULTI SECT COMM  | DB ENERGY FUND | 73936B101 | 887    |
| POWERSHS DB MULTI SECT COMM  | DB AGRICULT FD | 73936B408 | 25     |
| POWERSHS DB MULTI SECT COMM  | DB AGRICULT FD | 73936B408 | 894    |
| POZEN INC                    | COM            | 73941U102 | 344    |
| POZEN INC                    | COM            | 73941U102 | 3,704  |

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|                              |             |           |        |
|------------------------------|-------------|-----------|--------|
| PRAXAIR INC                  | COM         | 74005P104 | 13,820 |
| PRAXAIR INC                  | COM         | 74005P104 | 76     |
| PRAXAIR INC                  | COM         | 74005P104 | 18     |
| PRAXAIR INC                  | COM         | 74005P104 | 61     |
| PRAXAIR INC                  | COM         | 74005P104 | 2,669  |
| PRAXAIR INC                  | COM         | 74005P104 | 4,050  |
| PRAXAIR INC                  | COM         | 74005P104 | 50     |
| PRAXAIR INC                  | COM         | 74005P104 | 100    |
| PRAXAIR INC                  | COM         | 74005P104 | 8,167  |
| PRAXAIR INC                  | COM         | 74005P104 | 53     |
| PRAXAIR INC                  | COM         | 74005P104 | 338    |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 500    |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 1,169  |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 4      |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 1,865  |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 370    |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 4      |
| PRECISION CASTPARTS CORP     | COM         | 740189105 | 1,064  |
| PRECISION DRILLING TR        | TR UNIT     | 740215108 | 2,681  |
| PREFERRED BK LOS ANGELES CA  | COM         | 740367107 | 869    |
| PREMIERE GLOBAL SVCS INC     | COM         | 740585104 | 2,227  |
| PRESIDENTIAL LIFE CORP       | COM         | 740884101 | 916    |
| PRESTIGE BRANDS HLDGS INC    | COM         | 74112D101 | 270    |
| PRESTIGE BRANDS HLDGS INC    | COM         | 74112D101 | 1,304  |
| PRICE T ROWE GROUP INC       | COM         | 74144T108 | 7,558  |
| PRICE T ROWE GROUP INC       | COM         | 74144T108 | 6      |
| PRICE T ROWE GROUP INC       | COM         | 74144T108 | 1,327  |
| PRICE T ROWE GROUP INC       | COM         | 74144T108 | 357    |
| PRICELINE COM INC            | COM NEW     | 741503403 | 891    |
| PRICESMART INC               | COM         | 741511109 | 692    |
| PRIMEDIA INC                 | COM NEW     | 74157K846 | 11,957 |
| PRIMEWEST ENERGY TR          | TR UNIT NEW | 741930309 | 26     |
| PRIMEWEST ENERGY TR          | TR UNIT NEW | 741930309 | 1,793  |
| PRINCIPAL FINANCIAL GROUP IN | COM         | 74251V102 | 30     |
| PRINCIPAL FINANCIAL GROUP IN | COM         | 74251V102 | 3,492  |
| PRINCIPAL FINANCIAL GROUP IN | COM         | 74251V102 | 2,164  |
| PRINCIPAL FINANCIAL GROUP IN | COM         | 74251V102 | 6,000  |
| PROASSURANCE CORP            | COM         | 74267C106 | 1,678  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 43,146 |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 1,354  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 2,406  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 291    |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 1,006  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 14     |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 8      |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 1,354  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 730    |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 21,301 |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 1,924  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 5,167  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 9,556  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 1,268  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 28     |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 8,386  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 3,113  |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 21,441 |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 894    |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 582    |
| PROCTER & GAMBLE CO          | COM         | 742718109 | 4,198  |
| PRIVATEBANCORP INC           | COM         | 742962103 | 1,567  |
| PROGRESS ENERGY INC          | COM         | 743263105 | 201    |
| PROGRESS ENERGY INC          | COM         | 743263105 | 642    |

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|                             |              |           |        |
|-----------------------------|--------------|-----------|--------|
| PROGRESS ENERGY INC         | COM          | 743263105 | 336    |
| PROGRESS ENERGY INC         | COM          | 743263105 | 23,748 |
| PROGRESS SOFTWARE CORP      | COM          | 743312100 | 8,811  |
| PROGRESSIVE CORP OHIO       | COM          | 743315103 | 40     |
| PROGRESSIVE CORP OHIO       | COM          | 743315103 | 1,727  |
| PROGRESSIVE CORP OHIO       | COM          | 743315103 | 222    |
| PROGRESSIVE CORP OHIO       | COM          | 743315103 | 50     |
| PROLOGIS                    | SH BEN INT   | 743410102 | 818    |
| PROLOGIS                    | SH BEN INT   | 743410102 | 1,618  |
| PROLOGIS                    | SH BEN INT   | 743410102 | 143    |
| PROSHARES TR                | ULTRA DOW 30 | 74347R305 | 49     |
| PROSHARES TR                | ULTRA DOW 30 | 74347R305 | 395    |
| PROSHARES TR                | ULTRA DOW 30 | 74347R305 | 1,051  |
| PROSPERITY BANCSHARES INC   | COM          | 743606105 | 4,059  |
| PROVIDENCE SVC CORP         | COM          | 743815102 | 1,269  |
| PROVIDENT BANKSHARES CORP   | COM          | 743859100 | 3,675  |
| PROVIDENT ENERGY TR         | TR UNIT      | 74386K104 | 2,257  |
| PROVIDENT FINL SVCS INC     | COM          | 74386T105 | 4,104  |
| PROVIDENT NEW YORK BANCORP  | COM          | 744028101 | 2,351  |
| PROVIDENT NEW YORK BANCORP  | COM          | 744028101 | 971    |
| PRUDENTIAL FINL INC         | COM          | 744320102 | 910    |
| PRUDENTIAL FINL INC         | COM          | 744320102 | 293    |
| PRUDENTIAL FINL INC         | COM          | 744320102 | 3,962  |
| PRUDENTIAL FINL INC         | COM          | 744320102 | 8,067  |
| PRUDENTIAL FINL INC         | COM          | 744320102 | 92     |
| PRUDENTIAL FINL INC         | COM          | 744320102 | 620    |
| PRUDENTIAL FINL INC         | FRNT 12/1    | 744320AG7 | 1,404  |
| PRUDENTIAL PLC              | ADR          | 74435K204 | 809    |
| PRUDENTIAL PLC              | ADR          | 74435K204 | 29     |
| PRUDENTIAL PLC              | ADR          | 74435K204 | 93     |
| PSYCHIATRIC SOLUTIONS INC   | COM          | 74439H108 | 10,678 |
| PUBLIC SVC ENTERPRISE GROUP | COM          | 744573106 | 46     |
| PUBLIC SVC ENTERPRISE GROUP | COM          | 744573106 | 35     |
| PUBLIC SVC ENTERPRISE GROUP | COM          | 744573106 | 2,315  |
| PUBLIC SVC ENTERPRISE GROUP | COM          | 744573106 | 5,185  |
| PUBLIC SVC ENTERPRISE GROUP | COM          | 744573106 | 186    |
| PUBLIC SVC ENTERPRISE GROUP | COM          | 744573106 | 7,418  |
| PUBLIC STORAGE              | COM          | 74460D109 | 753    |
| PUBLIC STORAGE              | COM          | 74460D109 | 157    |
| PULTE HOMES INC             | COM          | 745867101 | 1      |
| PULTE HOMES INC             | COM          | 745867101 | 235    |
| PULTE HOMES INC             | COM          | 745867101 | 40     |
| PULTE HOMES INC             | COM          | 745867101 | 3      |
| PULTE HOMES INC             | COM          | 745867101 | 152    |
| PULTE HOMES INC             | COM          | 745867101 | 5      |
| PULTE HOMES INC             | COM          | 745867101 | 4      |
| PULTE HOMES INC             | COM          | 745867101 | 4      |
| QUADRA REALTY TRUST INC     | COM          | 746945104 | 2,210  |
| QLOGIC CORP                 | COM          | 747277101 | 110    |
| QLOGIC CORP                 | COM          | 747277101 | 65     |
| QAD INC                     | COM          | 74727D108 | 459    |
| QC HLDGS INC                | COM          | 74729T101 | 217    |
| QUALCOMM INC                | COM          | 747525103 | 12,320 |
| QUALCOMM INC                | COM          | 747525103 | 1,319  |
| QUALCOMM INC                | COM          | 747525103 | 57     |
| QUALCOMM INC                | COM          | 747525103 | 288    |
| QUALCOMM INC                | COM          | 747525103 | 28     |
| QUALCOMM INC                | COM          | 747525103 | 6,155  |
| QUALCOMM INC                | COM          | 747525103 | 6,393  |
| QUALCOMM INC                | COM          | 747525103 | 560    |
| QUALCOMM INC                | COM          | 747525103 | 456    |
| QUALCOMM INC                | COM          | 747525103 | 368    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| QUALCOMM INC                 | COM            | 747525103 | 286    |
| QUALCOMM INC                 | COM            | 747525103 | 456    |
| QUANEX CORP                  | COM            | 747620102 | 7,130  |
| QUANTA SVCS INC              | COM            | 74762E102 | 3,316  |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 1      |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 3      |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 3,406  |
| QUEBECOR WORLD INC           | COM NON-VTG    | 748203106 | 20     |
| QUEBECOR WORLD INC           | COM NON-VTG    | 748203106 | 900    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 92     |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 40     |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 596    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 130    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 700    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 208    |
| QUEST SOFTWARE INC           | COM            | 74834T103 | 7,920  |
| QUESTAR CORP                 | COM            | 748356102 | 1,475  |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 725    |
| QUIKSILVER INC               | COM            | 74838C106 | 2,429  |
| QUIDEL CORP                  | COM            | 74838J101 | 2,536  |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 13     |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 7      |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 46     |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 1,463  |
| RCN CORP                     | COM NEW        | 749361200 | 2,320  |
| RC2 CORP                     | COM            | 749388104 | 4,196  |
| R H DONNELLEY CORP           | COM NEW        | 74955W307 | 1,684  |
| RLI CORP                     | COM            | 749607107 | 6,427  |
| RPC INC                      | COM            | 749660106 | 976    |
| RTI INTL METALS INC          | COM            | 74973W107 | 317    |
| RTI INTL METALS INC          | COM            | 74973W107 | 4      |
| RTI INTL METALS INC          | COM            | 74973W107 | 2,191  |
| RF MICRODEVICES INC          | COM            | 749941100 | 7      |
| RF MICRODEVICES INC          | COM            | 749941100 | 30     |
| RF MICRODEVICES INC          | COM            | 749941100 | 1      |
| RF MICRODEVICES INC          | COM            | 749941100 | 4,779  |
| RF MICRODEVICES INC          | COM            | 749941100 | 47     |
| RACKABLE SYS INC             | COM            | 750077109 | 326    |
| RADIANT SYSTEMS INC          | COM            | 75025N102 | 1,800  |
| RADIO ONE INC                | CL D NON VTG   | 75040P405 | 2,094  |
| RADISYS CORP                 | COM            | 750459109 | 1,126  |
| RAMBUS INC DEL               | COM            | 750917106 | 382    |
| RAMBUS INC DEL               | COM            | 750917106 | 196    |
| RALCORP HLDGS INC NEW        | COM            | 751028101 | 4,044  |
| RAMCO-GERSHENSON PPTYS TR    | COM SH BEN INT | 751452202 | 1,301  |
| RAND CAP CORP                | COM            | 752185108 | 1,070  |
| RANDGOLD RES LTD             | ADR            | 752344309 | 432    |
| RARE HOSPITALITY INTL INC    | COM            | 753820109 | 3,077  |
| RAVEN INDS INC               | COM            | 754212108 | 1,959  |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 309    |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 5      |
| RAYTHEON CO                  | COM NEW        | 755111507 | 12,936 |
| RAYTHEON CO                  | COM NEW        | 755111507 | 786    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 2,489  |
| RAYTHEON CO                  | COM NEW        | 755111507 | 19     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 415    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 6      |
| RAYTHEON CO                  | COM NEW        | 755111507 | 3,010  |
| RAYTHEON CO                  | COM NEW        | 755111507 | 217    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 16     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 84     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 307    |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| RBC BEARINGS INC             | COM           | 75524B104 | 3     |
| RBC BEARINGS INC             | COM           | 75524B104 | 3,338 |
| REALNETWORKS INC             | COM           | 75605L104 | 2,836 |
| REALTY INCOME CORP           | COM           | 756109104 | 8,236 |
| RED HAT INC                  | COM           | 756577102 | 795   |
| RED HAT INC                  | COM           | 756577102 | 279   |
| RED HAT INC                  | COM           | 756577102 | 40    |
| RED HAT INC                  | COM           | 756577102 | 277   |
| RED HAT INC                  | COM           | 756577102 | 137   |
| RED ROBIN GOURMET BURGERS IN | COM           | 75689M101 | 3,046 |
| REDDY ICE HLDGS INC          | COM           | 75734R105 | 1,525 |
| REGAL BELOIT CORP            | COM           | 758750103 | 2     |
| REGAL BELOIT CORP            | COM           | 758750103 | 9,815 |
| REGENERON PHARMACEUTICALS    | COM           | 75886F107 | 7,871 |
| REGIS CORP MINN              | COM           | 758932107 | 7,949 |
| REHABCARE GROUP INC          | COM           | 759148109 | 3     |
| REHABCARE GROUP INC          | COM           | 759148109 | 1,591 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 2,595 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 5     |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 29    |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 1,992 |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 634   |
| REGIONS FINANCIAL CORP NEW   | COM           | 7591EP100 | 47    |
| RENASANT CORP                | COM           | 75970E107 | 1,170 |
| RENT A CTR INC NEW           | COM           | 76009N100 | 5,280 |
| RENTECH INC                  | COM           | 760112102 | 31    |
| RENTECH INC                  | COM           | 760112102 | 6     |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 19    |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 1,449 |
| REPSOL YPF S A               | SPONSORED ADR | 76026T205 | 1,365 |
| REPUBLIC AWYS HLDGS INC      | COM           | 760276105 | 2,907 |
| REPUBLIC SVCS INC            | COM           | 760759100 | 7,022 |
| REPUBLIC SVCS INC            | COM           | 760759100 | 274   |
| RES-CARE INC                 | COM           | 760943100 | 2,650 |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 14    |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 710   |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 35    |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 1,271 |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 217   |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 3,560 |
| RESEARCH IN MOTION LTD       | COM           | 760975102 | 73    |
| RESMED INC                   | COM           | 761152107 | 171   |
| RESMED INC                   | COM           | 761152107 | 347   |
| RESOURCE AMERICA INC         | CL A          | 761195205 | 825   |
| RESOURCE CAP CORP            | COM           | 76120W302 | 134   |
| RESOURCES CONNECTION INC     | COM           | 76122Q105 | 8,316 |
| RESPIRONICS INC              | COM           | 761230101 | 240   |
| RETAIL VENTURES INC          | COM           | 76128Y102 | 1,547 |
| REVLON INC                   | CL A          | 761525500 | 460   |
| REVLON INC                   | CL A          | 761525500 | 0     |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 13    |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 20    |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 108   |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 1,503 |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 1,232 |
| REYNOLDS AMERICAN INC        | COM           | 761713106 | 25    |
| RIGEL PHARMACEUTICALS INC    | COM NEW       | 766559603 | 2,922 |
| RIGHTNOW TECHNOLOGIES INC    | COM           | 76657R106 | 1,971 |
| RIMAGE CORP                  | COM           | 766721104 | 600   |
| RIO NARCEA GOLD MINES INC    | COM           | 766909105 | 177   |
| RIO TINTO PLC                | SPONSORED ADR | 767204100 | 45    |
| RIO TINTO PLC                | SPONSORED ADR | 767204100 | 35    |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| RIO TINTO PLC                | SPONSORED ADR | 767204100 | 129    |
| RIO TINTO PLC                | SPONSORED ADR | 767204100 | 31     |
| RITCHIE BROS AUCTIONEERS     | COM           | 767744105 | 2,719  |
| RITE AID CORP                | COM           | 767754104 | 138    |
| RIVIERA HLDGS CORP           | COM           | 769627100 | 1,328  |
| ROBBINS & MYERS INC          | COM           | 770196103 | 4,056  |
| ROBERT HALF INTL INC         | COM           | 770323103 | 308    |
| ROCK-TENN CO                 | CL A          | 772739207 | 6,449  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 1,622  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 34     |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 28     |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 255    |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 1,237  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 261    |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 2,780  |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 14     |
| ROCKWELL AUTOMATION INC      | COM           | 773903109 | 160    |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 29     |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 1,465  |
| ROCKWELL COLLINS INC         | COM           | 774341101 | 5,482  |
| ROCKWOOD HLDGS INC           | COM           | 774415103 | 5,361  |
| ROFIN SINAR TECHNOLOGIES INC | COM           | 775043102 | 668    |
| ROFIN SINAR TECHNOLOGIES INC | COM           | 775043102 | 962    |
| ROFIN SINAR TECHNOLOGIES INC | COM           | 775043102 | 1,283  |
| ROGERS COMMUNICATIONS INC    | CL B          | 775109200 | 51     |
| ROGERS COMMUNICATIONS INC    | CL B          | 775109200 | 11,056 |
| ROGERS CORP                  | COM           | 775133101 | 2,546  |
| ROHM & HAAS CO               | COM           | 775371107 | 3      |
| ROHM & HAAS CO               | COM           | 775371107 | 978    |
| ROHM & HAAS CO               | COM           | 775371107 | 115    |
| ROHM & HAAS CO               | COM           | 775371107 | 6      |
| ROHM & HAAS CO               | COM           | 775371107 | 198    |
| ROLLINS INC                  | COM           | 775711104 | 8      |
| ROLLINS INC                  | COM           | 775711104 | 56     |
| ROLLINS INC                  | COM           | 775711104 | 2,783  |
| ROME BANCORP INC NEW         | COM           | 77587P103 | 1,597  |
| ROPER INDS INC NEW           | COM           | 776696106 | 14     |
| ROPER INDS INC NEW           | COM           | 776696106 | 6,466  |
| ROPER INDS INC NEW           | COM           | 776696106 | 39     |
| ROSETTA RESOURCES INC        | COM           | 777779307 | 4,735  |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 13     |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 292    |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 36     |
| ROWAN COS INC                | COM           | 779382100 | 80     |
| ROWAN COS INC                | COM           | 779382100 | 13     |
| ROWAN COS INC                | COM           | 779382100 | 4      |
| ROWAN COS INC                | COM           | 779382100 | 250    |
| ROWAN COS INC                | COM           | 779382100 | 391    |
| ROWAN COS INC                | COM           | 779382100 | 879    |
| ROWAN COS INC                | COM           | 779382100 | 3,557  |
| ROWAN COS INC                | COM           | 779382100 | 51     |
| ROYAL BANCSHARES PA INC      | CL A          | 780081105 | 268    |
| ROYAL BK CDA MONTREAL QUE    | COM           | 780087102 | 4,331  |
| ROYAL BK CDA MONTREAL QUE    | COM           | 780087102 | 39,493 |
| ROYAL BK CDA MONTREAL QUE    | COM           | 780087102 | 219    |
| ROYAL BK CDA MONTREAL QUE    | COM           | 780087102 | 17     |
| ROYAL BK SCOTLAND GROUP PLC  | ADR PFD SER P | 780097762 | 1,794  |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A   | 780259206 | 7,190  |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A   | 780259206 | 625    |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A   | 780259206 | 802    |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A   | 780259206 | 17     |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A   | 780259206 | 2,793  |

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|                           |                |           |        |
|---------------------------|----------------|-----------|--------|
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 592    |
| ROYAL DUTCH SHELL PLC     | SPONS ADR A    | 780259206 | 542    |
| RUBY TUESDAY INC          | COM            | 781182100 | 0      |
| RUBY TUESDAY INC          | COM            | 781182100 | 2,438  |
| RUDDICK CORP              | COM            | 781258108 | 10,519 |
| RUDOLPH TECHNOLOGIES INC  | COM            | 781270103 | 1,922  |
| RUSH ENTERPRISES INC      | CL A           | 781846209 | 439    |
| RURAL CELLULAR CORP       | CL A           | 781904107 | 686    |
| RUSS BERRIE & CO          | COM            | 782233100 | 600    |
| RUTHS CHRIS STEAK HSE INC | COM            | 783332109 | 1,219  |
| RYANAIR HLDGS PLC         | SPONSORED ADR  | 783513104 | 484    |
| RYDER SYS INC             | COM            | 783549108 | 799    |
| RYDER SYS INC             | COM            | 783549108 | 15     |
| S & T BANCORP INC         | COM            | 783859101 | 1,749  |
| SAIC INC                  | COM            | 78390X101 | 4,977  |
| SCBT FINANCIAL CORP       | COM            | 78401V102 | 278    |
| SEMCO ENERGY INC          | COM            | 78412D109 | 1,093  |
| SI INTL INC               | COM            | 78427V102 | 996    |
| SI INTL INC               | COM            | 78427V102 | 1,597  |
| SJW CORP                  | COM            | 784305104 | 1,583  |
| SK TELECOM LTD            | SPONSORED ADR  | 78440P108 | 236    |
| SK TELECOM LTD            | SPONSORED ADR  | 78440P108 | 393    |
| SK TELECOM LTD            | SPONSORED ADR  | 78440P108 | 2      |
| SK TELECOM LTD            | SPONSORED ADR  | 78440P108 | 70     |
| SK TELECOM LTD            | SPONSORED ADR  | 78440P108 | 512    |
| SK TELECOM LTD            | SPONSORED ADR  | 78440P108 | 2,225  |
| SLM CORP                  | COM            | 78442P106 | 510    |
| SLM CORP                  | COM            | 78442P106 | 1,576  |
| SLM CORP                  | COM            | 78442P106 | 263    |
| SLM CORP                  | COM            | 78442P106 | 1,871  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 1,116  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 11,160 |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 1,780  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 1,579  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 245    |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 246    |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 1,656  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 1,150  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 2,306  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 1,412  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 2,423  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 6,760  |
| SPDR TR                   | UNIT SER 1     | 78462F103 | 12,424 |
| SPSS INC                  | COM            | 78462K102 | 3,401  |
| SPX CORP                  | COM            | 784635104 | 487    |
| SPX CORP                  | COM            | 784635104 | 14     |
| SPX CORP                  | COM            | 784635104 | 324    |
| S1 CORPORATION            | COM            | 78463B101 | 2,118  |
| SPDR INDEX SHS FDS        | DJ STOXX 50ETF | 78463X103 | 498    |
| SPDR INDEX SHS FDS        | RUSS NOM SC JP | 78463X822 | 286    |
| SRA INTL INC              | CL A           | 78464R105 | 6,552  |
| STEC INC                  | COM            | 784774101 | 267    |
| SVB FINL GROUP            | COM            | 78486Q101 | 2,549  |
| SWS GROUP INC             | COM            | 78503N107 | 3,460  |
| SADIA S A                 | SP ADR PFD 30  | 786326108 | 251    |
| SAFECO CORP               | COM            | 786429100 | 1,069  |
| SAFECO CORP               | COM            | 786429100 | 8      |
| SAFEGUARD SCIENTIFICS INC | COM            | 786449108 | 1,074  |
| SAFETY INS GROUP INC      | COM            | 78648T100 | 29     |
| SAFETY INS GROUP INC      | COM            | 78648T100 | 1,000  |
| SAFEWAY INC               | COM NEW        | 786514208 | 298    |
| SAFEWAY INC               | COM NEW        | 786514208 | 90     |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| SAFEWAY INC                  | COM NEW       | 786514208 | 1,803 |
| SAFEWAY INC                  | COM NEW       | 786514208 | 2,018 |
| SAFEWAY INC                  | COM NEW       | 786514208 | 8     |
| SAFEWAY INC                  | COM NEW       | 786514208 | 500   |
| SAIA INC                     | COM           | 78709Y105 | 1,370 |
| SAIA INC                     | COM           | 78709Y105 | 56    |
| ST JUDE MED INC              | COM           | 790849103 | 1,159 |
| ST JUDE MED INC              | COM           | 790849103 | 88    |
| ST JUDE MED INC              | COM           | 790849103 | 1,267 |
| ST JUDE MED INC              | COM           | 790849103 | 2,114 |
| ST JUDE MED INC              | COM           | 790849103 | 59    |
| SALEM COMMUNICATIONS CORP DE | CL A          | 794093104 | 341   |
| SALESFORCE COM INC           | COM           | 79466L302 | 539   |
| SALESFORCE COM INC           | COM           | 79466L302 | 256   |
| SALIX PHARMACEUTICALS INC    | COM           | 795435106 | 165   |
| SALLY BEAUTY HLDGS INC       | COM           | 79546E104 | 197   |
| SALLY BEAUTY HLDGS INC       | COM           | 79546E104 | 1,688 |
| SANDERS MORRIS HARRIS GROUP  | COM           | 80000Q104 | 436   |
| SANDERSON FARMS INC          | COM           | 800013104 | 393   |
| SANDERSON FARMS INC          | COM           | 800013104 | 3,593 |
| SANDISK CORP                 | COM           | 80004C101 | 1,872 |
| SANDISK CORP                 | COM           | 80004C101 | 10    |
| SANDISK CORP                 | COM           | 80004C101 | 26    |
| SANDISK CORP                 | COM           | 80004C101 | 659   |
| SANDISK CORP                 | COM           | 80004C101 | 299   |
| SANDY SPRING BANCORP INC     | COM           | 800363103 | 947   |
| SANMINA SCI CORP             | COM           | 800907107 | 128   |
| SANMINA SCI CORP             | COM           | 800907107 | 5     |
| SANMINA SCI CORP             | COM           | 800907107 | 38    |
| SANMINA SCI CORP             | COM           | 800907107 | 31    |
| SANMINA SCI CORP             | COM           | 800907107 | 25    |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 1,357 |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 456   |
| SANOFI AVENTIS               | SPONSORED ADR | 80105N105 | 4,521 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 880   |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR | 803054204 | 0     |
| SAPIENT CORP                 | COM           | 803062108 | 1,892 |
| SARA LEE CORP                | COM           | 803111103 | 3,310 |
| SARA LEE CORP                | COM           | 803111103 | 601   |
| SARA LEE CORP                | COM           | 803111103 | 78    |
| SARA LEE CORP                | COM           | 803111103 | 645   |
| SARA LEE CORP                | COM           | 803111103 | 123   |
| SARA LEE CORP                | COM           | 803111103 | 773   |
| SARA LEE CORP                | COM           | 803111103 | 187   |
| SASOL LTD                    | SPONSORED ADR | 803866300 | 22    |
| SASOL LTD                    | SPONSORED ADR | 803866300 | 2     |
| SASOL LTD                    | SPONSORED ADR | 803866300 | 160   |
| SASOL LTD                    | SPONSORED ADR | 803866300 | 101   |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 1     |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 485   |
| SATYAM COMPUTER SERVICES LTD | ADR           | 804098101 | 13    |
| SAUER-DANFOSS INC            | COM           | 804137107 | 3     |
| SAUER-DANFOSS INC            | COM           | 804137107 | 1,907 |
| SAUL CTRS INC                | COM           | 804395101 | 1,667 |
| SAVIENT PHARMACEUTICALS INC  | COM           | 80517Q100 | 3,243 |
| SAVVIS INC                   | COM NEW       | 805423308 | 5     |
| SAVVIS INC                   | COM NEW       | 805423308 | 4,619 |
| SCANSOURCE INC               | COM           | 806037107 | 847   |
| SCANSOURCE INC               | COM           | 806037107 | 3,335 |
| SCHAWK INC                   | CL A          | 806373106 | 1,176 |
| SCHEIN HENRY INC             | COM           | 806407102 | 1,579 |
| SCHEIN HENRY INC             | COM           | 806407102 | 14    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| SCHEIN HENRY INC             | COM            | 806407102 | 66     |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 739    |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 4,241  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 2,160  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 90     |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 3,599  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 746    |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 41     |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 4,436  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 965    |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 3,736  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 3,045  |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 127    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 18,509 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 5,369  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 2,559  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 462    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 4,158  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,166  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,371  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 441    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 2,751  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 15,788 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 755    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,725  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 9,975  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1,999  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 62,991 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 399    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 242    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 5,965  |
| SCHNITZER STL INDS           | CL A           | 806882106 | 6      |
| SCHNITZER STL INDS           | CL A           | 806882106 | 8,032  |
| SCHOLASTIC CORP              | COM            | 807066105 | 10,014 |
| SCHOOL SPECIALTY INC         | COM            | 807863105 | 2      |
| SCHOOL SPECIALTY INC         | COM            | 807863105 | 4,545  |
| SCHULMAN A INC               | COM            | 808194104 | 1,000  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 72     |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 164    |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 1,409  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 755    |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 23     |
| SCHWEITZER-MAUDUIT INTL INC  | COM            | 808541106 | 1,368  |
| SCIELE PHARMA INC            | COM            | 808627103 | 821    |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 160    |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 567    |
| SEABRIGHT INSURANCE HLDGS IN | COM            | 811656107 | 1,172  |
| SEACHANGE INTL INC           | COM            | 811699107 | 1,315  |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 16     |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 37     |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 207    |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 4      |
| SEALY CORP                   | COM            | 812139301 | 1,212  |
| SEARS HLDGS CORP             | COM            | 812350106 | 218    |
| SEARS HLDGS CORP             | COM            | 812350106 | 145    |
| SEARS HLDGS CORP             | COM            | 812350106 | 829    |
| SEARS HLDGS CORP             | COM            | 812350106 | 1,272  |
| SEARS HLDGS CORP             | COM            | 812350106 | 102    |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 99     |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 1,509  |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 28     |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 173    |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 33     |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 224    |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 138    |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 24     |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 31     |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 329    |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 417    |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 54     |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 226    |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 9,852  |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 975    |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 374    |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 19     |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 25,957 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 3,006  |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 158    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 223    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 885    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 144    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 10     |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 5      |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 1,994  |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 223    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 1,389  |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 177    |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 21     |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 17,103 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 1,323  |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 101    |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 327    |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 8      |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 116    |
| SECURE COMPUTING CORP        | COM            | 813705100 | 1,766  |
| SECURITY BANK CORP           | COM            | 814047106 | 866    |
| SELECTIVE INS GROUP INC      | COM            | 816300107 | 2,309  |
| SEMTECH CORP                 | COM            | 816850101 | 325    |
| SEMTECH CORP                 | COM            | 816850101 | 4,865  |
| SEMPRA ENERGY                | COM            | 816851109 | 174    |
| SEMPRA ENERGY                | COM            | 816851109 | 76     |
| SEMPRA ENERGY                | COM            | 816851109 | 3      |
| SEMPRA ENERGY                | COM            | 816851109 | 22     |
| SEMPRA ENERGY                | COM            | 816851109 | 1,961  |
| SEMPRA ENERGY                | COM            | 816851109 | 116    |
| SEMPRA ENERGY                | COM            | 816851109 | 6,207  |
| SEMITOOL INC                 | COM            | 816909105 | 902    |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 11     |
| SENIOR HSG PPTYS TR          | SH BEN INT     | 81721M109 | 8,005  |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 2      |
| SENSIENT TECHNOLOGIES CORP   | COM            | 81725T100 | 3,238  |
| SEPRACOR INC                 | COM            | 817315104 | 1,238  |
| SEPRACOR INC                 | COM            | 817315104 | 8      |
| SEPRACOR INC                 | COM            | 817315104 | 69     |
| SEQUA CORPORATION            | CL A           | 817320104 | 3,364  |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 8,811  |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 47     |
| SHAW COMMUNICATIONS INC      | CL B CONV      | 82028K200 | 7,640  |
| SHENANDOAH TELECOMMUNICATION | COM            | 82312B106 | 531    |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 20     |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 1,031  |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 33     |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 158    |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 2,188  |

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|                              |                |           |       |
|------------------------------|----------------|-----------|-------|
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 389   |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 1     |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 654   |
| SHOE CARNIVAL INC            | COM            | 824889109 | 570   |
| SHUFFLE MASTER INC           | COM            | 825549108 | 520   |
| SHUFFLE MASTER INC           | COM            | 825549108 | 46    |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 2,052 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 1     |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 36    |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 9,770 |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 2,116 |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 7     |
| SIERRA WIRELESS INC          | COM            | 826516106 | 358   |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 49    |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 1,054 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 10    |
| SIGNATURE BK NEW YORK N Y    | COM            | 82669G104 | 7,137 |
| SILGAN HOLDINGS INC          | COM            | 827048109 | 7,624 |
| SILICON STORAGE TECHNOLOGY I | COM            | 827057100 | 1,221 |
| SILICON IMAGE INC            | COM            | 82705T102 | 2,858 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR  | 82706C108 | 407   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 3,137 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 365   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 313   |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 1,064 |
| SILVER WHEATON CORP          | COM            | 828336107 | 158   |
| SILVER WHEATON CORP          | COM            | 828336107 | 4     |
| SIMMONS 1ST NATL CORP        | CL A \$1 PAR   | 828730200 | 898   |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 19    |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 1,872 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 245   |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 79    |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H     | 82935M109 | 438   |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H     | 82935M109 | 69    |
| SIRENZA MICRODEVICES INC     | COM            | 82966T106 | 1,038 |
| SIRENZA MICRODEVICES INC     | COM            | 82966T106 | 4,641 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 105   |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 12    |
| SIRF TECHNOLOGY HLDGS INC    | COM            | 82967H101 | 471   |
| SIRF TECHNOLOGY HLDGS INC    | COM            | 82967H101 | 1,345 |
| SIX FLAGS INC                | COM            | 83001P109 | 49    |
| SKECHERS U S A INC           | CL A           | 830566105 | 1,540 |
| SKYLINE CORP                 | COM            | 830830105 | 651   |
| SKYWEST INC                  | COM            | 830879102 | 3     |
| SKYWEST INC                  | COM            | 830879102 | 8,605 |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 3     |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 5,104 |
| SMITH & NEPHEW PLC           | SPDN ADR NEW   | 83175M205 | 284   |
| SMITH A O                    | COM            | 831865209 | 3,084 |
| SMITH INTL INC               | COM            | 832110100 | 1,942 |
| SMITH INTL INC               | COM            | 832110100 | 17    |
| SMITH INTL INC               | COM            | 832110100 | 2,264 |
| SMITH INTL INC               | COM            | 832110100 | 321   |
| SMITH INTL INC               | COM            | 832110100 | 7,840 |
| SMITH MICRO SOFTWARE INC     | COM            | 832154108 | 3,120 |
| SMUCKER J M CO               | COM NEW        | 832696405 | 214   |
| SMUCKER J M CO               | COM NEW        | 832696405 | 12    |
| SMUCKER J M CO               | COM NEW        | 832696405 | 21    |
| SNAP ON INC                  | COM            | 833034101 | 547   |
| SNAP ON INC                  | COM            | 833034101 | 3     |
| SNAP ON INC                  | COM            | 833034101 | 143   |
| SNAP ON INC                  | COM            | 833034101 | 10    |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 13      |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 60      |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 3,171   |
| SOLETRON CORP                | COM            | 834182107 | 405     |
| SOLETRON CORP                | COM            | 834182107 | 58      |
| SOLETRON CORP                | COM            | 834182107 | 153     |
| SOLETRON CORP                | COM            | 834182107 | 32      |
| SOMAXON PHARMACEUTICALS INC  | COM            | 834453102 | 217     |
| SONIC CORP                   | COM            | 835451105 | 2       |
| SONIC CORP                   | COM            | 835451105 | 4,075   |
| SONIC AUTOMOTIVE INC         | CL A           | 83545G102 | 2,194   |
| SONIC SOLUTIONS              | COM            | 835460106 | 1,154   |
| SONICWALL INC                | COM            | 835470105 | 2,623   |
| SONOSITE INC                 | COM            | 83568G104 | 2,204   |
| SONY CORP                    | ADR NEW        | 835699307 | 29      |
| SONY CORP                    | ADR NEW        | 835699307 | 4       |
| SONY CORP                    | ADR NEW        | 835699307 | 170     |
| SONY CORP                    | ADR NEW        | 835699307 | 1,440   |
| SONY CORP                    | ADR NEW        | 835699307 | 1,113   |
| SOTHEBYS                     | COM            | 835898107 | 24      |
| SOTHEBYS                     | COM            | 835898107 | 48      |
| SOTHEBYS                     | COM            | 835898107 | 148     |
| SOTHEBYS                     | COM            | 835898107 | 76      |
| SONUS NETWORKS INC           | COM            | 835916107 | 20      |
| SONUS NETWORKS INC           | COM            | 835916107 | 3,134   |
| SOURCE INTERLINK COS INC     | COM NEW        | 836151209 | 518     |
| SOURCEFORGE INC              | COM            | 83616W101 | 681     |
| SOUTH JERSEY INDS INC        | COM            | 838518108 | 3,503   |
| SOUTHERN CO                  | COM            | 842587107 | 6,707   |
| SOUTHERN CO                  | COM            | 842587107 | 2,432   |
| SOUTHERN CO                  | COM            | 842587107 | 192     |
| SOUTHERN CO                  | COM            | 842587107 | 96      |
| SOUTHERN CO                  | COM            | 842587107 | 291,920 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 1,720   |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 1,013   |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 149     |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 9       |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 1       |
| SOUTHWEST BANCORP INC OKLA   | COM            | 844767103 | 245     |
| SOUTHWEST BANCORP INC OKLA   | COM            | 844767103 | 1,444   |
| SOUTHWEST GAS CORP           | COM            | 844895102 | 7,157   |
| SOUTHWEST WTR CO             | COM            | 845331107 | 306     |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 230     |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 277     |
| SOVRAN SELF STORAGE INC      | COM            | 84610H108 | 3,806   |
| SPANISH BROADCASTING SYS INC | CL A           | 846425882 | 291     |
| SPANSION INC                 | COM CL A       | 84649R101 | 506     |
| SPARTAN MTRS INC             | COM            | 846819100 | 4,048   |
| SPARTAN STORES INC           | COM            | 846822104 | 462     |
| SPARTECH CORP                | COM NEW        | 847220209 | 1,785   |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 544     |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 49      |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 22      |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 1,480   |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 12      |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 113     |
| SPECTRANETICS CORP           | COM            | 84760C107 | 1,807   |
| SPEEDWAY MOTORSPORTS INC     | COM            | 847788106 | 2,732   |
| SPHERION CORP                | COM            | 848420105 | 1,677   |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A       | 848574109 | 384     |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A       | 848574109 | 13      |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A       | 848574109 | 868     |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 315   |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 1,133 |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 48    |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 217   |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 5     |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 35    |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 3     |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 4,599 |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 1,159 |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 1,096 |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 207   |
| SPRINT NEXTEL CORP           | COM FON       | 852061100 | 1,144 |
| STAGE STORES INC             | COM NEW       | 85254C305 | 2,546 |
| STAMPS COM INC               | COM NEW       | 852857200 | 2,679 |
| STANDARD MICROSYSTEMS CORP   | COM           | 853626109 | 5,054 |
| STANDARD MTR PRODS INC       | COM           | 853666105 | 870   |
| STANDARD PARKING CORP        | COM           | 853790103 | 472   |
| STANDARD REGISTER CO         | COM           | 853887107 | 612   |
| STANDEX INTL CORP            | COM           | 854231107 | 727   |
| STANLEY INC                  | COM           | 854532108 | 736   |
| STANLEY WKS                  | COM           | 854616109 | 382   |
| STANLEY WKS                  | COM           | 854616109 | 3     |
| STANLEY WKS                  | COM           | 854616109 | 18    |
| STANLEY WKS                  | COM           | 854616109 | 1,112 |
| STAPLES INC                  | COM           | 855030102 | 842   |
| STAPLES INC                  | COM           | 855030102 | 43    |
| STAPLES INC                  | COM           | 855030102 | 21    |
| STAPLES INC                  | COM           | 855030102 | 1,396 |
| STAPLES INC                  | COM           | 855030102 | 33    |
| STAPLES INC                  | COM           | 855030102 | 64    |
| STAPLES INC                  | COM           | 855030102 | 24    |
| STAPLES INC                  | COM           | 855030102 | 105   |
| STARBUCKS CORP               | COM           | 855244109 | 299   |
| STARBUCKS CORP               | COM           | 855244109 | 27    |
| STARBUCKS CORP               | COM           | 855244109 | 2,204 |
| STARBUCKS CORP               | COM           | 855244109 | 1,486 |
| STARBUCKS CORP               | COM           | 855244109 | 155   |
| STARBUCKS CORP               | COM           | 855244109 | 235   |
| STARBUCKS CORP               | COM           | 855244109 | 421   |
| STARBUCKS CORP               | COM           | 855244109 | 311   |
| STATE AUTO FINL CORP         | COM           | 855707105 | 3     |
| STATE AUTO FINL CORP         | COM           | 855707105 | 1,533 |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 2,779 |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 61    |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 1,086 |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 2,223 |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 133   |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 820   |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 162   |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 869   |
| STARWOOD HOTELS&RESORTS WRLD | COM           | 85590A401 | 1,729 |
| STATE STR CORP               | COM           | 857477103 | 2,188 |
| STATE STR CORP               | COM           | 857477103 | 4,008 |
| STATE STR CORP               | COM           | 857477103 | 3     |
| STATE STR CORP               | COM           | 857477103 | 17    |
| STATE STR CORP               | COM           | 857477103 | 3     |
| STATE STR CORP               | COM           | 857477103 | 2,036 |
| STATOIL ASA                  | SPONSORED ADR | 85771P102 | 7     |
| STATOIL ASA                  | SPONSORED ADR | 85771P102 | 102   |
| STATOIL ASA                  | SPONSORED ADR | 85771P102 | 31    |
| STATOIL ASA                  | SPONSORED ADR | 85771P102 | 606   |
| STEAK N SHAKE CO             | COM           | 857873103 | 180   |

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|                              |                |           |         |
|------------------------------|----------------|-----------|---------|
| STEAK N SHAKE CO             | COM            | 857873103 | 1,836   |
| STEIN MART INC               | COM            | 858375108 | 1       |
| STEIN MART INC               | COM            | 858375108 | 335     |
| STEINWAY MUSICAL INSTRS INC  | COM            | 858495104 | 949     |
| STEPAN CO                    | COM            | 858586100 | 382     |
| STERLING BANCSHARES INC      | COM            | 858907108 | 3,087   |
| STERIS CORP                  | COM            | 859152100 | 162     |
| STERIS CORP                  | COM            | 859152100 | 9,730   |
| STERIS CORP                  | COM            | 859152100 | 176     |
| STERLING BANCORP             | COM            | 859158107 | 463     |
| STERLING BANCORP             | COM            | 859158107 | 296     |
| STEREOTAXIS INC              | COM            | 85916J102 | 14      |
| STEREOTAXIS INC              | COM            | 85916J102 | 1,636   |
| STERLING FINL CORP           | COM            | 859317109 | 1,925   |
| STERLING FINL CORP WASH      | COM            | 859319105 | 2       |
| STERLING FINL CORP WASH      | COM            | 859319105 | 4,078   |
| STERLITE INDS INDIA LTD      | ADS            | 859737207 | 22,823  |
| STERLITE INDS INDIA LTD      | ADS            | 859737207 | 130     |
| STERLITE INDS INDIA LTD      | ADS            | 859737207 | 113,190 |
| STEWART ENTERPRISES INC      | CL A           | 860370105 | 1,637   |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 1,672   |
| STILLWATER MNG CO            | COM            | 86074Q102 | 17      |
| STILLWATER MNG CO            | COM            | 86074Q102 | 5       |
| STILLWATER MNG CO            | COM            | 86074Q102 | 3,135   |
| STILLWATER MNG CO            | COM            | 86074Q102 | 14      |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 218     |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 34      |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 193     |
| STONE ENERGY CORP            | COM            | 861642106 | 2,055   |
| STONERIDGE INC               | COM            | 86183P102 | 788     |
| STORA ENSO CORP              | SPON ADR REP R | 86210M106 | 40      |
| STORA ENSO CORP              | SPON ADR REP R | 86210M106 | 1,232   |
| STRATEGIC HOTELS & RESORTS I | COM            | 86272T106 | 10,992  |
| STRAYER ED INC               | COM            | 863236105 | 949     |
| STRAYER ED INC               | COM            | 863236105 | 14,765  |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 9,640   |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 7,070   |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 247     |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 458     |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 4,454   |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 1,627   |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 12,147  |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 527     |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 462     |
| STREETTRACKS GOLD TR         | GOLD SHS       | 863307104 | 15,636  |
| STRYKER CORP                 | COM            | 863667101 | 4,379   |
| STRYKER CORP                 | COM            | 863667101 | 12      |
| STRYKER CORP                 | COM            | 863667101 | 1,567   |
| STRYKER CORP                 | COM            | 863667101 | 193     |
| STRYKER CORP                 | COM            | 863667101 | 23      |
| STRYKER CORP                 | COM            | 863667101 | 62      |
| STURM RUGER & CO INC         | COM            | 864159108 | 1,806   |
| SUEZ                         | SPONSORED ADR  | 864686100 | 1,561   |
| SUEZ                         | SPONSORED ADR  | 864686100 | 14      |
| SUEZ                         | SPONSORED ADR  | 864686100 | 9       |
| SUFFOLK BANCORP              | COM            | 864739107 | 655     |
| SULPHCO INC                  | COM            | 865378103 | 237     |
| SUN LIFE FINL INC            | COM            | 866796105 | 19,282  |
| SUN LIFE FINL INC            | COM            | 866796105 | 199     |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 285     |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 1,954   |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 23      |

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|------------------------------|----------|-----------|--------|
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 2,067  |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 424    |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 672    |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 163    |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 1,125  |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 22     |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 3,179  |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 31     |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 385    |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 0      |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 3,358  |
| SUN MICROSYSTEMS INC         | COM      | 866810104 | 367    |
| SUN HEALTHCARE GROUP INC     | COM NEW  | 866933401 | 5,634  |
| SUN HYDRAULICS CORP          | COM      | 866942105 | 385    |
| SUNCOR ENERGY INC            | COM      | 867229106 | 2      |
| SUNCOR ENERGY INC            | COM      | 867229106 | 198    |
| SUNCOR ENERGY INC            | COM      | 867229106 | 1,138  |
| SUNCOR ENERGY INC            | COM      | 867229106 | 3,965  |
| SUNCOR ENERGY INC            | COM      | 867229106 | 374    |
| SUNCOR ENERGY INC            | COM      | 867229106 | 4,496  |
| SUNOCO INC                   | COM      | 86764P109 | 212    |
| SUNOCO INC                   | COM      | 86764P109 | 212    |
| SUNOCO INC                   | COM      | 86764P109 | 1,528  |
| SUNOCO INC                   | COM      | 86764P109 | 4,265  |
| SUNOCO INC                   | COM      | 86764P109 | 149    |
| SUNPOWER CORP                | COM CL A | 867652109 | 131    |
| SUNPOWER CORP                | COM CL A | 867652109 | 33     |
| SUNPOWER CORP                | COM CL A | 867652109 | 4,547  |
| SUNRISE SENIOR LIVING INC    | COM      | 86768K106 | 6      |
| SUNRISE SENIOR LIVING INC    | COM      | 86768K106 | 8,860  |
| SUNOPTA INC                  | COM      | 8676EP108 | 6      |
| SUNOPTA INC                  | COM      | 8676EP108 | 246    |
| SUNSTONE HOTEL INVS INC NEW  | COM      | 867892101 | 12,542 |
| SUNTRUST BKS INC             | COM      | 867914103 | 1,136  |
| SUNTRUST BKS INC             | COM      | 867914103 | 2,397  |
| SUNTRUST BKS INC             | COM      | 867914103 | 636    |
| SUNTRUST BKS INC             | COM      | 867914103 | 10,639 |
| SUNTECH PWR HLDGS CO LTD     | ADR      | 86800C104 | 56     |
| SUNTECH PWR HLDGS CO LTD     | ADR      | 86800C104 | 352    |
| SUNTECH PWR HLDGS CO LTD     | ADR      | 86800C104 | 914    |
| SUNTECH PWR HLDGS CO LTD     | ADR      | 86800C104 | 120    |
| SUNTECH PWR HLDGS CO LTD     | ADR      | 86800C104 | 28     |
| SUPERGEN INC                 | COM      | 868059106 | 933    |
| SUPERIOR BANCORP             | COM      | 86806M106 | 1,124  |
| SUPERIOR ENERGY SVCS INC     | COM      | 868157108 | 395    |
| SUPERIOR ENERGY SVCS INC     | COM      | 868157108 | 28     |
| SUPERIOR ESSEX INC           | COM      | 86815V105 | 3,356  |
| SUPERIOR WELL SVCS INC       | COM      | 86837X105 | 2,855  |
| SUPERTEX INC                 | COM      | 868532102 | 2,058  |
| SUPERVALU INC                | COM      | 868536103 | 2      |
| SUPERVALU INC                | COM      | 868536103 | 39     |
| SUPERVALU INC                | COM      | 868536103 | 21     |
| SUPERVALU INC                | COM      | 868536103 | 1,325  |
| SUPERVALU INC                | COM      | 868536103 | 58     |
| SUPERVALU INC                | COM      | 868536103 | 12     |
| SUREWEST COMMUNICATIONS      | COM      | 868733106 | 707    |
| SUSQUEHANNA BANCSHARES INC P | COM      | 869099101 | 1      |
| SUSQUEHANNA BANCSHARES INC P | COM      | 869099101 | 3,730  |
| SWIFT ENERGY CO              | COM      | 870738101 | 3      |
| SWIFT ENERGY CO              | COM      | 870738101 | 6,585  |
| SWIFT ENERGY CO              | COM      | 870738101 | 45     |
| SWITCH & DATA FACILITIES COM | COM      | 871043105 | 1,651  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| SYBASE INC                   | COM           | 871130100 | 9,362  |
| SYBASE INC                   | COM           | 871130100 | 81     |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 24     |
| SYCAMORE NETWORKS INC        | COM           | 871206108 | 2,637  |
| SYKES ENTERPRISES INC        | COM           | 871237103 | 3,557  |
| SYMANTEC CORP                | COM           | 871503108 | 155    |
| SYMANTEC CORP                | COM           | 871503108 | 118    |
| SYMANTEC CORP                | COM           | 871503108 | 104    |
| SYMANTEC CORP                | COM           | 871503108 | 39     |
| SYMANTEC CORP                | COM           | 871503108 | 46     |
| SYMANTEC CORP                | COM           | 871503108 | 1,737  |
| SYMANTEC CORP                | COM           | 871503108 | 300    |
| SYMANTEC CORP                | COM           | 871503108 | 3      |
| SYMANTEC CORP                | COM           | 871503108 | 47     |
| SYMANTEC CORP                | COM           | 871503108 | 171    |
| SYMMETRICOM INC              | COM           | 871543104 | 940    |
| SYMMETRY MED INC             | COM           | 871546206 | 2,086  |
| SYMYX TECHNOLOGIES           | COM           | 87155S108 | 680    |
| SYNCHRONOSS TECHNOLOGIES INC | COM           | 87157B103 | 1,475  |
| SYNAPTICS INC                | COM           | 87157D109 | 5,762  |
| SYNGENTA AG                  | SPONSORED ADR | 87160A100 | 91     |
| SYNGENTA AG                  | SPONSORED ADR | 87160A100 | 1,622  |
| SYNOVUS FINL CORP            | COM           | 87161C105 | 822    |
| SYNOVUS FINL CORP            | COM           | 87161C105 | 3      |
| SYNTEL INC                   | COM           | 87162H103 | 1,528  |
| SYNTEL INC                   | COM           | 87162H103 | 918    |
| SYNNEX CORP                  | COM           | 87162W100 | 1,450  |
| SYNTROLEUM CORP              | COM           | 871630109 | 29     |
| SYNIVERSE HLDGS INC          | COM           | 87163F106 | 1,647  |
| SYSCO CORP                   | COM           | 871829107 | 593    |
| SYSCO CORP                   | COM           | 871829107 | 90     |
| SYSCO CORP                   | COM           | 871829107 | 135    |
| SYSCO CORP                   | COM           | 871829107 | 43     |
| SYSCO CORP                   | COM           | 871829107 | 2,965  |
| SYSCO CORP                   | COM           | 871829107 | 596    |
| SYSCO CORP                   | COM           | 871829107 | 84     |
| TCF FINL CORP                | COM           | 872275102 | 840    |
| TECO ENERGY INC              | COM           | 872375100 | 190    |
| THQ INC                      | COM NEW       | 872443403 | 9,955  |
| TJX COS INC NEW              | COM           | 872540109 | 4      |
| TJX COS INC NEW              | COM           | 872540109 | 17     |
| TJX COS INC NEW              | COM           | 872540109 | 1,626  |
| TJX COS INC NEW              | COM           | 872540109 | 320    |
| TJX COS INC NEW              | COM           | 872540109 | 14     |
| TJX COS INC NEW              | COM           | 872540109 | 312    |
| TJX COS INC NEW              | COM           | 872540109 | 1,071  |
| TNS INC                      | COM           | 872960109 | 1,369  |
| TTM TECHNOLOGIES INC         | COM           | 87305R109 | 288    |
| TTM TECHNOLOGIES INC         | COM           | 87305R109 | 3,187  |
| T-3 ENERGY SRVCS INC         | COM           | 87306E107 | 12     |
| T-3 ENERGY SRVCS INC         | COM           | 87306E107 | 287    |
| TXCO RES INC                 | COM           | 87311M102 | 887    |
| TXU CORP                     | COM           | 873168108 | 691    |
| TXU CORP                     | COM           | 873168108 | 4      |
| TXU CORP                     | COM           | 873168108 | 462    |
| TXU CORP                     | COM           | 873168108 | 3,270  |
| TXU CORP                     | COM           | 873168108 | 132    |
| TXU CORP                     | COM           | 873168108 | 171    |
| TXU CORP                     | COM           | 873168108 | 20     |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 955    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 475    |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 12,748 |

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|                               |                |           |        |
|-------------------------------|----------------|-----------|--------|
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 0      |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 10     |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 926    |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 10     |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 422    |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 35     |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 868    |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 0      |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 4,756  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 1,518  |
| TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR  | 874039100 | 322    |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 183    |
| TAL INTL GROUP INC            | COM            | 874083108 | 2,320  |
| TALBOTS INC                   | COM            | 874161102 | 995    |
| TALEO CORP                    | CL A           | 87424N104 | 1,607  |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 22     |
| TALISMAN ENERGY INC           | COM            | 87425E103 | 17,252 |
| TAM SA                        | SP ADR REP PFD | 87484D103 | 0      |
| TAM SA                        | SP ADR REP PFD | 87484D103 | 1,095  |
| TANGER FACTORY OUTLET CTRS I  | COM            | 875465106 | 4,296  |
| TARGET CORP                   | COM            | 87612E106 | 7,538  |
| TARGET CORP                   | COM            | 87612E106 | 3,115  |
| TARGET CORP                   | COM            | 87612E106 | 32     |
| TARGET CORP                   | COM            | 87612E106 | 32     |
| TARGET CORP                   | COM            | 87612E106 | 60     |
| TARGET CORP                   | COM            | 87612E106 | 57     |
| TARGET CORP                   | COM            | 87612E106 | 5,361  |
| TARGET CORP                   | COM            | 87612E106 | 7,110  |
| TARGET CORP                   | COM            | 87612E106 | 63     |
| TARGET CORP                   | COM            | 87612E106 | 399    |
| TARGET CORP                   | COM            | 87612E106 | 928    |
| TARGET CORP                   | COM            | 87612E106 | 31,650 |
| TARGET CORP                   | COM            | 87612E106 | 314    |
| TASER INTL INC                | COM            | 87651B104 | 313    |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 1      |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 670    |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 3      |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 1,919  |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 211    |
| TATA MTRS LTD                 | SPONSORED ADR  | 876568502 | 8,257  |
| TAYLOR CAP GROUP INC          | COM            | 876851106 | 544    |
| TEAM INC                      | COM            | 878155100 | 330    |
| TECH DATA CORP                | COM            | 878237106 | 96     |
| TECH DATA CORP                | COM            | 878237106 | 140    |
| TECHNE CORP                   | COM            | 878377100 | 592    |
| TECHNE CORP                   | COM            | 878377100 | 32     |
| TECHNITROL INC                | COM            | 878555101 | 776    |
| TECHNITROL INC                | COM            | 878555101 | 5,247  |
| TECK COMINCO LTD              | CL B           | 878742204 | 13     |
| TECK COMINCO LTD              | CL B           | 878742204 | 5,479  |
| TECK COMINCO LTD              | CL B           | 878742204 | 431    |
| TECHWELL INC                  | COM            | 87874D101 | 254    |
| TEJON RANCH CO DEL            | COM            | 879080109 | 1,145  |
| TEKELEC                       | COM            | 879101103 | 2,240  |
| TELE NORTE LESTE PART S A     | SPON ADR PFD   | 879246106 | 42     |
| TELE NORTE LESTE PART S A     | SPON ADR PFD   | 879246106 | 515    |
| TELE NORTE LESTE PART S A     | SPON ADR PFD   | 879246106 | 31     |
| TELECOM ARGENTINA S A         | SPON ADR REP B | 879273209 | 14     |
| TELECOM ARGENTINA S A         | SPON ADR REP B | 879273209 | 0      |
| TELECOM ARGENTINA S A         | SPON ADR REP B | 879273209 | 29     |
| TELECOM ARGENTINA S A         | SPON ADR REP B | 879273209 | 38,519 |
| TELECOM ARGENTINA S A         | SPON ADR REP B | 879273209 | 1,461  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 37     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 19     |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR  | 879278208 | 289    |
| TELECOM HLDERS TR            | DEPOSITRY RCPT | 87927P200 | 41     |
| TELECOM HLDERS TR            | DEPOSITRY RCPT | 87927P200 | 21     |
| TELECOM HLDERS TR            | DEPOSITRY RCPT | 87927P200 | 7,668  |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 548    |
| TELECOM ITALIA S P A NEW     | SPON ADR ORD   | 87927Y102 | 733    |
| TELECOM ITALIA S P A NEW     | SPON ADR SVGS  | 87927Y201 | 18     |
| TELECOM ITALIA S P A NEW     | SPON ADR SVGS  | 87927Y201 | 200    |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 32     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 33     |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR  | 879287308 | 209    |
| TELECOMUNICACOES DE SAO PAUL | SPON ADR PFD   | 87929A102 | 403    |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 3      |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 54     |
| TELEDYNE TECHNOLOGIES INC    | COM            | 879360105 | 10,197 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 440    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 206    |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 17,605 |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 838    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 1,143  |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 197    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 254    |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L | 879403780 | 197    |
| TELLABS INC                  | COM            | 879664100 | 217    |
| TELLABS INC                  | COM            | 879664100 | 380    |
| TELLABS INC                  | COM            | 879664100 | 2      |
| TELUS CORP                   | NON-VTG SHS    | 87971M202 | 3,650  |
| TEMPLE INLAND INC            | COM            | 879868107 | 326    |
| TEMPLE INLAND INC            | COM            | 879868107 | 37     |
| TELETECH HOLDINGS INC        | COM            | 879939106 | 6,716  |
| TEMPLETON DRAGON FD INC      | COM            | 88018T101 | 47     |
| TEMPLETON DRAGON FD INC      | COM            | 88018T101 | 190    |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 1,315  |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 271    |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 23,355 |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 26     |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 1      |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 1,931  |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 431    |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 5      |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 1      |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 3,437  |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 189    |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 231    |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 28     |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 68     |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 95     |
| TENNANT CO                   | COM            | 880345103 | 2,325  |
| TENNECO INC                  | COM            | 880349105 | 4,415  |
| TERADATA CORP DEL            | COM            | 88076W103 | 243    |
| TERADYNE INC                 | COM            | 880770102 | 807    |
| TERADYNE INC                 | COM            | 880770102 | 25     |
| TEREX CORP NEW               | COM            | 880779103 | 1,077  |
| TEREX CORP NEW               | COM            | 880779103 | 6      |
| TEREX CORP NEW               | COM            | 880779103 | 1,415  |
| TERRA INDS INC               | COM            | 880915103 | 1      |
| TERRA INDS INC               | COM            | 880915103 | 7      |
| TERRA INDS INC               | COM            | 880915103 | 131    |
| TERRA INDS INC               | COM            | 880915103 | 3,863  |
| TESCO CORP                   | COM            | 88157K101 | 1,101  |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| TESCO CORP                   | COM  | 88157K101 | 448    |
| TESORO CORP                  | COM  | 881609101 | 277    |
| TESORO CORP                  | COM  | 881609101 | 14     |
| TESORO CORP                  | COM  | 881609101 | 1,134  |
| TESORO CORP                  | COM  | 881609101 | 313    |
| TESORO CORP                  | COM  | 881609101 | 185    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 186    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 268    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 160    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 193    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 100    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 5,765  |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 879    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 1,297  |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 63     |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 5,616  |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 436    |
| TEVA PHARMACEUTICAL INDS LTD | ADR  | 881624209 | 12,435 |
| TETRA TECH INC NEW           | COM  | 88162G103 | 3,755  |
| TESSERA TECHNOLOGIES INC     | COM  | 88164L100 | 6,154  |
| TEXAS CAPITAL BANCSHARES INC | COM  | 88224Q107 | 3,593  |
| TEXAS INDS INC               | COM  | 882491103 | 61     |
| TEXAS INDS INC               | COM  | 882491103 | 79     |
| TEXAS INDS INC               | COM  | 882491103 | 8,177  |
| TEXAS INSTRS INC             | COM  | 882508104 | 3,316  |
| TEXAS INSTRS INC             | COM  | 882508104 | 27     |
| TEXAS INSTRS INC             | COM  | 882508104 | 103    |
| TEXAS INSTRS INC             | COM  | 882508104 | 68     |
| TEXAS INSTRS INC             | COM  | 882508104 | 14     |
| TEXAS INSTRS INC             | COM  | 882508104 | 718    |
| TEXAS INSTRS INC             | COM  | 882508104 | 208    |
| TEXAS INSTRS INC             | COM  | 882508104 | 6,779  |
| TEXAS INSTRS INC             | COM  | 882508104 | 4,419  |
| TEXAS INSTRS INC             | COM  | 882508104 | 8,068  |
| TEXAS INSTRS INC             | COM  | 882508104 | 421    |
| TEXAS INSTRS INC             | COM  | 882508104 | 3      |
| TEXAS INSTRS INC             | COM  | 882508104 | 110    |
| TEXAS INSTRS INC             | COM  | 882508104 | 7,274  |
| TEXAS INSTRS INC             | COM  | 882508104 | 487    |
| TEXAS ROADHOUSE INC          | CL A | 882681109 | 4,734  |
| THAI FD INC                  | COM  | 882904105 | 8      |
| THAI FD INC                  | COM  | 882904105 | 503    |
| THAI FD INC                  | COM  | 882904105 | 26     |
| TEXTRON INC                  | COM  | 883203101 | 9,772  |
| TEXTRON INC                  | COM  | 883203101 | 6      |
| TEXTRON INC                  | COM  | 883203101 | 666    |
| TEXTRON INC                  | COM  | 883203101 | 1,559  |
| TEXTRON INC                  | COM  | 883203101 | 164    |
| TEXTRON INC                  | COM  | 883203101 | 5      |
| TEXTRON INC                  | COM  | 883203101 | 4,009  |
| THERAVANCE INC               | COM  | 88338T104 | 879    |
| THERAVANCE INC               | COM  | 88338T104 | 284    |
| THERMAGE INC                 | COM  | 88343R101 | 513    |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 1,085  |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 1,724  |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 4      |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 33     |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 2,627  |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 4,564  |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 741    |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 6,205  |
| THERMO FISHER SCIENTIFIC INC | COM  | 883556102 | 9,262  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| THESTREET COM                | COM           | 88368Q103 | 559    |
| THOMAS & BETTS CORP          | COM           | 884315102 | 247    |
| THOMAS PPTYS GROUP INC       | COM           | 884453101 | 600    |
| THOMAS WEISEL PARTNERS GRP I | COM           | 884481102 | 345    |
| THOMSON CORP                 | COM           | 884903105 | 10,154 |
| THOMSON CORP                 | COM           | 884903105 | 55     |
| THOMSON                      | SPONSORED ADR | 885118109 | 224    |
| THOMSON                      | SPONSORED ADR | 885118109 | 35     |
| THORATEC CORP                | COM NEW       | 885175307 | 4,717  |
| 3COM CORP                    | COM           | 885535104 | 49     |
| 3COM CORP                    | COM           | 885535104 | 21     |
| 3COM CORP                    | COM           | 885535104 | 243    |
| 3COM CORP                    | COM           | 885535104 | 1      |
| 3COM CORP                    | COM           | 885535104 | 8,215  |
| 3M CO                        | COM           | 88579Y101 | 16,527 |
| 3M CO                        | COM           | 88579Y101 | 1,001  |
| 3M CO                        | COM           | 88579Y101 | 749    |
| 3M CO                        | COM           | 88579Y101 | 243    |
| 3M CO                        | COM           | 88579Y101 | 281    |
| 3M CO                        | COM           | 88579Y101 | 272    |
| 3M CO                        | COM           | 88579Y101 | 6,244  |
| 3M CO                        | COM           | 88579Y101 | 187    |
| 3M CO                        | COM           | 88579Y101 | 5,182  |
| 3M CO                        | COM           | 88579Y101 | 3,767  |
| 3M CO                        | COM           | 88579Y101 | 1,252  |
| 3M CO                        | COM           | 88579Y101 | 19     |
| 3M CO                        | COM           | 88579Y101 | 150    |
| 3M CO                        | COM           | 88579Y101 | 587    |
| TIBCO SOFTWARE INC           | COM           | 88632Q103 | 15     |
| TIBCO SOFTWARE INC           | COM           | 88632Q103 | 3,193  |
| TIBCO SOFTWARE INC           | COM           | 88632Q103 | 68     |
| TIDEWATER INC                | COM           | 886423102 | 63     |
| TIDEWATER INC                | COM           | 886423102 | 831    |
| TIDEWATER INC                | COM           | 886423102 | 374    |
| TIDEWATER INC                | COM           | 886423102 | 6      |
| TIERONE CORP                 | COM           | 88650R108 | 1,753  |
| TIFFANY & CO NEW             | COM           | 886547108 | 1,386  |
| TIFFANY & CO NEW             | COM           | 886547108 | 9      |
| TIFFANY & CO NEW             | COM           | 886547108 | 26     |
| TIFFANY & CO NEW             | COM           | 886547108 | 395    |
| TIFFANY & CO NEW             | COM           | 886547108 | 6,194  |
| TIFFANY & CO NEW             | COM           | 886547108 | 235    |
| TIM HORTONS INC              | COM           | 88706M103 | 81     |
| TIM HORTONS INC              | COM           | 88706M103 | 4,772  |
| TIMBERLAND CO                | CL A          | 887100105 | 6      |
| TIMBERLAND CO                | CL A          | 887100105 | 4      |
| TIMBERLAND CO                | CL A          | 887100105 | 323    |
| TIMBERLAND CO                | CL A          | 887100105 | 2,515  |
| TIME WARNER INC              | COM           | 887317105 | 9,988  |
| TIME WARNER INC              | COM           | 887317105 | 531    |
| TIME WARNER INC              | COM           | 887317105 | 112    |
| TIME WARNER INC              | COM           | 887317105 | 244    |
| TIME WARNER INC              | COM           | 887317105 | 1,401  |
| TIME WARNER INC              | COM           | 887317105 | 141    |
| TIME WARNER INC              | COM           | 887317105 | 6,814  |
| TIME WARNER INC              | COM           | 887317105 | 5,208  |
| TIME WARNER INC              | COM           | 887317105 | 2,320  |
| TIME WARNER INC              | COM           | 887317105 | 1,218  |
| TIME WARNER INC              | COM           | 887317105 | 532    |
| TIME WARNER INC              | COM           | 887317105 | 46     |
| TIME WARNER INC              | COM           | 887317105 | 5      |
| TIME WARNER INC              | COM           | 887317105 | 537    |

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|                              |                 |           |        |
|------------------------------|-----------------|-----------|--------|
| TIME WARNER TELECOM INC      | CL A            | 887319101 | 5      |
| TIME WARNER TELECOM INC      | CL A            | 887319101 | 13,777 |
| TIME WARNER CABLE INC        | CL A            | 88732J108 | 4,386  |
| TIME WARNER CABLE INC        | CL A            | 88732J108 | 105    |
| TITAN INTL INC ILL           | COM             | 88830M102 | 3,103  |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 6      |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 427    |
| TOLL BROTHERS INC            | COM             | 889478103 | 8      |
| TOLL BROTHERS INC            | COM             | 889478103 | 35     |
| TOLL BROTHERS INC            | COM             | 889478103 | 20     |
| TOLL BROTHERS INC            | COM             | 889478103 | 1,299  |
| TOLL BROTHERS INC            | COM             | 889478103 | 1      |
| TOMPKINS FINANCIAL CORPORATI | COM             | 890110109 | 478    |
| TONGJITANG CHINESE MED CO    | SPON ADR        | 89025E103 | 3,131  |
| TOOTSIE ROLL INDS INC        | COM             | 890516107 | 285    |
| TOOTSIE ROLL INDS INC        | COM             | 890516107 | 2,797  |
| TOPPS INC                    | COM             | 890786106 | 1,065  |
| TORCHMARK CORP               | COM             | 891027104 | 623    |
| TORCHMARK CORP               | COM             | 891027104 | 739    |
| TORCHMARK CORP               | COM             | 891027104 | 31     |
| TORONTO DOMINION BK ONT      | COM NEW         | 891160509 | 26,675 |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 2,430  |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 592    |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 125    |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 32     |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 8,265  |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 12     |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 22,674 |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 720    |
| TOWER GROUP INC              | COM             | 891777104 | 3,369  |
| TOWN SPORTS INTL HLDGS INC   | COM             | 89214A102 | 585    |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 63     |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 1,266  |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 111    |
| TRADESTATION GROUP INC       | COM             | 89267P105 | 1,291  |
| TRANS-INDIA ACQUISITION CORP | UNIT 02/08/2012 | 893237206 | 4,171  |
| TRANSALTA CORP               | COM             | 89346D107 | 2,289  |
| TRANSCANADA CORP             | COM             | 89353D107 | 4      |
| TRANSCANADA CORP             | COM             | 89353D107 | 13,747 |
| TRANSCANADA CORP             | COM             | 89353D107 | 613    |
| TRANSDIGM GROUP INC          | COM             | 893641100 | 2,198  |
| TRANSPORTADORA DE GAS SUR    | SPON ADR B      | 893870204 | 74     |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 13,518 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 769    |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 91     |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 40     |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 551    |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 15     |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 3,914  |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 774    |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 147    |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 176    |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 1,067  |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 490    |
| TREDEGAR CORP                | COM             | 894650100 | 2,009  |
| TREDEGAR CORP                | COM             | 894650100 | 67     |
| TREEHOUSE FOODS INC          | COM             | 89469A104 | 0      |
| TREEHOUSE FOODS INC          | COM             | 89469A104 | 3,598  |
| TRIDENT MICROSYSTEMS INC     | COM             | 895919108 | 4      |
| TRIDENT MICROSYSTEMS INC     | COM             | 895919108 | 3      |
| TRIDENT MICROSYSTEMS INC     | COM             | 895919108 | 390    |
| TRIAD GTY INC                | COM             | 895925105 | 576    |

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|                             |            |           |        |
|-----------------------------|------------|-----------|--------|
| TRIARC COS INC              | CL B SER 1 | 895927309 | 1,316  |
| TRICO BANCSHARES            | COM        | 896095106 | 800    |
| TRICO MARINE SERVICES INC   | COM NEW    | 896106200 | 447    |
| TRICO MARINE SERVICES INC   | COM NEW    | 896106200 | 1,554  |
| TRIQUINT SEMICONDUCTOR INC  | COM        | 89674K103 | 22     |
| TRIQUINT SEMICONDUCTOR INC  | COM        | 89674K103 | 2,858  |
| TRIUMPH GROUP INC NEW       | COM        | 896818101 | 7,693  |
| TRUSTCO BK CORP N Y         | COM        | 898349105 | 94     |
| TRUSTCO BK CORP N Y         | COM        | 898349105 | 32     |
| TRUSTMARK CORP              | COM        | 898402102 | 4,463  |
| TUESDAY MORNING CORP        | COM NEW    | 899035505 | 524    |
| TUPPERWARE BRANDS CORP      | COM        | 899896104 | 126    |
| TUPPERWARE BRANDS CORP      | COM        | 899896104 | 3      |
| TUPPERWARE BRANDS CORP      | COM        | 899896104 | 6,720  |
| TURKISH INVT FD INC         | COM        | 900145103 | 33     |
| TURKISH INVT FD INC         | COM        | 900145103 | 763    |
| TWEEN BRANDS INC            | COM        | 901166108 | 1,518  |
| 21ST CENTY INS GROUP        | COM        | 90130N103 | 2,529  |
| TWIN DISC INC               | COM        | 901476101 | 1,705  |
| II VI INC                   | COM        | 902104108 | 1,739  |
| TYLER TECHNOLOGIES INC      | COM        | 902252105 | 2,284  |
| TYSON FOODS INC             | CL A       | 902494103 | 4      |
| TYSON FOODS INC             | CL A       | 902494103 | 221    |
| TYSON FOODS INC             | CL A       | 902494103 | 30     |
| UAL CORP                    | COM NEW    | 902549807 | 540    |
| UAL CORP                    | COM NEW    | 902549807 | 348    |
| UCBH HOLDINGS INC           | COM        | 90262T308 | 5      |
| UCBH HOLDINGS INC           | COM        | 90262T308 | 2      |
| UCBH HOLDINGS INC           | COM        | 90262T308 | 11,466 |
| UIL HLDG CORP               | COM        | 902748102 | 2,651  |
| UMB FINL CORP               | COM        | 902788108 | 7,479  |
| U S B HLDG INC              | COM        | 902910108 | 561    |
| UST INC                     | COM        | 902911106 | 561    |
| UST INC                     | COM        | 902911106 | 40     |
| UST INC                     | COM        | 902911106 | 1,244  |
| UST INC                     | COM        | 902911106 | 29,440 |
| US BANCORP DEL              | COM NEW    | 902973304 | 348    |
| US BANCORP DEL              | COM NEW    | 902973304 | 950    |
| US BANCORP DEL              | COM NEW    | 902973304 | 35     |
| US BANCORP DEL              | COM NEW    | 902973304 | 5,071  |
| US BANCORP DEL              | COM NEW    | 902973304 | 954    |
| US BANCORP DEL              | COM NEW    | 902973304 | 17     |
| US BANCORP DEL              | COM NEW    | 902973304 | 279    |
| URS CORP NEW                | COM        | 903236107 | 5      |
| URS CORP NEW                | COM        | 903236107 | 6,722  |
| URS CORP NEW                | COM        | 903236107 | 459    |
| U S G CORP                  | COM NEW    | 903293405 | 376    |
| U S G CORP                  | COM NEW    | 903293405 | 468    |
| USEC INC                    | COM        | 90333E108 | 41     |
| USEC INC                    | COM        | 90333E108 | 463    |
| USEC INC                    | COM        | 90333E108 | 5,253  |
| USEC INC                    | COM        | 90333E108 | 7      |
| U S CONCRETE INC            | COM        | 90333L102 | 821    |
| USA MOBILITY INC            | COM        | 90341G103 | 866    |
| US BIOENERGY CORP           | COM        | 90342V109 | 498    |
| UAP HLDG CORP               | COM        | 903441103 | 10,911 |
| ULTIMATE SOFTWARE GROUP INC | COM        | 90385D107 | 2,564  |
| ULTRA CLEAN HLDGS INC       | COM        | 90385V107 | 3,552  |
| ULTRATECH INC               | COM        | 904034105 | 1,188  |
| UMPQUA HLDGS CORP           | COM        | 904214103 | 2      |
| UMPQUA HLDGS CORP           | COM        | 904214103 | 4,370  |
| UNDER ARMOUR INC            | CL A       | 904311107 | 6      |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| UNDER ARMOUR INC             | CL A           | 904311107 | 4,703  |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 9      |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 2      |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 708    |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 4,431  |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 618    |
| UNIFIRST CORP MASS           | COM            | 904708104 | 5,234  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 1,993  |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 2      |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 63     |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 9,204  |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 198    |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 442    |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 289    |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 102    |
| UNION BANKSHARES CORP        | COM            | 905399101 | 431    |
| UNION DRILLING INC           | COM            | 90653P105 | 29     |
| UNION DRILLING INC           | COM            | 90653P105 | 1,220  |
| UNION PAC CORP               | COM            | 907818108 | 1,339  |
| UNION PAC CORP               | COM            | 907818108 | 3,308  |
| UNION PAC CORP               | COM            | 907818108 | 227    |
| UNION PAC CORP               | COM            | 907818108 | 159    |
| UNION PAC CORP               | COM            | 907818108 | 147    |
| UNISYS CORP                  | COM            | 909214108 | 13     |
| UNISYS CORP                  | COM            | 909214108 | 40     |
| UNISYS CORP                  | COM            | 909214108 | 171    |
| UNISYS CORP                  | COM            | 909214108 | 45     |
| UNISYS CORP                  | COM            | 909214108 | 1      |
| UNITED AMER INDEMNITY LTD    | CL A           | 90933T109 | 231    |
| UNITED CMNTY FINL CORP OHIO  | COM            | 909839102 | 318    |
| UNITED CMNTY BKS BLAIRSVLE G | CAP STK        | 90984P105 | 175    |
| UNITED CMNTY BKS BLAIRSVLE G | CAP STK        | 90984P105 | 2,998  |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 3,605  |
| UNITED FIRE & CAS CO         | COM            | 910331107 | 2      |
| UNITED FIRE & CAS CO         | COM            | 910331107 | 3,404  |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 1,366  |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 22     |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 2      |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 2,742  |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 305    |
| UNITED NAT FOODS INC         | COM            | 911163103 | 101    |
| UNITED NAT FOODS INC         | COM            | 911163103 | 245    |
| UNITED NAT FOODS INC         | COM            | 911163103 | 189    |
| UNITED NAT FOODS INC         | COM            | 911163103 | 840    |
| UNITED ONLINE INC            | COM            | 911268100 | 1,377  |
| UNITED ONLINE INC            | COM            | 911268100 | 600    |
| UNITED ONLINE INC            | COM            | 911268100 | 20     |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 1,271  |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 871    |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 360    |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 38     |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 18     |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 8,207  |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 300    |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 8      |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 378    |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 28,948 |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 99     |
| UNITED RETAIL GROUP INC      | COM            | 911380103 | 260    |
| UNITED STATES NATL GAS FUND  | UNIT           | 912318102 | 287    |
| U STORE IT TR                | COM            | 91274F104 | 3      |
| U STORE IT TR                | COM            | 91274F104 | 6,274  |

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|                              |               |           |        |
|------------------------------|---------------|-----------|--------|
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 44     |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 7      |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 1,302  |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 735    |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 47     |
| UNITED STATES STL CORP NEW   | COM           | 912909108 | 117    |
| UNITED STATIONERS INC        | COM           | 913004107 | 2      |
| UNITED STATIONERS INC        | COM           | 913004107 | 9,370  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 19,532 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 41     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 52     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 1,183  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 13     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 896    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 64     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 7,371  |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 161    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 12,204 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 958    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 563    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 8      |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 56     |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 378    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 479    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 32,879 |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 451    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 366    |
| UNITED TECHNOLOGIES CORP     | COM           | 913017109 | 4,370  |
| UNITED THERAPEUTICS CORP DEL | COM           | 91307C102 | 1,054  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 8,646  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 639    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 29     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 23     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 40     |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 5,806  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 7,080  |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 222    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 483    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 417    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 218    |
| UNITEDHEALTH GROUP INC       | COM           | 91324P102 | 247    |
| UNIVERSAL AMERN FINL CORP    | COM           | 913377107 | 3,651  |
| UNIVERSAL ELECTRS INC        | COM           | 913483103 | 2,325  |
| UNIVERSAL FST PRODS INC      | COM           | 913543104 | 122    |
| UNIVERSAL FST PRODS INC      | COM           | 913543104 | 4,200  |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT    | 91359E105 | 2,048  |
| UNIVERSAL STAINLESS & ALLOY  | COM           | 913837100 | 1,767  |
| UNIVERSAL TRUCKLOAD SVCS INC | COM           | 91388P105 | 266    |
| UNIVERSAL TECHNICAL INST INC | COM           | 913915104 | 1,769  |
| UNUM GROUP                   | COM           | 91529Y106 | 916    |
| UNUM GROUP                   | COM           | 91529Y106 | 614    |
| UNUM GROUP                   | COM           | 91529Y106 | 1,051  |
| UNUM GROUP                   | COM           | 91529Y106 | 444    |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 1      |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 31     |
| UPM KYMMENE CORP             | SPONSORED ADR | 915436109 | 632    |
| URANERZ ENERGY CORPORATION   | COM           | 91688T104 | 97     |
| URSTADT BIDDLE PPTYS INS     | CL A          | 917286205 | 392    |
| V F CORP                     | COM           | 918204108 | 549    |
| V F CORP                     | COM           | 918204108 | 3      |
| V F CORP                     | COM           | 918204108 | 48     |
| V F CORP                     | COM           | 918204108 | 20     |

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|                              |               |           |         |
|------------------------------|---------------|-----------|---------|
| V F CORP                     | COM           | 918204108 | 906     |
| V F CORP                     | COM           | 918204108 | 1,136   |
| V F CORP                     | COM           | 918204108 | 404     |
| VAALCO ENERGY INC            | COM NEW       | 91851C201 | 42      |
| VAALCO ENERGY INC            | COM NEW       | 91851C201 | 1,142   |
| VAIL RESORTS INC             | COM           | 91879Q109 | 4,554   |
| VALASSIS COMMUNICATIONS INC  | COM           | 918866104 | 1,711   |
| VALHI INC NEW                | COM           | 918905100 | 594     |
| VALENCE TECHNOLOGY INC       | COM           | 918914102 | 292     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 788     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 202     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 655     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 3,990   |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 3,044   |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 555     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 6,840   |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 84      |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 242     |
| VALERO ENERGY CORP NEW       | COM           | 91913Y100 | 107     |
| VALMONT INDS INC             | COM           | 920253101 | 7,206   |
| VALUECLICK INC               | COM           | 92046N102 | 34      |
| VALUECLICK INC               | COM           | 92046N102 | 2,157   |
| VALUEVISION MEDIA INC        | CL A          | 92047K107 | 987     |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF   | 922042858 | 436     |
| VANGUARD INTL EQUITY INDEX F | PACIFIC ETF   | 922042866 | 277     |
| VANGUARD INTL EQUITY INDEX F | EURPEAN ETF   | 922042874 | 368     |
| VARIAN INC                   | COM           | 922206107 | 7,954   |
| VARIAN MED SYS INC           | COM           | 92220P105 | 84      |
| VARIAN MED SYS INC           | COM           | 92220P105 | 116     |
| VARIAN MED SYS INC           | COM           | 92220P105 | 321     |
| VARIAN MED SYS INC           | COM           | 92220P105 | 8       |
| VASCO DATA SEC INTL INC      | COM           | 92230Y104 | 3,053   |
| VECTREN CORP                 | COM           | 92240G101 | 331     |
| VECTREN CORP                 | COM           | 92240G101 | 49      |
| VEECO INSTRS INC DEL         | COM           | 922417100 | 2,500   |
| VENOCO INC                   | COM           | 92275P307 | 2,805   |
| VENTANA MED SYS INC          | COM           | 92276H106 | 3,205   |
| VANGUARD INDEX FDS           | STK MRK ETF   | 922908769 | 9,699   |
| VANGUARD INDEX FDS           | STK MRK ETF   | 922908769 | 15      |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR | 92334N103 | 1,427   |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR | 92334N103 | 27      |
| VERASUN ENERGY CORP          | COM           | 92336G106 | 622     |
| VERASUN ENERGY CORP          | COM           | 92336G106 | 21      |
| VERISIGN INC                 | COM           | 92343E102 | 3       |
| VERISIGN INC                 | COM           | 92343E102 | 9       |
| VERISIGN INC                 | COM           | 92343E102 | 510     |
| VERISIGN INC                 | COM           | 92343E102 | 1,421   |
| VERISIGN INC                 | COM           | 92343E102 | 169     |
| VERISIGN INC                 | COM           | 92343E102 | 135,763 |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 13,319  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 1,634   |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 82      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 44      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 362     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 132     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 12,747  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 35      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 14,834  |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 362     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 668     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 22      |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 775     |

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|                              |               |           |       |
|------------------------------|---------------|-----------|-------|
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 8     |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 642   |
| VIAD CORP                    | COM NEW       | 92552R406 | 5,026 |
| VIAD CORP                    | COM NEW       | 92552R406 | 70    |
| VIASAT INC                   | COM           | 92552V100 | 1,374 |
| VIACOM INC NEW               | CL B          | 92553P201 | 618   |
| VIACOM INC NEW               | CL B          | 92553P201 | 709   |
| VIACOM INC NEW               | CL B          | 92553P201 | 21    |
| VIACOM INC NEW               | CL B          | 92553P201 | 42    |
| VIACOM INC NEW               | CL B          | 92553P201 | 31    |
| VIACOM INC NEW               | CL B          | 92553P201 | 4,435 |
| VIACOM INC NEW               | CL B          | 92553P201 | 313   |
| VIACOM INC NEW               | CL B          | 92553P201 | 10    |
| VIACOM INC NEW               | CL B          | 92553P201 | 18    |
| VICOR CORP                   | COM           | 925815102 | 806   |
| VIEWPOINT FINL GROUP         | COM           | 926727108 | 502   |
| VIGNETTE CORP                | COM NEW       | 926734401 | 3,051 |
| VILLAGE SUPER MKT INC        | CL A NEW      | 927107409 | 309   |
| VIOPHARMA INC                | COM           | 928241108 | 2,598 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 502   |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 14    |
| VISICU INC                   | COM           | 92831L204 | 785   |
| VISTEON CORP                 | COM           | 92839U107 | 9     |
| VISTEON CORP                 | COM           | 92839U107 | 2,331 |
| VISTEON CORP                 | COM           | 92839U107 | 7     |
| VITAL SIGNS INC              | COM           | 928469105 | 1,350 |
| VITAL IMAGES INC             | COM           | 92846N104 | 1,420 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 2,402 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 686   |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 2     |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 133   |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 6,687 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 8     |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 976   |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW | 92857W209 | 697   |
| VOLCANO CORPORATION          | COM           | 928645100 | 1,577 |
| VOLCOM INC                   | COM           | 92864N101 | 1,471 |
| VOLT INFORMATION SCIENCES IN | COM           | 928703107 | 2,005 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 11    |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 773   |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 119   |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 597   |
| VULCAN MATLS CO              | COM           | 929160109 | 6,071 |
| VULCAN MATLS CO              | COM           | 929160109 | 19    |
| VULCAN MATLS CO              | COM           | 929160109 | 540   |
| VULCAN MATLS CO              | COM           | 929160109 | 53    |
| WD-40 CO                     | COM           | 929236107 | 556   |
| WD-40 CO                     | COM           | 929236107 | 2     |
| WD-40 CO                     | COM           | 929236107 | 1,346 |
| WGL HLDGS INC                | COM           | 92924F106 | 6,109 |
| W HLDG CO INC                | COM           | 929251106 | 7     |
| W HLDG CO INC                | COM           | 929251106 | 861   |
| W-H ENERGY SVCS INC          | COM           | 92925E108 | 4,780 |
| WMS INDS INC                 | COM           | 929297109 | 2,522 |
| WPP GROUP PLC                | SPON ADR 0905 | 929309409 | 460   |
| WSFS FINL CORP               | COM           | 929328102 | 2,263 |
| WABASH NATL CORP             | COM           | 929566107 | 1,975 |
| WABTEC CORP                  | COM           | 929740108 | 4,250 |
| WACHOVIA CORP NEW            | COM           | 929903102 | 1,677 |
| WACHOVIA CORP NEW            | COM           | 929903102 | 306   |
| WACHOVIA CORP NEW            | COM           | 929903102 | 3     |
| WACHOVIA CORP NEW            | COM           | 929903102 | 170   |

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|                             |            |           |        |
|-----------------------------|------------|-----------|--------|
| WACHOVIA CORP NEW           | COM        | 929903102 | 659    |
| WACHOVIA CORP NEW           | COM        | 929903102 | 8,709  |
| WACHOVIA CORP NEW           | COM        | 929903102 | 5,360  |
| WACHOVIA CORP NEW           | COM        | 929903102 | 1,083  |
| WACHOVIA CORP NEW           | COM        | 929903102 | 305    |
| WADDELL & REED FINL INC     | CL A       | 930059100 | 223    |
| WADDELL & REED FINL INC     | CL A       | 930059100 | 16,048 |
| WAL MART STORES INC         | COM        | 931142103 | 2,033  |
| WAL MART STORES INC         | COM        | 931142103 | 1,305  |
| WAL MART STORES INC         | COM        | 931142103 | 127    |
| WAL MART STORES INC         | COM        | 931142103 | 26     |
| WAL MART STORES INC         | COM        | 931142103 | 35     |
| WAL MART STORES INC         | COM        | 931142103 | 1,881  |
| WAL MART STORES INC         | COM        | 931142103 | 44     |
| WAL MART STORES INC         | COM        | 931142103 | 9,667  |
| WAL MART STORES INC         | COM        | 931142103 | 52     |
| WAL MART STORES INC         | COM        | 931142103 | 3,862  |
| WAL MART STORES INC         | COM        | 931142103 | 631    |
| WAL MART STORES INC         | COM        | 931142103 | 977    |
| WAL MART STORES INC         | COM        | 931142103 | 14     |
| WAL MART STORES INC         | COM        | 931142103 | 2,011  |
| WAL MART STORES INC         | COM        | 931142103 | 127    |
| WAL MART STORES INC         | COM        | 931142103 | 2,620  |
| WAL MART STORES INC         | COM        | 931142103 | 74     |
| WAL MART STORES INC         | COM        | 931142103 | 122    |
| WAL MART STORES INC         | COM        | 931142103 | 590    |
| WAL MART STORES INC         | COM        | 931142103 | 22     |
| WALGREEN CO                 | COM        | 931422109 | 1,811  |
| WALGREEN CO                 | COM        | 931422109 | 1,592  |
| WALGREEN CO                 | COM        | 931422109 | 90     |
| WALGREEN CO                 | COM        | 931422109 | 40     |
| WALGREEN CO                 | COM        | 931422109 | 248    |
| WALGREEN CO                 | COM        | 931422109 | 4,453  |
| WALGREEN CO                 | COM        | 931422109 | 5,742  |
| WALGREEN CO                 | COM        | 931422109 | 1,629  |
| WALGREEN CO                 | COM        | 931422109 | 1,012  |
| WALGREEN CO                 | COM        | 931422109 | 1,337  |
| WALGREEN CO                 | COM        | 931422109 | 18,860 |
| WARNACO GROUP INC           | COM NEW    | 934390402 | 14,950 |
| WARREN RES INC              | COM        | 93564A100 | 2      |
| WARREN RES INC              | COM        | 93564A100 | 2,574  |
| WASHINGTON GROUP INTL INC   | COM NEW    | 938862208 | 3,404  |
| WASHINGTON MUT INC          | COM        | 939322103 | 1,214  |
| WASHINGTON MUT INC          | COM        | 939322103 | 713    |
| WASHINGTON MUT INC          | COM        | 939322103 | 48     |
| WASHINGTON MUT INC          | COM        | 939322103 | 251    |
| WASHINGTON MUT INC          | COM        | 939322103 | 43     |
| WASHINGTON MUT INC          | COM        | 939322103 | 2,763  |
| WASHINGTON MUT INC          | COM        | 939322103 | 343    |
| WASHINGTON MUT INC          | COM        | 939322103 | 288    |
| WASHINGTON MUT INC          | COM        | 939322103 | 328    |
| WASHINGTON MUT INC          | COM        | 939322103 | 1,741  |
| WASHINGTON MUT INC          | COM        | 939322103 | 11     |
| WASHINGTON POST CO          | CL B       | 939640108 | 565    |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 9,746  |
| WASHINGTON TR BANCORP       | COM        | 940610108 | 550    |
| WASTE CONNECTIONS INC       | COM        | 941053100 | 50     |
| WASTE CONNECTIONS INC       | COM        | 941053100 | 9,488  |
| WASTE INDUSTRIES USA INC    | COM        | 941057101 | 1,715  |
| WASTE MGMT INC DEL          | COM        | 94106L109 | 13     |
| WASTE MGMT INC DEL          | COM        | 94106L109 | 14     |
| WASTE MGMT INC DEL          | COM        | 94106L109 | 1,772  |

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|                              |                |           |        |
|------------------------------|----------------|-----------|--------|
| WASTE MGMT INC DEL           | COM            | 94106L109 | 4,103  |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 716    |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 525    |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 2,456  |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 950    |
| WATERS CORP                  | COM            | 941848103 | 405    |
| WATERS CORP                  | COM            | 941848103 | 6,754  |
| WATSCO INC                   | COM            | 942622200 | 2      |
| WATSCO INC                   | COM            | 942622200 | 6,364  |
| WATSON PHARMACEUTICALS INC   | DCV 1.750% 3/1 | 942683AC7 | 10     |
| WATSON WYATT WORLDWIDE INC   | CL A           | 942712100 | 6,629  |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 4,252  |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 348    |
| WAUSAU PAPER CORP            | COM            | 943315101 | 2,147  |
| WEBSense INC                 | COM            | 947684106 | 5,309  |
| WEIS MKTS INC                | COM            | 948849104 | 2      |
| WEIS MKTS INC                | COM            | 948849104 | 1      |
| WEIS MKTS INC                | COM            | 948849104 | 725    |
| WELLCARE HEALTH PLANS INC    | COM            | 94946T106 | 28,450 |
| WELLPOINT INC                | COM            | 94973V107 | 367    |
| WELLPOINT INC                | COM            | 94973V107 | 2,005  |
| WELLPOINT INC                | COM            | 94973V107 | 120    |
| WELLPOINT INC                | COM            | 94973V107 | 205    |
| WELLPOINT INC                | COM            | 94973V107 | 24     |
| WELLPOINT INC                | COM            | 94973V107 | 58     |
| WELLPOINT INC                | COM            | 94973V107 | 32     |
| WELLPOINT INC                | COM            | 94973V107 | 5,855  |
| WELLPOINT INC                | COM            | 94973V107 | 3,784  |
| WELLPOINT INC                | COM            | 94973V107 | 7,187  |
| WELLPOINT INC                | COM            | 94973V107 | 6,747  |
| WELLPOINT INC                | COM            | 94973V107 | 507    |
| WELLPOINT INC                | COM            | 94973V107 | 2,320  |
| WELLPOINT INC                | COM            | 94973V107 | 16     |
| WELLPOINT INC                | COM            | 94973V107 | 8,148  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 17,442 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 679    |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 68     |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 2,587  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 13,600 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 837    |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 4,741  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 2,773  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 655    |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 342    |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 219    |
| WENDYS INTL INC              | COM            | 950590109 | 166    |
| WENDYS INTL INC              | COM            | 950590109 | 98     |
| WERNER ENTERPRISES INC       | COM            | 950755108 | 356    |
| WERNER ENTERPRISES INC       | COM            | 950755108 | 3,385  |
| WESBANCO INC                 | COM            | 950810101 | 1,094  |
| WEST COAST BANCORP ORE NEW   | COM            | 952145100 | 1,005  |
| WEST MARINE INC              | COM            | 954235107 | 2      |
| WEST MARINE INC              | COM            | 954235107 | 1,091  |
| WEST PHARMACEUTICAL SVSC INC | COM            | 955306105 | 4,243  |
| WESTAIM CORP                 | COM            | 956909105 | 6      |
| WESTAMERICA BANCORPORATION   | COM            | 957090103 | 606    |
| WESTAR ENERGY INC            | COM            | 95709T100 | 7,687  |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 27     |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 46     |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 235    |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 1,019  |
| WESTERN REFNG INC            | COM            | 959319104 | 441    |

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|                             |                |           |        |
|-----------------------------|----------------|-----------|--------|
| WESTERN REFNG INC           | COM            | 959319104 | 264    |
| WESTERN UN CO               | COM            | 959802109 | 209    |
| WESTERN UN CO               | COM            | 959802109 | 175    |
| WESTERN UN CO               | COM            | 959802109 | 1,355  |
| WESTERN UN CO               | COM            | 959802109 | 342    |
| WESTERN UN CO               | COM            | 959802109 | 6      |
| WESTFIELD FINANCIAL INC NEW | COM            | 96008P104 | 468    |
| WET SEAL INC                | CL A           | 961840105 | 1      |
| WET SEAL INC                | CL A           | 961840105 | 525    |
| WEYERHAEUSER CO             | COM            | 962166104 | 1,114  |
| WEYERHAEUSER CO             | COM            | 962166104 | 2      |
| WEYERHAEUSER CO             | COM            | 962166104 | 880    |
| WEYERHAEUSER CO             | COM            | 962166104 | 3,222  |
| WEYERHAEUSER CO             | COM            | 962166104 | 805    |
| WHIRLPOOL CORP              | COM            | 963320106 | 763    |
| WHIRLPOOL CORP              | COM            | 963320106 | 9      |
| WHIRLPOOL CORP              | COM            | 963320106 | 1,307  |
| WHIRLPOOL CORP              | COM            | 963320106 | 294    |
| WHIRLPOOL CORP              | COM            | 963320106 | 55     |
| WHIRLPOOL CORP              | COM            | 963320106 | 267    |
| WHIRLPOOL CORP              | COM            | 963320106 | 18     |
| WHITING PETE CORP NEW       | COM            | 966387102 | 9,735  |
| WHITNEY HLDG CORP           | COM            | 966612103 | 202    |
| WHOLE FOODS MKT INC         | COM            | 966837106 | 448    |
| WHOLE FOODS MKT INC         | COM            | 966837106 | 357    |
| WHOLE FOODS MKT INC         | COM            | 966837106 | 336    |
| WHOLE FOODS MKT INC         | COM            | 966837106 | 12     |
| WHOLE FOODS MKT INC         | COM            | 966837106 | 4,666  |
| WILLIAMS COS INC DEL        | COM            | 969457100 | 13,578 |
| WILLIAMS COS INC DEL        | COM            | 969457100 | 162    |
| WILLIAMS COS INC DEL        | COM            | 969457100 | 1,788  |
| WILLIAMS COS INC DEL        | COM            | 969457100 | 597    |
| WILLIAMS COS INC DEL        | COM            | 969457100 | 130    |
| WILLIAMS COS INC DEL        | COM            | 969457100 | 480    |
| WILLIAMS CLAYTON ENERGY INC | COM            | 969490101 | 769    |
| WILLIAMS SCOTSMAN INTL INC  | COM            | 96950G102 | 1,686  |
| WILSHIRE BANCORP INC        | COM            | 97186T108 | 611    |
| WIMM BILL DANN FOODS OJSC   | SPONSORED ADR  | 97263M109 | 154    |
| WIMM BILL DANN FOODS OJSC   | SPONSORED ADR  | 97263M109 | 2,515  |
| WIND RIVER SYSTEMS INC      | COM            | 973149107 | 1,679  |
| WIND RIVER SYSTEMS INC      | COM            | 973149107 | 59     |
| WINDSTREAM CORP             | COM            | 97381W104 | 158    |
| WINDSTREAM CORP             | COM            | 97381W104 | 30     |
| WINDSTREAM CORP             | COM            | 97381W104 | 20     |
| WINDSTREAM CORP             | COM            | 97381W104 | 348    |
| WINDSTREAM CORP             | COM            | 97381W104 | 9,484  |
| WINDSTREAM CORP             | COM            | 97381W104 | 16     |
| WINN DIXIE STORES INC       | COM NEW        | 974280307 | 694    |
| WINN DIXIE STORES INC       | COM NEW        | 974280307 | 596    |
| WINNEBAGO INDS INC          | COM            | 974637100 | 1      |
| WINNEBAGO INDS INC          | COM            | 974637100 | 5      |
| WINNEBAGO INDS INC          | COM            | 974637100 | 2,181  |
| WINTHROP RLTY TR            | SH BEN INT     | 976391102 | 657    |
| WINTRUST FINANCIAL CORP     | COM            | 97650W108 | 1      |
| WINTRUST FINANCIAL CORP     | COM            | 97650W108 | 2,896  |
| WIPRO LTD                   | SPON ADR 1 SH  | 97651M109 | 173    |
| WIPRO LTD                   | SPON ADR 1 SH  | 97651M109 | 226    |
| WIRELESS RONIN TECHNOLOGIES | COM            | 97652A203 | 103    |
| WIRELESS HOLDRS TR          | DEPOSITRY RCPT | 97653L208 | 219    |
| WISCONSIN ENERGY CORP       | COM            | 976657106 | 730    |
| WISDOMTREE TRUST            | INTL SMCAP DIV | 97717W760 | 280    |
| WISDOMTREE TRUST            | EUROPE SMCP DV | 97717W869 | 305    |

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|                              |      |           |        |
|------------------------------|------|-----------|--------|
| WOLVERINE WORLD WIDE INC     | COM  | 978097103 | 5,045  |
| WOLVERINE WORLD WIDE INC     | COM  | 978097103 | 195    |
| WOODWARD GOVERNOR CO         | COM  | 980745103 | 175    |
| WOODWARD GOVERNOR CO         | COM  | 980745103 | 8,002  |
| WORLD ACCEP CORP DEL         | COM  | 981419104 | 1,014  |
| WORLD ACCEP CORP DEL         | COM  | 981419104 | 2,144  |
| WORLD FUEL SVCS CORP         | COM  | 981475106 | 1,126  |
| WORLD FUEL SVCS CORP         | COM  | 981475106 | 1      |
| WORLD FUEL SVCS CORP         | COM  | 981475106 | 2,618  |
| WORTHINGTON INDS INC         | COM  | 981811102 | 7,853  |
| WRIGHT EXPRESS CORP          | COM  | 98233Q105 | 6,913  |
| WRIGHT MED GROUP INC         | COM  | 98235T107 | 4,449  |
| WRIGLEY WM JR CO             | COM  | 982526105 | 979    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 194    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 28     |
| WRIGLEY WM JR CO             | COM  | 982526105 | 107    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 783    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 18     |
| WRIGLEY WM JR CO             | COM  | 982526105 | 559    |
| WRIGLEY WM JR CO             | COM  | 982526105 | 6,571  |
| WRIGLEY WM JR CO             | COM  | 982526105 | 2,366  |
| WYETH                        | COM  | 983024100 | 12,558 |
| WYETH                        | COM  | 983024100 | 90     |
| WYETH                        | COM  | 983024100 | 375    |
| WYETH                        | COM  | 983024100 | 80     |
| WYETH                        | COM  | 983024100 | 23     |
| WYETH                        | COM  | 983024100 | 418    |
| WYETH                        | COM  | 983024100 | 25     |
| WYETH                        | COM  | 983024100 | 6,849  |
| WYETH                        | COM  | 983024100 | 381    |
| WYETH                        | COM  | 983024100 | 9,840  |
| WYETH                        | COM  | 983024100 | 1,109  |
| WYETH                        | COM  | 983024100 | 339    |
| WYETH                        | COM  | 983024100 | 67     |
| WYETH                        | COM  | 983024100 | 316    |
| WYETH                        | COM  | 983024100 | 9,899  |
| WYETH                        | COM  | 983024100 | 1,168  |
| WYETH                        | COM  | 983024100 | 69     |
| WYETH                        | COM  | 983024100 | 320    |
| WYNDHAM WORLDWIDE CORP       | COM  | 98310W108 | 5      |
| WYNDHAM WORLDWIDE CORP       | COM  | 98310W108 | 31     |
| WYNDHAM WORLDWIDE CORP       | COM  | 98310W108 | 1,050  |
| WYNDHAM WORLDWIDE CORP       | COM  | 98310W108 | 3      |
| WYNN RESORTS LTD             | COM  | 983134107 | 60     |
| WYNN RESORTS LTD             | COM  | 983134107 | 69     |
| WYNN RESORTS LTD             | COM  | 983134107 | 6,858  |
| WYNN RESORTS LTD             | COM  | 983134107 | 16     |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 15     |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 23     |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 496    |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 35     |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 6      |
| X-RITE INC                   | COM  | 983857103 | 1,582  |
| XTO ENERGY INC               | COM  | 98385X106 | 54     |
| XTO ENERGY INC               | COM  | 98385X106 | 16     |
| XTO ENERGY INC               | COM  | 98385X106 | 5      |
| XTO ENERGY INC               | COM  | 98385X106 | 1,848  |
| XTO ENERGY INC               | COM  | 98385X106 | 1,722  |
| XTO ENERGY INC               | COM  | 98385X106 | 142    |
| XTO ENERGY INC               | COM  | 98385X106 | 198    |
| XCEL ENERGY INC              | COM  | 98389B100 | 1,132  |
| XCEL ENERGY INC              | COM  | 98389B100 | 17     |

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|                           |               |           |         |
|---------------------------|---------------|-----------|---------|
| XCEL ENERGY INC           | COM           | 98389B100 | 27,088  |
| XILINX INC                | COM           | 983919101 | 367     |
| XILINX INC                | COM           | 983919101 | 2,366   |
| XILINX INC                | COM           | 983919101 | 536     |
| XILINX INC                | COM           | 983919101 | 482     |
| XILINX INC                | COM           | 983919101 | 115     |
| XENOPORT INC              | COM           | 98411C100 | 3,142   |
| XEROX CORP                | COM           | 984121103 | 1,075   |
| XEROX CORP                | COM           | 984121103 | 35      |
| XEROX CORP                | COM           | 984121103 | 665     |
| XEROX CORP                | COM           | 984121103 | 39      |
| XEROX CORP                | COM           | 984121103 | 2,253   |
| XEROX CORP                | COM           | 984121103 | 110     |
| XEROX CORP                | COM           | 984121103 | 15      |
| XERIU TECHNOLOGIES INC    | COM           | 98416J100 | 272     |
| YPF SOCIEDAD ANONIMA      | SPON ADR CL D | 984245100 | 1,655   |
| YRC WORLDWIDE INC         | COM           | 984249102 | 300     |
| YAHOO INC                 | COM           | 984332106 | 350     |
| YAHOO INC                 | COM           | 984332106 | 15      |
| YAHOO INC                 | COM           | 984332106 | 2,064   |
| YAHOO INC                 | COM           | 984332106 | 170     |
| YAHOO INC                 | COM           | 984332106 | 2,872   |
| YAHOO INC                 | COM           | 984332106 | 2,251   |
| YAHOO INC                 | COM           | 984332106 | 277     |
| YAHOO INC                 | COM           | 984332106 | 316     |
| YAHOO INC                 | COM           | 984332106 | 4       |
| YAHOO INC                 | COM           | 984332106 | 92      |
| YAMANA GOLD INC           | COM           | 98462Y100 | 159     |
| YAMANA GOLD INC           | COM           | 98462Y100 | 453     |
| YARDVILLE NATL BANCORP    | COM           | 985021104 | 846     |
| YOUNG INNOVATIONS INC     | COM           | 987520103 | 270     |
| YUM BRANDS INC            | COM           | 988498101 | 30      |
| YUM BRANDS INC            | COM           | 988498101 | 128     |
| YUM BRANDS INC            | COM           | 988498101 | 60      |
| YUM BRANDS INC            | COM           | 988498101 | 1,624   |
| YUM BRANDS INC            | COM           | 988498101 | 38      |
| YUM BRANDS INC            | COM           | 988498101 | 7       |
| ZALE CORP NEW             | COM           | 988858106 | 2,743   |
| ZARLINK SEMICONDUCTOR INC | COM           | 989139100 | 3       |
| ZARLINK SEMICONDUCTOR INC | COM           | 989139100 | 36      |
| ZENITH NATL INS CORP      | COM           | 989390109 | 6,514   |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 6,360   |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 215     |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 170     |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 2,169   |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 2,430   |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 1,429   |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 500     |
| ZIMMER HLDGS INC          | COM           | 98956P102 | 573     |
| ZIONS BANCORPORATION      | COM           | 989701107 | 1,674   |
| ZIONS BANCORPORATION      | COM           | 989701107 | 396     |
| ZIONS BANCORPORATION      | COM           | 989701107 | 625     |
| ZIONS BANCORPORATION      | COM           | 989701107 | 55      |
| ZORAN CORP                | COM           | 98975F101 | 2,332   |
| ZUMIEZ INC                | COM           | 989817101 | 1,028   |
| ZYGO CORP                 | COM           | 989855101 | 469     |
| ZOLL MED CORP             | COM           | 989922109 | 2,749   |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 1,898   |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 2       |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 27      |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 5,271   |
| DAIMLERCHRYSLER AG        | ORD           | D1668R123 | 124,836 |

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|                          |         |           |        |
|--------------------------|---------|-----------|--------|
| DEUTSCHE BANK AG NAMEN   | ORD     | D18190898 | 539    |
| DEUTSCHE BANK AG NAMEN   | ORD     | D18190898 | 1      |
| DEUTSCHE BANK AG NAMEN   | ORD     | D18190898 | 212    |
| DEUTSCHE BANK AG NAMEN   | ORD     | D18190898 | 1,644  |
| DEUTSCHE BANK AG NAMEN   | ORD     | D18190898 | 88,601 |
| ACE LTD                  | ORD     | G0070K103 | 697    |
| ACE LTD                  | ORD     | G0070K103 | 7,288  |
| ACE LTD                  | ORD     | G0070K103 | 182    |
| AIRCASTLE LTD            | COM     | G0129K104 | 124    |
| AIRCASTLE LTD            | COM     | G0129K104 | 105    |
| ARLINGTON TANKERS LTD    | COM     | G04899103 | 1,006  |
| ASSURED GUARANTY LTD     | COM     | G0585R106 | 6,391  |
| AXIS CAPITAL HOLDINGS    | SHS     | G0692U109 | 74     |
| AXIS CAPITAL HOLDINGS    | SHS     | G0692U109 | 163    |
| AXIS CAPITAL HOLDINGS    | SHS     | G0692U109 | 75     |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 1,779  |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 2,203  |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 70     |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 254    |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 21     |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 85     |
| ACCENTURE LTD BERMUDA    | CL A    | G1150G111 | 568    |
| BUNGE LIMITED            | COM     | G16962105 | 1,396  |
| BUNGE LIMITED            | COM     | G16962105 | 579    |
| BUNGE LIMITED            | COM     | G16962105 | 129    |
| BUNGE LIMITED            | COM     | G16962105 | 17     |
| BUNGE LIMITED            | COM     | G16962105 | 5,160  |
| BUNGE LIMITED            | COM     | G16962105 | 6,805  |
| BUNGE LIMITED            | COM     | G16962105 | 87     |
| BUNGE LIMITED            | COM     | G16962105 | 5,351  |
| BUNGE LIMITED            | COM     | G16962105 | 118    |
| BUNGE LIMITED            | COM     | G16962105 | 9,293  |
| CASTLEPOINT HOLDINGS LTD | COM     | G19522112 | 577    |
| CDC CORP                 | SHS A   | G2022L106 | 43,935 |
| COOPER INDS LTD          | CL A    | G24182100 | 631    |
| COOPER INDS LTD          | CL A    | G24182100 | 16     |
| COOPER INDS LTD          | CL A    | G24182100 | 890    |
| COOPER INDS LTD          | CL A    | G24182100 | 19     |
| COVIDIEN LTD             | COM     | G2552X108 | 197    |
| COVIDIEN LTD             | COM     | G2552X108 | 309    |
| COVIDIEN LTD             | COM     | G2552X108 | 15     |
| COVIDIEN LTD             | COM     | G2552X108 | 118    |
| COVIDIEN LTD             | COM     | G2552X108 | 77     |
| COVIDIEN LTD             | COM     | G2552X108 | 66     |
| COVIDIEN LTD             | COM     | G2552X108 | 30     |
| COVIDIEN LTD             | COM     | G2552X108 | 93     |
| COVIDIEN LTD             | COM     | G2552X108 | 0      |
| COVIDIEN LTD             | COM     | G2552X108 | 270    |
| COVIDIEN LTD             | COM     | G2552X108 | 10     |
| COVIDIEN LTD             | COM     | G2552X108 | 104    |
| COVIDIEN LTD             | COM     | G2552X108 | 6      |
| EVEREST RE GROUP LTD     | COM     | G3223R108 | 220    |
| FOSTER WHEELER LTD       | SHS NEW | G36535139 | 2,192  |
| FOSTER WHEELER LTD       | SHS NEW | G36535139 | 14     |
| FOSTER WHEELER LTD       | SHS NEW | G36535139 | 16     |
| FOSTER WHEELER LTD       | SHS NEW | G36535139 | 748    |
| FOSTER WHEELER LTD       | SHS NEW | G36535139 | 3,958  |
| GLOBALSANTAFE CORP       | SHS     | G3930E101 | 55     |
| GLOBALSANTAFE CORP       | SHS     | G3930E101 | 17     |
| GLOBALSANTAFE CORP       | SHS     | G3930E101 | 23     |
| GLOBALSANTAFE CORP       | SHS     | G3930E101 | 304    |
| GLOBALSANTAFE CORP       | SHS     | G3930E101 | 157    |

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|                              |         |           |        |
|------------------------------|---------|-----------|--------|
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 4,556  |
| GLOBALSANTAFE CORP           | SHS     | G3930E101 | 12,549 |
| HELEN OF TROY CORP LTD       | COM     | G4388N106 | 369    |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 2,280  |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 779    |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 54     |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 4      |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 77     |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 14     |
| INGERSOLL-RAND COMPANY LTD   | CL A    | G4776G101 | 692    |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 2,248  |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 30     |
| MARVELL TECHNOLOGY GROUP LTD | ORD     | G5876H105 | 131    |
| MONTPELIER RE HOLDINGS LTD   | SHS     | G62185106 | 4      |
| MONTPELIER RE HOLDINGS LTD   | SHS     | G62185106 | 635    |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 37     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 10     |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 258    |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 740    |
| NABORS INDUSTRIES LTD        | SHS     | G6359F103 | 8      |
| NOBLE CORPORATION            | SHS     | G65422100 | 1,564  |
| NOBLE CORPORATION            | SHS     | G65422100 | 331    |
| NOBLE CORPORATION            | SHS     | G65422100 | 29     |
| NOBLE CORPORATION            | SHS     | G65422100 | 4,915  |
| NOBLE CORPORATION            | SHS     | G65422100 | 7,054  |
| OPENTV CORP                  | CL A    | G67543101 | 116    |
| PLATINUM UNDERWRITER HLDGS L | COM     | G7127P100 | 8,588  |
| RENAISSANCERE HOLDINGS LTD   | COM     | G7496G103 | 187    |
| RENAISSANCERE HOLDINGS LTD   | COM     | G7496G103 | 190    |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 5      |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 685    |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 3      |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 335    |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 24     |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 325    |
| SEAGATE TECHNOLOGY           | SHS     | G7945J104 | 190    |
| SECURITY CAPITAL ASSURANCE   | COM     | G8018D107 | 3,234  |
| SINA CORP                    | ORD     | G81477104 | 6,948  |
| TRANSOCEAN INC               | ORD     | G90078109 | 848    |
| TRANSOCEAN INC               | ORD     | G90078109 | 858    |
| TRANSOCEAN INC               | ORD     | G90078109 | 922    |
| TRANSOCEAN INC               | ORD     | G90078109 | 106    |
| TRANSOCEAN INC               | ORD     | G90078109 | 8,140  |
| TRANSOCEAN INC               | ORD     | G90078109 | 94     |
| TRANSOCEAN INC               | ORD     | G90078109 | 6,137  |
| TRANSOCEAN INC               | ORD     | G90078109 | 124    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 216    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 330    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 108    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 16     |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 126    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 28     |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 100    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 196    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 20     |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 99     |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 0      |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 288    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 11     |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 173    |
| TYCO INTL LTD BERMUDA        | SHS     | G9143X208 | 7      |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 161    |

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|                              |         |           |       |
|------------------------------|---------|-----------|-------|
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 264   |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 12    |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 101   |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 77    |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 57    |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 50    |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 79    |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 0     |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 230   |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 9     |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 8     |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 89    |
| TYCO ELECTRONICS LTD         | COM NEW | G9144P105 | 5     |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 105   |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 15    |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 715   |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 48    |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 155   |
| WEATHERFORD INTERNATIONAL LT | COM     | G95089101 | 3,662 |
| WHITE MTNS INS GROUP LTD     | COM     | G9618E107 | 520   |
| WHITE MTNS INS GROUP LTD     | COM     | G9618E107 | 260   |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 343   |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 731   |
| WILLIS GROUP HOLDINGS LTD    | SHS     | G96655108 | 2,559 |
| XL CAP LTD                   | CL A    | G98255105 | 6     |
| XL CAP LTD                   | CL A    | G98255105 | 121   |
| XL CAP LTD                   | CL A    | G98255105 | 206   |
| XL CAP LTD                   | CL A    | G98255105 | 741   |
| XL CAP LTD                   | CL A    | G98255105 | 74    |
| ALCON INC                    | COM SHS | H01301102 | 148   |
| ALCON INC                    | COM SHS | H01301102 | 37    |
| ALCON INC                    | COM SHS | H01301102 | 130   |
| ALCON INC                    | COM SHS | H01301102 | 4     |
| ALCON INC                    | COM SHS | H01301102 | 461   |
| ALCON INC                    | COM SHS | H01301102 | 29    |
| ALCON INC                    | COM SHS | H01301102 | 1,943 |
| UBS AG                       | SHS NEW | H89231338 | 982   |
| UBS AG                       | SHS NEW | H89231338 | 14    |
| UBS AG                       | SHS NEW | H89231338 | 381   |
| TOWER SEMICONDUCTOR LTD      | ORD     | M87915100 | 54    |
| CNH GLOBAL N V               | SHS NEW | N20935206 | 468   |
| CNH GLOBAL N V               | SHS NEW | N20935206 | 134   |
| ORTHOFIX INTL N V            | COM     | N6748L102 | 5     |
| ORTHOFIX INTL N V            | COM     | N6748L102 | 829   |
| QIAGEN N V                   | ORD     | N72482107 | 5,225 |
| AEGEAN MARINE PETROLEUM NETW | SHS     | Y0017S102 | 207   |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 520   |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 112   |
| FLEXTRONICS INTL LTD         | ORD     | Y2573F102 | 2     |
| NAVIOS MARITIME HOLDINGS INC | COM     | Y62196103 | 33    |
| NAVIOS MARITIME HOLDINGS INC | COM     | Y62196103 | 5,670 |
| SEASPAN CORP                 | SHS     | Y75638109 | 494   |
| SEASPAN CORP                 | SHS     | Y75638109 | 362   |
| TEEKAY CORPORATION           | COM     | Y8564W103 | 382   |

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

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| NAME OF ISSUER              | INVESTMENT DISCRETION |               |             | Managers<br>Item | (A)<br>Sole |
|-----------------------------|-----------------------|---------------|-------------|------------------|-------------|
|                             | (A)<br>Sole           | (B)<br>Shared | (C)<br>None |                  |             |
| AAON INC                    |                       | X             |             | 3                | 36          |
| AAR CORP                    |                       | X             |             | 1                |             |
| AAR CORP                    |                       | X             |             | 4                |             |
| AAR CORP                    |                       | X             |             | 3                | 284         |
| ABB LTD                     |                       | X             |             | 1                |             |
| ABB LTD                     |                       | X             |             | 3                | 12          |
| ABB LTD                     |                       | X             |             | 4                |             |
| ABB LTD                     |                       | X             |             | 6                | 236         |
| ABX AIR INC                 |                       | X             |             | 3                | 306         |
| ACCO BRANDS CORP            |                       | X             |             | 1                |             |
| ACCO BRANDS CORP            |                       | X             |             | 3                | 191         |
| A C MOORE ARTS & CRAFTS INC |                       | X             |             | 3                | 66          |
| ABN AMRO HLDG NV            |                       | X             |             | 4                | 1           |
| ABN AMRO HLDG NV            |                       | X             |             | 6                | 3           |
| ABM INDS INC                |                       | X             |             | 1                |             |
| ABM INDS INC                |                       | X             |             | 3                | 123         |
| AEP INDS INC                |                       | X             |             | 3                | 27          |
| AFC ENTERPRISES INC         |                       | X             |             | 3                | 110         |
| AFLAC INC                   |                       | X             |             | 1                | 3           |
| AFLAC INC                   |                       | X             |             | 2                | 14          |
| AFLAC INC                   |                       | X             |             | 4                | 2           |
| AFLAC INC                   |                       | X             |             | 5                | 49          |
| AFLAC INC                   |                       | X             |             | 6                |             |
| AFLAC INC                   |                       | X             |             | 3                | 155         |
| AFLAC INC                   |                       | X             |             | 3                |             |
| AES CORP                    |                       | X             |             | 3                |             |
| AES CORP                    |                       | X             |             | 4                |             |
| AES CORP                    |                       | X             |             | 5                | 33          |
| AES CORP                    |                       | X             |             | 3                | 2           |
| AMN HEALTHCARE SERVICES INC |                       | X             |             | 3                | 164         |
| AT&T INC                    |                       | X             |             | 1                | 315         |
| AT&T INC                    |                       | X             |             | 0                | 63          |
| AT&T INC                    |                       | X             |             | 2                | 83          |
| AT&T INC                    |                       | X             |             | 3                | 3           |
| AT&T INC                    |                       | X             |             | 4                | 6           |
| AT&T INC                    |                       | X             |             | 4                |             |
| AT&T INC                    |                       | X             |             | 4                | 17          |
| AT&T INC                    |                       | X             |             | 4                | 10          |
| AT&T INC                    |                       | X             |             | 5                | 650         |
| AT&T INC                    |                       | X             |             | 3                | 484         |
| AT&T INC                    |                       | X             |             | 6                | 183         |
| AT&T INC                    |                       | X             |             | 3                | 29          |
| AT&T INC                    |                       | X             |             | 0                |             |
| AT&T INC                    |                       | X             |             | 8                | 2           |
| AT&T INC                    |                       | X             |             | 3                | 24          |
| AT&T INC                    |                       | X             |             | 3                | 1           |
| AT&T INC                    |                       | X             |             | 3                | 960         |
| AT&T INC                    |                       | X             |             | 0                | 30          |
| ATMI INC                    |                       | X             |             | 3                | 74          |
| ATP OIL & GAS CORP          |                       | X             |             | 3                | 35          |
| AU OPTRONICS CORP           |                       | X             |             | 2                | 89          |

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|                            |   |   |     |
|----------------------------|---|---|-----|
| AU OPTRONICS CORP          | X | 4 | 5   |
| AU OPTRONICS CORP          | X | 0 |     |
| AU OPTRONICS CORP          | X | 5 | 36  |
| AU OPTRONICS CORP          | X | 3 | 74  |
| AU OPTRONICS CORP          | X | 6 | 94  |
| AU OPTRONICS CORP          | X | 3 |     |
| AU OPTRONICS CORP          | X | 3 | 2   |
| AU OPTRONICS CORP          | X | 3 | 85  |
| AU OPTRONICS CORP          | X | 3 | 99  |
| AZZ INC                    | X | 3 | 130 |
| AARON RENTS INC            | X | 1 |     |
| AARON RENTS INC            | X | 4 |     |
| AARON RENTS INC            | X | 3 | 217 |
| ABAXIS INC                 | X | 1 |     |
| ABAXIS INC                 | X | 3 | 136 |
| ABBOTT LABS                | X | 1 | 321 |
| ABBOTT LABS                | X | 2 | 3   |
| ABBOTT LABS                | X | 3 | 3   |
| ABBOTT LABS                | X | 4 |     |
| ABBOTT LABS                | X | 4 | 6   |
| ABBOTT LABS                | X | 0 |     |
| ABBOTT LABS                | X | 5 | 149 |
| ABBOTT LABS                | X | 3 | 5   |
| ABBOTT LABS                | X | 3 | 195 |
| ABBOTT LABS                | X | 6 | 33  |
| ABBOTT LABS                | X | 3 | 9   |
| ABBOTT LABS                | X | 8 | 1   |
| ABBOTT LABS                | X | 3 | 24  |
| ABBOTT LABS                | X | 0 | 2   |
| ABBOTT LABS                | X | 3 | 2   |
| ABERCROMBIE & FITCH CO     | X | 1 |     |
| ABERCROMBIE & FITCH CO     | X | 2 |     |
| ABERCROMBIE & FITCH CO     | X | 5 | 34  |
| ACACIA RESH CORP           | X | 3 | 128 |
| ACADIA PHARMACEUTICALS INC | X | 3 | 184 |
| ACADIA RLTY TR             | X | 3 | 33  |
| ACCURAY INC                | X | 3 | 68  |
| ACCURIDE CORP              | X | 6 | 1   |
| ACCURIDE CORP              | X | 3 | 97  |
| ACI WORLDWIDE INC          | X | 3 | 160 |
| ACME PACKET INC            | X | 3 | 57  |
| ACTEL CORP                 | X | 3 | 60  |
| ACTIVIDENTITY CORP         | X | 3 |     |
| ACTIVIDENTITY CORP         | X | 4 | 1   |
| ACTIVIDENTITY CORP         | X | 9 | 20  |
| ACTUATE CORP               | X | 3 | 365 |
| ACTUANT CORP               | X | 3 | 87  |
| ACUITY BRANDS INC          | X | 3 | 245 |
| ACUITY BRANDS INC          | X | 0 |     |
| ADAPTEC INC                | X | 3 | 437 |
| ADMINISTAFF INC            | X | 4 |     |
| ADMINISTAFF INC            | X | 3 | 47  |
| ADOBE SYS INC              | X | 1 | 213 |
| ADOBE SYS INC              | X | 2 | 32  |
| ADOBE SYS INC              | X | 3 |     |
| ADOBE SYS INC              | X | 4 |     |
| ADOBE SYS INC              | X | 4 |     |
| ADOBE SYS INC              | X | 0 | 7   |
| ADOBE SYS INC              | X | 5 | 45  |
| ADOBE SYS INC              | X | 3 | 21  |
| ADOBE SYS INC              | X | 6 | 1   |
| ADOBE SYS INC              | X | 3 | 4   |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| ADOBE SYS INC                | X | 0 |       |
| ADOBE SYS INC                | X | 3 | 7     |
| ADOBE SYS INC                | X | 3 | 2,449 |
| ADOBE SYS INC                | X | 9 | 8     |
| ADTRAN INC                   | X | 3 | 198   |
| ADVANCE AMER CASH ADVANCE CT | X | 3 | 219   |
| ADVANCED ANALOGIC TECHNOLOGI | X | 3 | 157   |
| ADVANCED SEMICONDUCTOR ENGR  | X | 2 | 63    |
| ADVANCED SEMICONDUCTOR ENGR  | X | 6 | 9     |
| ADVANTAGE ENERGY INCOME FD   | X | 1 |       |
| ADVANTAGE ENERGY INCOME FD   | X | 4 | 2     |
| ADVANTAGE ENERGY INCOME FD   | X | 6 | 18    |
| ADVISORY BRD CO              | X | 3 | 59    |
| AEROPOSTALE                  | X | 3 | 533   |
| AEROPOSTALE                  | X | 0 |       |
| ADVANCED MICRO DEVICES INC   | X | 4 | 48    |
| ADVANCED MICRO DEVICES INC   | X | 0 | 5     |
| ADVANCED MICRO DEVICES INC   | X | 5 | 28    |
| ADVANCED MICRO DEVICES INC   | X | 3 | 330   |
| ADVANCED MICRO DEVICES INC   | X | 6 | 2     |
| ADVANCED MICRO DEVICES INC   | X | 3 | 12    |
| ADVANCED MICRO DEVICES INC   | X | 0 |       |
| AEGON N V                    | X | 1 | 1     |
| AEGON N V                    | X | 4 | 3     |
| AEGON N V                    | X | 6 | 43    |
| ADVANTA CORP                 | X | 3 | 165   |
| ADVANCED ENERGY INDS         | X | 3 | 77    |
| ADVENT SOFTWARE INC          | X | 0 |       |
| ADVENT SOFTWARE INC          | X | 3 | 38    |
| AEROVIRONMENT INC            | X | 3 | 28    |
| AETNA INC NEW                | X | 1 | 8     |
| AETNA INC NEW                | X | 0 | 25    |
| AETNA INC NEW                | X | 4 | 6     |
| AETNA INC NEW                | X | 4 |       |
| AETNA INC NEW                | X | 4 | 8     |
| AETNA INC NEW                | X | 0 |       |
| AETNA INC NEW                | X | 5 | 48    |
| AETNA INC NEW                | X | 3 | 5     |
| AFFILIATED COMPUTER SERVICES | X | 1 | 1     |
| AFFILIATED COMPUTER SERVICES | X | 5 | 17    |
| AFFILIATED COMPUTER SERVICES | X | 6 | 71    |
| AFFILIATED COMPUTER SERVICES | X | 3 | 3     |
| AFFYMETRIX INC               | X | 3 | 64    |
| AFTERMARKET TECHNOLOGY CORP  | X | 3 | 60    |
| AGILENT TECHNOLOGIES INC     | X | 1 | 2     |
| AGILENT TECHNOLOGIES INC     | X | 4 | 1     |
| AGILENT TECHNOLOGIES INC     | X | 0 |       |
| AGILENT TECHNOLOGIES INC     | X | 5 | 32    |
| AGILENT TECHNOLOGIES INC     | X | 3 |       |
| AGILENT TECHNOLOGIES INC     | X | 6 | 2     |
| AGNICO EAGLE MINES LTD       | X | 1 |       |
| AGNICO EAGLE MINES LTD       | X | 6 | 12    |
| AGNICO EAGLE MINES LTD       | X | 3 |       |
| AGILYSYS INC                 | X | 3 | 223   |
| AGREE REALTY CORP            | X | 3 | 18    |
| AGRIUM INC                   | X | 4 |       |
| AGRIUM INC                   | X | 3 | 50    |
| AGRIUM INC                   | X | 6 | 92    |
| AIR FRANCE KLM               | X | 6 | 11    |
| AIR METHODS CORP             | X | 3 | 38    |
| AIR PRODS & CHEMS INC        | X | 1 | 2     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| AIR PRODS & CHEMS INC        | X | 4 |     |
| AIR PRODS & CHEMS INC        | X | 4 |     |
| AIR PRODS & CHEMS INC        | X | 5 | 28  |
| AIR PRODS & CHEMS INC        | X | 3 | 47  |
| AIR PRODS & CHEMS INC        | X | 3 |     |
| AIR PRODS & CHEMS INC        | X | 8 | 83  |
| AIR PRODS & CHEMS INC        | X | 3 | 10  |
| AIR PRODS & CHEMS INC        | X | 0 |     |
| AIRGAS INC                   | X | 2 | 2   |
| AIRGAS INC                   | X | 0 | 6   |
| AIRTRAN HLDGS INC            | X | 0 |     |
| AIRTRAN HLDGS INC            | X | 3 | 219 |
| AKAMAI TECHNOLOGIES INC      | X | 1 | 5   |
| AKAMAI TECHNOLOGIES INC      | X | 4 | 7   |
| AKAMAI TECHNOLOGIES INC      | X | 5 | 8   |
| AKAMAI TECHNOLOGIES INC      | X | 3 | 6   |
| AKAMAI TECHNOLOGIES INC      | X | 3 | 8   |
| AKORN INC                    | X | 3 | 20  |
| AKORN INC                    | X | 3 | 60  |
| ALABAMA NATL BANCORP DELA    | X | 3 | 73  |
| ALASKA AIR GROUP INC         | X | 3 | 49  |
| ALASKA COMMUNICATIONS SYS GR | X | 3 | 71  |
| ALBANY INTL CORP             | X | 0 |     |
| ALBANY INTL CORP             | X | 3 | 87  |
| ALBANY MOLECULAR RESH INC    | X | 3 | 82  |
| ALCAN INC                    | X | 1 |     |
| ALCAN INC                    | X | 2 | 9   |
| ALCAN INC                    | X | 6 | 3   |
| ALCAN INC                    | X | 3 | 1   |
| ALCOA INC                    | X | 1 | 34  |
| ALCOA INC                    | X | 3 |     |
| ALCOA INC                    | X | 4 | 7   |
| ALCOA INC                    | X | 5 | 79  |
| ALCOA INC                    | X | 3 |     |
| ALCOA INC                    | X | 6 | 175 |
| ALCOA INC                    | X | 3 | 21  |
| ALCOA INC                    | X | 3 | 30  |
| ALCOA INC                    | X | 0 |     |
| ALCOA INC                    | X | 3 | 240 |
| ALCOA INC                    | X | 3 | 1   |
| ALCOA INC                    | X | 3 |     |
| ALCOA INC                    | X | 0 | 5   |
| ALCOA INC                    | X | 9 |     |
| ALCOA INC                    | X | 3 | 2   |
| ALCATEL-LUCENT               | X | 1 |     |
| ALCATEL-LUCENT               | X | 3 |     |
| ALCATEL-LUCENT               | X | 4 |     |
| ALCATEL-LUCENT               | X | 4 | 15  |
| ALCATEL-LUCENT               | X | 0 | 4   |
| ALCATEL-LUCENT               | X | 6 | 53  |
| ALCATEL-LUCENT               | X | 3 |     |
| ALCATEL-LUCENT               | X | 3 | 8   |
| ALCATEL-LUCENT               | X | 9 |     |
| ALEXANDRIA REAL ESTATE EQ IN | X | 3 | 50  |
| ALFA CORP                    | X | 3 | 73  |
| ALICO INC                    | X | 3 | 9   |
| ALIGN TECHNOLOGY INC         | X | 3 | 92  |
| ALKERMES INC                 | X | 1 |     |
| ALKERMES INC                 | X | 4 |     |
| ALKERMES INC                 | X | 3 | 379 |
| ALLEGHENY ENERGY INC         | X | 1 | 1   |
| ALLEGHENY ENERGY INC         | X | 5 | 9   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ALLEGHENY ENERGY INC         | X | 3 |     |
| ALLEGHENY TECHNOLOGIES INC   | X | 1 |     |
| ALLEGHENY TECHNOLOGIES INC   | X | 5 | 5   |
| ALLEGHENY TECHNOLOGIES INC   | X | 3 | 30  |
| ALLEGHENY TECHNOLOGIES INC   | X | 3 | 32  |
| ALLEGHENY TECHNOLOGIES INC   | X | 6 | 9   |
| ALLEGHENY TECHNOLOGIES INC   | X | 3 | 1   |
| ALLERGAN INC                 | X | 1 |     |
| ALLERGAN INC                 | X | 2 | 25  |
| ALLERGAN INC                 | X | 4 |     |
| ALLERGAN INC                 | X | 5 | 37  |
| ALLERGAN INC                 | X | 3 | 4   |
| ALLERGAN INC                 | X | 6 | 108 |
| ALLETE INC                   | X | 3 | 46  |
| ALLIANCE IMAGING INC         | X | 3 | 105 |
| ALLIANZ SE                   | X | 1 | 86  |
| ALLIANZ SE                   | X | 4 | 2   |
| ALLIANZ SE                   | X | 6 | 257 |
| ALLIANCEBERNSTEIN HOLDING LP | X | 1 | 2   |
| ALLIANCEBERNSTEIN HOLDING LP | X | 6 | 4   |
| ALLIED CAP CORP NEW          | X | 1 | 29  |
| ALLIED CAP CORP NEW          | X | 4 | 1   |
| ALLIED IRISH BKS P L C       | X | 4 |     |
| ALLIED IRISH BKS P L C       | X | 6 | 4   |
| ALLIED WASTE INDS INC        | X | 1 |     |
| ALLIED WASTE INDS INC        | X | 4 |     |
| ALLIED WASTE INDS INC        | X | 4 |     |
| ALLIED WASTE INDS INC        | X | 5 | 13  |
| ALLIED WASTE INDS INC        | X | 3 | 8   |
| ALLOS THERAPEUTICS INC       | X | 3 | 30  |
| ALLSTATE CORP                | X | 1 | 63  |
| ALLSTATE CORP                | X | 2 | 13  |
| ALLSTATE CORP                | X | 3 |     |
| ALLSTATE CORP                | X | 4 |     |
| ALLSTATE CORP                | X | 5 | 63  |
| ALLSTATE CORP                | X | 3 | 13  |
| ALLSTATE CORP                | X | 6 | 31  |
| ALLSTATE CORP                | X | 3 | 6   |
| ALLTEL CORP                  | X | 1 | 7   |
| ALLTEL CORP                  | X | 3 | 1   |
| ALLTEL CORP                  | X | 5 | 39  |
| ALLTEL CORP                  | X | 3 | 8   |
| ALLTEL CORP                  | X | 3 |     |
| ALON USA ENERGY INC          | X | 3 | 33  |
| ALPHA NATURAL RESOURCES INC  | X | 3 | 1   |
| ALPHA NATURAL RESOURCES INC  | X | 3 | 35  |
| ALPHARMA INC                 | X | 3 | 123 |
| ALTERA CORP                  | X | 1 |     |
| ALTERA CORP                  | X | 4 | 18  |
| ALTERA CORP                  | X | 5 | 45  |
| ALTERA CORP                  | X | 3 | 12  |
| ALTRA HOLDINGS INC           | X | 3 | 42  |
| ALTRIA GROUP INC             | X | 1 | 20  |
| ALTRIA GROUP INC             | X | 2 | 24  |
| ALTRIA GROUP INC             | X | 3 | 6   |
| ALTRIA GROUP INC             | X | 4 | 12  |
| ALTRIA GROUP INC             | X | 4 |     |
| ALTRIA GROUP INC             | X | 4 | 19  |
| ALTRIA GROUP INC             | X | 0 |     |
| ALTRIA GROUP INC             | X | 5 | 212 |
| ALTRIA GROUP INC             | X | 3 | 61  |
| ALTRIA GROUP INC             | X | 3 | 209 |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| ALTRIA GROUP INC             | X | 6 | 81    |
| ALTRIA GROUP INC             | X | 3 | 11    |
| ALTRIA GROUP INC             | X | 0 |       |
| ALTRIA GROUP INC             | X | 8 |       |
| ALTRIA GROUP INC             | X | 3 | 27    |
| ALTRIA GROUP INC             | X | 3 | 423   |
| ALTRIA GROUP INC             | X | 3 | 2,030 |
| ALTRIA GROUP INC             | X | 9 | 6     |
| ALTRIA GROUP INC             | X | 3 | 48    |
| ALTUS PHARMACEUTICALS INC    | X | 3 | 79    |
| ALUMINUM CORP CHINA LTD      | X | 3 | 6     |
| AMAZON COM INC               | X | 1 | 1     |
| AMAZON COM INC               | X | 2 | 33    |
| AMAZON COM INC               | X | 4 | 1     |
| AMAZON COM INC               | X | 0 |       |
| AMAZON COM INC               | X | 5 | 20    |
| AMAZON COM INC               | X | 3 |       |
| AMAZON COM INC               | X | 3 | 4     |
| AMAZON COM INC               | X | 3 |       |
| AMAZON COM INC               | X | 3 |       |
| AMAZON COM INC               | X | 3 | 1,488 |
| AMBAC FINL GROUP INC         | X | 1 | 47    |
| AMBAC FINL GROUP INC         | X | 2 | 9     |
| AMBAC FINL GROUP INC         | X | 5 | 13    |
| AMBASSADORS GROUP INC        | X | 3 | 65    |
| AMCOL INTL CORP              | X | 6 |       |
| AMCOL INTL CORP              | X | 3 | 74    |
| AMEDISYS INC                 | X | 4 |       |
| AMEDISYS INC                 | X | 3 | 54    |
| AMEREN CORP                  | X | 1 | 28    |
| AMEREN CORP                  | X | 2 | 11    |
| AMEREN CORP                  | X | 4 |       |
| AMEREN CORP                  | X | 5 | 11    |
| AMEREN CORP                  | X | 6 |       |
| AMEREN CORP                  | X | 3 | 1,275 |
| AMERICA MOVIL SAB DE CV      | X | 1 |       |
| AMERICA MOVIL SAB DE CV      | X | 3 | 9     |
| AMERICA MOVIL SAB DE CV      | X | 4 |       |
| AMERICA MOVIL SAB DE CV      | X | 4 |       |
| AMERICA MOVIL SAB DE CV      | X | 4 |       |
| AMERICA MOVIL SAB DE CV      | X | 0 |       |
| AMERICA MOVIL SAB DE CV      | X | 5 | 110   |
| AMERICA MOVIL SAB DE CV      | X | 0 | 44    |
| AMERICA MOVIL SAB DE CV      | X | 3 | 40    |
| AMERICA MOVIL SAB DE CV      | X | 3 | 4     |
| AMERICA MOVIL SAB DE CV      | X | 6 | 76    |
| AMERICA MOVIL SAB DE CV      | X | 8 | 83    |
| AMERICA MOVIL SAB DE CV      | X | 3 | 11    |
| AMERICA MOVIL SAB DE CV      | X | 3 | 56    |
| AMCORE FINL INC              | X | 3 | 60    |
| AMERICAN AXLE & MFG HLDGS IN | X | 6 |       |
| AMERICAN AXLE & MFG HLDGS IN | X | 3 | 207   |
| AMERICAN CAMPUS CMNTYS INC   | X | 3 | 185   |
| AMERICAN CAPITAL STRATEGIES  | X | 1 | 15    |
| AMERICAN CAPITAL STRATEGIES  | X | 5 | 9     |
| AMERICAN CAPITAL STRATEGIES  | X | 3 | 61    |
| AMERICAN CAPITAL STRATEGIES  | X | 6 | 8     |
| AMERICAN CAPITAL STRATEGIES  | X | 3 | 7     |
| AMERICAN COMMERCIAL LINES    | X | 3 | 150   |
| AMERICAN DENTAL PARTNERS     | X | 3 | 79    |
| AMERICAN ECOLOGY CORP        | X | 3 | 70    |
| AMERICAN ELEC PWR INC        | X | 1 | 29    |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| AMERICAN ELEC PWR INC        | X | 2 | 15  |
| AMERICAN ELEC PWR INC        | X | 5 | 47  |
| AMERICAN ELEC PWR INC        | X | 3 | 12  |
| AMERICAN ELEC PWR INC        | X | 3 |     |
| AMERICAN EAGLE OUTFITTERS NE | X | 1 | 9   |
| AMERICAN EAGLE OUTFITTERS NE | X | 4 |     |
| AMERICAN EAGLE OUTFITTERS NE | X | 3 | 13  |
| AMERICAN EAGLE OUTFITTERS NE | X | 3 | 25  |
| AMERICAN EAGLE OUTFITTERS NE | X | 0 | 3   |
| AMERICAN EQTY INVT LIFE HLD  | X | 3 | 363 |
| AMERICAN EXPRESS CO          | X | 1 | 43  |
| AMERICAN EXPRESS CO          | X | 3 | 1   |
| AMERICAN EXPRESS CO          | X | 4 | 5   |
| AMERICAN EXPRESS CO          | X | 0 |     |
| AMERICAN EXPRESS CO          | X | 5 | 114 |
| AMERICAN EXPRESS CO          | X | 3 | 1   |
| AMERICAN EXPRESS CO          | X | 3 | 79  |
| AMERICAN EXPRESS CO          | X | 6 | 1   |
| AMERICAN EXPRESS CO          | X | 3 | 7   |
| AMERICAN EXPRESS CO          | X | 0 |     |
| AMERICAN EXPRESS CO          | X | 3 |     |
| AMERICAN EXPRESS CO          | X | 3 | 1   |
| AMERICAN FINL RLTY TR        | X | 3 | 870 |
| AMERICAN GREETINGS CORP      | X | 6 |     |
| AMERICAN GREETINGS CORP      | X | 3 | 438 |
| AMERICAN INTL GROUP INC      | X | 1 | 247 |
| AMERICAN INTL GROUP INC      | X | 0 | 18  |
| AMERICAN INTL GROUP INC      | X | 2 | 38  |
| AMERICAN INTL GROUP INC      | X | 3 | 1   |
| AMERICAN INTL GROUP INC      | X | 4 |     |
| AMERICAN INTL GROUP INC      | X | 4 | 4   |
| AMERICAN INTL GROUP INC      | X | 4 | 4   |
| AMERICAN INTL GROUP INC      | X | 4 | 336 |
| AMERICAN INTL GROUP INC      | X | 0 | 2   |
| AMERICAN INTL GROUP INC      | X | 5 | 271 |
| AMERICAN INTL GROUP INC      | X | 3 | 43  |
| AMERICAN INTL GROUP INC      | X | 3 | 210 |
| AMERICAN INTL GROUP INC      | X | 6 | 121 |
| AMERICAN INTL GROUP INC      | X | 3 | 20  |
| AMERICAN INTL GROUP INC      | X | 0 |     |
| AMERICAN INTL GROUP INC      | X | 3 | 27  |
| AMERICAN INTL GROUP INC      | X | 3 | 192 |
| AMERICAN INTL GROUP INC      | X | 3 | 285 |
| AMERICAN INTL GROUP INC      | X | 9 | 10  |
| AMERICAN INTL GROUP INC      | X | 3 | 104 |
| AMERICAN MED SYS HLDGS INC   | X | 3 | 11  |
| AMERICAN PHYSICIANS CAPITAL  | X | 3 | 43  |
| AMERICAN REPROGRAPHICS CO    | X | 3 | 112 |
| AMERICAN STD COS INC DEL     | X | 1 |     |
| AMERICAN STD COS INC DEL     | X | 4 |     |
| AMERICAN STD COS INC DEL     | X | 5 | 9   |
| AMERICAN STD COS INC DEL     | X | 3 | 9   |
| AMERICAN STD COS INC DEL     | X | 3 |     |
| AMERICAN STS WTR CO          | X | 3 | 52  |
| AMERICAN TOWER CORP          | X | 1 |     |
| AMERICAN TOWER CORP          | X | 2 | 115 |
| AMERICAN TOWER CORP          | X | 3 |     |
| AMERICAN TOWER CORP          | X | 4 |     |
| AMERICAN TOWER CORP          | X | 0 | 13  |
| AMERICAN TOWER CORP          | X | 6 | 4   |
| AMERICANWEST BANCORPORATION  | X | 3 | 33  |
| AMERISTAR CASINOS INC        | X | 4 |     |

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|                            |   |   |     |
|----------------------------|---|---|-----|
| AMERISTAR CASINOS INC      | X | 3 | 70  |
| AMERON INTL INC            | X | 3 |     |
| AMERON INTL INC            | X | 3 | 34  |
| AMERISAFE INC              | X | 3 | 94  |
| AMERISOURCEBERGEN CORP     | X | 1 |     |
| AMERISOURCEBERGEN CORP     | X | 4 |     |
| AMERISOURCEBERGEN CORP     | X | 5 | 22  |
| AMERISOURCEBERGEN CORP     | X | 3 | 7   |
| AMERISOURCEBERGEN CORP     | X | 3 |     |
| AMERIPRISE FINL INC        | X | 1 | 3   |
| AMERIPRISE FINL INC        | X | 3 |     |
| AMERIPRISE FINL INC        | X | 4 |     |
| AMERIPRISE FINL INC        | X | 4 |     |
| AMERIPRISE FINL INC        | X | 5 | 13  |
| AMERIPRISE FINL INC        | X | 3 |     |
| AMERIPRISE FINL INC        | X | 3 |     |
| AMERIS BANCORP             | X | 3 | 28  |
| AMGEN INC                  | X | 1 | 21  |
| AMGEN INC                  | X | 3 | 3   |
| AMGEN INC                  | X | 4 | 16  |
| AMGEN INC                  | X | 0 |     |
| AMGEN INC                  | X | 5 | 111 |
| AMGEN INC                  | X | 3 |     |
| AMGEN INC                  | X | 3 | 35  |
| AMGEN INC                  | X | 6 | 78  |
| AMGEN INC                  | X | 3 | 34  |
| AMGEN INC                  | X | 0 | 9   |
| AMGEN INC                  | X | 3 | 57  |
| AMIS HLDGS INC             | X | 3 | 114 |
| AMKOR TECHNOLOGY INC       | X | 3 | 166 |
| AMSURG CORP                | X | 3 | 194 |
| AMYLIN PHARMACEUTICALS INC | X | 3 |     |
| ANADARKO PETE CORP         | X | 1 |     |
| ANADARKO PETE CORP         | X | 3 |     |
| ANADARKO PETE CORP         | X | 4 | 8   |
| ANADARKO PETE CORP         | X | 0 |     |
| ANADARKO PETE CORP         | X | 5 | 36  |
| ANADARKO PETE CORP         | X | 3 | 104 |
| ANADARKO PETE CORP         | X | 6 |     |
| ANADARKO PETE CORP         | X | 3 | 2   |
| ANADARKO PETE CORP         | X | 3 | 2   |
| ANALOG DEVICES INC         | X | 2 | 56  |
| ANALOG DEVICES INC         | X | 5 | 18  |
| ANALOGIC CORP              | X | 3 | 41  |
| ANAREN INC                 | X | 3 | 73  |
| ANCHOR BANCORP WIS INC     | X | 3 | 46  |
| ANDREW CORP                | X | 3 | 20  |
| ANGIODYNAMICS INC          | X | 3 | 164 |
| ANGLO AMERN PLC            | X | 1 | 2   |
| ANGLO AMERN PLC            | X | 4 |     |
| ANGLO AMERN PLC            | X | 0 |     |
| ANGLO AMERN PLC            | X | 3 |     |
| ANGLO AMERN PLC            | X | 6 | 275 |
| ANGLO AMERN PLC            | X | 3 | 35  |
| ANGLOGOLD ASHANTI LTD      | X | 3 |     |
| ANGLOGOLD ASHANTI LTD      | X | 4 |     |
| ANGLOGOLD ASHANTI LTD      | X | 4 |     |
| ANGLOGOLD ASHANTI LTD      | X | 3 | 23  |
| ANGLOGOLD ASHANTI LTD      | X | 6 |     |
| ANGLOGOLD ASHANTI LTD      | X | 3 |     |
| ANGLOGOLD ASHANTI LTD      | X | 3 |     |
| ANGLOGOLD ASHANTI LTD      | X | 3 |     |
| ANHEUSER BUSCH COS INC     | X | 1 | 16  |

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|                           |   |   |     |
|---------------------------|---|---|-----|
| ANHEUSER BUSCH COS INC    | X | 2 | 2   |
| ANHEUSER BUSCH COS INC    | X | 3 |     |
| ANHEUSER BUSCH COS INC    | X | 4 | 6   |
| ANHEUSER BUSCH COS INC    | X | 0 |     |
| ANHEUSER BUSCH COS INC    | X | 5 | 70  |
| ANHEUSER BUSCH COS INC    | X | 3 | 5   |
| ANHEUSER BUSCH COS INC    | X | 6 |     |
| ANHEUSER BUSCH COS INC    | X | 3 | 5   |
| ANHEUSER BUSCH COS INC    | X | 3 | 1   |
| ANHEUSER BUSCH COS INC    | X | 3 | 50  |
| ANIMAL HEALTH INTL INC    | X | 3 | 50  |
| ANIXTER INTL INC          | X | 6 |     |
| ANIXTER INTL INC          | X | 3 | 21  |
| ANOORAQ RES CORP          | X | 6 | 65  |
| ANSOFT CORP               | X | 3 | 15  |
| ANSYS INC                 | X | 1 |     |
| ANSYS INC                 | X | 3 | 311 |
| ANTHRACITE CAP INC        | X | 3 | 162 |
| ANWORTH MORTGAGE ASSET CP | X | 4 | 4   |
| ANWORTH MORTGAGE ASSET CP | X | 3 | 138 |
| AON CORP                  | X | 1 |     |
| AON CORP                  | X | 4 |     |
| AON CORP                  | X | 0 |     |
| AON CORP                  | X | 5 | 16  |
| AON CORP                  | X | 6 | 1   |
| AON CORP                  | X | 3 | 1   |
| APACHE CORP               | X | 1 | 1   |
| APACHE CORP               | X | 2 | 13  |
| APACHE CORP               | X | 3 | 3   |
| APACHE CORP               | X | 4 |     |
| APACHE CORP               | X | 0 |     |
| APACHE CORP               | X | 5 | 28  |
| APACHE CORP               | X | 3 | 38  |
| APACHE CORP               | X | 3 | 7   |
| APACHE CORP               | X | 6 | 36  |
| APACHE CORP               | X | 3 | 2   |
| APACHE CORP               | X | 3 | 85  |
| APARTMENT INVT & MGMT CO  | X | 5 | 4   |
| APARTMENT INVT & MGMT CO  | X | 0 | 2   |
| APOGEE ENTERPRISES INC    | X | 3 | 205 |
| APOLLO GROUP INC          | X | 4 |     |
| APOLLO GROUP INC          | X | 4 |     |
| APOLLO GROUP INC          | X | 4 |     |
| APOLLO GROUP INC          | X | 0 |     |
| APOLLO GROUP INC          | X | 5 | 17  |
| APOLLO GROUP INC          | X | 6 | 6   |
| APOLLO INVT CORP          | X | 0 | 2   |
| APOLLO INVT CORP          | X | 3 | 471 |
| APPLE INC                 | X | 1 | 67  |
| APPLE INC                 | X | 0 | 6   |
| APPLE INC                 | X | 2 | 15  |
| APPLE INC                 | X | 3 | 18  |
| APPLE INC                 | X | 4 | 6   |
| APPLE INC                 | X | 4 | 2   |
| APPLE INC                 | X | 4 | 20  |
| APPLE INC                 | X | 0 |     |
| APPLE INC                 | X | 5 | 78  |
| APPLE INC                 | X | 3 | 1   |
| APPLE INC                 | X | 3 | 297 |
| APPLE INC                 | X | 6 | 4   |
| APPLE INC                 | X | 3 | 5   |
| APPLE INC                 | X | 0 |     |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| APPLE INC                    | X | 8 |       |
| APPLE INC                    | X | 3 | 28    |
| APPLE INC                    | X | 3 | 15    |
| APPLE INC                    | X | 9 | 4     |
| APPLE INC                    | X | 3 | 3     |
| APPLEBEES INTL INC           | X | 3 | 82    |
| APPLEBEES INTL INC           | X | 3 | 12    |
| APRIA HEALTHCARE GROUP INC   | X | 0 |       |
| APRIA HEALTHCARE GROUP INC   | X | 3 | 171   |
| APPLERA CORP                 | X | 5 | 9     |
| APPLERA CORP                 | X | 0 |       |
| APPLERA CORP                 | X | 3 | 186   |
| APPLIED INDL TECHNOLOGIES IN | X | 3 | 135   |
| APPLIED MATLS INC            | X | 1 | 33    |
| APPLIED MATLS INC            | X | 2 | 77    |
| APPLIED MATLS INC            | X | 3 | 2     |
| APPLIED MATLS INC            | X | 4 | 94    |
| APPLIED MATLS INC            | X | 0 | 5     |
| APPLIED MATLS INC            | X | 5 | 160   |
| APPLIED MATLS INC            | X | 3 | 139   |
| APPLIED MATLS INC            | X | 6 | 5     |
| APPLIED MATLS INC            | X | 3 | 56    |
| APPLIED MATLS INC            | X | 0 |       |
| APPLIED MATLS INC            | X | 3 | 2     |
| APPLIED MATLS INC            | X | 3 |       |
| APPLIED MATLS INC            | X | 0 | 15    |
| APPLIED MICRO CIRCUITS CORP  | X | 6 | 2     |
| APPLIED MICRO CIRCUITS CORP  | X | 3 | 669   |
| APTARGROUP INC               | X | 1 |       |
| APTARGROUP INC               | X | 0 |       |
| APTARGROUP INC               | X | 3 | 284   |
| AQUA AMERICA INC             | X | 3 | 37    |
| AQUA AMERICA INC             | X | 6 | 1     |
| AQUA AMERICA INC             | X | 3 | 1     |
| AQUILA INC                   | X | 6 | 13    |
| AQUILA INC                   | X | 3 | 2,303 |
| ARACRUZ CELULOSE S A         | X | 1 |       |
| ARACRUZ CELULOSE S A         | X | 3 | 2     |
| ARACRUZ CELULOSE S A         | X | 6 | 72    |
| ARACRUZ CELULOSE S A         | X | 3 |       |
| ARBITRON INC                 | X | 1 |       |
| ARBITRON INC                 | X | 3 | 199   |
| ARCELOR MITTAL               | X | 1 | 2     |
| ARCELOR MITTAL               | X | 3 |       |
| ARCELOR MITTAL               | X | 4 |       |
| ARCELOR MITTAL               | X | 6 | 75    |
| ARCELOR MITTAL               | X | 3 | 166   |
| ARCH CHEMICALS INC           | X | 3 |       |
| ARCH CHEMICALS INC           | X | 3 | 87    |
| ARCH COAL INC                | X | 4 |       |
| ARCH COAL INC                | X | 3 | 19    |
| ARCH COAL INC                | X | 6 | 9     |
| ARCHER DANIELS MIDLAND CO    | X | 1 |       |
| ARCHER DANIELS MIDLAND CO    | X | 2 | 30    |
| ARCHER DANIELS MIDLAND CO    | X | 3 | 3     |
| ARCHER DANIELS MIDLAND CO    | X | 4 |       |
| ARCHER DANIELS MIDLAND CO    | X | 4 |       |
| ARCHER DANIELS MIDLAND CO    | X | 0 |       |
| ARCHER DANIELS MIDLAND CO    | X | 5 | 63    |
| ARCHER DANIELS MIDLAND CO    | X | 3 | 92    |
| ARCHER DANIELS MIDLAND CO    | X | 3 | 971   |
| ARCHER DANIELS MIDLAND CO    | X | 6 | 61    |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ARCHER DANIELS MIDLAND CO    | X | 3 | 185 |
| ARCHER DANIELS MIDLAND CO    | X | 3 | 149 |
| ARCHER DANIELS MIDLAND CO    | X | 3 | 36  |
| ARCHER DANIELS MIDLAND CO    | X | 3 | 231 |
| ARCHSTONE SMITH TR           | X | 5 | 11  |
| ARCTIC CAT INC               | X | 3 | 43  |
| ARDEN GROUP INC              | X | 1 | 2   |
| ARENA PHARMACEUTICALS INC    | X | 3 | 14  |
| ARENA PHARMACEUTICALS INC    | X | 3 | 50  |
| ARES CAP CORP                | X | 1 |     |
| ARES CAP CORP                | X | 3 | 421 |
| ARGON ST INC                 | X | 3 | 54  |
| ARIAD PHARMACEUTICALS INC    | X | 3 | 75  |
| ARIBA INC                    | X | 6 |     |
| ARIBA INC                    | X | 3 | 227 |
| ARIBA INC                    | X | 3 | 245 |
| ARKANSAS BEST CORP DEL       | X | 3 | 27  |
| ARKANSAS BEST CORP DEL       | X | 0 | 1   |
| ARMSTRONG WORLD INDS INC NEW | X | 0 | 9   |
| ARRIS GROUP INC              | X | 4 |     |
| ARRIS GROUP INC              | X | 3 | 1   |
| ARRIS GROUP INC              | X | 6 |     |
| ARRIS GROUP INC              | X | 3 | 496 |
| ARRAY BIOPHARMA INC          | X | 3 | 14  |
| ARROW ELECTRS INC            | X | 2 | 12  |
| ARROW INTL INC               | X | 3 | 131 |
| ART TECHNOLOGY GROUP INC     | X | 1 | 15  |
| ART TECHNOLOGY GROUP INC     | X | 3 | 765 |
| ARTHROCARE CORP              | X | 0 | 14  |
| ARTHROCARE CORP              | X | 4 | 4   |
| ARTHROCARE CORP              | X | 3 | 115 |
| ARVINMERITOR INC             | X | 3 |     |
| ARVINMERITOR INC             | X | 4 |     |
| ARVINMERITOR INC             | X | 3 | 158 |
| ASHFORD HOSPITALITY TR INC   | X | 3 | 783 |
| ASIAINFO HLDGS INC           | X | 3 | 55  |
| ASPEN TECHNOLOGY INC         | X | 4 | 20  |
| ASPEN TECHNOLOGY INC         | X | 6 | 1   |
| ASPEN TECHNOLOGY INC         | X | 3 | 401 |
| ASPREVA PHARMACEUTICALS CORP | X | 3 | 110 |
| ASPREVA PHARMACEUTICALS CORP | X | 3 | 27  |
| ASSET ACCEP CAP CORP         | X | 3 | 68  |
| ASSOCIATED ESTATES RLTY CORP | X | 3 | 76  |
| ASSURANT INC                 | X | 4 |     |
| ASSURANT INC                 | X | 5 | 19  |
| ASTEC INDS INC               | X | 3 | 42  |
| ASTRAZENECA PLC              | X | 1 | 1   |
| ASTRAZENECA PLC              | X | 4 | 1   |
| ASTRAZENECA PLC              | X | 6 | 38  |
| ASYST TECHNOLOGY CORP        | X | 3 | 317 |
| ATHEROS COMMUNICATIONS INC   | X | 3 | 195 |
| ATLANTIC TELE NETWORK INC    | X | 3 | 24  |
| ATLAS AIR WORLDWIDE HLDGS IN | X | 3 | 66  |
| ATLAS AMER INC               | X | 1 | 7   |
| ATLAS AMER INC               | X | 3 | 66  |
| ATWOOD OCEANICS INC          | X | 6 | 3   |
| ATWOOD OCEANICS INC          | X | 3 | 20  |
| AUDIOVOX CORP                | X | 3 | 39  |
| AUTHORIZE NET HLDGS INC      | X | 3 | 51  |
| AUTODESK INC                 | X | 1 |     |
| AUTODESK INC                 | X | 2 | 18  |
| AUTODESK INC                 | X | 4 |     |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| AUTODESK INC                 | X | 0 | 7     |
| AUTODESK INC                 | X | 5 | 34    |
| AUTODESK INC                 | X | 3 | 83    |
| AUTOLIV INC                  | X | 1 |       |
| AUTOLIV INC                  | X | 2 | 5     |
| AUTOLIV INC                  | X | 3 | 4     |
| AUTOMATIC DATA PROCESSING IN | X | 1 | 71    |
| AUTOMATIC DATA PROCESSING IN | X | 2 | 37    |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 11    |
| AUTOMATIC DATA PROCESSING IN | X | 4 |       |
| AUTOMATIC DATA PROCESSING IN | X | 5 | 50    |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 1     |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 13    |
| AUTOMATIC DATA PROCESSING IN | X | 6 |       |
| AUTOMATIC DATA PROCESSING IN | X | 3 | 6     |
| AUTOMATIC DATA PROCESSING IN | X | 0 |       |
| AUTOMATIC DATA PROCESSING IN | X | 0 | 7     |
| AUTONATION INC               | X | 2 | 19    |
| AUTONATION INC               | X | 5 | 7     |
| AUTONATION INC               | X | 3 | 212   |
| AUTOZONE INC                 | X | 1 |       |
| AUTOZONE INC                 | X | 5 | 7     |
| AUTOZONE INC                 | X | 3 | 2     |
| AUTOZONE INC                 | X | 3 |       |
| AUXILIUM PHARMACEUTICALS INC | X | 3 | 111   |
| AVALONBAY CMNTYS INC         | X | 5 | 4     |
| AVANEX CORP                  | X | 3 | 600   |
| AVANEX CORP                  | X | 9 | 1     |
| AVAYA INC                    | X | 1 |       |
| AVAYA INC                    | X | 4 |       |
| AVAYA INC                    | X | 4 |       |
| AVAYA INC                    | X | 0 |       |
| AVAYA INC                    | X | 5 | 24    |
| AVAYA INC                    | X | 6 |       |
| AVAYA INC                    | X | 3 |       |
| AVAYA INC                    | X | 3 |       |
| AVENTINE RENEWABLE ENERGY    | X | 3 | 106   |
| AVERY DENNISON CORP          | X | 1 |       |
| AVERY DENNISON CORP          | X | 5 | 6     |
| AVERY DENNISON CORP          | X | 3 |       |
| AVERY DENNISON CORP          | X | 0 | 2     |
| AVIS BUDGET GROUP            | X | 2 | 11    |
| AVISTA CORP                  | X | 3 | 93    |
| AVOCENT CORP                 | X | 3 | 158   |
| AVON PRODS INC               | X | 1 |       |
| AVON PRODS INC               | X | 3 | 1     |
| AVON PRODS INC               | X | 4 | 1     |
| AVON PRODS INC               | X | 5 | 24    |
| AVON PRODS INC               | X | 3 | 16    |
| AVON PRODS INC               | X | 3 | 2,651 |
| AXA                          | X | 1 |       |
| AXA                          | X | 3 |       |
| AXA                          | X | 4 | 1     |
| AXA                          | X | 6 | 13    |
| AXCELIS TECHNOLOGIES INC     | X | 3 | 113   |
| AXCAN PHARMA INC             | X | 6 | 10    |
| BB&T CORP                    | X | 1 | 1     |
| BB&T CORP                    | X | 0 |       |
| BB&T CORP                    | X | 5 | 43    |
| BB&T CORP                    | X | 3 | 15    |
| BCE INC                      | X | 6 | 320   |
| BCE INC                      | X | 3 |       |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| BG PLC                       | X | 4 |     |
| BG PLC                       | X | 6 | 4   |
| BHP BILLITON PLC             | X | 4 |     |
| BHP BILLITON PLC             | X | 6 | 21  |
| BJ SVCS CO                   | X | 0 | 1   |
| BJ SVCS CO                   | X | 5 | 45  |
| BJ SVCS CO                   | X | 3 | 26  |
| BJ SVCS CO                   | X | 3 | 175 |
| BJ SVCS CO                   | X | 0 |     |
| BP PLC                       | X | 1 | 167 |
| BP PLC                       | X | 2 | 7   |
| BP PLC                       | X | 3 |     |
| BP PLC                       | X | 4 | 6   |
| BP PLC                       | X | 6 | 79  |
| BP PLC                       | X | 3 | 8   |
| BP PLC                       | X | 3 | 7   |
| BP PLC                       | X | 3 | 585 |
| BRT RLTY TR                  | X | 1 | 61  |
| BT GROUP PLC                 | X | 6 | 33  |
| BMC SOFTWARE INC             | X | 1 | 16  |
| BMC SOFTWARE INC             | X | 4 |     |
| BMC SOFTWARE INC             | X | 5 | 38  |
| BMC SOFTWARE INC             | X | 3 | 142 |
| BMC SOFTWARE INC             | X | 0 | 3   |
| BAKER MICHAEL CORP           | X | 3 | 40  |
| BAKER HUGHES INC             | X | 1 | 27  |
| BAKER HUGHES INC             | X | 2 |     |
| BAKER HUGHES INC             | X | 4 |     |
| BAKER HUGHES INC             | X | 4 | 5   |
| BAKER HUGHES INC             | X | 0 |     |
| BAKER HUGHES INC             | X | 5 | 24  |
| BAKER HUGHES INC             | X | 3 | 123 |
| BAKER HUGHES INC             | X | 3 |     |
| BAKER HUGHES INC             | X | 3 | 16  |
| BAKER HUGHES INC             | X | 3 |     |
| BALCHEM CORP                 | X | 1 |     |
| BALCHEM CORP                 | X | 3 | 56  |
| BALDOR ELEC CO               | X | 3 | 246 |
| BALDOR ELEC CO               | X | 3 | 2   |
| BALDWIN & LYONS INC          | X | 3 | 15  |
| BALL CORP                    | X | 1 | 10  |
| BALL CORP                    | X | 2 | 10  |
| BALL CORP                    | X | 5 | 20  |
| BALL CORP                    | X | 3 | 2   |
| BALLARD PWR SYS INC          | X | 4 | 15  |
| BALLARD PWR SYS INC          | X | 6 | 4   |
| BALLARD PWR SYS INC          | X | 3 | 11  |
| BALLARD PWR SYS INC          | X | 3 |     |
| BALLY TECHNOLOGIES INC       | X | 4 |     |
| BALLY TECHNOLOGIES INC       | X | 3 | 101 |
| BANCFIRST CORP               | X | 6 | 5   |
| BANCFIRST CORP               | X | 3 | 12  |
| BANCO BRADESCO S A           | X | 0 |     |
| BANCO BRADESCO S A           | X | 5 | 106 |
| BANCO BRADESCO S A           | X | 3 | 90  |
| BANCO BRADESCO S A           | X | 3 |     |
| BANCO BRADESCO S A           | X | 3 | 61  |
| BANCO ITAU HLDG FINANCIERA S | X | 4 |     |
| BANCO ITAU HLDG FINANCIERA S | X | 0 |     |
| BANCO ITAU HLDG FINANCIERA S | X | 3 | 29  |
| BANCO ITAU HLDG FINANCIERA S | X | 3 | 120 |
| BANCO ITAU HLDG FINANCIERA S | X | 3 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| BANCO MACRO SA               | X | 0 |     |
| BANCO MACRO SA               | X | 3 |     |
| BANCO MACRO SA               | X | 0 | 35  |
| BANCO SANTANDER CENT HISPANO | X | 4 | 2   |
| BANCO SANTANDER CENT HISPANO | X | 6 | 14  |
| BANCO SANTANDER CENT HISPANO | X | 0 | 38  |
| BANCORP INC DEL              | X | 3 | 33  |
| BANK OF AMERICA CORPORATION  | X | 1 | 357 |
| BANK OF AMERICA CORPORATION  | X | 2 | 46  |
| BANK OF AMERICA CORPORATION  | X | 3 |     |
| BANK OF AMERICA CORPORATION  | X | 4 |     |
| BANK OF AMERICA CORPORATION  | X | 4 |     |
| BANK OF AMERICA CORPORATION  | X | 4 | 49  |
| BANK OF AMERICA CORPORATION  | X | 0 |     |
| BANK OF AMERICA CORPORATION  | X | 5 | 414 |
| BANK OF AMERICA CORPORATION  | X | 3 | 230 |
| BANK OF AMERICA CORPORATION  | X | 6 | 198 |
| BANK OF AMERICA CORPORATION  | X | 3 | 20  |
| BANK OF AMERICA CORPORATION  | X | 3 | 37  |
| BANK OF AMERICA CORPORATION  | X | 3 | 6   |
| BANK OF AMERICA CORPORATION  | X | 3 |     |
| BANK OF AMERICA CORPORATION  | X | 9 | 8   |
| BANK OF AMERICA CORPORATION  | X | 3 |     |
| BANK MONTREAL QUE            | X | 6 | 413 |
| BANK MONTREAL QUE            | X | 3 | 3   |
| BANK MUTUAL CORP NEW         | X | 3 | 228 |
| BANK OF THE OZARKS INC       | X | 3 | 42  |
| BANK OF NEW YORK MELLON CORP | X | 1 | 99  |
| BANK OF NEW YORK MELLON CORP | X | 2 | 2   |
| BANK OF NEW YORK MELLON CORP | X | 4 |     |
| BANK OF NEW YORK MELLON CORP | X | 5 | 114 |
| BANK OF NEW YORK MELLON CORP | X | 3 | 15  |
| BANK OF NEW YORK MELLON CORP | X | 6 | 8   |
| BANK OF NEW YORK MELLON CORP | X | 3 | 7   |
| BANK OF NEW YORK MELLON CORP | X | 9 | 1   |
| BANK NOVA SCOTIA HALIFAX     | X | 6 | 638 |
| BANKATLANTIC BANCORP         | X | 3 | 68  |
| BANKFINANCIAL CORP           | X | 3 | 60  |
| BANKUNITED FINL CORP         | X | 3 | 109 |
| BANNER CORP                  | X | 3 | 46  |
| BARD C R INC                 | X | 1 |     |
| BARD C R INC                 | X | 2 |     |
| BARD C R INC                 | X | 4 |     |
| BARD C R INC                 | X | 5 | 5   |
| BARD C R INC                 | X | 3 | 4   |
| BARD C R INC                 | X | 3 |     |
| BARCLAYS PLC                 | X | 1 |     |
| BARCLAYS PLC                 | X | 4 | 6   |
| BARCLAYS PLC                 | X | 6 | 82  |
| BARNES GROUP INC             | X | 3 | 256 |
| BARRICK GOLD CORP            | X | 1 | 9   |
| BARRICK GOLD CORP            | X | 3 | 135 |
| BARRICK GOLD CORP            | X | 4 | 7   |
| BARRICK GOLD CORP            | X | 4 | 1   |
| BARRICK GOLD CORP            | X | 0 | 1   |
| BARRICK GOLD CORP            | X | 3 | 88  |
| BARRICK GOLD CORP            | X | 3 |     |
| BARRICK GOLD CORP            | X | 6 | 87  |
| BARRICK GOLD CORP            | X | 3 | 11  |
| BARRICK GOLD CORP            | X | 0 | 2   |
| BARRICK GOLD CORP            | X | 3 | 161 |
| BARRICK GOLD CORP            | X | 3 | 3   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| BARRICK GOLD CORP            | X | 3 | 750 |
| BARRICK GOLD CORP            | X | 3 | 24  |
| BARR PHARMACEUTICALS INC     | X | 4 |     |
| BARR PHARMACEUTICALS INC     | X | 5 | 5   |
| BARR PHARMACEUTICALS INC     | X | 6 |     |
| BARR PHARMACEUTICALS INC     | X | 3 | 7   |
| BARRETT BUSINESS SERVICES IN | X | 3 | 29  |
| BARRETT BILL CORP            | X | 3 | 122 |
| BASIC ENERGY SVCS INC NEW    | X | 3 | 64  |
| BAUSCH & LOMB INC            | X | 5 | 3   |
| BAUSCH & LOMB INC            | X | 6 |     |
| BAXTER INTL INC              | X | 1 | 3   |
| BAXTER INTL INC              | X | 2 |     |
| BAXTER INTL INC              | X | 3 |     |
| BAXTER INTL INC              | X | 4 |     |
| BAXTER INTL INC              | X | 5 | 59  |
| BAXTER INTL INC              | X | 3 | 29  |
| BAXTER INTL INC              | X | 6 | 1   |
| BAXTER INTL INC              | X | 3 | 1   |
| BAXTER INTL INC              | X | 0 | 1   |
| BAXTER INTL INC              | X | 3 | 7   |
| BAYTEX ENERGY TR             | X | 6 | 14  |
| BBVA BANCO FRANCES S A       | X | 0 | 701 |
| BEA SYS INC                  | X | 1 | 594 |
| BEA SYS INC                  | X | 4 | 5   |
| BEA SYS INC                  | X | 5 | 3   |
| BEA SYS INC                  | X | 9 | 23  |
| BEAR STEARNS COS INC         | X | 1 | 31  |
| BEAR STEARNS COS INC         | X | 4 |     |
| BEAR STEARNS COS INC         | X | 5 | 12  |
| BEAR STEARNS COS INC         | X | 3 | 18  |
| BEAR STEARNS COS INC         | X | 6 |     |
| BEARINGPOINT INC             | X | 3 | 818 |
| BEAZER HOMES USA INC         | X | 3 | 1   |
| BEAZER HOMES USA INC         | X | 0 | 60  |
| BEBE STORES INC              | X | 4 |     |
| BEBE STORES INC              | X | 6 |     |
| BEBE STORES INC              | X | 3 | 51  |
| BECTON DICKINSON & CO        | X | 1 | 2   |
| BECTON DICKINSON & CO        | X | 2 |     |
| BECTON DICKINSON & CO        | X | 3 |     |
| BECTON DICKINSON & CO        | X | 4 |     |
| BECTON DICKINSON & CO        | X | 5 | 27  |
| BECTON DICKINSON & CO        | X | 3 | 10  |
| BECTON DICKINSON & CO        | X | 0 | 2   |
| BED BATH & BEYOND INC        | X | 1 | 16  |
| BED BATH & BEYOND INC        | X | 2 | 28  |
| BED BATH & BEYOND INC        | X | 4 | 1   |
| BED BATH & BEYOND INC        | X | 4 | 1   |
| BED BATH & BEYOND INC        | X | 0 |     |
| BED BATH & BEYOND INC        | X | 5 | 15  |
| BED BATH & BEYOND INC        | X | 6 | 1   |
| BED BATH & BEYOND INC        | X | 0 | 2   |
| BEL FUSE INC                 | X | 3 | 26  |
| BELDEN INC                   | X | 3 | 120 |
| BELO CORP                    | X | 3 | 322 |
| BEMIS INC                    | X | 5 | 26  |
| BEMIS INC                    | X | 6 | 1   |
| BEMIS INC                    | X | 3 | 3   |
| BENCHMARK ELECTRS INC        | X | 4 |     |
| BENCHMARK ELECTRS INC        | X | 6 | 10  |
| BENCHMARK ELECTRS INC        | X | 3 | 268 |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| BERKLEY W R CORP            | X | 1 | 7   |
| BERKSHIRE HATHAWAY INC DEL  | X | 1 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 4 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 4 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 0 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 5 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 1 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 2 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 4 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 4 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 0 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 5 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 6 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 9 |     |
| BERKSHIRE HATHAWAY INC DEL  | X | 3 |     |
| BERKSHIRE HILLS BANCORP INC | X | 3 | 12  |
| BERRY PETE CO               | X | 3 | 101 |
| BEST BUY INC                | X | 1 | 153 |
| BEST BUY INC                | X | 5 | 35  |
| BEST BUY INC                | X | 3 | 11  |
| BEST BUY INC                | X | 6 | 2   |
| BEST BUY INC                | X | 9 | 6   |
| BHP BILLITON LTD            | X | 1 |     |
| BHP BILLITON LTD            | X | 3 | 3   |
| BHP BILLITON LTD            | X | 4 |     |
| BHP BILLITON LTD            | X | 3 | 1   |
| BHP BILLITON LTD            | X | 6 | 5   |
| BHP BILLITON LTD            | X | 3 | 260 |
| BIG 5 SPORTING GOODS CORP   | X | 3 | 146 |
| BIG LOTS INC                | X | 1 |     |
| BIG LOTS INC                | X | 4 |     |
| BIG LOTS INC                | X | 5 | 5   |
| BIG LOTS INC                | X | 0 | 4   |
| BIGBAND NETWORKS INC        | X | 5 | 46  |
| BIGBAND NETWORKS INC        | X | 6 |     |
| BIGBAND NETWORKS INC        | X | 3 | 10  |
| BIO RAD LABS INC            | X | 3 | 56  |
| BIO-REFERENCE LABS INC      | X | 3 | 43  |
| BIOENVISION INC             | X | 3 | 60  |
| BIOMARIN PHARMACEUTICAL INC | X | 3 | 450 |
| BIOGEN IDEC INC             | X | 1 | 22  |
| BIOGEN IDEC INC             | X | 4 |     |
| BIOGEN IDEC INC             | X | 0 |     |
| BIOGEN IDEC INC             | X | 5 | 37  |
| BIOGEN IDEC INC             | X | 3 | 10  |
| BIOGEN IDEC INC             | X | 6 | 1   |
| BIOGEN IDEC INC             | X | 3 | 1   |
| BIOGEN IDEC INC             | X | 0 | 2   |
| BIOMED REALTY TRUST INC     | X | 0 |     |
| BIOMED REALTY TRUST INC     | X | 3 | 381 |
| BIOTECH HOLDRS TR           | X | 4 |     |
| BIOTECH HOLDRS TR           | X | 3 |     |
| BIOTECH HOLDRS TR           | X | 3 | 5   |
| BIOTECH HOLDRS TR           | X | 3 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| BIOVAIL CORP                 | X | 6 | 10  |
| BLACK & DECKER CORP          | X | 1 | 28  |
| BLACK & DECKER CORP          | X | 3 |     |
| BLACK & DECKER CORP          | X | 4 |     |
| BLACK & DECKER CORP          | X | 4 |     |
| BLACK & DECKER CORP          | X | 5 | 12  |
| BLACK & DECKER CORP          | X | 6 | 4   |
| BLACK & DECKER CORP          | X | 3 | 3   |
| BLACK & DECKER CORP          | X | 0 | 1   |
| BJS RESTAURANTS INC          | X | 3 | 56  |
| BLACK BOX CORP DEL           | X | 0 |     |
| BLACK BOX CORP DEL           | X | 3 | 61  |
| BLACKBOARD INC               | X | 6 |     |
| BLACKBOARD INC               | X | 3 | 118 |
| BLACK HILLS CORP             | X | 3 | 117 |
| BLACKBAUD INC                | X | 3 | 261 |
| BLACKSTONE GROUP L P         | X | 3 |     |
| BLACKSTONE GROUP L P         | X | 4 | 10  |
| BLACKSTONE GROUP L P         | X | 0 | 2   |
| BLACKSTONE GROUP L P         | X | 3 | 251 |
| BLACKSTONE GROUP L P         | X | 3 | 1   |
| BLOCK H & R INC              | X | 4 |     |
| BLOCK H & R INC              | X | 5 | 20  |
| BLOCK H & R INC              | X | 6 | 18  |
| BLOUNT INTL INC NEW          | X | 3 | 163 |
| BLUE COAT SYSTEMS INC        | X | 3 | 50  |
| BLUEGREEN CORP               | X | 3 | 68  |
| BLUELINK HLDGS INC           | X | 3 | 31  |
| BOB EVANS FARMS INC          | X | 3 | 92  |
| BOEING CO                    | X | 1 | 91  |
| BOEING CO                    | X | 2 | 23  |
| BOEING CO                    | X | 4 | 8   |
| BOEING CO                    | X | 4 |     |
| BOEING CO                    | X | 4 | 8   |
| BOEING CO                    | X | 5 | 80  |
| BOEING CO                    | X | 3 | 37  |
| BOEING CO                    | X | 3 | 57  |
| BOEING CO                    | X | 6 | 19  |
| BOEING CO                    | X | 3 | 7   |
| BOEING CO                    | X | 0 |     |
| BOEING CO                    | X | 8 |     |
| BOEING CO                    | X | 3 | 24  |
| BOEING CO                    | X | 3 |     |
| BOEING CO                    | X | 3 | 113 |
| BOIS D ARC ENERGY INC        | X | 3 | 72  |
| BOOKS-A-MILLION INC          | X | 3 | 92  |
| BORDERS GROUP INC            | X | 3 | 285 |
| BORG WARNER INC              | X | 2 | 6   |
| BORG WARNER INC              | X | 4 |     |
| BORG WARNER INC              | X | 3 | 5   |
| BORG WARNER INC              | X | 3 | 4   |
| BORLAND SOFTWARE CORP        | X | 3 |     |
| BORLAND SOFTWARE CORP        | X | 3 | 305 |
| BOSTON BEER INC              | X | 3 | 40  |
| BOSTON PRIVATE FINL HLDGS IN | X | 3 | 113 |
| BOSTON PROPERTIES INC        | X | 5 | 9   |
| BOSTON SCIENTIFIC CORP       | X | 1 | 3   |
| BOSTON SCIENTIFIC CORP       | X | 3 | 15  |
| BOSTON SCIENTIFIC CORP       | X | 4 | 15  |
| BOSTON SCIENTIFIC CORP       | X | 0 |     |
| BOSTON SCIENTIFIC CORP       | X | 5 | 67  |
| BOSTON SCIENTIFIC CORP       | X | 3 | 13  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| BOSTON SCIENTIFIC CORP       | X | 6 | 51    |
| BOSTON SCIENTIFIC CORP       | X | 3 |       |
| BOTTOMLINE TECH DEL INC      | X | 3 | 122   |
| BOWATER INC                  | X | 0 |       |
| BOWATER INC                  | X | 3 |       |
| BOWATER INC                  | X | 3 | 40    |
| BOWATER INC                  | X | 3 | 8     |
| BOWNE & CO INC               | X | 3 | 187   |
| BRADLEY PHARMACEUTICALS INC  | X | 3 | 62    |
| BRADY CORP                   | X | 1 | 1     |
| BRADY CORP                   | X | 3 | 270   |
| BRASIL TELECOM PARTICIPACOES | X | 4 |       |
| BRASIL TELECOM PARTICIPACOES | X | 6 | 2     |
| BRIGGS & STRATTON CORP       | X | 4 |       |
| BRIGGS & STRATTON CORP       | X | 3 | 24    |
| BRIGHAM EXPLORATION CO       | X | 3 | 195   |
| BRIGHT HORIZON FAMILY SOLUTI | X | 1 |       |
| BRIGHT HORIZON FAMILY SOLUTI | X | 3 |       |
| BRIGHT HORIZON FAMILY SOLUTI | X | 3 | 111   |
| BRIGHTPOINT INC              | X | 6 |       |
| BRIGHTPOINT INC              | X | 3 | 215   |
| BRINKS CO                    | X | 1 | 2     |
| BRINKS CO                    | X | 0 | 1     |
| BRISTOL MYERS SQUIBB CO      | X | 1 | 507   |
| BRISTOL MYERS SQUIBB CO      | X | 2 | 3     |
| BRISTOL MYERS SQUIBB CO      | X | 3 |       |
| BRISTOL MYERS SQUIBB CO      | X | 4 | 27    |
| BRISTOL MYERS SQUIBB CO      | X | 5 | 177   |
| BRISTOL MYERS SQUIBB CO      | X | 3 | 5     |
| BRISTOL MYERS SQUIBB CO      | X | 3 | 50    |
| BRISTOL MYERS SQUIBB CO      | X | 6 | 9     |
| BRISTOL MYERS SQUIBB CO      | X | 3 | 7     |
| BRISTOL MYERS SQUIBB CO      | X | 3 | 32    |
| BRISTOL MYERS SQUIBB CO      | X | 3 | 455   |
| BRISTOL MYERS SQUIBB CO      | X | 3 | 2,695 |
| BRISTOL MYERS SQUIBB CO      | X | 3 |       |
| BRISTOW GROUP INC            | X | 3 | 129   |
| BRITISH AMERN TOB PLC        | X | 1 |       |
| BRITISH AMERN TOB PLC        | X | 4 |       |
| BRITISH AMERN TOB PLC        | X | 6 | 9     |
| BRITISH SKY BROADCASTING GRO | X | 4 |       |
| BRITISH SKY BROADCASTING GRO | X | 6 | 13    |
| BROADCOM CORP                | X | 1 |       |
| BROADCOM CORP                | X | 2 | 51    |
| BROADCOM CORP                | X | 4 |       |
| BROADCOM CORP                | X | 4 | 16    |
| BROADCOM CORP                | X | 0 |       |
| BROADCOM CORP                | X | 5 | 24    |
| BROADCOM CORP                | X | 3 | 3     |
| BROADCOM CORP                | X | 6 | 1     |
| BROADCOM CORP                | X | 3 | 38    |
| BROADRIDGE FINL SOLUTIONS IN | X | 1 | 11    |
| BROADRIDGE FINL SOLUTIONS IN | X | 3 | 2     |
| BROADRIDGE FINL SOLUTIONS IN | X | 5 | 1     |
| BROADRIDGE FINL SOLUTIONS IN | X | 3 | 8     |
| BROADRIDGE FINL SOLUTIONS IN | X | 0 |       |
| BROADRIDGE FINL SOLUTIONS IN | X | 3 |       |
| BRONCO DRILLING CO INC       | X | 3 | 58    |
| BROOKFIELD ASSET MGMT INC    | X | 0 | 18    |
| BROOKFIELD ASSET MGMT INC    | X | 6 | 158   |
| BROOKFIELD ASSET MGMT INC    | X | 3 |       |
| BROOKLINE BANCORP INC DEL    | X | 3 | 195   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| BROOKS AUTOMATION INC        | X | 1 |     |
| BROOKS AUTOMATION INC        | X | 3 |     |
| BROOKS AUTOMATION INC        | X | 3 | 238 |
| BROOKS AUTOMATION INC        | X | 0 | 3   |
| BROWN & BROWN INC            | X | 6 | 1   |
| BROWN & BROWN INC            | X | 3 | 35  |
| BROWN FORMAN CORP            | X | 5 | 3   |
| BROWN FORMAN CORP            | X | 3 |     |
| BROWN SHOE INC NEW           | X | 3 | 415 |
| BRUKER BIOSCIENCES CORP      | X | 3 | 204 |
| BRUSH ENGINEERED MATLS INC   | X | 3 | 70  |
| BUCKEYE TECHNOLOGIES INC     | X | 3 | 156 |
| BUCKLE INC                   | X | 3 | 49  |
| BUCYRUS INTL INC NEW         | X | 4 |     |
| BUCYRUS INTL INC NEW         | X | 3 | 79  |
| BUFFALO WILD WINGS INC       | X | 3 | 59  |
| BUILDERS FIRSTSOURCE INC     | X | 3 | 64  |
| BUILDING MATLS HLDG CORP     | X | 3 | 75  |
| BURLINGTON NORTHN SANTA FE C | X | 1 | 115 |
| BURLINGTON NORTHN SANTA FE C | X | 2 | 2   |
| BURLINGTON NORTHN SANTA FE C | X | 3 |     |
| BURLINGTON NORTHN SANTA FE C | X | 4 | 3   |
| BURLINGTON NORTHN SANTA FE C | X | 5 | 20  |
| BURLINGTON NORTHN SANTA FE C | X | 3 |     |
| BURLINGTON NORTHN SANTA FE C | X | 3 | 1   |
| BURLINGTON NORTHN SANTA FE C | X | 6 | 4   |
| BURLINGTON NORTHN SANTA FE C | X | 3 | 3   |
| BURLINGTON NORTHN SANTA FE C | X | 0 | 2   |
| BURLINGTON NORTHN SANTA FE C | X | 3 | 25  |
| CAE INC                      | X | 6 | 294 |
| CBIZ INC                     | X | 3 | 234 |
| CBS CORP NEW                 | X | 1 | 17  |
| CBS CORP NEW                 | X | 2 | 22  |
| CBS CORP NEW                 | X | 3 |     |
| CBS CORP NEW                 | X | 4 |     |
| CBS CORP NEW                 | X | 4 | 1   |
| CBS CORP NEW                 | X | 0 |     |
| CBS CORP NEW                 | X | 5 | 52  |
| CBS CORP NEW                 | X | 6 | 36  |
| CBS CORP NEW                 | X | 3 | 3   |
| CBS CORP NEW                 | X | 3 | 41  |
| CBS CORP NEW                 | X | 3 |     |
| CBRL GROUP INC               | X | 3 | 65  |
| CB RICHARD ELLIS GROUP INC   | X | 1 | 11  |
| CB RICHARD ELLIS GROUP INC   | X | 5 | 8   |
| CB RICHARD ELLIS GROUP INC   | X | 3 | 27  |
| CB RICHARD ELLIS GROUP INC   | X | 3 |     |
| CBRE REALTY FINANCE INC      | X | 3 | 103 |
| C COR INC                    | X | 3 | 150 |
| C D I CORP                   | X | 3 | 39  |
| C D W CORP                   | X | 5 |     |
| C D W CORP                   | X | 6 | 28  |
| C D W CORP                   | X | 3 |     |
| CEC ENTMT INC                | X | 3 | 132 |
| CF INDS HLDGS INC            | X | 1 |     |
| CF INDS HLDGS INC            | X | 4 |     |
| CF INDS HLDGS INC            | X | 6 |     |
| CF INDS HLDGS INC            | X | 3 | 100 |
| CF INDS HLDGS INC            | X | 0 | 1   |
| CH ENERGY GROUP INC          | X | 3 | 53  |
| C H ROBINSON WORLDWIDE INC   | X | 0 | 4   |
| C H ROBINSON WORLDWIDE INC   | X | 5 | 10  |

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|                          |   |   |       |
|--------------------------|---|---|-------|
| CIGNA CORP               | X | 1 | 1     |
| CIGNA CORP               | X | 5 | 27    |
| CIGNA CORP               | X | 3 | 3     |
| CIT GROUP INC            | X | 1 |       |
| CIT GROUP INC            | X | 5 | 19    |
| CIT GROUP INC            | X | 3 | 702   |
| CKE RESTAURANTS INC      | X | 3 | 48    |
| CLECO CORP NEW           | X | 3 | 164   |
| CKX INC                  | X | 3 | 230   |
| CME GROUP INC            | X | 1 |       |
| CME GROUP INC            | X | 4 |       |
| CME GROUP INC            | X | 4 |       |
| CME GROUP INC            | X | 5 | 3     |
| CME GROUP INC            | X | 3 | 1     |
| CME GROUP INC            | X | 3 | 4     |
| CMGI INC                 | X | 4 | 65    |
| CMGI INC                 | X | 3 | 3,414 |
| CMS ENERGY CORP          | X | 5 | 37    |
| CPI CORP                 | X | 3 | 30    |
| CSS INDS INC             | X | 3 | 21    |
| CSK AUTO CORP            | X | 3 | 29    |
| CSK AUTO CORP            | X | 3 | 187   |
| CNA SURETY CORP          | X | 3 | 59    |
| CNOOC LTD                | X | 4 |       |
| CNOOC LTD                | X | 0 |       |
| CNOOC LTD                | X | 6 |       |
| CNOOC LTD                | X | 3 | 1     |
| CNET NETWORKS INC        | X | 3 | 240   |
| CPFL ENERGIA S A         | X | 3 | 24    |
| CPFL ENERGIA S A         | X | 3 | 1     |
| CPI INTERNATIONAL INC    | X | 3 | 30    |
| CRA INTL INC             | X | 3 | 76    |
| CRH PLC                  | X | 1 |       |
| CRH PLC                  | X | 4 |       |
| CSG SYS INTL INC         | X | 3 | 77    |
| CSX CORP                 | X | 1 | 2     |
| CSX CORP                 | X | 4 |       |
| CSX CORP                 | X | 5 | 51    |
| CSX CORP                 | X | 3 | 2     |
| CSX CORP                 | X | 3 |       |
| CTS CORP                 | X | 3 | 126   |
| CVB FINL CORP            | X | 1 |       |
| CVB FINL CORP            | X | 3 | 211   |
| CVS CAREMARK CORPORATION | X | 1 | 455   |
| CVS CAREMARK CORPORATION | X | 2 | 62    |
| CVS CAREMARK CORPORATION | X | 4 |       |
| CVS CAREMARK CORPORATION | X | 0 | 1     |
| CVS CAREMARK CORPORATION | X | 5 | 139   |
| CVS CAREMARK CORPORATION | X | 3 | 90    |
| CVS CAREMARK CORPORATION | X | 3 | 109   |
| CVS CAREMARK CORPORATION | X | 6 | 198   |
| CVS CAREMARK CORPORATION | X | 3 | 9     |
| CVS CAREMARK CORPORATION | X | 3 | 1     |
| CVS CAREMARK CORPORATION | X | 3 | 63    |
| CVS CAREMARK CORPORATION | X | 3 | 3     |
| CVS CAREMARK CORPORATION | X | 9 | 9     |
| CVS CAREMARK CORPORATION | X | 3 | 47    |
| CA INC                   | X | 1 |       |
| CA INC                   | X | 4 | 4     |
| CA INC                   | X | 0 |       |
| CA INC                   | X | 5 | 37    |
| CA INC                   | X | 0 |       |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| CA INC                       | X | 0 | 3   |
| CABELAS INC                  | X | 3 | 177 |
| CABOT MICROELECTRONICS CORP  | X | 1 |     |
| CABOT MICROELECTRONICS CORP  | X | 3 | 103 |
| CACHE INC                    | X | 3 | 107 |
| CACI INTL INC                | X | 3 | 198 |
| CADBURY SCHWEPPEES PLC       | X | 1 |     |
| CADBURY SCHWEPPEES PLC       | X | 4 |     |
| CAL DIVE INTL INC DEL        | X | 3 | 95  |
| CALAMOS ASSET MGMT INC       | X | 4 |     |
| CALAMOS ASSET MGMT INC       | X | 3 | 58  |
| CALIFORNIA PIZZA KITCHEN INC | X | 3 | 127 |
| CALLAWAY GOLF CO             | X | 0 |     |
| CALLAWAY GOLF CO             | X | 3 | 199 |
| CALLON PETE CO DEL           | X | 3 | 24  |
| CAMBREX CORP                 | X | 3 | 131 |
| CAMBREX CORP                 | X | 0 | 5   |
| CAMECO CORP                  | X | 3 | 6   |
| CAMECO CORP                  | X | 4 | 19  |
| CAMECO CORP                  | X | 6 | 64  |
| CAMECO CORP                  | X | 3 | 185 |
| CAMECO CORP                  | X | 3 |     |
| CAMERON INTERNATIONAL CORP   | X | 1 |     |
| CAMERON INTERNATIONAL CORP   | X | 4 |     |
| CAMERON INTERNATIONAL CORP   | X | 5 |     |
| CAMERON INTERNATIONAL CORP   | X | 3 | 3   |
| CAMERON INTERNATIONAL CORP   | X | 8 | 81  |
| CAMERON INTERNATIONAL CORP   | X | 3 |     |
| CAMPBELL SOUP CO             | X | 4 | 1   |
| CAMPBELL SOUP CO             | X | 5 | 13  |
| CAMPBELL SOUP CO             | X | 3 | 1   |
| CDN IMPERIAL BK OF COMMERCE  | X | 4 | 2   |
| CDN IMPERIAL BK OF COMMERCE  | X | 6 | 85  |
| CDN IMPERIAL BK OF COMMERCE  | X | 3 | 1   |
| CANADIAN NATL RY CO          | X | 1 |     |
| CANADIAN NATL RY CO          | X | 4 |     |
| CANADIAN NATL RY CO          | X | 6 | 331 |
| CANADIAN NATL RY CO          | X | 3 | 7   |
| CANADIAN NAT RES LTD         | X | 3 |     |
| CANADIAN NAT RES LTD         | X | 4 | 2   |
| CANADIAN NAT RES LTD         | X | 6 | 221 |
| CANADIAN NAT RES LTD         | X | 3 | 6   |
| CANADIAN PAC RY LTD          | X | 1 |     |
| CANADIAN PAC RY LTD          | X | 4 | 1   |
| CANADIAN PAC RY LTD          | X | 6 | 33  |
| CANDELA CORP                 | X | 6 | 11  |
| CANETIC RES TR               | X | 6 | 111 |
| CANON INC                    | X | 1 |     |
| CANON INC                    | X | 2 | 1   |
| CANON INC                    | X | 3 |     |
| CANON INC                    | X | 4 |     |
| CANON INC                    | X | 6 | 19  |
| CANON INC                    | X | 3 |     |
| CANTEL MEDICAL CORP          | X | 3 | 30  |
| CAPELLA EDUCATION COMPANY    | X | 3 | 16  |
| CAPITAL CORP OF THE WEST     | X | 0 |     |
| CAPITAL CORP OF THE WEST     | X | 3 | 30  |
| CAPLEASE INC                 | X | 3 | 280 |
| CAPITAL ONE FINL CORP        | X | 1 | 89  |
| CAPITAL ONE FINL CORP        | X | 4 |     |
| CAPITAL ONE FINL CORP        | X | 0 |     |
| CAPITAL ONE FINL CORP        | X | 5 | 41  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| CAPITAL ONE FINL CORP        | X | 6 | 10  |
| CAPITAL ONE FINL CORP        | X | 3 | 1   |
| CAPITAL ONE FINL CORP        | X | 3 | 15  |
| CAPITAL ONE FINL CORP        | X | 9 | 4   |
| CAPITAL ONE FINL CORP        | X | 3 |     |
| CAPITAL SR LIVING CORP       | X | 3 | 78  |
| CAPITAL SOUTHWEST CORP       | X | 3 | 9   |
| CAPITAL TRUST INC MD         | X | 3 | 35  |
| CAPITOL BANCORP LTD          | X | 3 | 48  |
| CAPSTONE TURBINE CORP        | X | 3 | 40  |
| CARACO PHARMACEUTICAL LABS L | X | 3 | 36  |
| CARBO CERAMICS INC           | X | 1 |     |
| CARBO CERAMICS INC           | X | 3 | 44  |
| CARDINAL HEALTH INC          | X | 1 | 20  |
| CARDINAL HEALTH INC          | X | 2 | 10  |
| CARDINAL HEALTH INC          | X | 4 | 3   |
| CARDINAL HEALTH INC          | X | 5 | 27  |
| CARDINAL HEALTH INC          | X | 3 | 1   |
| CARDINAL HEALTH INC          | X | 3 | 56  |
| CARDINAL HEALTH INC          | X | 6 |     |
| CARDINAL HEALTH INC          | X | 3 |     |
| CARDINAL HEALTH INC          | X | 0 | 2   |
| CARDIOTECH INTL INC          | X | 4 | 12  |
| CARNIVAL CORP                | X | 1 | 5   |
| CARNIVAL CORP                | X | 2 | 2   |
| CARNIVAL CORP                | X | 3 | 2   |
| CARNIVAL CORP                | X | 3 | 14  |
| CARNIVAL CORP                | X | 6 | 8   |
| CARNIVAL CORP                | X | 3 |     |
| CARPENTER TECHNOLOGY CORP    | X | 1 |     |
| CARPENTER TECHNOLOGY CORP    | X | 6 |     |
| CARRIZO OIL & CO INC         | X | 3 | 87  |
| CARROLS RESTAURANT GROUP INC | X | 3 | 36  |
| CARTER INC                   | X | 3 | 196 |
| CASCADE CORP                 | X | 3 | 46  |
| CASELLA WASTE SYS INC        | X | 3 | 12  |
| CASEYS GEN STORES INC        | X | 0 |     |
| CASEYS GEN STORES INC        | X | 3 | 160 |
| CASH AMER INTL INC           | X | 4 |     |
| CASH AMER INTL INC           | X | 3 | 106 |
| CASTLE A M & CO              | X | 3 | 90  |
| CASTLE BRANDS INC            | X | 3 | 11  |
| CASUAL MALE RETAIL GRP INC   | X | 3 | 293 |
| CATALINA MARKETING CORP      | X | 3 | 116 |
| CATERPILLAR INC DEL          | X | 1 | 39  |
| CATERPILLAR INC DEL          | X | 2 | 10  |
| CATERPILLAR INC DEL          | X | 3 | 4   |
| CATERPILLAR INC DEL          | X | 4 | 2   |
| CATERPILLAR INC DEL          | X | 0 |     |
| CATERPILLAR INC DEL          | X | 5 | 61  |
| CATERPILLAR INC DEL          | X | 3 | 57  |
| CATERPILLAR INC DEL          | X | 6 | 8   |
| CATERPILLAR INC DEL          | X | 3 | 8   |
| CATERPILLAR INC DEL          | X | 0 |     |
| CATERPILLAR INC DEL          | X | 3 | 75  |
| CATERPILLAR INC DEL          | X | 3 |     |
| CATERPILLAR INC DEL          | X | 3 | 6   |
| CATHAY GENERAL BANCORP       | X | 1 |     |
| CATHAY GENERAL BANCORP       | X | 4 | 7   |
| CATHAY GENERAL BANCORP       | X | 3 | 97  |
| CATO CORP NEW                | X | 3 | 72  |
| CAVIUM NETWORKS INC          | X | 3 | 25  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| CBEYOND INC                  | X | 3 | 70  |
| CEDAR SHOPPING CTRS INC      | X | 3 | 202 |
| CELADON GROUP INC            | X | 3 | 53  |
| CELANESE CORP DEL            | X | 1 |     |
| CELGENE CORP                 | X | 2 | 18  |
| CELGENE CORP                 | X | 4 |     |
| CELGENE CORP                 | X | 5 | 29  |
| CELGENE CORP                 | X | 6 | 9   |
| CELGENE CORP                 | X | 3 | 13  |
| CELSION CORPORATION          | X | 0 | 18  |
| CEMEX SAB DE CV              | X | 3 | 14  |
| CEMEX SAB DE CV              | X | 4 |     |
| CEMEX SAB DE CV              | X | 0 |     |
| CEMEX SAB DE CV              | X | 3 | 24  |
| CEMEX SAB DE CV              | X | 6 | 12  |
| CEMEX SAB DE CV              | X | 3 |     |
| CENTENNIAL COMMUNCTNS CORP N | X | 3 | 97  |
| CENTENNIAL BK HLDGS INC DEL  | X | 3 | 230 |
| CENTENE CORP DEL             | X | 4 |     |
| CENTENE CORP DEL             | X | 3 | 184 |
| CENTENE CORP DEL             | X | 0 |     |
| CENTER FINL CORP CALIF       | X | 3 | 39  |
| CENTERPOINT ENERGY INC       | X | 3 |     |
| CENTERPOINT ENERGY INC       | X | 5 | 56  |
| CENTERPOINT ENERGY INC       | X | 3 | 2   |
| CENTEX CORP                  | X | 1 |     |
| CENTEX CORP                  | X | 2 | 9   |
| CENTEX CORP                  | X | 4 | 1   |
| CENTEX CORP                  | X | 0 | 4   |
| CENTEX CORP                  | X | 5 | 6   |
| CENTEX CORP                  | X | 6 |     |
| CENTEX CORP                  | X | 3 |     |
| CENTRAL EUROPEAN DIST CORP   | X | 3 | 39  |
| CENTRAL EUROPEAN DIST CORP   | X | 6 | 33  |
| CENTRAL EUROPEAN DIST CORP   | X | 3 | 150 |
| CENTRAL EUROPEAN DIST CORP   | X | 3 | 73  |
| CENTRAL FD CDA LTD           | X | 6 | 52  |
| CENTRAL GARDEN & PET CO      | X | 0 |     |
| CENTRAL GARDEN & PET CO      | X | 3 | 193 |
| CENTRAL PAC FINL CORP        | X | 0 |     |
| CENTRAL PAC FINL CORP        | X | 3 | 126 |
| CENTRAL VT PUB SVC CORP      | X | 3 | 57  |
| CENTURY ALUM CO              | X | 4 |     |
| CENTURY ALUM CO              | X | 3 | 105 |
| CENTURYTEL INC               | X | 2 | 13  |
| CENTURYTEL INC               | X | 5 | 5   |
| CENTURYTEL INC               | X | 3 | 1   |
| CEPHALON INC                 | X | 1 |     |
| CEPHALON INC                 | X | 2 | 1   |
| CEPHALON INC                 | X | 3 | 2   |
| CEPHALON INC                 | X | 6 | 2   |
| CEPHEID                      | X | 3 | 45  |
| CENVEO INC                   | X | 3 | 188 |
| CERADYNE INC                 | X | 3 | 3   |
| CERADYNE INC                 | X | 6 | 1   |
| CERADYNE INC                 | X | 3 | 70  |
| CERNER CORP                  | X | 1 |     |
| CERNER CORP                  | X | 4 |     |
| CERUS CORP                   | X | 3 | 92  |
| CHAMPION ENTERPRISES INC     | X | 3 |     |
| CHAMPION ENTERPRISES INC     | X | 3 | 288 |
| CHARLES RIV LABS INTL INC    | X | 1 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| CHARLES RIV LABS INTL INC    | X | 6 | 7   |
| CHARLOTTE RUSSE HLDG INC     | X | 6 | 3   |
| CHARLOTTE RUSSE HLDG INC     | X | 3 | 346 |
| CHARMING SHOPPES INC         | X | 0 |     |
| CHARMING SHOPPES INC         | X | 3 | 939 |
| CHART INDS INC               | X | 3 | 83  |
| CHATTEM INC                  | X | 1 |     |
| CHATTEM INC                  | X | 3 | 34  |
| CHECKFREE CORP NEW           | X | 4 |     |
| CHECKFREE CORP NEW           | X | 3 | 150 |
| CHECKPOINT SYS INC           | X | 4 |     |
| CHECKPOINT SYS INC           | X | 3 | 1   |
| CHECKPOINT SYS INC           | X | 3 | 186 |
| CHEESECAKE FACTORY INC       | X | 1 | 118 |
| CHEESECAKE FACTORY INC       | X | 4 | 2   |
| CHEESECAKE FACTORY INC       | X | 4 |     |
| CHEESECAKE FACTORY INC       | X | 6 |     |
| CHEESECAKE FACTORY INC       | X | 9 | 6   |
| CHEMED CORP NEW              | X | 3 | 80  |
| CHEMICAL FINL CORP           | X | 3 | 67  |
| CHEROKEE INC DEL NEW         | X | 1 |     |
| CHEROKEE INC DEL NEW         | X | 3 | 26  |
| CHESAPEAKE CORP              | X | 3 | 71  |
| CHESAPEAKE ENERGY CORP       | X | 1 | 3   |
| CHESAPEAKE ENERGY CORP       | X | 3 | 4   |
| CHESAPEAKE ENERGY CORP       | X | 4 | 15  |
| CHESAPEAKE ENERGY CORP       | X | 5 | 52  |
| CHESAPEAKE ENERGY CORP       | X | 3 | 3   |
| CHESAPEAKE ENERGY CORP       | X | 6 |     |
| CHESAPEAKE ENERGY CORP       | X | 3 |     |
| CHESAPEAKE ENERGY CORP       | X | 3 | 5   |
| CHEVRON CORP NEW             | X | 1 | 190 |
| CHEVRON CORP NEW             | X | 2 | 23  |
| CHEVRON CORP NEW             | X | 3 | 8   |
| CHEVRON CORP NEW             | X | 4 |     |
| CHEVRON CORP NEW             | X | 4 |     |
| CHEVRON CORP NEW             | X | 4 | 5   |
| CHEVRON CORP NEW             | X | 0 |     |
| CHEVRON CORP NEW             | X | 5 | 205 |
| CHEVRON CORP NEW             | X | 3 | 8   |
| CHEVRON CORP NEW             | X | 3 | 226 |
| CHEVRON CORP NEW             | X | 6 | 71  |
| CHEVRON CORP NEW             | X | 3 | 25  |
| CHEVRON CORP NEW             | X | 3 | 30  |
| CHEVRON CORP NEW             | X | 3 | 3   |
| CHEVRON CORP NEW             | X | 3 | 300 |
| CHEVRON CORP NEW             | X | 0 | 10  |
| CHEVRON CORP NEW             | X | 3 | 37  |
| CHILDRENS PL RETAIL STORES I | X | 3 | 178 |
| CHILDRENS PL RETAIL STORES I | X | 0 | 1   |
| CHINA LIFE INS CO LTD        | X | 2 |     |
| CHINA LIFE INS CO LTD        | X | 4 |     |
| CHINA LIFE INS CO LTD        | X | 6 |     |
| CHINA NETCOM GROUP CORP HK L | X | 4 |     |
| CHINA NETCOM GROUP CORP HK L | X | 6 | 37  |
| CHINA MOBILE LIMITED         | X | 2 |     |
| CHINA MOBILE LIMITED         | X | 4 |     |
| CHINA MOBILE LIMITED         | X | 0 |     |
| CHINA MOBILE LIMITED         | X | 6 |     |
| CHINA MOBILE LIMITED         | X | 3 | 8   |
| CHINA PETE & CHEM CORP       | X | 4 |     |
| CHINA PETE & CHEM CORP       | X | 6 | 21  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| CHINA PETE & CHEM CORP       | X | 3 | 1     |
| CHINA TECHFAITH WIRLS COMM T | X | 4 | 2,286 |
| CHINA UNICOM LTD             | X | 2 |       |
| CHINA UNICOM LTD             | X | 6 | 12    |
| CHIQUITA BRANDS INTL INC     | X | 6 | 25    |
| CHIQUITA BRANDS INTL INC     | X | 3 | 31    |
| CHITTENDEN CORP              | X | 3 | 171   |
| CHORDIANT SOFTWARE INC       | X | 3 | 111   |
| CHRISTOPHER & BANKS CORP     | X | 3 | 206   |
| CHUBB CORP                   | X | 1 | 84    |
| CHUBB CORP                   | X | 2 | 23    |
| CHUBB CORP                   | X | 5 | 47    |
| CHUNGHWA TELECOM CO LTD      | X | 0 | 46    |
| CHUNGHWA TELECOM CO LTD      | X | 2 | 8     |
| CHUNGHWA TELECOM CO LTD      | X | 4 |       |
| CHUNGHWA TELECOM CO LTD      | X | 4 | 16    |
| CHUNGHWA TELECOM CO LTD      | X | 4 | 1     |
| CHUNGHWA TELECOM CO LTD      | X | 0 |       |
| CHUNGHWA TELECOM CO LTD      | X | 6 | 1     |
| CHUNGHWA TELECOM CO LTD      | X | 3 |       |
| CHUNGHWA TELECOM CO LTD      | X | 3 | 128   |
| CHUNGHWA TELECOM CO LTD      | X | 3 | 135   |
| CHURCH & DWIGHT INC          | X | 3 | 150   |
| CHURCHILL DOWNS INC          | X | 3 | 45    |
| CIBER INC                    | X | 1 | 8     |
| CIBER INC                    | X | 3 | 236   |
| CIENA CORP                   | X | 5 | 4     |
| CIENA CORP                   | X | 3 | 65    |
| CINCINNATI BELL INC NEW      | X | 4 | 2     |
| CINCINNATI BELL INC NEW      | X | 3 | 704   |
| CINCINNATI FINL CORP         | X | 5 | 16    |
| CINCINNATI FINL CORP         | X | 3 | 87    |
| CIRCUIT CITY STORE INC       | X | 5 | 6     |
| CIRCUIT CITY STORE INC       | X | 3 | 117   |
| CIRCUIT CITY STORE INC       | X | 3 | 2     |
| CIRCOR INTL INC              | X | 3 | 57    |
| CIRRUS LOGIC INC             | X | 3 | 429   |
| CISCO SYS INC                | X | 1 | 625   |
| CISCO SYS INC                | X | 0 | 44    |
| CISCO SYS INC                | X | 2 | 152   |
| CISCO SYS INC                | X | 3 | 43    |
| CISCO SYS INC                | X | 4 | 17    |
| CISCO SYS INC                | X | 4 | 22    |
| CISCO SYS INC                | X | 4 | 138   |
| CISCO SYS INC                | X | 0 | 9     |
| CISCO SYS INC                | X | 5 | 651   |
| CISCO SYS INC                | X | 3 | 137   |
| CISCO SYS INC                | X | 3 | 385   |
| CISCO SYS INC                | X | 6 | 398   |
| CISCO SYS INC                | X | 3 | 66    |
| CISCO SYS INC                | X | 0 |       |
| CISCO SYS INC                | X | 3 | 233   |
| CISCO SYS INC                | X | 3 | 39    |
| CISCO SYS INC                | X | 3 | 1     |
| CISCO SYS INC                | X | 0 | 41    |
| CISCO SYS INC                | X | 9 | 25    |
| CISCO SYS INC                | X | 3 | 231   |
| CITADEL BROADCASTING CORP    | X | 1 | 16    |
| CITADEL BROADCASTING CORP    | X | 2 |       |
| CITADEL BROADCASTING CORP    | X | 3 |       |
| CITADEL BROADCASTING CORP    | X | 4 |       |
| CITADEL BROADCASTING CORP    | X | 0 |       |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| CITADEL BROADCASTING CORP    | X | 3 |       |
| CITADEL BROADCASTING CORP    | X | 3 | 3     |
| CITADEL BROADCASTING CORP    | X | 6 | 1     |
| CITADEL BROADCASTING CORP    | X | 3 |       |
| CITADEL BROADCASTING CORP    | X | 0 |       |
| CITADEL BROADCASTING CORP    | X | 8 |       |
| CITADEL BROADCASTING CORP    | X | 3 |       |
| CITADEL BROADCASTING CORP    | X | 3 | 46    |
| CITADEL BROADCASTING CORP    | X | 9 |       |
| CITADEL BROADCASTING CORP    | X | 3 | 2     |
| CINTAS CORP                  | X | 1 |       |
| CINTAS CORP                  | X | 5 | 6     |
| CITIGROUP INC                | X | 1 | 562   |
| CITIGROUP INC                | X | 0 | 24    |
| CITIGROUP INC                | X | 2 | 68    |
| CITIGROUP INC                | X | 3 | 4     |
| CITIGROUP INC                | X | 4 |       |
| CITIGROUP INC                | X | 4 | 8     |
| CITIGROUP INC                | X | 4 | 139   |
| CITIGROUP INC                | X | 0 | 4     |
| CITIGROUP INC                | X | 5 | 449   |
| CITIGROUP INC                | X | 3 | 6     |
| CITIGROUP INC                | X | 3 | 1,503 |
| CITIGROUP INC                | X | 6 | 107   |
| CITIGROUP INC                | X | 3 | 22    |
| CITIGROUP INC                | X | 0 |       |
| CITIGROUP INC                | X | 0 | 14    |
| CITIGROUP INC                | X | 3 | 22    |
| CITIGROUP INC                | X | 3 | 25    |
| CITIGROUP INC                | X | 3 |       |
| CITIGROUP INC                | X | 3 | 403   |
| CITIGROUP INC                | X | 9 | 18    |
| CITIGROUP INC                | X | 3 | 80    |
| CITIGROUP INC                | X | 3 | 87    |
| CITIZENS REPUBLIC BANCORP IN | X | 3 |       |
| CITIZENS COMMUNICATIONS CO   | X | 4 |       |
| CITIZENS COMMUNICATIONS CO   | X | 5 | 17    |
| CITIZENS COMMUNICATIONS CO   | X | 3 | 195   |
| CITIZENS COMMUNICATIONS CO   | X | 6 | 291   |
| CITIZENS COMMUNICATIONS CO   | X | 3 | 2     |
| CITIZENS COMMUNICATIONS CO   | X | 3 | 2     |
| CITIZENS COMMUNICATIONS CO   | X | 3 | 357   |
| CITRIX SYS INC               | X | 4 |       |
| CITRIX SYS INC               | X | 5 | 9     |
| CITRIX SYS INC               | X | 3 | 7     |
| CITRIX SYS INC               | X | 6 | 1     |
| CITY BK LYNNWOOD WASH        | X | 0 |       |
| CITY BK LYNNWOOD WASH        | X | 6 | 5     |
| CITY BK LYNNWOOD WASH        | X | 3 | 17    |
| CITY HLDG CO                 | X | 3 | 51    |
| CLARCOR INC                  | X | 1 |       |
| CLARCOR INC                  | X | 3 | 173   |
| CLAYMONT STEEL HOLDINGS INC  | X | 3 | 57    |
| CLAYMORE EXCHANGE TRADED FD  | X | 3 | 76    |
| CLAYTON HLDGS INC            | X | 3 | 36    |
| CLEAN HARBORS INC            | X | 3 | 30    |
| CLEAN ENERGY FUELS CORP      | X | 3 | 45    |
| CLEAR CHANNEL COMMUNICATIONS | X | 0 |       |
| CLEAR CHANNEL COMMUNICATIONS | X | 5 | 42    |
| CLEVELAND CLIFFS INC         | X | 3 | 24    |
| CLOROX CO DEL                | X | 1 | 6     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| CLOROX CO DEL                | X | 4 |     |
| CLOROX CO DEL                | X | 5 | 20  |
| CLOROX CO DEL                | X | 6 | 12  |
| CLOROX CO DEL                | X | 3 | 4   |
| CLOROX CO DEL                | X | 3 | 9   |
| COACH INC                    | X | 2 | 29  |
| COACH INC                    | X | 0 | 1   |
| COACH INC                    | X | 5 | 42  |
| COACH INC                    | X | 3 | 66  |
| COACH INC                    | X | 6 | 1   |
| COACH INC                    | X | 3 | 3   |
| COBIZ FINANCIAL INC          | X | 3 | 48  |
| COCA COLA CO                 | X | 1 | 292 |
| COCA COLA CO                 | X | 2 | 6   |
| COCA COLA CO                 | X | 3 |     |
| COCA COLA CO                 | X | 4 |     |
| COCA COLA CO                 | X | 4 | 10  |
| COCA COLA CO                 | X | 0 | 1   |
| COCA COLA CO                 | X | 5 | 192 |
| COCA COLA CO                 | X | 3 | 267 |
| COCA COLA CO                 | X | 6 | 91  |
| COCA COLA CO                 | X | 3 | 29  |
| COCA COLA CO                 | X | 0 |     |
| COCA COLA CO                 | X | 8 | 110 |
| COCA COLA CO                 | X | 3 | 76  |
| COCA COLA CO                 | X | 3 | 95  |
| COCA COLA CO                 | X | 3 | 202 |
| COCA COLA CO                 | X | 3 | 2   |
| COCA COLA CO                 | X | 0 | 8   |
| COCA COLA CO                 | X | 9 |     |
| COCA COLA ENTERPRISES INC    | X | 2 | 27  |
| COCA COLA ENTERPRISES INC    | X | 5 | 42  |
| COCA COLA FEMSA S A B DE C V | X | 4 |     |
| COCA COLA FEMSA S A B DE C V | X | 6 | 71  |
| COEUR D ALENE MINES CORP IDA | X | 3 | 10  |
| COEUR D ALENE MINES CORP IDA | X | 3 | 252 |
| COEUR D ALENE MINES CORP IDA | X | 6 | 1   |
| COEUR D ALENE MINES CORP IDA | X | 3 |     |
| COGENT COMM GROUP INC        | X | 3 | 315 |
| COGENT INC                   | X | 3 | 212 |
| COGNEX CORP                  | X | 3 | 281 |
| COGNIZANT TECHNOLOGY SOLUTIO | X | 1 | 116 |
| COGNIZANT TECHNOLOGY SOLUTIO | X | 4 |     |
| COGNIZANT TECHNOLOGY SOLUTIO | X | 5 | 7   |
| COGNIZANT TECHNOLOGY SOLUTIO | X | 3 | 64  |
| COGNIZANT TECHNOLOGY SOLUTIO | X | 9 | 2   |
| COGNOS INC                   | X | 1 |     |
| COGNOS INC                   | X | 4 |     |
| COGNOS INC                   | X | 6 | 15  |
| COHERENT INC                 | X | 3 | 75  |
| COHEN & STEERS INC           | X | 3 | 57  |
| COHU INC                     | X | 3 | 79  |
| COINSTAR INC                 | X | 3 | 81  |
| COINMACH SVC CORP            | X | 3 | 203 |
| COLE KENNETH PRODTNS INC     | X | 3 | 122 |
| COLGATE PALMOLIVE CO         | X | 1 | 225 |
| COLGATE PALMOLIVE CO         | X | 2 | 1   |
| COLGATE PALMOLIVE CO         | X | 3 | 2   |
| COLGATE PALMOLIVE CO         | X | 4 | 2   |
| COLGATE PALMOLIVE CO         | X | 4 | 1   |
| COLGATE PALMOLIVE CO         | X | 5 | 72  |
| COLGATE PALMOLIVE CO         | X | 3 |     |

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|                              |   |   |        |
|------------------------------|---|---|--------|
| COLGATE PALMOLIVE CO         | X | 3 | 65     |
| COLGATE PALMOLIVE CO         | X | 6 | 22     |
| COLGATE PALMOLIVE CO         | X | 3 |        |
| COLGATE PALMOLIVE CO         | X | 3 | 12     |
| COLGATE PALMOLIVE CO         | X | 9 | 6      |
| COLGATE PALMOLIVE CO         | X | 3 | 2      |
| COLLECTIVE BRANDS INC        | X | 3 | 135    |
| COLLECTIVE BRANDS INC        | X | 0 | 1      |
| COLUMBIA BKG SYS INC         | X | 3 | 68     |
| COLUMBIA SPORTSWEAR CO       | X | 3 | 105    |
| COLUMBUS MCKINNON CORP N Y   | X | 3 | 78     |
| COMFORT SYS USA INC          | X | 3 | 101    |
| COMCAST CORP NEW             | X | 1 | 28     |
| COMCAST CORP NEW             | X | 2 | 5      |
| COMCAST CORP NEW             | X | 3 | 3      |
| COMCAST CORP NEW             | X | 4 |        |
| COMCAST CORP NEW             | X | 4 | 3      |
| COMCAST CORP NEW             | X | 0 |        |
| COMCAST CORP NEW             | X | 5 | 276    |
| COMCAST CORP NEW             | X | 3 |        |
| COMCAST CORP NEW             | X | 3 | 59     |
| COMCAST CORP NEW             | X | 6 | 26     |
| COMCAST CORP NEW             | X | 3 | 12     |
| COMCAST CORP NEW             | X | 3 | 2      |
| COMCAST CORP NEW             | X | 1 | 44     |
| COMCAST CORP NEW             | X | 4 | 1      |
| COMCAST CORP NEW             | X | 0 |        |
| COMCAST CORP NEW             | X | 5 | 3      |
| COMCAST CORP NEW             | X | 6 | 26     |
| COMCAST CORP NEW             | X | 3 | 2      |
| COMCAST CORP NEW             | X | 3 | 64     |
| COMERICA INC                 | X | 2 | 9      |
| COMERICA INC                 | X | 5 | 14     |
| COMERICA INC                 | X | 3 | 1      |
| COMMERCE BANCORP INC NJ      | X | 1 |        |
| COMMERCE BANCORP INC NJ      | X | 4 | 1      |
| COMMERCE BANCORP INC NJ      | X | 4 |        |
| COMMERCE BANCORP INC NJ      | X | 5 | 9      |
| COMMERCE GROUP INC MASS      | X | 3 | 179    |
| COMMERCIAL VEH GROUP INC     | X | 3 | 55     |
| COMMUNITY BANCORP NEV        | X | 3 | 74     |
| COMMUNITY BK SYS INC         | X | 3 | 86     |
| COMMUNITY BKS INC MILLERSBUR | X | 3 | 88     |
| COMMUNITY HEALTH SYS INC NEW | X | 6 | 21     |
| COMMUNITY TR BANCORP INC     | X | 3 | 42     |
| COMMVAULT SYSTEMS INC        | X | 3 | 54     |
| COMPANHIA ENERGETICA DE MINA | X | 4 |        |
| COMPANHIA ENERGETICA DE MINA | X | 0 |        |
| COMPANHIA ENERGETICA DE MINA | X | 3 | 32     |
| COMPANHIA ENERGETICA DE MINA | X | 3 |        |
| COMPANHIA SIDERURGICA NACION | X | 3 | 17     |
| COMPANHIA SIDERURGICA NACION | X | 3 |        |
| COMPANHIA VALE DO RIO DOCE   | X | 4 |        |
| COMPANHIA VALE DO RIO DOCE   | X | 4 |        |
| COMPANHIA VALE DO RIO DOCE   | X | 0 |        |
| COMPANHIA VALE DO RIO DOCE   | X | 5 | 282    |
| COMPANHIA VALE DO RIO DOCE   | X | 3 |        |
| COMPANHIA VALE DO RIO DOCE   | X | 8 | 298    |
| COMPANHIA VALE DO RIO DOCE   | X | 3 | 17,200 |
| COMPANHIA VALE DO RIO DOCE   | X | 1 | 1      |
| COMPANHIA VALE DO RIO DOCE   | X | 4 |        |
| COMPANHIA VALE DO RIO DOCE   | X | 4 |        |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| COMPANHIA VALE DO RIO DOCE   | X | 0 |     |
| COMPANHIA VALE DO RIO DOCE   | X | 5 | 173 |
| COMPANHIA VALE DO RIO DOCE   | X | 3 | 112 |
| COMPANHIA VALE DO RIO DOCE   | X | 3 | 622 |
| COMPANHIA VALE DO RIO DOCE   | X | 6 | 58  |
| COMPANHIA VALE DO RIO DOCE   | X | 3 |     |
| COMPANHIA VALE DO RIO DOCE   | X | 3 | 572 |
| COMPANHIA VALE DO RIO DOCE   | X | 3 | 188 |
| COMPANHIA DE SANEAMENTO BASI | X | 3 | 156 |
| COMPANHIA DE SANEAMENTO BASI | X | 6 | 3   |
| COMPANHIA DE SANEAMENTO BASI | X | 3 |     |
| COMPANHIA DE BEBIDAS DAS AME | X | 0 |     |
| COMPANHIA DE BEBIDAS DAS AME | X | 3 | 21  |
| COMPANHIA DE BEBIDAS DAS AME | X | 3 | 24  |
| COMPANHIA DE BEBIDAS DAS AME | X | 3 |     |
| COMPANHIA DE BEBIDAS DAS AME | X | 8 | 104 |
| COMPANHIA DE BEBIDAS DAS AME | X | 3 | 1   |
| COMPANIA DE MINAS BUENAVENTU | X | 6 | 2   |
| COMPANIA DE MINAS BUENAVENTU | X | 3 |     |
| COMPANIA DE MINAS BUENAVENTU | X | 3 | 100 |
| COMPASS MINERALS INTL INC    | X | 3 | 33  |
| COMPRASS DIVERSIFIED HOLDING | X | 3 | 56  |
| COMPLETE PRODUCTION SERVICES | X | 3 | 146 |
| COMPUTER PROGRAMS & SYS INC  | X | 3 | 28  |
| COMPUTER SCIENCES CORP       | X | 3 | 92  |
| COMPUTER SCIENCES CORP       | X | 5 | 21  |
| COMPUTER SCIENCES CORP       | X | 3 |     |
| COMPUTER SCIENCES CORP       | X | 0 |     |
| COMPUWARE CORP               | X | 5 | 15  |
| COMPUWARE CORP               | X | 0 | 4   |
| COMSTOCK RES INC             | X | 4 |     |
| COMSTOCK RES INC             | X | 3 | 342 |
| COMSYS IT PARTNERS INC       | X | 3 | 85  |
| COMTECH GROUP INC            | X | 3 | 62  |
| COMTECH TELECOMMUNICATIONS C | X | 3 | 101 |
| CONAGRA FOODS INC            | X | 1 |     |
| CONAGRA FOODS INC            | X | 2 | 21  |
| CONAGRA FOODS INC            | X | 4 |     |
| CONAGRA FOODS INC            | X | 5 | 29  |
| CONAGRA FOODS INC            | X | 3 | 99  |
| CONAGRA FOODS INC            | X | 6 |     |
| CONAGRA FOODS INC            | X | 3 |     |
| CONCEPTUS INC                | X | 3 | 108 |
| CONCUR TECHNOLOGIES INC      | X | 3 | 137 |
| CONMED CORP                  | X | 3 | 118 |
| CONOCOPHILLIPS               | X | 1 | 42  |
| CONOCOPHILLIPS               | X | 2 | 21  |
| CONOCOPHILLIPS               | X | 3 | 4   |
| CONOCOPHILLIPS               | X | 4 | 3   |
| CONOCOPHILLIPS               | X | 4 |     |
| CONOCOPHILLIPS               | X | 4 |     |
| CONOCOPHILLIPS               | X | 4 | 31  |
| CONOCOPHILLIPS               | X | 0 |     |
| CONOCOPHILLIPS               | X | 5 | 183 |
| CONOCOPHILLIPS               | X | 3 | 210 |
| CONOCOPHILLIPS               | X | 6 | 31  |
| CONOCOPHILLIPS               | X | 3 | 1   |
| CONOCOPHILLIPS               | X | 3 | 24  |
| CONOCOPHILLIPS               | X | 3 | 37  |
| CONOCOPHILLIPS               | X | 0 | 9   |
| CONOCOPHILLIPS               | X | 3 | 1   |
| CONSECO INC                  | X | 4 | 1   |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| CONSECO INC                  | X | 6 | 10    |
| CONSOL ENERGY INC            | X | 1 |       |
| CONSOL ENERGY INC            | X | 4 |       |
| CONSOL ENERGY INC            | X | 5 | 9     |
| CONSOLIDATED COMM HLDGS INC  | X | 3 | 60    |
| CONSOLIDATED EDISON INC      | X | 1 | 197   |
| CONSOLIDATED EDISON INC      | X | 4 | 1     |
| CONSOLIDATED EDISON INC      | X | 5 | 14    |
| CONSOLIDATED EDISON INC      | X | 3 | 7     |
| CONSOLIDATED EDISON INC      | X | 6 | 2     |
| CONSOLIDATED EDISON INC      | X | 3 | 1,080 |
| CONSOLIDATED EDISON INC      | X | 9 | 7     |
| CONSOLIDATED GRAPHICS INC    | X | 3 | 29    |
| CONSTELLATION BRANDS INC     | X | 1 | 1     |
| CONSTELLATION BRANDS INC     | X | 5 | 10    |
| CONSTELLATION BRANDS INC     | X | 6 |       |
| CONSTELLATION ENERGY GROUP I | X | 1 | 2     |
| CONSTELLATION ENERGY GROUP I | X | 5 | 23    |
| CONSTELLATION ENERGY GROUP I | X | 3 | 1     |
| CONSTELLATION ENERGY GROUP I | X | 3 | 4     |
| CONVERGYS CORP               | X | 1 |       |
| CONVERGYS CORP               | X | 5 | 6     |
| CONVERGYS CORP               | X | 0 | 8     |
| COOPER TIRE & RUBR CO        | X | 0 |       |
| COOPER TIRE & RUBR CO        | X | 3 | 239   |
| CORE MARK HOLDING CO INC     | X | 3 | 27    |
| CORINTHIAN COLLEGES INC      | X | 3 | 317   |
| CORNELL COMPANIES INC        | X | 3 | 48    |
| CORNING INC                  | X | 1 | 13    |
| CORNING INC                  | X | 2 | 60    |
| CORNING INC                  | X | 3 | 17    |
| CORNING INC                  | X | 4 | 48    |
| CORNING INC                  | X | 5 | 212   |
| CORNING INC                  | X | 3 | 15    |
| CORNING INC                  | X | 6 | 14    |
| CORNING INC                  | X | 3 | 13    |
| CORNING INC                  | X | 3 | 2     |
| CORNING INC                  | X | 0 | 2     |
| CORNING INC                  | X | 3 |       |
| CORPORATE OFFICE PPTYS TR    | X | 3 | 264   |
| CORUS BANKSHARES INC         | X | 1 |       |
| CORUS ENTERTAINMENT INC      | X | 6 | 87    |
| CORVEL CORP                  | X | 3 | 13    |
| COSTCO WHSL CORP NEW         | X | 1 |       |
| COSTCO WHSL CORP NEW         | X | 2 | 2     |
| COSTCO WHSL CORP NEW         | X | 4 |       |
| COSTCO WHSL CORP NEW         | X | 5 | 33    |
| COSTCO WHSL CORP NEW         | X | 6 | 7     |
| COSTAR GROUP INC             | X | 3 | 32    |
| COUNTRYWIDE FINANCIAL CORP   | X | 1 |       |
| COUNTRYWIDE FINANCIAL CORP   | X | 4 |       |
| COUNTRYWIDE FINANCIAL CORP   | X | 0 |       |
| COUNTRYWIDE FINANCIAL CORP   | X | 5 | 49    |
| COUNTRYWIDE FINANCIAL CORP   | X | 3 | 145   |
| COUNTRYWIDE FINANCIAL CORP   | X | 6 | 13    |
| COUNTRYWIDE FINANCIAL CORP   | X | 3 | 3     |
| COUNTRYWIDE FINANCIAL CORP   | X | 3 | 1     |
| COURIER CORP                 | X | 6 |       |
| COURIER CORP                 | X | 3 | 32    |
| COUSINS PPTYS INC            | X | 3 | 42    |
| COVANCE INC                  | X | 1 | 132   |
| COVANCE INC                  | X | 4 |       |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| COVANCE INC                 | X | 0 | 3   |
| COVANCE INC                 | X | 9 | 6   |
| COVENTRY HEALTH CARE INC    | X | 5 | 21  |
| COVENTRY HEALTH CARE INC    | X | 3 | 2   |
| COVENTRY HEALTH CARE INC    | X | 6 |     |
| COVENTRY HEALTH CARE INC    | X | 0 |     |
| COX RADIO INC               | X | 3 | 144 |
| CRANE CO                    | X | 1 | 5   |
| CRAY INC                    | X | 3 | 217 |
| CREDENCE SYS CORP           | X | 3 | 428 |
| CREDIT ACCEP CORP MICH      | X | 3 | 12  |
| CREDIT SUISSE GROUP         | X | 1 |     |
| CREDIT SUISSE GROUP         | X | 3 |     |
| CREDIT SUISSE GROUP         | X | 4 |     |
| CREDIT SUISSE GROUP         | X | 6 | 62  |
| CREE INC                    | X | 1 |     |
| CREE INC                    | X | 4 | 9   |
| CREE INC                    | X | 0 |     |
| CROCS INC                   | X | 3 | 8   |
| CROSS CTRY HEALTHCARE INC   | X | 0 |     |
| CROSS CTRY HEALTHCARE INC   | X | 3 | 101 |
| CROSSHAIR EXPL & MNG CORP   | X | 4 | 3   |
| CROSSHAIR EXPL & MNG CORP   | X | 6 | 25  |
| CROSSTEX ENERGY INC         | X | 1 |     |
| CROWN CASTLE INTL CORP      | X | 2 | 30  |
| CROWN CASTLE INTL CORP      | X | 4 |     |
| CROWN CASTLE INTL CORP      | X | 6 |     |
| CROWN HOLDINGS INC          | X | 1 |     |
| CROWN HOLDINGS INC          | X | 2 | 18  |
| CROWN HOLDINGS INC          | X | 3 |     |
| CRYOLIFE INC                | X | 3 | 50  |
| CRYSTALLEX INTL CORP        | X | 6 | 14  |
| CUBIC CORP                  | X | 3 | 58  |
| CUBIST PHARMACEUTICALS INC  | X | 3 | 135 |
| CUMMINS INC                 | X | 1 |     |
| CUMMINS INC                 | X | 5 | 16  |
| CUMMINS INC                 | X | 3 | 44  |
| CUMMINS INC                 | X | 6 |     |
| CUMMINS INC                 | X | 3 |     |
| CURRENCYSHS JAPANESE YEN TR | X | 1 |     |
| CURRENCYSHS JAPANESE YEN TR | X | 4 |     |
| CURTISS WRIGHT CORP         | X | 3 |     |
| CURTISS WRIGHT CORP         | X | 3 | 119 |
| CUTERA INC                  | X | 3 | 75  |
| CYBERSOURCE CORP            | X | 3 | 124 |
| CYMER INC                   | X | 3 | 105 |
| CYMER INC                   | X | 0 | 3   |
| CYNOSURE INC                | X | 3 | 40  |
| CYPRESS BIOSCIENCES INC     | X | 3 | 1   |
| CYPRESS BIOSCIENCES INC     | X | 3 | 137 |
| CYPRESS SEMICONDUCTOR CORP  | X | 3 | 91  |
| CYPRESS SEMICONDUCTOR CORP  | X | 3 | 23  |
| CYTEC INDS INC              | X | 1 |     |
| CYTEC INDS INC              | X | 6 | 1   |
| CYTEC INDS INC              | X | 3 |     |
| CYTOKINETICS INC            | X | 3 | 109 |
| CYTYC CORP                  | X | 3 | 103 |
| DCT INDUSTRIAL TRUST INC    | X | 3 | 387 |
| DJO INCORPORATED            | X | 3 | 43  |
| D R HORTON INC              | X | 1 |     |
| D R HORTON INC              | X | 3 | 3   |
| D R HORTON INC              | X | 4 |     |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| D R HORTON INC               | X | 4 |       |
| D R HORTON INC               | X | 5 | 13    |
| D R HORTON INC               | X | 6 |       |
| D R HORTON INC               | X | 3 |       |
| DST SYS INC DEL              | X | 1 |       |
| DST SYS INC DEL              | X | 4 |       |
| DST SYS INC DEL              | X | 3 |       |
| DSP GROUP INC                | X | 3 | 191   |
| DSP GROUP INC                | X | 0 | 1     |
| DTE ENERGY CO                | X | 5 | 8     |
| DTE ENERGY CO                | X | 3 | 1,600 |
| DSW INC                      | X | 3 | 69    |
| DTS INC                      | X | 3 | 114   |
| DAKTRONICS INC               | X | 1 |       |
| DAKTRONICS INC               | X | 6 | 11    |
| DANAHER CORP DEL             | X | 1 |       |
| DANAHER CORP DEL             | X | 2 | 37    |
| DANAHER CORP DEL             | X | 3 |       |
| DANAHER CORP DEL             | X | 4 | 10    |
| DANAHER CORP DEL             | X | 4 |       |
| DANAHER CORP DEL             | X | 0 | 1     |
| DANAHER CORP DEL             | X | 5 | 23    |
| DANAHER CORP DEL             | X | 3 | 8     |
| DANAHER CORP DEL             | X | 6 | 1     |
| DANAHER CORP DEL             | X | 3 |       |
| DANAHER CORP DEL             | X | 0 | 2     |
| DANAHER CORP DEL             | X | 4 | 9     |
| DARDEN RESTAURANTS INC       | X | 1 | 3     |
| DARDEN RESTAURANTS INC       | X | 2 | 14    |
| DARDEN RESTAURANTS INC       | X | 5 | 25    |
| DARDEN RESTAURANTS INC       | X | 3 | 19    |
| DARLING INTL INC             | X | 3 | 556   |
| DARWIN PROFESSIONAL UNDERWRI | X | 3 | 22    |
| DATASCOPE CORP               | X | 3 | 49    |
| DATASCOPE CORP               | X | 0 | 1     |
| DAWSON GEOPHYSICAL CO        | X | 3 | 38    |
| DEALERTRACK HLDGS INC        | X | 3 | 50    |
| DEAN FOODS CO NEW            | X | 5 | 6     |
| DEAN FOODS CO NEW            | X | 3 | 5     |
| DEAN FOODS CO NEW            | X | 6 | 1     |
| DEB SHOPS INC                | X | 3 | 12    |
| DECKERS OUTDOOR CORP         | X | 3 | 44    |
| DEERE & CO                   | X | 1 | 13    |
| DEERE & CO                   | X | 2 | 9     |
| DEERE & CO                   | X | 3 | 4     |
| DEERE & CO                   | X | 4 |       |
| DEERE & CO                   | X | 4 |       |
| DEERE & CO                   | X | 0 |       |
| DEERE & CO                   | X | 5 | 19    |
| DEERE & CO                   | X | 3 | 2     |
| DEERE & CO                   | X | 3 | 44    |
| DEERE & CO                   | X | 6 |       |
| DEERE & CO                   | X | 3 | 1     |
| DEERE & CO                   | X | 3 | 3     |
| DEERE & CO                   | X | 3 | 30    |
| DEERFIELD TRIARC CAP CORP    | X | 3 | 31    |
| DELEK US HLDGS INC           | X | 3 | 41    |
| DELL INC                     | X | 1 | 221   |
| DELL INC                     | X | 0 | 35    |
| DELL INC                     | X | 2 | 38    |
| DELL INC                     | X | 3 | 2     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| DELL INC                     | X | 4 |     |
| DELL INC                     | X | 4 | 12  |
| DELL INC                     | X | 4 | 2   |
| DELL INC                     | X | 0 | 8   |
| DELL INC                     | X | 5 | 245 |
| DELL INC                     | X | 3 | 1   |
| DELL INC                     | X | 3 | 260 |
| DELL INC                     | X | 6 | 57  |
| DELL INC                     | X | 3 | 10  |
| DELL INC                     | X | 0 |     |
| DELL INC                     | X | 0 |     |
| DELL INC                     | X | 3 | 15  |
| DELL INC                     | X | 9 | 17  |
| DELL INC                     | X | 3 | 1   |
| DELPHI FINL GROUP INC        | X | 4 |     |
| DELPHI FINL GROUP INC        | X | 3 | 118 |
| DELTIC TIMBER CORP           | X | 3 | 36  |
| DENBURY RES INC              | X | 0 | 13  |
| DENBURY RES INC              | X | 6 |     |
| DENBURY RES INC              | X | 3 | 3   |
| DELUXE CORP                  | X | 3 |     |
| DELUXE CORP                  | X | 3 | 181 |
| DENISON MINES CORP           | X | 6 | 17  |
| DENNYS CORP                  | X | 6 | 2   |
| DENNYS CORP                  | X | 3 | 758 |
| DENTSPLY INTL INC NEW        | X | 1 | 61  |
| DENTSPLY INTL INC NEW        | X | 4 | 1   |
| DENTSPLY INTL INC NEW        | X | 5 | 1   |
| DENTSPLY INTL INC NEW        | X | 6 | 3   |
| DENTSPLY INTL INC NEW        | X | 3 |     |
| DENTSPLY INTL INC NEW        | X | 0 | 4   |
| DESARROLLADORA HOMEX S A DE  | X | 4 |     |
| DESARROLLADORA HOMEX S A DE  | X | 0 |     |
| DESARROLLADORA HOMEX S A DE  | X | 3 | 39  |
| DESARROLLADORA HOMEX S A DE  | X | 6 | 8   |
| DESARROLLADORA HOMEX S A DE  | X | 3 | 116 |
| DEUTSCHE TELEKOM AG          | X | 3 |     |
| DEUTSCHE TELEKOM AG          | X | 4 | 6   |
| DEUTSCHE TELEKOM AG          | X | 6 | 21  |
| DEVELOPERS DIVERSIFIED RLTY  | X | 1 |     |
| DEVELOPERS DIVERSIFIED RLTY  | X | 5 | 7   |
| DEVON ENERGY CORP NEW        | X | 1 | 7   |
| DEVON ENERGY CORP NEW        | X | 4 |     |
| DEVON ENERGY CORP NEW        | X | 0 |     |
| DEVON ENERGY CORP NEW        | X | 5 | 33  |
| DEVON ENERGY CORP NEW        | X | 3 | 2   |
| DEVON ENERGY CORP NEW        | X | 6 | 2   |
| DEVRY INC DEL                | X | 3 | 208 |
| DIAGEO P L C                 | X | 1 | 1   |
| DIAGEO P L C                 | X | 4 |     |
| DIAGEO P L C                 | X | 6 | 111 |
| DIAMOND MGMT & TECHNOLOGY CO | X | 3 | 93  |
| DIAMOND OFFSHORE DRILLING IN | X | 1 | 3   |
| DIAMOND OFFSHORE DRILLING IN | X | 4 |     |
| DIAMONDROCK HOSPITALITY CO   | X | 3 | 598 |
| DIAMONDS TR                  | X | 4 |     |
| DIAMONDS TR                  | X | 3 | 43  |
| DIAMONDS TR                  | X | 6 |     |
| DIAMONDS TR                  | X | 0 | 19  |
| DIAMONDS TR                  | X | 3 | 27  |
| DIAMONDS TR                  | X | 3 |     |
| DIAMONDS TR                  | X | 9 | 4   |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| DIGI INTL INC                | X | 0 |       |
| DIGI INTL INC                | X | 3 | 99    |
| DIGITAL RLTY TR INC          | X | 4 |       |
| DIGITAL RLTY TR INC          | X | 3 | 350   |
| DIGITAL RIV INC              | X | 3 | 58    |
| DIME CMNTY BANCSHARES        | X | 3 | 71    |
| DIODES INC                   | X | 6 | 13    |
| DIODES INC                   | X | 3 | 61    |
| DIONEX CORP                  | X | 1 | 4     |
| DIONEX CORP                  | X | 3 | 26    |
| DIRECTV GROUP INC            | X | 1 |       |
| DIRECTV GROUP INC            | X | 5 | 92    |
| DIRECTV GROUP INC            | X | 6 | 2     |
| DISNEY WALT CO               | X | 1 | 446   |
| DISNEY WALT CO               | X | 0 | 40    |
| DISNEY WALT CO               | X | 2 | 24    |
| DISNEY WALT CO               | X | 3 | 5     |
| DISNEY WALT CO               | X | 4 |       |
| DISNEY WALT CO               | X | 4 | 11    |
| DISNEY WALT CO               | X | 4 | 9     |
| DISNEY WALT CO               | X | 0 |       |
| DISNEY WALT CO               | X | 5 | 191   |
| DISNEY WALT CO               | X | 3 | 24    |
| DISNEY WALT CO               | X | 3 | 299   |
| DISNEY WALT CO               | X | 6 | 43    |
| DISNEY WALT CO               | X | 3 | 17    |
| DISNEY WALT CO               | X | 0 |       |
| DISNEY WALT CO               | X | 8 | 1     |
| DISNEY WALT CO               | X | 3 | 15    |
| DISNEY WALT CO               | X | 3 |       |
| DISNEY WALT CO               | X | 9 | 10    |
| DISNEY WALT CO               | X | 3 | 18    |
| DISCOVER FINL SVCS           | X | 1 | 25    |
| DISCOVER FINL SVCS           | X | 2 | 1     |
| DISCOVER FINL SVCS           | X | 4 | 1     |
| DISCOVER FINL SVCS           | X | 0 |       |
| DISCOVER FINL SVCS           | X | 5 | 72    |
| DISCOVER FINL SVCS           | X | 3 | 23    |
| DISCOVER FINL SVCS           | X | 6 | 2     |
| DISCOVER FINL SVCS           | X | 3 | 3     |
| DISCOVER FINL SVCS           | X | 8 |       |
| DISCOVER FINL SVCS           | X | 3 | 25    |
| DITECH NETWORKS INC          | X | 3 | 88    |
| DOBSON COMMUNICATIONS CORP   | X | 3 | 637   |
| DR REDDYS LABS LTD           | X | 1 |       |
| DR REDDYS LABS LTD           | X | 2 | 103   |
| DR REDDYS LABS LTD           | X | 3 | 88    |
| DR REDDYS LABS LTD           | X | 6 |       |
| DR REDDYS LABS LTD           | X | 7 | 5,009 |
| DOLLAR FINL CORP             | X | 3 | 103   |
| DOLLAR THRIFTY AUTOMOTIVE GP | X | 3 | 83    |
| DOMINION RES INC VA NEW      | X | 1 | 4     |
| DOMINION RES INC VA NEW      | X | 2 |       |
| DOMINION RES INC VA NEW      | X | 3 |       |
| DOMINION RES INC VA NEW      | X | 4 |       |
| DOMINION RES INC VA NEW      | X | 5 | 26    |
| DOMINION RES INC VA NEW      | X | 3 | 2     |
| DOMINION RES INC VA NEW      | X | 6 | 1     |
| DOMINION RES INC VA NEW      | X | 3 | 4     |
| DOMINION RES INC VA NEW      | X | 3 |       |
| DOMTAR CORP                  | X | 3 | 13    |
| DONEGAL GROUP INC            | X | 3 | 27    |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| DONNELLEY R R & SONS CO      | X | 1 |       |
| DONNELLEY R R & SONS CO      | X | 3 |       |
| DONNELLEY R R & SONS CO      | X | 4 |       |
| DONNELLEY R R & SONS CO      | X | 5 | 15    |
| DONNELLEY R R & SONS CO      | X | 3 |       |
| DOUBLE-TAKE SOFTWARE INC     | X | 3 | 35    |
| DOVER CORP                   | X | 1 | 2     |
| DOVER CORP                   | X | 5 | 19    |
| DOVER CORP                   | X | 3 |       |
| DOVER DOWNS GAMING & ENTMT I | X | 3 | 46    |
| DOW CHEM CO                  | X | 1 | 149   |
| DOW CHEM CO                  | X | 2 | 19    |
| DOW CHEM CO                  | X | 3 | 1     |
| DOW CHEM CO                  | X | 4 |       |
| DOW CHEM CO                  | X | 4 | 7     |
| DOW CHEM CO                  | X | 5 | 86    |
| DOW CHEM CO                  | X | 3 |       |
| DOW CHEM CO                  | X | 3 | 30    |
| DOW CHEM CO                  | X | 6 | 28    |
| DOW CHEM CO                  | X | 3 | 4     |
| DOW CHEM CO                  | X | 3 | 25    |
| DOW CHEM CO                  | X | 0 | 7     |
| DRDGOLD LIMITED              | X | 3 |       |
| DRESS BARN INC               | X | 3 | 68    |
| DRESSER-RAND GROUP INC       | X | 4 | 4     |
| DRESSER-RAND GROUP INC       | X | 0 | 2     |
| DREW INDS INC                | X | 3 | 94    |
| DRIL-QUIP INC                | X | 3 | 74    |
| DU PONT E I DE NEMOURS & CO  | X | 1 | 136   |
| DU PONT E I DE NEMOURS & CO  | X | 2 | 17    |
| DU PONT E I DE NEMOURS & CO  | X | 4 | 2     |
| DU PONT E I DE NEMOURS & CO  | X | 0 | 3     |
| DU PONT E I DE NEMOURS & CO  | X | 5 | 79    |
| DU PONT E I DE NEMOURS & CO  | X | 3 | 70    |
| DU PONT E I DE NEMOURS & CO  | X | 6 | 37    |
| DU PONT E I DE NEMOURS & CO  | X | 3 | 10    |
| DU PONT E I DE NEMOURS & CO  | X | 0 |       |
| DU PONT E I DE NEMOURS & CO  | X | 3 | 16    |
| DU PONT E I DE NEMOURS & CO  | X | 3 | 1     |
| DUKE ENERGY CORP NEW         | X | 1 | 61    |
| DUKE ENERGY CORP NEW         | X | 3 | 4     |
| DUKE ENERGY CORP NEW         | X | 4 | 1     |
| DUKE ENERGY CORP NEW         | X | 5 | 102   |
| DUKE ENERGY CORP NEW         | X | 6 | 23    |
| DUKE ENERGY CORP NEW         | X | 3 |       |
| DUKE ENERGY CORP NEW         | X | 3 | 2,700 |
| DUNE ENERGY INC              | X | 1 | 15    |
| DURECT CORP                  | X | 3 | 65    |
| DYCOM INDS INC               | X | 3 | 212   |
| DYNAMEX INC                  | X | 3 | 41    |
| DYNAMIC MATLS CORP           | X | 3 | 30    |
| DYNCORP INTL INC             | X | 3 | 196   |
| DYNEGY INC DEL               | X | 1 | 959   |
| DYNEGY INC DEL               | X | 3 | 4     |
| DYNEGY INC DEL               | X | 4 |       |
| DYNEGY INC DEL               | X | 5 | 20    |
| DYNEGY INC DEL               | X | 6 | 6     |
| DYNEGY INC DEL               | X | 9 | 40    |
| E M C CORP MASS              | X | 1 | 150   |
| E M C CORP MASS              | X | 0 | 94    |
| E M C CORP MASS              | X | 2 | 1     |
| E M C CORP MASS              | X | 3 |       |

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|                        |   |   |     |
|------------------------|---|---|-----|
| E M C CORP MASS        | X | 4 |     |
| E M C CORP MASS        | X | 4 | 21  |
| E M C CORP MASS        | X | 4 | 90  |
| E M C CORP MASS        | X | 0 |     |
| E M C CORP MASS        | X | 5 | 210 |
| E M C CORP MASS        | X | 3 | 45  |
| E M C CORP MASS        | X | 6 | 26  |
| E M C CORP MASS        | X | 3 | 7   |
| E M C CORP MASS        | X | 0 |     |
| E M C CORP MASS        | X | 3 | 252 |
| E M C CORP MASS        | X | 0 | 8   |
| E M C CORP MASS        | X | 4 | 13  |
| EMC INS GROUP INC      | X | 3 | 11  |
| EMS TECHNOLOGIES INC   | X | 3 | 53  |
| ENSCO INTL INC         | X | 1 |     |
| ENSCO INTL INC         | X | 5 | 22  |
| ENSCO INTL INC         | X | 3 |     |
| ENSCO INTL INC         | X | 3 | 1   |
| ENSCO INTL INC         | X | 0 |     |
| ENI S P A              | X | 1 |     |
| ENI S P A              | X | 3 |     |
| ENI S P A              | X | 4 |     |
| ENI S P A              | X | 6 | 55  |
| EOG RES INC            | X | 1 |     |
| EOG RES INC            | X | 4 |     |
| EOG RES INC            | X | 5 | 13  |
| EOG RES INC            | X | 6 |     |
| EOG RES INC            | X | 0 | 1   |
| EPIQ SYS INC           | X | 0 |     |
| EPIQ SYS INC           | X | 3 | 95  |
| E TRADE FINANCIAL CORP | X | 1 | 12  |
| E TRADE FINANCIAL CORP | X | 5 | 50  |
| E TRADE FINANCIAL CORP | X | 6 | 1   |
| E TRADE FINANCIAL CORP | X | 3 | 3   |
| EV3 INC                | X | 3 | 75  |
| EAGLE TEST SYS INC     | X | 3 | 34  |
| EARTHLINK INC          | X | 3 | 233 |
| EASTERN CO             | X | 1 |     |
| EASTGROUP PPTY INC     | X | 3 | 70  |
| EASTMAN CHEM CO        | X | 1 | 9   |
| EASTMAN CHEM CO        | X | 3 |     |
| EASTMAN CHEM CO        | X | 5 | 16  |
| EASTMAN KODAK CO       | X | 1 | 1   |
| EASTMAN KODAK CO       | X | 2 | 24  |
| EASTMAN KODAK CO       | X | 3 |     |
| EASTMAN KODAK CO       | X | 4 | 1   |
| EASTMAN KODAK CO       | X | 5 | 14  |
| EASTMAN KODAK CO       | X | 6 | 5   |
| EATON CORP             | X | 1 | 15  |
| EATON CORP             | X | 2 | 7   |
| EATON CORP             | X | 3 | 2   |
| EATON CORP             | X | 4 |     |
| EATON CORP             | X | 4 |     |
| EATON CORP             | X | 5 | 17  |
| EATON CORP             | X | 3 |     |
| EATON CORP             | X | 3 | 3   |
| EATON CORP             | X | 6 | 52  |
| EATON CORP             | X | 3 | 5   |
| EATON CORP             | X | 3 | 2   |
| EBAY INC               | X | 1 |     |
| EBAY INC               | X | 2 | 43  |
| EBAY INC               | X | 4 |     |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| EBAY INC                    | X | 4 |     |
| EBAY INC                    | X | 4 | 24  |
| EBAY INC                    | X | 0 |     |
| EBAY INC                    | X | 5 | 105 |
| EBAY INC                    | X | 3 | 34  |
| EBAY INC                    | X | 6 | 6   |
| EBAY INC                    | X | 3 | 7   |
| EBAY INC                    | X | 3 | 137 |
| EBAY INC                    | X | 3 | 84  |
| EBAY INC                    | X | 9 | 1   |
| EBAY INC                    | X | 3 | 4   |
| ECLIPSYS CORP               | X | 3 | 295 |
| ECOLAB INC                  | X | 1 | 52  |
| ECOLAB INC                  | X | 4 |     |
| ECOLAB INC                  | X | 0 | 6   |
| ECOLAB INC                  | X | 5 | 9   |
| ECOLAB INC                  | X | 3 | 7   |
| EDISON INTL                 | X | 1 |     |
| EDISON INTL                 | X | 2 | 11  |
| EDISON INTL                 | X | 5 | 41  |
| EDISON INTL                 | X | 3 | 6   |
| EDISON INTL                 | X | 6 |     |
| EDO CORP                    | X | 3 | 13  |
| EDUCATION RLTY TR INC       | X | 3 | 148 |
| EHEALTH INC                 | X | 3 | 62  |
| EL PASO CORP                | X | 1 |     |
| EL PASO CORP                | X | 5 | 68  |
| EL PASO CORP                | X | 6 | 319 |
| EL PASO ELEC CO             | X | 3 | 204 |
| ELAN PLC                    | X | 1 |     |
| ELAN PLC                    | X | 4 | 4   |
| ELAN PLC                    | X | 3 | 29  |
| ELAN PLC                    | X | 6 | 2   |
| ELDORADO GOLD CORP NEW      | X | 4 | 2   |
| ELDORADO GOLD CORP NEW      | X | 6 | 50  |
| ELECTRO RENT CORP           | X | 3 | 63  |
| ELECTRO SCIENTIFIC INDS     | X | 3 | 55  |
| ELECTRONIC ARTS INC         | X | 1 | 13  |
| ELECTRONIC ARTS INC         | X | 2 | 31  |
| ELECTRONIC ARTS INC         | X | 4 |     |
| ELECTRONIC ARTS INC         | X | 4 |     |
| ELECTRONIC ARTS INC         | X | 0 |     |
| ELECTRONIC ARTS INC         | X | 5 | 33  |
| ELECTRONIC ARTS INC         | X | 3 | 10  |
| ELECTRONIC ARTS INC         | X | 6 | 1   |
| ELECTRONIC ARTS INC         | X | 3 |     |
| ELECTRONIC ARTS INC         | X | 3 | 7   |
| ELECTRONIC DATA SYS NEW     | X | 2 | 14  |
| ELECTRONIC DATA SYS NEW     | X | 4 |     |
| ELECTRONIC DATA SYS NEW     | X | 5 | 41  |
| ELECTRONIC DATA SYS NEW     | X | 6 | 6   |
| ELECTRONIC DATA SYS NEW     | X | 0 |     |
| ELECTRONIC DATA SYS NEW     | X | 3 | 1   |
| ELECTRONIC DATA SYS NEW     | X | 0 | 9   |
| ELECTRONICS FOR IMAGING INC | X | 3 | 188 |
| ELITE PHARMACEUTICALS INC   | X | 6 | 124 |
| ELIZABETH ARDEN INC         | X | 3 | 111 |
| ELLIS PERRY INTL INC        | X | 3 | 46  |
| EMBARQ CORP                 | X | 1 |     |
| EMBARQ CORP                 | X | 3 |     |
| EMBARQ CORP                 | X | 5 | 39  |
| EMBARQ CORP                 | X | 3 | 9   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| EMBARQ CORP                  | X | 8 | 1   |
| EMBRAER-EMPRESA BRASILEIRA D | X | 1 |     |
| EMBRAER-EMPRESA BRASILEIRA D | X | 3 |     |
| EMBRAER-EMPRESA BRASILEIRA D | X | 4 |     |
| EMBRAER-EMPRESA BRASILEIRA D | X | 3 | 8   |
| EMBRAER-EMPRESA BRASILEIRA D | X | 6 | 7   |
| EMBRAER-EMPRESA BRASILEIRA D | X | 3 |     |
| EMBRAER-EMPRESA BRASILEIRA D | X | 3 |     |
| EMCOR GROUP INC              | X | 0 |     |
| EMCOR GROUP INC              | X | 6 | 10  |
| EMCOR GROUP INC              | X | 3 | 74  |
| EMERGENT BIOSOLUTIONS INC    | X | 3 | 21  |
| EMERGENCY MEDICAL SVCS CORP  | X | 3 | 101 |
| EMERSON ELEC CO              | X | 1 | 165 |
| EMERSON ELEC CO              | X | 3 |     |
| EMERSON ELEC CO              | X | 4 |     |
| EMERSON ELEC CO              | X | 4 | 9   |
| EMERSON ELEC CO              | X | 0 |     |
| EMERSON ELEC CO              | X | 5 | 73  |
| EMERSON ELEC CO              | X | 3 | 22  |
| EMERSON ELEC CO              | X | 6 | 13  |
| EMERSON ELEC CO              | X | 3 | 16  |
| EMERSON ELEC CO              | X | 3 | 11  |
| EMERSON ELEC CO              | X | 0 | 5   |
| EMMIS COMMUNICATIONS CORP    | X | 3 | 90  |
| EMPIRE DIST ELEC CO          | X | 3 | 113 |
| EMPLOYERS HOLDINGS INC       | X | 3 | 340 |
| EMPRESA NACIONAL DE ELCTRCID | X | 8 | 57  |
| EMULEX CORP                  | X | 3 | 280 |
| ENCANA CORP                  | X | 1 |     |
| ENCANA CORP                  | X | 4 | 54  |
| ENCANA CORP                  | X | 3 |     |
| ENCANA CORP                  | X | 6 | 392 |
| ENCANA CORP                  | X | 3 | 6   |
| ENCANA CORP                  | X | 3 | 155 |
| ENBRIDGE INC                 | X | 6 | 398 |
| ENBRIDGE ENERGY PARTNERS L P | X | 1 | 3   |
| ENBRIDGE ENERGY PARTNERS L P | X | 6 | 4   |
| ENBRIDGE ENERGY MANAGEMENT L | X | 0 | 6   |
| ENCORE ACQUISITION CO        | X | 3 | 97  |
| ENDEAVOUR SILVER CORP        | X | 3 | 33  |
| ENDEAVOUR SILVER CORP        | X | 6 | 2   |
| ENEL SOCIETA PER AZIONI      | X | 4 |     |
| ENEL SOCIETA PER AZIONI      | X | 6 | 4   |
| ENERGY EAST CORP             | X | 1 | 11  |
| ENERGIZER HLDGS INC          | X | 3 | 600 |
| ENERGY PARTNERS LTD          | X | 3 | 16  |
| ENERGY PARTNERS LTD          | X | 3 | 164 |
| ENERPLUS RES FD              | X | 1 |     |
| ENERPLUS RES FD              | X | 6 | 127 |
| ENERSIS S A                  | X | 3 | 23  |
| ENERSYS                      | X | 3 | 148 |
| ENERGYSOUTH INC              | X | 3 | 21  |
| ENNIS INC                    | X | 3 |     |
| ENNIS INC                    | X | 3 | 81  |
| ENPRO INDS INC               | X | 3 | 39  |
| ENTEGRIS INC                 | X | 0 |     |
| ENTEGRIS INC                 | X | 3 | 532 |
| ENTERCOM COMMUNICATIONS CORP | X | 6 | 9   |
| ENTERCOM COMMUNICATIONS CORP | X | 3 | 100 |
| ENERGY CORP NEW              | X | 5 | 17  |
| ENERGY CORP NEW              | X | 6 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ENERGY CORP NEW              | X | 3 | 1   |
| ENTERPRISE PRODS PARTNERS L  | X | 1 | 3   |
| ENTERPRISE PRODS PARTNERS L  | X | 6 | 80  |
| ENTERPRISE PRODS PARTNERS L  | X | 3 | 3   |
| ENTERTAINMENT PPTYS TR       | X | 1 |     |
| ENTERTAINMENT PPTYS TR       | X | 3 | 54  |
| ENTRAVISION COMMUNICATIONS C | X | 3 | 244 |
| ENTREE GOLD INC              | X | 6 | 12  |
| ENZON PHARMACEUTICALS INC    | X | 3 | 132 |
| ENZO BIOCHEM INC             | X | 3 | 135 |
| EPICOR SOFTWARE CORP         | X | 6 |     |
| EPICOR SOFTWARE CORP         | X | 3 | 248 |
| EQUIFAX INC                  | X | 1 |     |
| EQUIFAX INC                  | X | 5 | 18  |
| EQUIFAX INC                  | X | 3 | 17  |
| EQUINIX INC                  | X | 4 |     |
| EQUINIX INC                  | X | 3 | 49  |
| EQUITY INNS INC              | X | 3 | 90  |
| EQUITY LIFESTYLE PPTYS INC   | X | 6 |     |
| EQUITY LIFESTYLE PPTYS INC   | X | 3 | 132 |
| EQUITY ONE                   | X | 3 |     |
| EQUITY ONE                   | X | 3 | 36  |
| EQUITY RESIDENTIAL           | X | 1 | 1   |
| EQUITY RESIDENTIAL           | X | 5 | 14  |
| ERESEARCHTECHNOLOGY INC      | X | 3 |     |
| ERESEARCHTECHNOLOGY INC      | X | 6 |     |
| ERESEARCHTECHNOLOGY INC      | X | 3 | 211 |
| ERICSSON L M TEL CO          | X | 1 | 3   |
| ERICSSON L M TEL CO          | X | 3 | 5   |
| ERICSSON L M TEL CO          | X | 4 | 1   |
| ERICSSON L M TEL CO          | X | 6 | 16  |
| ERICSSON L M TEL CO          | X | 3 |     |
| ESCO TECHNOLOGIES INC        | X | 3 | 98  |
| ESPEED INC                   | X | 3 | 87  |
| ESTERLINE TECHNOLOGIES CORP  | X | 3 | 163 |
| ETABLISSEMENTS DELHAIZE FRER | X | 1 | 5   |
| ETABLISSEMENTS DELHAIZE FRER | X | 4 |     |
| ETHAN ALLEN INTERIORS INC    | X | 3 | 209 |
| ETHAN ALLEN INTERIORS INC    | X | 0 |     |
| EURONET WORLDWIDE INC        | X | 3 | 15  |
| EVERGREEN SOLAR INC          | X | 2 | 1   |
| EVERGREEN SOLAR INC          | X | 3 | 74  |
| EVERGREEN SOLAR INC          | X | 8 | 269 |
| EXAR CORP                    | X | 0 |     |
| EXAR CORP                    | X | 3 | 127 |
| EXCEL TECHNOLOGY INC         | X | 3 | 51  |
| EXELON CORP                  | X | 1 | 122 |
| EXELON CORP                  | X | 2 | 18  |
| EXELON CORP                  | X | 3 |     |
| EXELON CORP                  | X | 0 |     |
| EXELON CORP                  | X | 5 | 62  |
| EXELON CORP                  | X | 3 | 55  |
| EXELON CORP                  | X | 3 | 94  |
| EXELON CORP                  | X | 6 | 61  |
| EXELON CORP                  | X | 3 | 10  |
| EXELON CORP                  | X | 0 | 3   |
| EXELON CORP                  | X | 3 | 88  |
| EXELIXIS INC                 | X | 4 | 9   |
| EXELIXIS INC                 | X | 3 | 583 |
| EXIDE TECHNOLOGIES           | X | 3 | 346 |
| EXLSERVICE HOLDINGS INC      | X | 3 | 24  |
| EXPEDIA INC DEL              | X | 1 |     |

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|                          |   |   |     |
|--------------------------|---|---|-----|
| EXPEDIA INC DEL          | X | 4 | 1   |
| EXPEDIA INC DEL          | X | 0 |     |
| EXPEDIA INC DEL          | X | 6 |     |
| EXPEDIA INC DEL          | X | 3 | 300 |
| EXPEDITORS INTL WASH INC | X | 2 | 33  |
| EXPEDITORS INTL WASH INC | X | 4 |     |
| EXPEDITORS INTL WASH INC | X | 0 | 6   |
| EXPONENT INC             | X | 3 | 57  |
| EXPRESS SCRIPTS INC      | X | 1 | 154 |
| EXPRESS SCRIPTS INC      | X | 4 |     |
| EXPRESS SCRIPTS INC      | X | 5 | 22  |
| EXPRESS SCRIPTS INC      | X | 3 | 125 |
| EXPRESS SCRIPTS INC      | X | 6 |     |
| EXPRESS SCRIPTS INC      | X | 3 |     |
| EXPRESS SCRIPTS INC      | X | 9 | 8   |
| EXPRESSJET HOLDINGS INC  | X | 3 | 172 |
| EXTRA SPACE STORAGE INC  | X | 3 | 393 |
| EXTREME NETWORKS INC     | X | 3 | 511 |
| EZCORP INC               | X | 3 | 152 |
| EXXON MOBIL CORP         | X | 1 | 869 |
| EXXON MOBIL CORP         | X | 2 | 38  |
| EXXON MOBIL CORP         | X | 3 | 5   |
| EXXON MOBIL CORP         | X | 4 | 16  |
| EXXON MOBIL CORP         | X | 4 |     |
| EXXON MOBIL CORP         | X | 4 |     |
| EXXON MOBIL CORP         | X | 4 | 9   |
| EXXON MOBIL CORP         | X | 0 | 2   |
| EXXON MOBIL CORP         | X | 5 | 595 |
| EXXON MOBIL CORP         | X | 3 | 46  |
| EXXON MOBIL CORP         | X | 3 | 446 |
| EXXON MOBIL CORP         | X | 6 | 43  |
| EXXON MOBIL CORP         | X | 3 | 32  |
| EXXON MOBIL CORP         | X | 0 |     |
| EXXON MOBIL CORP         | X | 8 | 2   |
| EXXON MOBIL CORP         | X | 3 | 32  |
| EXXON MOBIL CORP         | X | 3 | 17  |
| EXXON MOBIL CORP         | X | 3 | 9   |
| EXXON MOBIL CORP         | X | 3 |     |
| EXXON MOBIL CORP         | X | 0 | 32  |
| EXXON MOBIL CORP         | X | 9 | 9   |
| EXXON MOBIL CORP         | X | 3 | 41  |
| FBL FINL GROUP INC       | X | 3 | 56  |
| FEI CO                   | X | 3 | 121 |
| FLIR SYS INC             | X | 4 |     |
| FLIR SYS INC             | X | 3 | 106 |
| FMC TECHNOLOGIES INC     | X | 1 | 1   |
| FMC TECHNOLOGIES INC     | X | 0 | 1   |
| FMC TECHNOLOGIES INC     | X | 3 | 5   |
| FMC TECHNOLOGIES INC     | X | 8 | 137 |
| FMC TECHNOLOGIES INC     | X | 0 | 6   |
| FNB CORP PA              | X | 3 | 22  |
| FPIC INS GROUP INC       | X | 3 | 20  |
| FPL GROUP INC            | X | 1 | 40  |
| FPL GROUP INC            | X | 2 | 9   |
| FPL GROUP INC            | X | 4 |     |
| FPL GROUP INC            | X | 0 | 3   |
| FPL GROUP INC            | X | 5 | 51  |
| FPL GROUP INC            | X | 3 | 78  |
| FPL GROUP INC            | X | 3 | 7   |
| FTD GROUP INC            | X | 3 | 155 |
| FTI CONSULTING INC       | X | 3 | 180 |
| FACTSET RESH SYS INC     | X | 1 |     |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| FAIRFAX FINL HLDGS LTD       | X | 4 |       |
| FAIRFAX FINL HLDGS LTD       | X | 0 |       |
| FAIRFAX FINL HLDGS LTD       | X | 6 |       |
| FAIRPOINT COMMUNICATIONS INC | X | 3 | 47    |
| FALCONSTOR SOFTWARE INC      | X | 3 | 158   |
| FAMILY DLR STORES INC        | X | 2 | 16    |
| FAMILY DLR STORES INC        | X | 5 | 20    |
| FARO TECHNOLOGIES INC        | X | 3 | 14    |
| FEDERAL AGRIC MTG CORP       | X | 3 | 39    |
| FEDERAL HOME LN MTG CORP     | X | 1 | 7     |
| FEDERAL HOME LN MTG CORP     | X | 2 | 10    |
| FEDERAL HOME LN MTG CORP     | X | 3 |       |
| FEDERAL HOME LN MTG CORP     | X | 4 |       |
| FEDERAL HOME LN MTG CORP     | X | 4 |       |
| FEDERAL HOME LN MTG CORP     | X | 5 | 57    |
| FEDERAL HOME LN MTG CORP     | X | 3 | 3     |
| FEDERAL HOME LN MTG CORP     | X | 6 | 15    |
| FEDERAL HOME LN MTG CORP     | X | 3 | 6     |
| FEDERAL HOME LN MTG CORP     | X | 3 | 18    |
| FEDERAL HOME LN MTG CORP     | X | 3 |       |
| FEDERAL NATL MTG ASSN        | X | 1 | 97    |
| FEDERAL NATL MTG ASSN        | X | 2 | 17    |
| FEDERAL NATL MTG ASSN        | X | 3 |       |
| FEDERAL NATL MTG ASSN        | X | 4 |       |
| FEDERAL NATL MTG ASSN        | X | 0 |       |
| FEDERAL NATL MTG ASSN        | X | 5 | 96    |
| FEDERAL NATL MTG ASSN        | X | 3 | 10    |
| FEDERAL NATL MTG ASSN        | X | 6 | 32    |
| FEDERAL NATL MTG ASSN        | X | 3 | 2     |
| FEDERAL NATL MTG ASSN        | X | 0 |       |
| FEDERAL NATL MTG ASSN        | X | 3 | 8     |
| FEDERAL NATL MTG ASSN        | X | 3 | 5,000 |
| FEDERAL SIGNAL CORP          | X | 3 | 71    |
| FEDEX CORP                   | X | 1 | 2     |
| FEDEX CORP                   | X | 2 | 1     |
| FEDEX CORP                   | X | 4 |       |
| FEDEX CORP                   | X | 5 | 32    |
| FEDEX CORP                   | X | 3 | 31    |
| FEDEX CORP                   | X | 6 | 1     |
| FEDEX CORP                   | X | 3 | 2     |
| FEDEX CORP                   | X | 3 |       |
| FELDMAN MALL PPTYS INC       | X | 1 | 88    |
| FELCOR LODGING TR INC        | X | 1 | 3     |
| FELCOR LODGING TR INC        | X | 4 |       |
| FELCOR LODGING TR INC        | X | 3 | 318   |
| FERRO CORP                   | X | 3 | 192   |
| FIDELITY NATL INFORMATION SV | X | 5 | 7     |
| FIDELITY NATL INFORMATION SV | X | 3 |       |
| FIDELITY NATIONAL FINANCIAL  | X | 3 | 11    |
| FIDELITY NATIONAL FINANCIAL  | X | 3 |       |
| FIFTH THIRD BANCORP          | X | 1 | 145   |
| FIFTH THIRD BANCORP          | X | 2 | 19    |
| FIFTH THIRD BANCORP          | X | 4 | 1     |
| FIFTH THIRD BANCORP          | X | 5 | 49    |
| FIFTH THIRD BANCORP          | X | 3 | 17    |
| FIFTH THIRD BANCORP          | X | 6 | 6     |
| FIFTH THIRD BANCORP          | X | 3 | 3     |
| FIFTH THIRD BANCORP          | X | 3 | 1     |
| FIFTH THIRD BANCORP          | X | 9 | 5     |
| FINANCIAL FED CORP           | X | 1 |       |
| FINANCIAL FED CORP           | X | 0 |       |
| FINANCIAL FED CORP           | X | 3 | 107   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| FINISH LINE INC              | X | 3 | 139 |
| FIRST ACCEPTANCE CORP        | X | 3 | 30  |
| FIRST ADVANTAGE CORP         | X | 3 | 29  |
| FIRST BANCORP P R            | X | 4 | 1   |
| FIRST BANCORP P R            | X | 3 | 230 |
| FIRST BANCORP N C            | X | 3 | 20  |
| FIRST BUSEY CORP             | X | 3 | 15  |
| FIRST CASH FINL SVCS INC     | X | 3 | 52  |
| FIRST CHARTER CORP           | X | 1 | 1   |
| FIRST CHARTER CORP           | X | 3 | 88  |
| FIRST COMWLTH FINL CORP PA   | X | 3 | 162 |
| FIRST CMNTY BANCSHARES INC N | X | 3 | 16  |
| FIRST CMNTY BANCORP CALIF    | X | 3 | 100 |
| FIRST FINL BANCORP OH        | X | 3 | 72  |
| FIRST FINL BANKSHARES        | X | 3 | 35  |
| FIRST FINL CORP IND          | X | 3 | 13  |
| FIRST FINL HLDGS INC         | X | 3 | 25  |
| FIRST HORIZON NATL CORP      | X | 1 | 10  |
| FIRST HORIZON NATL CORP      | X | 5 | 6   |
| FIRST HORIZON NATL CORP      | X | 3 |     |
| FIRST INDUSTRIAL REALTY TRUS | X | 3 | 57  |
| FIRST IND CORP               | X | 3 | 33  |
| FIRST MARBLEHEAD CORP        | X | 1 | 4   |
| FIRST MARBLEHEAD CORP        | X | 6 | 5   |
| FIRST MERCHANTS CORP         | X | 3 | 39  |
| FIRST MERCURY FINANCIAL CORP | X | 3 | 47  |
| FIRST MIDWEST BANCORP DEL    | X | 3 | 166 |
| FIRST NIAGARA FINL GP INC    | X | 3 | 505 |
| FIRST POTOMAC RLTY TR        | X | 3 | 31  |
| FIRST PL FINL CORP           | X | 3 | 57  |
| FIRST REP BK SAN FRANCISCO   | X | 3 | 191 |
| FIRST REGL BANCORP           | X | 3 | 30  |
| FIRST ST BANCORPORATION      | X | 3 | 120 |
| 1ST SOURCE CORP              | X | 3 | 35  |
| FISERV INC                   | X | 5 | 24  |
| FISERV INC                   | X | 6 | 21  |
| FIRSTMERIT CORP              | X | 3 | 271 |
| FLAGSTAR BANCORP INC         | X | 3 | 130 |
| FIRSTENERGY CORP             | X | 1 |     |
| FIRSTENERGY CORP             | X | 5 | 35  |
| FIVE STAR QUALITY CARE INC   | X | 1 |     |
| FIVE STAR QUALITY CARE INC   | X | 3 | 135 |
| FLEETWOOD ENTERPRISES INC    | X | 3 | 273 |
| FLEXIBLE SOLUTIONS INTL INC  | X | 6 |     |
| FLEXIBLE SOLUTIONS INTL INC  | X | 3 |     |
| FLEXIBLE SOLUTIONS INTL INC  | X | 3 | 91  |
| FLUOR CORP NEW               | X | 1 |     |
| FLUOR CORP NEW               | X | 4 | 2   |
| FLUOR CORP NEW               | X | 5 | 4   |
| FLUOR CORP NEW               | X | 3 | 5   |
| FLOWERS FOODS INC            | X | 3 | 323 |
| FLUSHING FINL CORP           | X | 3 | 92  |
| FOCUS MEDIA HLDG LTD         | X | 6 |     |
| FOCUS MEDIA HLDG LTD         | X | 3 | 24  |
| FORCE PROTECTION INC         | X | 3 | 10  |
| FORD MTR CO DEL              | X | 1 |     |
| FORD MTR CO DEL              | X | 3 |     |
| FORD MTR CO DEL              | X | 4 | 37  |
| FORD MTR CO DEL              | X | 5 | 184 |
| FORD MTR CO DEL              | X | 6 | 26  |
| FORD MTR CO DEL              | X | 3 | 16  |
| FORDING CDN COAL TR          | X | 4 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| FORDING CDN COAL TR          | X | 6 | 8   |
| FOREST LABS INC              | X | 1 |     |
| FOREST LABS INC              | X | 4 |     |
| FOREST LABS INC              | X | 0 |     |
| FOREST LABS INC              | X | 5 | 31  |
| FOREST LABS INC              | X | 3 |     |
| FOREST LABS INC              | X | 0 | 8   |
| FOREST OIL CORP              | X | 6 | 5   |
| FORMFACTOR INC               | X | 3 | 44  |
| FORRESTER RESH INC           | X | 3 | 42  |
| FORTUNE BRANDS INC           | X | 1 | 2   |
| FORTUNE BRANDS INC           | X | 2 | 1   |
| FORTUNE BRANDS INC           | X | 5 | 8   |
| FORTUNE BRANDS INC           | X | 6 |     |
| FORTUNE BRANDS INC           | X | 3 |     |
| FORWARD AIR CORP             | X | 1 |     |
| FORWARD AIR CORP             | X | 6 | 6   |
| FORWARD AIR CORP             | X | 3 | 78  |
| FOSSIL INC                   | X | 3 | 45  |
| FOSTER L B CO                | X | 3 | 15  |
| FOUNDRY NETWORKS INC         | X | 0 |     |
| FOUNDRY NETWORKS INC         | X | 3 | 295 |
| FOXHOLLOW TECHNOLOGIES INC   | X | 3 | 103 |
| FRANCE TELECOM               | X | 1 |     |
| FRANCE TELECOM               | X | 4 | 2   |
| FRANCE TELECOM               | X | 6 | 48  |
| FRANKLIN BK CORP DEL         | X | 3 | 150 |
| FRANKLIN ELEC INC            | X | 1 |     |
| FRANKLIN RES INC             | X | 1 |     |
| FRANKLIN RES INC             | X | 2 | 17  |
| FRANKLIN RES INC             | X | 4 |     |
| FRANKLIN RES INC             | X | 4 |     |
| FRANKLIN RES INC             | X | 5 | 14  |
| FRANKLIN RES INC             | X | 3 | 54  |
| FRANKLIN RES INC             | X | 6 |     |
| FRANKLIN RES INC             | X | 3 | 13  |
| FRANKLIN RES INC             | X | 3 |     |
| FRANKLIN STREET PPTYS CORP   | X | 3 | 42  |
| FREDS INC                    | X | 3 | 113 |
| FREEDOM ACQUISITION HLDGS IN | X | 3 | 226 |
| FREEPORT-MCMORAN COPPER & GO | X | 1 | 2   |
| FREEPORT-MCMORAN COPPER & GO | X | 2 | 1   |
| FREEPORT-MCMORAN COPPER & GO | X | 3 | 1   |
| FREEPORT-MCMORAN COPPER & GO | X | 4 | 1   |
| FREEPORT-MCMORAN COPPER & GO | X | 0 | 4   |
| FREEPORT-MCMORAN COPPER & GO | X | 5 | 43  |
| FREEPORT-MCMORAN COPPER & GO | X | 3 |     |
| FREEPORT-MCMORAN COPPER & GO | X | 3 | 55  |
| FREEPORT-MCMORAN COPPER & GO | X | 6 | 23  |
| FREEPORT-MCMORAN COPPER & GO | X | 3 | 4   |
| FREEPORT-MCMORAN COPPER & GO | X | 8 | 105 |
| FREEPORT-MCMORAN COPPER & GO | X | 3 | 113 |
| FREEPORT-MCMORAN COPPER & GO | X | 0 | 1   |
| FREEPORT-MCMORAN COPPER & GO | X | 3 | 5   |
| FREIGHTCAR AMER INC          | X | 3 | 32  |
| FRESENIUS MED CARE AG&CO KGA | X | 6 | 9   |
| FRESENIUS MED CARE AG&CO KGA | X | 3 |     |
| FRONTEER DEV GROUP INC       | X | 6 | 14  |
| FRONTIER OIL CORP            | X | 1 |     |
| FRONTIER OIL CORP            | X | 3 | 1   |
| FRONTIER OIL CORP            | X | 6 | 1   |
| FUEL TECH INC                | X | 3 | 206 |

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|                            |   |   |       |
|----------------------------|---|---|-------|
| FUJIFILM HLDGS CORP        | X | 1 |       |
| FUJIFILM HLDGS CORP        | X | 4 | 1     |
| FUJIFILM HLDGS CORP        | X | 6 | 3     |
| FULLER H B CO              | X | 3 | 224   |
| FURNITURE BRANDS INTL INC  | X | 4 |       |
| FURNITURE BRANDS INTL INC  | X | 0 |       |
| FURNITURE BRANDS INTL INC  | X | 3 |       |
| FURNITURE BRANDS INTL INC  | X | 3 | 40    |
| G & K SVCS INC             | X | 3 | 72    |
| GAMCO INVESTORS INC        | X | 3 | 21    |
| GEO GROUP INC              | X | 3 | 468   |
| GFI GROUP INC              | X | 3 | 83    |
| GMH CMNTYS TR              | X | 3 | 205   |
| G-III APPAREL GROUP LTD    | X | 3 | 104   |
| GSI COMMERCE INC           | X | 3 | 167   |
| GAFISA S A                 | X | 3 |       |
| GAFISA S A                 | X | 4 |       |
| GAFISA S A                 | X | 0 |       |
| GAFISA S A                 | X | 6 | 16    |
| GAIAM INC                  | X | 3 | 65    |
| GANNETT INC                | X | 1 | 11    |
| GANNETT INC                | X | 2 | 11    |
| GANNETT INC                | X | 3 |       |
| GANNETT INC                | X | 4 | 1     |
| GANNETT INC                | X | 5 | 24    |
| GANNETT INC                | X | 6 | 11    |
| GANNETT INC                | X | 3 | 1     |
| GAP INC DEL                | X | 1 |       |
| GAP INC DEL                | X | 2 | 33    |
| GAP INC DEL                | X | 4 | 17    |
| GAP INC DEL                | X | 5 | 35    |
| GAP INC DEL                | X | 3 |       |
| GAP INC DEL                | X | 6 |       |
| GAP INC DEL                | X | 0 | 3     |
| GARTNER INC                | X | 1 |       |
| GARTNER INC                | X | 3 | 222   |
| GATEHOUSE MEDIA INC        | X | 6 | 2     |
| GATEHOUSE MEDIA INC        | X | 3 | 67    |
| GATEWAY INC                | X | 4 | 9     |
| GATEWAY INC                | X | 6 | 4     |
| GATEWAY INC                | X | 0 |       |
| GATEWAY INC                | X | 3 | 1,260 |
| GAYLORD ENTMT CO NEW       | X | 4 |       |
| GAYLORD ENTMT CO NEW       | X | 3 | 70    |
| GEHL CO                    | X | 3 | 4     |
| GEHL CO                    | X | 3 | 81    |
| GEMSTAR-TV GUIDE INTL INC  | X | 3 | 1,578 |
| GENCORP INC                | X | 3 | 213   |
| GENENTECH INC              | X | 1 | 71    |
| GENENTECH INC              | X | 2 | 24    |
| GENENTECH INC              | X | 4 |       |
| GENENTECH INC              | X | 4 | 12    |
| GENENTECH INC              | X | 0 | 3     |
| GENENTECH INC              | X | 5 | 1     |
| GENENTECH INC              | X | 3 | 4     |
| GENENTECH INC              | X | 6 |       |
| GENENTECH INC              | X | 3 | 1     |
| GENENTECH INC              | X | 3 | 15    |
| GENENTECH INC              | X | 3 |       |
| GENENTECH INC              | X | 0 |       |
| GENENTECH INC              | X | 9 | 3     |
| GENERAL CABLE CORP DEL NEW | X | 1 |       |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| GENERAL CABLE CORP DEL NEW   | X | 4 |       |
| GENERAL COMMUNICATION INC    | X | 3 | 200   |
| GENERAL DYNAMICS CORP        | X | 1 |       |
| GENERAL DYNAMICS CORP        | X | 2 | 19    |
| GENERAL DYNAMICS CORP        | X | 4 | 1     |
| GENERAL DYNAMICS CORP        | X | 5 | 44    |
| GENERAL DYNAMICS CORP        | X | 3 | 52    |
| GENERAL DYNAMICS CORP        | X | 6 | 1     |
| GENERAL DYNAMICS CORP        | X | 3 | 1     |
| GENERAL ELECTRIC CO          | X | 1 | 1,503 |
| GENERAL ELECTRIC CO          | X | 0 | 76    |
| GENERAL ELECTRIC CO          | X | 2 | 210   |
| GENERAL ELECTRIC CO          | X | 3 | 39    |
| GENERAL ELECTRIC CO          | X | 4 |       |
| GENERAL ELECTRIC CO          | X | 4 |       |
| GENERAL ELECTRIC CO          | X | 4 | 24    |
| GENERAL ELECTRIC CO          | X | 4 | 194   |
| GENERAL ELECTRIC CO          | X | 0 | 24    |
| GENERAL ELECTRIC CO          | X | 5 | 940   |
| GENERAL ELECTRIC CO          | X | 3 | 26    |
| GENERAL ELECTRIC CO          | X | 3 | 630   |
| GENERAL ELECTRIC CO          | X | 6 | 369   |
| GENERAL ELECTRIC CO          | X | 3 | 77    |
| GENERAL ELECTRIC CO          | X | 0 |       |
| GENERAL ELECTRIC CO          | X | 3 | 96    |
| GENERAL ELECTRIC CO          | X | 3 | 194   |
| GENERAL ELECTRIC CO          | X | 3 | 697   |
| GENERAL ELECTRIC CO          | X | 3 | 14    |
| GENERAL ELECTRIC CO          | X | 3 | 3     |
| GENERAL ELECTRIC CO          | X | 9 | 15    |
| GENERAL ELECTRIC CO          | X | 3 | 23    |
| GENERAL GROWTH PTYS INC      | X | 5 | 22    |
| GENERAL MLS INC              | X | 1 | 53    |
| GENERAL MLS INC              | X | 3 | 2     |
| GENERAL MLS INC              | X | 4 |       |
| GENERAL MLS INC              | X | 5 | 32    |
| GENERAL MLS INC              | X | 3 | 15    |
| GENERAL MLS INC              | X | 6 | 22    |
| GENERAL MLS INC              | X | 3 | 10    |
| GENERAL MTRS CORP            | X | 1 |       |
| GENERAL MTRS CORP            | X | 2 | 17    |
| GENERAL MTRS CORP            | X | 3 | 1     |
| GENERAL MTRS CORP            | X | 4 | 31    |
| GENERAL MTRS CORP            | X | 5 | 70    |
| GENERAL MTRS CORP            | X | 3 | 127   |
| GENERAL MTRS CORP            | X | 6 | 14    |
| GENERAL MTRS CORP            | X | 0 |       |
| GENERAL MTRS CORP            | X | 3 | 8     |
| GENEREX BIOTECHNOLOGY CP DEL | X | 6 | 24    |
| GENESCO INC                  | X | 3 | 39    |
| GENESEE & WYO INC            | X | 3 | 189   |
| GENESIS MICROCHIP INC DEL    | X | 3 | 230   |
| GENLYTE GROUP INC            | X | 3 | 50    |
| GENLYTE GROUP INC            | X | 0 | 3     |
| GENOMIC HEALTH INC           | X | 3 | 41    |
| GENTEK INC                   | X | 3 | 27    |
| GENUINE PARTS CO             | X | 5 | 9     |
| GENUINE PARTS CO             | X | 3 | 13    |
| GENUINE PARTS CO             | X | 6 | 16    |
| GENTIVA HEALTH SERVICES INC  | X | 3 | 123   |
| GENWORTH FINL INC            | X | 1 |       |
| GENWORTH FINL INC            | X | 2 | 18    |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| GENWORTH FINL INC            | X | 4 |     |
| GENWORTH FINL INC            | X | 4 |     |
| GENWORTH FINL INC            | X | 0 |     |
| GENWORTH FINL INC            | X | 5 | 56  |
| GENWORTH FINL INC            | X | 6 | 1   |
| GENWORTH FINL INC            | X | 3 | 22  |
| GENZYME CORP                 | X | 1 |     |
| GENZYME CORP                 | X | 4 |     |
| GENZYME CORP                 | X | 0 |     |
| GENZYME CORP                 | X | 5 | 24  |
| GENZYME CORP                 | X | 3 | 83  |
| GENZYME CORP                 | X | 6 |     |
| GENZYME CORP                 | X | 0 | 1   |
| GERBER SCIENTIFIC INC        | X | 3 | 134 |
| GERDAU S A                   | X | 4 |     |
| GERDAU S A                   | X | 0 | 5   |
| GERDAU S A                   | X | 3 | 229 |
| GERDAU S A                   | X | 3 |     |
| GERON CORP                   | X | 3 | 153 |
| GETTY RLTY CORP NEW          | X | 3 | 56  |
| GEVITY HR INC                | X | 3 | 52  |
| GIBRALTAR INDS INC           | X | 1 |     |
| GIBRALTAR INDS INC           | X | 3 | 86  |
| GILEAD SCIENCES INC          | X | 1 | 1   |
| GILEAD SCIENCES INC          | X | 2 | 72  |
| GILEAD SCIENCES INC          | X | 4 |     |
| GILEAD SCIENCES INC          | X | 4 | 1   |
| GILEAD SCIENCES INC          | X | 5 | 128 |
| GILEAD SCIENCES INC          | X | 3 | 222 |
| GILEAD SCIENCES INC          | X | 6 |     |
| GILEAD SCIENCES INC          | X | 3 | 8   |
| GILEAD SCIENCES INC          | X | 8 | 1   |
| GILEAD SCIENCES INC          | X | 3 | 40  |
| GILDAN ACTIVEWEAR INC        | X | 6 | 22  |
| GLACIER BANCORP INC NEW      | X | 3 | 178 |
| GLATFELTER                   | X | 6 | 27  |
| GLATFELTER                   | X | 3 | 117 |
| GLAXOSMITHKLINE PLC          | X | 1 | 2   |
| GLAXOSMITHKLINE PLC          | X | 3 |     |
| GLAXOSMITHKLINE PLC          | X | 4 | 7   |
| GLAXOSMITHKLINE PLC          | X | 6 | 93  |
| GLOBAL CASH ACCESS HLDGS INC | X | 3 | 91  |
| GLIMCHER RLTY TR             | X | 3 | 50  |
| GOL LINHAS AEREAS INTLG S A  | X | 3 | 25  |
| GOLD FIELDS LTD NEW          | X | 1 | 3   |
| GOLD FIELDS LTD NEW          | X | 4 | 5   |
| GOLD FIELDS LTD NEW          | X | 0 |     |
| GOLD FIELDS LTD NEW          | X | 3 | 50  |
| GOLD FIELDS LTD NEW          | X | 3 | 120 |
| GOLD FIELDS LTD NEW          | X | 3 | 78  |
| GOLD FIELDS LTD NEW          | X | 3 | 28  |
| GOLDCORP INC NEW             | X | 3 |     |
| GOLDCORP INC NEW             | X | 6 | 87  |
| GOLDCORP INC NEW             | X | 3 | 1   |
| GOLDEN STAR RES LTD CDA      | X | 4 | 2   |
| GOLDEN STAR RES LTD CDA      | X | 6 | 2   |
| GOLDEN STAR RES LTD CDA      | X | 3 | 10  |
| GOLDEN TELECOM INC           | X | 3 | 79  |
| GOLDFIELD CORP               | X | 3 | 28  |
| GOLDMAN SACHS GROUP INC      | X | 1 | 14  |
| GOLDMAN SACHS GROUP INC      | X | 2 | 1   |
| GOLDMAN SACHS GROUP INC      | X | 3 |     |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| GOLDMAN SACHS GROUP INC     | X | 4 | 132 |
| GOLDMAN SACHS GROUP INC     | X | 0 | 1   |
| GOLDMAN SACHS GROUP INC     | X | 5 | 41  |
| GOLDMAN SACHS GROUP INC     | X | 3 | 14  |
| GOLDMAN SACHS GROUP INC     | X | 3 | 25  |
| GOLDMAN SACHS GROUP INC     | X | 6 | 9   |
| GOLDMAN SACHS GROUP INC     | X | 3 | 3   |
| GOLDMAN SACHS GROUP INC     | X | 3 | 8   |
| GOLDMAN SACHS GROUP INC     | X | 3 | 5   |
| GOLDMAN SACHS GROUP INC     | X | 3 | 23  |
| GOODRICH CORP               | X | 1 |     |
| GOODRICH CORP               | X | 5 | 21  |
| GOODMAN GLOBAL INC          | X | 0 |     |
| GOODMAN GLOBAL INC          | X | 3 | 227 |
| GOODRICH PETE CORP          | X | 3 | 4   |
| GOODRICH PETE CORP          | X | 3 | 2   |
| GOODYEAR TIRE & RUBR CO     | X | 3 |     |
| GOODYEAR TIRE & RUBR CO     | X | 4 | 2   |
| GOODYEAR TIRE & RUBR CO     | X | 5 | 11  |
| GOODYEAR TIRE & RUBR CO     | X | 6 | 5   |
| GOOGLE INC                  | X | 1 |     |
| GOOGLE INC                  | X | 2 | 7   |
| GOOGLE INC                  | X | 3 |     |
| GOOGLE INC                  | X | 4 |     |
| GOOGLE INC                  | X | 4 | 7   |
| GOOGLE INC                  | X | 0 |     |
| GOOGLE INC                  | X | 5 | 25  |
| GOOGLE INC                  | X | 3 | 17  |
| GOOGLE INC                  | X | 6 |     |
| GOOGLE INC                  | X | 3 |     |
| GOOGLE INC                  | X | 3 | 6   |
| GOOGLE INC                  | X | 0 |     |
| GORMAN RUPP CO              | X | 1 |     |
| GORMAN RUPP CO              | X | 3 | 24  |
| GRACE W R & CO DEL NEW      | X | 1 |     |
| GRACE W R & CO DEL NEW      | X | 0 | 10  |
| GRACE W R & CO DEL NEW      | X | 3 | 55  |
| GRAFTECH INTL LTD           | X | 3 | 226 |
| GRAINGER W W INC            | X | 5 | 12  |
| GRAINGER W W INC            | X | 3 | 52  |
| GRAINGER W W INC            | X | 6 | 44  |
| GRAMERCY CAP CORP           | X | 3 | 52  |
| GRANITE CONSTR INC          | X | 3 | 73  |
| GRANT PRIDECO INC           | X | 1 |     |
| GRANT PRIDECO INC           | X | 2 | 23  |
| GRANT PRIDECO INC           | X | 4 |     |
| GRANT PRIDECO INC           | X | 0 |     |
| GRANT PRIDECO INC           | X | 3 | 5   |
| GRANT PRIDECO INC           | X | 3 | 4   |
| GRANT PRIDECO INC           | X | 6 |     |
| GRANT PRIDECO INC           | X | 8 | 102 |
| GRANT PRIDECO INC           | X | 3 |     |
| GRANT PRIDECO INC           | X | 3 | 62  |
| GRAPHIC PACKAGING CORP DEL  | X | 3 | 120 |
| GRAY TELEVISION INC         | X | 3 | 135 |
| GREAT AMERN FINL RES INC    | X | 3 | 18  |
| GREAT LAKES BANCORP INC NEW | X | 1 | 76  |
| GREAT WOLF RESORTS INC      | X | 3 | 114 |
| GREATBATCH INC              | X | 3 | 102 |
| GREATER BAY BANCORP         | X | 3 | 163 |
| GREATER CHINA FD INC        | X | 3 | 6   |
| GREEN BANKSHARES INC        | X | 3 | 33  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| GREENFIELD ONLINE INC        | X | 3 | 171 |
| GREIF INC                    | X | 3 | 116 |
| GREY WOLF INC                | X | 6 | 2   |
| GREY WOLF INC                | X | 3 | 657 |
| GRIFFON CORP                 | X | 3 | 135 |
| GROUP 1 AUTOMOTIVE INC       | X | 3 | 135 |
| GROUPE CGI INC               | X | 6 | 68  |
| GRUPO FINANCIERO GALICIA S A | X | 4 |     |
| GRUPO FINANCIERO GALICIA S A | X | 0 |     |
| GRUPO FINANCIERO GALICIA S A | X | 0 | 11  |
| GRUPO FINANCIERO GALICIA S A | X | 0 |     |
| GRUBB & ELLIS CO             | X | 3 | 75  |
| GTX INC DEL                  | X | 3 | 60  |
| GUIDANCE SOFTWARE INC        | X | 3 | 13  |
| GUITAR CTR MGMT INC          | X | 3 | 12  |
| GULF ISLAND FABRICATION INC  | X | 3 | 57  |
| GULFMARK OFFSHORE INC        | X | 3 | 54  |
| GULFPORT ENERGY CORP         | X | 3 | 58  |
| GYMBOREE CORP                | X | 3 | 116 |
| GYMBOREE CORP                | X | 0 |     |
| GYRODYNE CO AMER INC         | X | 1 |     |
| H & E EQUIPMENT SERVICES INC | X | 3 | 49  |
| HDFC BANK LTD                | X | 3 | 17  |
| HDFC BANK LTD                | X | 6 |     |
| HFF INC                      | X | 3 | 63  |
| HSBC HLDGS PLC               | X | 1 | 58  |
| HSBC HLDGS PLC               | X | 4 | 41  |
| HSBC HLDGS PLC               | X | 0 | 4   |
| HSBC HLDGS PLC               | X | 6 | 33  |
| HSBC HLDGS PLC               | X | 3 |     |
| HSBC HLDGS PLC               | X | 3 | 1   |
| HSBC HLDGS PLC               | X | 1 |     |
| HSBC HLDGS PLC               | X | 4 | 98  |
| HSBC HLDGS PLC               | X | 0 | 6   |
| HSBC HLDGS PLC               | X | 3 |     |
| HSBC HLDGS PLC               | X | 0 |     |
| HAEMONETICS CORP             | X | 3 | 79  |
| HAIN CELESTIAL GROUP INC     | X | 3 |     |
| HAIN CELESTIAL GROUP INC     | X | 3 | 156 |
| HALLIBURTON CO               | X | 1 | 20  |
| HALLIBURTON CO               | X | 2 | 18  |
| HALLIBURTON CO               | X | 3 | 1   |
| HALLIBURTON CO               | X | 4 | 71  |
| HALLIBURTON CO               | X | 0 | 2   |
| HALLIBURTON CO               | X | 5 | 98  |
| HALLIBURTON CO               | X | 3 | 41  |
| HALLIBURTON CO               | X | 6 | 1   |
| HALLIBURTON CO               | X | 3 |     |
| HALLIBURTON CO               | X | 8 | 257 |
| HALLIBURTON CO               | X | 0 | 2   |
| HALLIBURTON CO               | X | 3 |     |
| HANCOCK HLDG CO              | X | 3 | 101 |
| HANCOCK JOHN PATRIOT PREM II | X | 1 |     |
| HANMI FINL CORP              | X | 3 | 82  |
| HANSEN NAT CORP              | X | 1 |     |
| HANSEN NAT CORP              | X | 4 |     |
| HANSEN NAT CORP              | X | 3 | 50  |
| HANSEN NAT CORP              | X | 3 | 2   |
| HANSEN NAT CORP              | X | 6 | 28  |
| HANSEN NAT CORP              | X | 3 | 48  |
| HARDINGE INC                 | X | 6 |     |
| HARDINGE INC                 | X | 3 | 72  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| HARLEY DAVIDSON INC          | X | 1 | 4   |
| HARLEY DAVIDSON INC          | X | 4 |     |
| HARLEY DAVIDSON INC          | X | 4 |     |
| HARLEY DAVIDSON INC          | X | 5 | 27  |
| HARLEY DAVIDSON INC          | X | 6 |     |
| HARLEY DAVIDSON INC          | X | 3 |     |
| HARLEY DAVIDSON INC          | X | 3 | 1   |
| HARLEY DAVIDSON INC          | X | 0 | 2   |
| HARLEYSVILLE GROUP INC       | X | 3 | 46  |
| HARLEYSVILLE NATL CORP PA    | X | 3 | 47  |
| HARMAN INTL INDS INC         | X | 2 | 7   |
| HARMAN INTL INDS INC         | X | 5 | 3   |
| HARMAN INTL INDS INC         | X | 6 |     |
| HARMONIC INC                 | X | 3 | 415 |
| HARMONY GOLD MNG LTD         | X | 3 | 4   |
| HARMONY GOLD MNG LTD         | X | 3 | 15  |
| HARMONY GOLD MNG LTD         | X | 3 | 186 |
| HARMONY GOLD MNG LTD         | X | 6 |     |
| HARMONY GOLD MNG LTD         | X | 3 | 22  |
| HARRAHS ENTMT INC            | X | 5 | 9   |
| HARRIS CORP DEL              | X | 1 | 4   |
| HARRIS CORP DEL              | X | 6 | 4   |
| HARRIS INTERACTIVE INC       | X | 3 | 107 |
| HARRIS STRATEX NTRKS INC     | X | 3 | 173 |
| HARTFORD FINL SVCS GROUP INC | X | 1 | 23  |
| HARTFORD FINL SVCS GROUP INC | X | 2 | 7   |
| HARTFORD FINL SVCS GROUP INC | X | 4 |     |
| HARTFORD FINL SVCS GROUP INC | X | 0 |     |
| HARTFORD FINL SVCS GROUP INC | X | 5 | 34  |
| HARTFORD FINL SVCS GROUP INC | X | 3 | 8   |
| HARTFORD FINL SVCS GROUP INC | X | 6 | 22  |
| HARTFORD FINL SVCS GROUP INC | X | 3 | 3   |
| HARVEST ENERGY TR            | X | 1 | 1   |
| HARVEST ENERGY TR            | X | 6 | 50  |
| HARVEST NATURAL RESOURCES IN | X | 3 | 159 |
| HASBRO INC                   | X | 5 | 31  |
| HAVERTY FURNITURE INC        | X | 3 | 69  |
| HEALTHCARE SVCS GRP INC      | X | 6 |     |
| HEALTHCARE SVCS GRP INC      | X | 3 | 150 |
| HEALTH MGMT ASSOC INC NEW    | X | 1 | 10  |
| HEALTH MGMT ASSOC INC NEW    | X | 3 | 15  |
| HEADWATERS INC               | X | 4 |     |
| HEADWATERS INC               | X | 3 | 22  |
| HEADWATERS INC               | X | 3 | 3   |
| HEADWATERS INC               | X | 3 | 283 |
| HEALTH CARE REIT INC         | X | 1 |     |
| HEALTHEXTRAS INC             | X | 3 | 91  |
| HEALTHWAYS INC               | X | 4 |     |
| HEALTHWAYS INC               | X | 3 | 121 |
| HEALTHSPRING INC             | X | 3 | 250 |
| HEARTLAND EXPRESS INC        | X | 3 | 276 |
| HECLA MNG CO                 | X | 3 | 12  |
| HECLA MNG CO                 | X | 3 | 19  |
| HECLA MNG CO                 | X | 6 | 1   |
| HECLA MNG CO                 | X | 3 | 309 |
| HECLA MNG CO                 | X | 3 | 146 |
| HEICO CORP NEW               | X | 1 |     |
| HEIDRICK & STRUGGLES INTL IN | X | 3 | 39  |
| HEINZ H J CO                 | X | 1 | 23  |
| HEINZ H J CO                 | X | 4 | 7   |
| HEINZ H J CO                 | X | 0 |     |
| HEINZ H J CO                 | X | 5 | 33  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| HEINZ H J CO                 | X | 3 | 65  |
| HEINZ H J CO                 | X | 6 | 3   |
| HEINZ H J CO                 | X | 3 |     |
| HELIX ENERGY SOLUTIONS GRP I | X | 1 | 14  |
| HENRY JACK & ASSOC INC       | X | 1 |     |
| HENRY JACK & ASSOC INC       | X | 3 | 279 |
| HERITAGE COMMERCE CORP       | X | 3 | 22  |
| HERCULES INC                 | X | 5 | 36  |
| HERCULES INC                 | X | 3 | 342 |
| HERSHA HOSPITALITY TR        | X | 3 | 306 |
| HERSHEY CO                   | X | 1 | 30  |
| HERSHEY CO                   | X | 5 | 7   |
| HERSHEY CO                   | X | 3 | 6   |
| HERSHEY CO                   | X | 6 | 4   |
| HERSHEY CO                   | X | 3 |     |
| HESS CORP                    | X | 1 | 179 |
| HESS CORP                    | X | 3 | 1   |
| HESS CORP                    | X | 4 |     |
| HESS CORP                    | X | 4 |     |
| HESS CORP                    | X | 5 | 32  |
| HESS CORP                    | X | 3 | 5   |
| HESS CORP                    | X | 3 | 72  |
| HESS CORP                    | X | 9 | 6   |
| HEWLETT PACKARD CO           | X | 1 | 75  |
| HEWLETT PACKARD CO           | X | 0 | 21  |
| HEWLETT PACKARD CO           | X | 2 | 23  |
| HEWLETT PACKARD CO           | X | 3 | 1   |
| HEWLETT PACKARD CO           | X | 4 | 13  |
| HEWLETT PACKARD CO           | X | 4 |     |
| HEWLETT PACKARD CO           | X | 4 | 3   |
| HEWLETT PACKARD CO           | X | 0 | 4   |
| HEWLETT PACKARD CO           | X | 5 | 269 |
| HEWLETT PACKARD CO           | X | 3 | 72  |
| HEWLETT PACKARD CO           | X | 6 | 12  |
| HEWLETT PACKARD CO           | X | 3 | 16  |
| HEWLETT PACKARD CO           | X | 0 |     |
| HEWLETT PACKARD CO           | X | 3 | 42  |
| HEWLETT PACKARD CO           | X | 3 | 1   |
| HEWLETT PACKARD CO           | X | 3 |     |
| HEWLETT PACKARD CO           | X | 0 | 14  |
| HEXCEL CORP NEW              | X | 4 |     |
| HEXCEL CORP NEW              | X | 3 | 413 |
| HIBBETT SPORTS INC           | X | 3 | 61  |
| HIGHWOODS PPTYS INC          | X | 3 | 120 |
| HILB ROGAL & HOBBS CO        | X | 3 | 159 |
| HILLTOP HOLDINGS INC         | X | 3 | 116 |
| HILTON HOTELS CORP           | X | 1 | 55  |
| HILTON HOTELS CORP           | X | 5 | 21  |
| HILTON HOTELS CORP           | X | 3 | 3   |
| HIMAX TECHNOLOGIES INC       | X | 4 | 10  |
| HITACHI LIMITED              | X | 4 |     |
| HITACHI LIMITED              | X | 6 | 3   |
| HITTITE MICROWAVE CORP       | X | 3 | 106 |
| HOLOGIC INC                  | X | 1 |     |
| HOLOGIC INC                  | X | 3 | 115 |
| HOME DEPOT INC               | X | 1 | 74  |
| HOME DEPOT INC               | X | 2 | 31  |
| HOME DEPOT INC               | X | 4 | 1   |
| HOME DEPOT INC               | X | 4 | 15  |
| HOME DEPOT INC               | X | 0 | 1   |
| HOME DEPOT INC               | X | 5 | 173 |
| HOME DEPOT INC               | X | 3 | 112 |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| HOME DEPOT INC               | X | 6 | 28    |
| HOME DEPOT INC               | X | 3 | 12    |
| HOME DEPOT INC               | X | 0 |       |
| HOME DEPOT INC               | X | 3 | 119   |
| HOME DEPOT INC               | X | 3 | 1     |
| HOME DEPOT INC               | X | 0 | 4     |
| HOME INNS & HOTELS MGMT INC  | X | 2 | 228   |
| HOME PROPERTIES INC          | X | 1 |       |
| HOME PROPERTIES INC          | X | 3 | 286   |
| HONDA MOTOR LTD              | X | 1 |       |
| HONDA MOTOR LTD              | X | 2 | 3     |
| HONDA MOTOR LTD              | X | 4 |       |
| HONDA MOTOR LTD              | X | 6 | 33    |
| HONEYWELL INTL INC           | X | 1 | 39    |
| HONEYWELL INTL INC           | X | 0 | 26    |
| HONEYWELL INTL INC           | X | 2 | 17    |
| HONEYWELL INTL INC           | X | 3 | 1     |
| HONEYWELL INTL INC           | X | 4 | 6     |
| HONEYWELL INTL INC           | X | 4 | 7     |
| HONEYWELL INTL INC           | X | 0 |       |
| HONEYWELL INTL INC           | X | 5 | 107   |
| HONEYWELL INTL INC           | X | 3 | 51    |
| HONEYWELL INTL INC           | X | 6 | 92    |
| HONEYWELL INTL INC           | X | 3 | 3     |
| HONEYWELL INTL INC           | X | 0 |       |
| HONEYWELL INTL INC           | X | 8 | 1     |
| HONEYWELL INTL INC           | X | 3 | 25    |
| HONEYWELL INTL INC           | X | 3 | 2     |
| HONEYWELL INTL INC           | X | 3 | 2,000 |
| HONEYWELL INTL INC           | X | 0 | 4     |
| HOOKER FURNITURE CORP        | X | 3 | 19    |
| HORACE MANN EDUCATORS CORP N | X | 3 | 138   |
| HORIZON FINL CORP WASH       | X | 3 | 20    |
| HORIZON LINES INC            | X | 3 | 149   |
| HORNBECK OFFSHORE SVCS INC N | X | 4 |       |
| HORNBECK OFFSHORE SVCS INC N | X | 3 | 68    |
| HOSPIRA INC                  | X | 1 | 5     |
| HOSPIRA INC                  | X | 4 |       |
| HOSPIRA INC                  | X | 4 |       |
| HOSPIRA INC                  | X | 5 | 8     |
| HOST HOTELS & RESORTS INC    | X | 1 | 11    |
| HOST HOTELS & RESORTS INC    | X | 5 | 30    |
| HOST HOTELS & RESORTS INC    | X | 3 | 102   |
| HOST HOTELS & RESORTS INC    | X | 3 |       |
| HOT TOPIC INC                | X | 3 | 165   |
| HOUSTON WIRE & CABLE CO      | X | 3 |       |
| HUB GROUP INC                | X | 3 | 110   |
| HUDSON CITY BANCORP          | X | 5 | 32    |
| HUDSON HIGHLAND GROUP INC    | X | 3 | 175   |
| HUMANA INC                   | X | 1 |       |
| HUMANA INC                   | X | 5 | 25    |
| HUMAN GENOME SCIENCES INC    | X | 1 |       |
| HUMAN GENOME SCIENCES INC    | X | 4 | 2     |
| HUMAN GENOME SCIENCES INC    | X | 3 | 3,104 |
| HUNT J B TRANS SVCS INC      | X | 4 |       |
| HUNT J B TRANS SVCS INC      | X | 3 | 60    |
| HUNTINGTON BANCSHARES INC    | X | 5 | 18    |
| HURCO COMPANIES INC          | X | 3 | 6     |
| HURON CONSULTING GROUP INC   | X | 3 | 78    |
| HUTCHINSON TECHNOLOGY INC    | X | 3 | 49    |
| HUTCHISON TELECOMM INTL LTD  | X | 7 | 2,033 |
| IDT CORP                     | X | 3 | 222   |

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|                           |   |   |       |
|---------------------------|---|---|-------|
| HYPERCOM CORP             | X | 3 |       |
| HYPERCOM CORP             | X | 3 | 323   |
| IAC INTERACTIVECORP       | X | 1 | 4     |
| IAC INTERACTIVECORP       | X | 4 |       |
| IAC INTERACTIVECORP       | X | 0 |       |
| IAC INTERACTIVECORP       | X | 5 | 11    |
| IAC INTERACTIVECORP       | X | 6 |       |
| ICT GROUP INC             | X | 3 | 28    |
| ICU MED INC               | X | 3 | 54    |
| IHOP CORP                 | X | 3 | 57    |
| IPG PHOTONICS CORP        | X | 3 | 44    |
| IPCS INC                  | X | 0 | 7     |
| IPCS INC                  | X | 3 | 71    |
| IMS HEALTH INC            | X | 3 |       |
| IMS HEALTH INC            | X | 4 | 2     |
| IMS HEALTH INC            | X | 5 | 16    |
| IMS HEALTH INC            | X | 3 | 3     |
| IMS HEALTH INC            | X | 3 |       |
| ISTAR FINL INC            | X | 3 | 7     |
| IXIA                      | X | 3 | 275   |
| IBASIS INC                | X | 3 | 86    |
| IBERIABANK CORP           | X | 0 |       |
| IBERIABANK CORP           | X | 3 | 39    |
| ITT CORP NEW              | X | 1 | 201   |
| ITT CORP NEW              | X | 2 | 20    |
| ITT CORP NEW              | X | 3 |       |
| ITT CORP NEW              | X | 5 | 15    |
| ITT CORP NEW              | X | 3 | 53    |
| ITT CORP NEW              | X | 3 | 13    |
| ITT CORP NEW              | X | 6 | 69    |
| ITT CORP NEW              | X | 0 |       |
| ITT CORP NEW              | X | 9 | 6     |
| ITT CORP NEW              | X | 3 | 112   |
| IAMGOLD CORP              | X | 3 |       |
| IAMGOLD CORP              | X | 4 | 1     |
| IAMGOLD CORP              | X | 6 | 23    |
| IAMGOLD CORP              | X | 3 |       |
| ICICI BK LTD              | X | 1 |       |
| ICICI BK LTD              | X | 2 | 9     |
| ICICI BK LTD              | X | 4 |       |
| ICICI BK LTD              | X | 3 | 115   |
| ICICI BK LTD              | X | 6 | 3     |
| ICICI BK LTD              | X | 7 | 1,522 |
| ICONIX BRAND GROUP INC    | X | 4 |       |
| ICONIX BRAND GROUP INC    | X | 3 | 156   |
| IDACORP INC               | X | 1 |       |
| IDACORP INC               | X | 3 | 113   |
| IDEARC INC                | X | 1 | 2     |
| IDEARC INC                | X | 2 | 15    |
| IDEARC INC                | X | 3 |       |
| IDEARC INC                | X | 4 |       |
| IDEARC INC                | X | 0 |       |
| IDEARC INC                | X | 5 |       |
| IDEARC INC                | X | 3 |       |
| IDEARC INC                | X | 3 | 6     |
| IDEARC INC                | X | 6 |       |
| IGATE CORP                | X | 3 | 39    |
| IKON OFFICE SOLUTIONS INC | X | 3 | 180   |
| IHS INC                   | X | 6 | 1     |
| IHS INC                   | X | 3 | 113   |
| ILLINOIS TOOL WKS INC     | X | 1 |       |
| ILLINOIS TOOL WKS INC     | X | 2 | 3     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ILLINOIS TOOL WKS INC        | X | 3 | 5   |
| ILLINOIS TOOL WKS INC        | X | 4 | 1   |
| ILLINOIS TOOL WKS INC        | X | 5 | 33  |
| ILLINOIS TOOL WKS INC        | X | 3 |     |
| ILLINOIS TOOL WKS INC        | X | 6 | 6   |
| ILLINOIS TOOL WKS INC        | X | 3 | 83  |
| ILLINOIS TOOL WKS INC        | X | 3 | 16  |
| IMATION CORP                 | X | 3 | 112 |
| IMMUCOR INC                  | X | 3 | 33  |
| IMPERIAL CAP BANCORP INC     | X | 3 | 23  |
| IMPERIAL OIL LTD             | X | 1 | 7   |
| IMPERIAL OIL LTD             | X | 4 | 5   |
| IMPERIAL OIL LTD             | X | 3 |     |
| IMPERIAL OIL LTD             | X | 6 | 346 |
| IMPERIAL TOBACCO GROUP PLC   | X | 1 | 1   |
| IMPERIAL TOBACCO GROUP PLC   | X | 4 |     |
| INCYTE CORP                  | X | 3 | 383 |
| INDEPENDENT BANK CORP MASS   | X | 3 | 34  |
| INDEPENDENT BANK CORP MICH   | X | 3 | 78  |
| INDIA FD INC                 | X | 1 |     |
| INDIA FD INC                 | X | 0 | 1   |
| INDIA FD INC                 | X | 6 | 7   |
| INDYMAC BANCORP INC          | X | 0 |     |
| INDYMAC BANCORP INC          | X | 3 | 80  |
| INFINEON TECHNOLOGIES AG     | X | 4 |     |
| INFINEON TECHNOLOGIES AG     | X | 6 | 21  |
| INFINITY PPTY & CAS CORP     | X | 3 | 70  |
| INFORMATICA CORP             | X | 3 | 182 |
| INFOSYS TECHNOLOGIES LTD     | X | 2 | 9   |
| INFOSYS TECHNOLOGIES LTD     | X | 4 |     |
| INFOSYS TECHNOLOGIES LTD     | X | 0 |     |
| INFOSYS TECHNOLOGIES LTD     | X | 3 | 184 |
| INFOSYS TECHNOLOGIES LTD     | X | 6 | 3   |
| INFOSYS TECHNOLOGIES LTD     | X | 7 | 199 |
| INFOSPACE INC                | X | 3 | 123 |
| INFOUSA INC NEW              | X | 3 | 262 |
| ING GROUP N V                | X | 4 | 2   |
| ING GROUP N V                | X | 6 | 272 |
| INGLES MKTS INC              | X | 3 | 50  |
| INLAND REAL ESTATE CORP      | X | 3 | 394 |
| INSIGHT ENTERPRISES INC      | X | 3 | 225 |
| INSITUFORM TECHNOLOGIES INC  | X | 1 |     |
| INSITUFORM TECHNOLOGIES INC  | X | 3 | 96  |
| INNOSPEC INC                 | X | 1 |     |
| INNOSPEC INC                 | X | 3 | 119 |
| INNOVATIVE SOLUTIONS & SUPPO | X | 3 | 51  |
| INNOPHOS HOLDINGS INC        | X | 3 | 24  |
| INTEGRA LIFESCIENCES HLDGS C | X | 3 | 42  |
| INTEGRATED ELECTRICAL SVC    | X | 3 | 88  |
| INTEL CORP                   | X | 1 | 425 |
| INTEL CORP                   | X | 0 | 63  |
| INTEL CORP                   | X | 2 | 176 |
| INTEL CORP                   | X | 3 | 30  |
| INTEL CORP                   | X | 4 | 29  |
| INTEL CORP                   | X | 4 | 28  |
| INTEL CORP                   | X | 4 | 432 |
| INTEL CORP                   | X | 0 | 33  |
| INTEL CORP                   | X | 5 | 605 |
| INTEL CORP                   | X | 3 | 147 |
| INTEL CORP                   | X | 3 | 282 |
| INTEL CORP                   | X | 6 | 165 |
| INTEL CORP                   | X | 3 | 95  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| INTEL CORP                   | X | 0 |     |
| INTEL CORP                   | X | 0 | 128 |
| INTEL CORP                   | X | 3 | 38  |
| INTEL CORP                   | X | 3 |     |
| INTEL CORP                   | X | 0 | 37  |
| INTEL CORP                   | X | 9 | 3   |
| INTEL CORP                   | X | 3 | 257 |
| INTEGRA BK CORP              | X | 3 | 93  |
| INTEGRYS ENERGY GROUP INC    | X | 1 |     |
| INTEGRYS ENERGY GROUP INC    | X | 5 | 3   |
| INTEGRYS ENERGY GROUP INC    | X | 3 | 391 |
| INTER PARFUMS INC            | X | 3 | 71  |
| INTERACTIVE DATA CORP        | X | 3 | 230 |
| INTERACTIVE BROKERS GROUP IN | X | 2 | 24  |
| INTERACTIVE BROKERS GROUP IN | X | 6 | 13  |
| INTERACTIVE BROKERS GROUP IN | X | 3 | 28  |
| INTERCONTINENTALEXCHANGE INC | X | 5 | 3   |
| INTERFACE INC                | X | 3 | 322 |
| INTERDIGITAL INC             | X | 3 | 222 |
| INTERDIGITAL INC             | X | 0 | 1   |
| INTERLINE BRANDS INC         | X | 3 | 82  |
| INTERNAP NETWORK SVCS CORP   | X | 3 |     |
| INTERNAP NETWORK SVCS CORP   | X | 3 | 183 |
| INTERNATIONAL BANCSHARES COR | X | 3 | 90  |
| INTERNATIONAL BUSINESS MACHS | X | 1 | 233 |
| INTERNATIONAL BUSINESS MACHS | X | 2 | 17  |
| INTERNATIONAL BUSINESS MACHS | X | 3 | 8   |
| INTERNATIONAL BUSINESS MACHS | X | 4 | 4   |
| INTERNATIONAL BUSINESS MACHS | X | 4 |     |
| INTERNATIONAL BUSINESS MACHS | X | 4 | 3   |
| INTERNATIONAL BUSINESS MACHS | X | 0 |     |
| INTERNATIONAL BUSINESS MACHS | X | 5 | 141 |
| INTERNATIONAL BUSINESS MACHS | X | 3 |     |
| INTERNATIONAL BUSINESS MACHS | X | 3 | 186 |
| INTERNATIONAL BUSINESS MACHS | X | 6 | 11  |
| INTERNATIONAL BUSINESS MACHS | X | 3 | 25  |
| INTERNATIONAL BUSINESS MACHS | X | 0 |     |
| INTERNATIONAL BUSINESS MACHS | X | 3 | 60  |
| INTERNATIONAL BUSINESS MACHS | X | 3 | 210 |
| INTERNATIONAL BUSINESS MACHS | X | 0 | 9   |
| INTERNATIONAL BUSINESS MACHS | X | 9 | 2   |
| INTERNATIONAL BUSINESS MACHS | X | 3 |     |
| INTERNATIONAL COAL GRP INC N | X | 3 | 118 |
| INTERNATIONAL FLAVORS&FRAGRA | X | 3 |     |
| INTERNATIONAL FLAVORS&FRAGRA | X | 5 | 4   |
| INTERNATIONAL FLAVORS&FRAGRA | X | 6 | 14  |
| INTERNATIONAL GAME TECHNOLOG | X | 1 | 6   |
| INTERNATIONAL GAME TECHNOLOG | X | 2 | 45  |
| INTERNATIONAL GAME TECHNOLOG | X | 4 | 1   |
| INTERNATIONAL GAME TECHNOLOG | X | 4 |     |
| INTERNATIONAL GAME TECHNOLOG | X | 0 |     |
| INTERNATIONAL GAME TECHNOLOG | X | 5 | 40  |
| INTERNATIONAL GAME TECHNOLOG | X | 6 |     |
| INTL PAPER CO                | X | 1 | 11  |
| INTL PAPER CO                | X | 4 | 9   |
| INTL PAPER CO                | X | 5 | 24  |
| INTERNATIONAL RECTIFIER CORP | X | 3 | 46  |
| INTERNATIONAL RECTIFIER CORP | X | 6 | 3   |
| INTERNATIONAL RECTIFIER CORP | X | 3 |     |
| INTL SECS EXCHANGE HLDGS INC | X | 3 | 93  |
| INTERNET CAP GROUP INC       | X | 3 |     |
| INTERNET CAP GROUP INC       | X | 3 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| INTERNET CAP GROUP INC       | X | 3 | 46  |
| INTERPUBLIC GROUP COS INC    | X | 1 | 1   |
| INTERPUBLIC GROUP COS INC    | X | 3 |     |
| INTERPUBLIC GROUP COS INC    | X | 5 | 22  |
| INTERPUBLIC GROUP COS INC    | X | 3 | 20  |
| INTERVOICE INC NEW           | X | 3 | 165 |
| INTEVAC INC                  | X | 3 | 40  |
| INTERWOVEN INC               | X | 3 | 150 |
| INTUIT                       | X | 4 |     |
| INTUIT                       | X | 5 | 19  |
| INVACARE CORP                | X | 3 | 154 |
| INTUITIVE SURGICAL INC       | X | 1 | 4   |
| INTUITIVE SURGICAL INC       | X | 4 |     |
| INTUITIVE SURGICAL INC       | X | 4 |     |
| INVENTIV HEALTH INC          | X | 3 | 150 |
| INVERNESS MED INNOVATIONS IN | X | 3 | 320 |
| INVESTTOOLS INC              | X | 3 | 300 |
| INVESTORS REAL ESTATE TR     | X | 3 | 50  |
| INVITROGEN CORP              | X | 1 |     |
| INVITROGEN CORP              | X | 4 |     |
| INVITROGEN CORP              | X | 4 | 10  |
| IOWA TELECOMM SERVICES INC   | X | 3 | 14  |
| IRIS INTL INC                | X | 3 | 30  |
| IRWIN FINL CORP              | X | 3 | 53  |
| ISCO INTL INC                | X | 3 |     |
| ISCO INTL INC                | X | 3 |     |
| ISHARES COMEX GOLD TR        | X | 4 |     |
| ISHARES COMEX GOLD TR        | X | 3 |     |
| ISHARES COMEX GOLD TR        | X | 6 | 2   |
| ISHARES COMEX GOLD TR        | X | 9 | 60  |
| ISHARES INC                  | X | 1 |     |
| ISHARES INC                  | X | 3 | 2   |
| ISHARES INC                  | X | 4 | 4   |
| ISHARES INC                  | X | 3 | 6   |
| ISHARES INC                  | X | 6 | 4   |
| ISHARES INC                  | X | 3 | 5   |
| ISHARES INC                  | X | 1 |     |
| ISHARES INC                  | X | 2 | 1   |
| ISHARES INC                  | X | 6 |     |
| ISHARES INC                  | X | 1 |     |
| ISHARES INC                  | X | 3 | 17  |
| ISHARES INC                  | X | 0 | 95  |
| ISHARES INC                  | X | 3 | 12  |
| ISHARES INC                  | X | 3 | 82  |
| ISHARES INC                  | X | 6 | 3   |
| ISHARES INC                  | X | 3 | 85  |
| ISHARES INC                  | X | 1 |     |
| ISHARES INC                  | X | 2 | 502 |
| ISHARES INC                  | X | 3 | 2   |
| ISHARES INC                  | X | 4 | 2   |
| ISHARES INC                  | X | 0 |     |
| ISHARES INC                  | X | 6 | 3   |
| ISHARES INC                  | X | 3 | 5   |
| ISHARES INC                  | X | 1 |     |
| ISHARES INC                  | X | 6 |     |
| ISHARES INC                  | X | 9 | 234 |
| ISHARES INC                  | X | 1 |     |
| ISHARES INC                  | X | 3 | 2   |
| ISHARES INC                  | X | 4 | 1   |
| ISHARES INC                  | X | 0 |     |
| ISHARES INC                  | X | 6 | 2   |
| ISHARES INC                  | X | 9 | 22  |

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|             |   |   |       |
|-------------|---|---|-------|
| ISHARES INC | X | 3 | 5     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 2 | 1,079 |
| ISHARES INC | X | 3 | 5     |
| ISHARES INC | X | 4 |       |
| ISHARES INC | X | 0 |       |
| ISHARES INC | X | 3 | 11    |
| ISHARES INC | X | 6 | 6     |
| ISHARES INC | X | 8 | 3,027 |
| ISHARES INC | X | 3 | 5     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 | 17    |
| ISHARES INC | X | 9 | 400   |
| ISHARES INC | X | 3 | 19    |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 4 | 2     |
| ISHARES INC | X | 6 | 5     |
| ISHARES INC | X | 9 | 12    |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 2 | 375   |
| ISHARES INC | X | 2 | 725   |
| ISHARES INC | X | 3 | 98    |
| ISHARES INC | X | 4 |       |
| ISHARES INC | X | 4 | 21    |
| ISHARES INC | X | 0 | 3     |
| ISHARES INC | X | 0 | 200   |
| ISHARES INC | X | 3 | 4     |
| ISHARES INC | X | 6 | 3     |
| ISHARES INC | X | 3 | 181   |
| ISHARES INC | X | 3 | 355   |
| ISHARES INC | X | 9 | 7     |
| ISHARES INC | X | 3 | 7     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 | 4     |
| ISHARES INC | X | 9 | 5     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 | 1     |
| ISHARES INC | X | 3 | 5     |
| ISHARES INC | X | 9 | 3     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 | 1     |
| ISHARES INC | X | 9 | 4     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 2 | 717   |
| ISHARES INC | X | 3 | 5     |
| ISHARES INC | X | 4 | 6     |
| ISHARES INC | X | 0 |       |
| ISHARES INC | X | 6 | 1     |
| ISHARES INC | X | 8 | 1,069 |
| ISHARES INC | X | 9 | 5     |
| ISHARES INC | X | 3 | 6     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 4 |       |
| ISHARES INC | X | 0 |       |
| ISHARES INC | X | 7 | 5     |
| ISHARES INC | X | 9 |       |
| ISHARES INC | X | 3 | 1     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 2 | 1,072 |
| ISHARES INC | X | 4 |       |
| ISHARES INC | X | 4 | 6     |
| ISHARES INC | X | 6 | 4     |

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|             |   |   |       |
|-------------|---|---|-------|
| ISHARES INC | X | 7 | 37    |
| ISHARES INC | X | 8 | 2,053 |
| ISHARES INC | X | 9 | 7     |
| ISHARES INC | X | 3 | 124   |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 | 2     |
| ISHARES INC | X | 9 | 6     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 |       |
| ISHARES INC | X | 3 | 1     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 3 | 15    |
| ISHARES INC | X | 4 |       |
| ISHARES INC | X | 4 | 9     |
| ISHARES INC | X | 0 | 5     |
| ISHARES INC | X | 3 | 8     |
| ISHARES INC | X | 6 | 3     |
| ISHARES INC | X | 3 | 232   |
| ISHARES INC | X | 3 | 3     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 2 | 545   |
| ISHARES INC | X | 3 | 155   |
| ISHARES INC | X | 4 |       |
| ISHARES INC | X | 4 | 2     |
| ISHARES INC | X | 4 | 48    |
| ISHARES INC | X | 0 | 18    |
| ISHARES INC | X | 3 | 31    |
| ISHARES INC | X | 6 | 71    |
| ISHARES INC | X | 3 | 2     |
| ISHARES INC | X | 9 | 806   |
| ISHARES INC | X | 3 | 172   |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 6 | 2     |
| ISHARES INC | X | 9 | 5     |
| ISHARES INC | X | 1 |       |
| ISHARES INC | X | 3 | 48    |
| ISHARES INC | X | 3 | 13    |
| ISHARES INC | X | 6 | 3     |
| ISHARES INC | X | 8 | 928   |
| ISHARES INC | X | 9 |       |
| ISHARES INC | X | 3 | 7     |
| ISHARES TR  | X | 2 | 370   |
| ISHARES TR  | X | 3 | 2     |
| ISHARES TR  | X | 3 | 65    |
| ISHARES TR  | X | 3 | 121   |
| ISHARES TR  | X | 1 |       |
| ISHARES TR  | X | 3 |       |
| ISHARES TR  | X | 4 | 6     |
| ISHARES TR  | X | 6 |       |
| ISHARES TR  | X | 3 | 5     |
| ISHARES TR  | X | 3 | 8     |
| ISHARES TR  | X | 1 |       |
| ISHARES TR  | X | 9 | 1     |
| ISHARES TR  | X | 3 | 18    |
| ISHARES TR  | X | 1 |       |
| ISHARES TR  | X | 2 | 261   |
| ISHARES TR  | X | 3 | 1     |
| ISHARES TR  | X | 4 |       |
| ISHARES TR  | X | 0 |       |
| ISHARES TR  | X | 3 | 2     |
| ISHARES TR  | X | 6 | 2     |
| ISHARES TR  | X | 3 |       |

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|            |   |   |     |
|------------|---|---|-----|
| ISHARES TR | X | 9 | 3   |
| ISHARES TR | X | 3 | 39  |
| ISHARES TR | X | 1 |     |
| ISHARES TR | X | 2 | 32  |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 4 |     |
| ISHARES TR | X | 5 | 44  |
| ISHARES TR | X | 6 |     |
| ISHARES TR | X | 1 |     |
| ISHARES TR | X | 2 | 11  |
| ISHARES TR | X | 9 | 9   |
| ISHARES TR | X | 1 |     |
| ISHARES TR | X | 2 | 78  |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 0 | 7   |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 3 | 31  |
| ISHARES TR | X | 6 | 2   |
| ISHARES TR | X | 8 | 214 |
| ISHARES TR | X | 3 | 5   |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 9 | 23  |
| ISHARES TR | X | 3 | 4   |
| ISHARES TR | X | 2 | 13  |
| ISHARES TR | X | 4 |     |
| ISHARES TR | X | 9 | 4   |
| ISHARES TR | X | 3 | 13  |
| ISHARES TR | X | 2 | 59  |
| ISHARES TR | X | 8 | 312 |
| ISHARES TR | X | 3 | 40  |
| ISHARES TR | X | 1 |     |
| ISHARES TR | X | 3 | 36  |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 6 |     |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 3 | 7   |
| ISHARES TR | X | 6 |     |
| ISHARES TR | X | 3 | 1   |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 4 | 2   |
| ISHARES TR | X | 3 | 5   |
| ISHARES TR | X | 4 |     |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 3 | 7   |
| ISHARES TR | X | 6 |     |
| ISHARES TR | X | 7 | 4   |
| ISHARES TR | X | 9 |     |
| ISHARES TR | X | 3 |     |
| ISHARES TR | X | 2 | 1   |
| ISHARES TR | X | 9 | 2   |
| ISHARES TR | X | 2 | 13  |
| ISHARES TR | X | 9 | 1   |
| ISHARES TR | X | 3 | 12  |
| ISHARES TR | X | 1 |     |
| ISHARES TR | X | 2 | 88  |
| ISHARES TR | X | 6 | 2   |
| ISHARES TR | X | 8 | 248 |
| ISHARES TR | X | 9 | 3   |
| ISHARES TR | X | 3 | 7   |
| ISHARES TR | X | 1 |     |
| ISHARES TR | X | 4 | 13  |
| ISHARES TR | X | 0 | 5   |

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|                      |   |   |     |
|----------------------|---|---|-----|
| ISHARES TR           | X | 0 | 7   |
| ISHARES TR           | X | 3 | 15  |
| ISHARES TR           | X | 6 | 22  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 2 | 4   |
| ISHARES TR           | X | 6 |     |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 2 | 2   |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 0 | 1   |
| ISHARES TR           | X | 3 | 14  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 2 | 2   |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 3 | 1   |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 3 |     |
| ISHARES TR           | X | 9 | 89  |
| ISHARES TR           | X | 3 |     |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 9 | 41  |
| ISHARES TR           | X | 9 | 8   |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 9 | 422 |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 9 | 3   |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 0 | 1   |
| ISHARES TR           | X | 3 | 11  |
| ISHARES TR           | X | 6 |     |
| ISHARES TR           | X | 3 |     |
| ISHARES TR           | X | 9 | 15  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 3 | 17  |
| ISHARES TR           | X | 6 | 14  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 6 |     |
| ISHARES TR           | X | 2 | 114 |
| ISHARES TR           | X | 8 | 687 |
| ISHARES TR           | X | 9 | 1   |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 3 |     |
| ISHARES TR           | X | 3 | 43  |
| ISHARES TR           | X | 3 | 28  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 3 | 1   |
| ISHARES TR           | X | 6 |     |
| ISHARES TR           | X | 3 | 44  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 4 | 10  |
| ISHARES TR           | X | 1 |     |
| ISHARES TR           | X | 2 | 25  |
| ISHARES TR           | X | 3 | 2   |
| ISHARES TR           | X | 0 | 3   |
| ISHARES TR           | X | 6 |     |
| ISHARES TR           | X | 0 | 51  |
| ISHARES TR           | X | 9 | 1   |
| ISHARES TRUST        | X | 6 | 3   |
| ISHARES SILVER TRUST | X | 4 |     |
| ISHARES SILVER TRUST | X | 4 | 1   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ISHARES SILVER TRUST         | X | 0 |     |
| ISHARES SILVER TRUST         | X | 6 |     |
| ISIS PHARMACEUTICALS INC     | X | 6 | 2   |
| ISIS PHARMACEUTICALS INC     | X | 3 | 22  |
| ITRON INC                    | X | 4 |     |
| ITRON INC                    | X | 6 | 3   |
| ITRON INC                    | X | 3 | 182 |
| IVANHOE ENERGY INC           | X | 3 | 38  |
| IVANHOE ENERGY INC           | X | 6 | 4   |
| IVANHOE MINES LTD            | X | 3 | 29  |
| IVANHOE MINES LTD            | X | 4 |     |
| IVANHOE MINES LTD            | X | 6 | 2   |
| IXYS CORP                    | X | 3 | 81  |
| J & J SNACK FOODS CORP       | X | 3 | 36  |
| J CREW GROUP INC             | X | 2 |     |
| J CREW GROUP INC             | X | 6 |     |
| J CREW GROUP INC             | X | 3 | 384 |
| JDS UNIPHASE CORP            | X | 3 |     |
| JDS UNIPHASE CORP            | X | 4 | 3   |
| JDS UNIPHASE CORP            | X | 5 | 10  |
| JDS UNIPHASE CORP            | X | 6 | 3   |
| JDS UNIPHASE CORP            | X | 3 |     |
| JDS UNIPHASE CORP            | X | 9 |     |
| JDA SOFTWARE GROUP INC       | X | 3 | 105 |
| JP MORGAN CHASE & CO         | X | 1 | 416 |
| JP MORGAN CHASE & CO         | X | 2 | 51  |
| JP MORGAN CHASE & CO         | X | 3 | 4   |
| JP MORGAN CHASE & CO         | X | 4 |     |
| JP MORGAN CHASE & CO         | X | 4 |     |
| JP MORGAN CHASE & CO         | X | 4 | 22  |
| JP MORGAN CHASE & CO         | X | 0 |     |
| JP MORGAN CHASE & CO         | X | 5 | 315 |
| JP MORGAN CHASE & CO         | X | 3 | 80  |
| JP MORGAN CHASE & CO         | X | 3 | 384 |
| JP MORGAN CHASE & CO         | X | 6 | 92  |
| JP MORGAN CHASE & CO         | X | 3 | 14  |
| JP MORGAN CHASE & CO         | X | 0 |     |
| JP MORGAN CHASE & CO         | X | 3 | 38  |
| JP MORGAN CHASE & CO         | X | 3 | 20  |
| JP MORGAN CHASE & CO         | X | 3 | 2   |
| JP MORGAN CHASE & CO         | X | 9 | 12  |
| JP MORGAN CHASE & CO         | X | 3 | 222 |
| J2 GLOBAL COMMUNICATIONS INC | X | 3 | 345 |
| JABIL CIRCUIT INC            | X | 1 |     |
| JABIL CIRCUIT INC            | X | 4 |     |
| JABIL CIRCUIT INC            | X | 5 | 41  |
| JABIL CIRCUIT INC            | X | 6 | 12  |
| JACK IN THE BOX INC          | X | 1 |     |
| JACK IN THE BOX INC          | X | 3 | 68  |
| JACKSON HEWITT TAX SVCS INC  | X | 3 | 61  |
| JACOBS ENGR GROUP INC DEL    | X | 1 |     |
| JACOBS ENGR GROUP INC DEL    | X | 4 |     |
| JAKKS PAC INC                | X | 3 | 123 |
| JAMES RIV GROUP INC          | X | 3 | 17  |
| JANUS CAP GROUP INC          | X | 4 |     |
| JANUS CAP GROUP INC          | X | 5 | 8   |
| JARDEN CORP                  | X | 3 | 35  |
| JEFFERIES GROUP INC NEW      | X | 1 |     |
| JEFFERIES GROUP INC NEW      | X | 4 |     |
| JETBLUE AWYS CORP            | X | 3 | 58  |
| JO-ANN STORES INC            | X | 3 | 274 |
| JOHNSON & JOHNSON            | X | 1 | 526 |

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|                            |   |   |     |
|----------------------------|---|---|-----|
| JOHNSON & JOHNSON          | X | 2 | 16  |
| JOHNSON & JOHNSON          | X | 3 | 17  |
| JOHNSON & JOHNSON          | X | 4 | 23  |
| JOHNSON & JOHNSON          | X | 0 | 3   |
| JOHNSON & JOHNSON          | X | 5 | 287 |
| JOHNSON & JOHNSON          | X | 3 | 53  |
| JOHNSON & JOHNSON          | X | 3 | 187 |
| JOHNSON & JOHNSON          | X | 6 | 155 |
| JOHNSON & JOHNSON          | X | 3 | 39  |
| JOHNSON & JOHNSON          | X | 0 |     |
| JOHNSON & JOHNSON          | X | 0 | 4   |
| JOHNSON & JOHNSON          | X | 3 | 285 |
| JOHNSON & JOHNSON          | X | 3 | 5   |
| JOHNSON & JOHNSON          | X | 0 | 21  |
| JOHNSON & JOHNSON          | X | 9 | 2   |
| JOHNSON & JOHNSON          | X | 3 | 30  |
| JOHNSON CTLS INC           | X | 1 | 44  |
| JOHNSON CTLS INC           | X | 2 | 4   |
| JOHNSON CTLS INC           | X | 3 |     |
| JOHNSON CTLS INC           | X | 4 |     |
| JOHNSON CTLS INC           | X | 4 |     |
| JOHNSON CTLS INC           | X | 0 | 1   |
| JOHNSON CTLS INC           | X | 5 | 12  |
| JOHNSON CTLS INC           | X | 3 |     |
| JOHNSON CTLS INC           | X | 3 | 4   |
| JOHNSON CTLS INC           | X | 3 | 1   |
| JOHNSON CTLS INC           | X | 9 | 2   |
| JONES APPAREL GROUP INC    | X | 2 | 11  |
| JONES APPAREL GROUP INC    | X | 5 | 5   |
| JONES LANG LASALLE INC     | X | 1 |     |
| JONES LANG LASALLE INC     | X | 3 | 24  |
| JOS A BANK CLOTHIERS INC   | X | 3 | 116 |
| JOURNAL COMMUNICATIONS INC | X | 3 | 148 |
| JUNIPER NETWORKS INC       | X | 2 | 103 |
| JUNIPER NETWORKS INC       | X | 4 |     |
| JUNIPER NETWORKS INC       | X | 4 |     |
| JUNIPER NETWORKS INC       | X | 5 | 46  |
| JUNIPER NETWORKS INC       | X | 3 | 5   |
| JUNIPER NETWORKS INC       | X | 6 | 3   |
| JUNIPER NETWORKS INC       | X | 4 | 8   |
| KBW INC                    | X | 3 | 29  |
| KLA-TENCOR CORP            | X | 1 | 21  |
| KLA-TENCOR CORP            | X | 5 | 20  |
| KLA-TENCOR CORP            | X | 6 | 1   |
| KLA-TENCOR CORP            | X | 3 |     |
| KLA-TENCOR CORP            | X | 0 | 3   |
| K-SWISS INC                | X | 3 | 20  |
| KT CORP                    | X | 4 | 1   |
| KT CORP                    | X | 6 | 3   |
| KT CORP                    | X | 3 |     |
| K V PHARMACEUTICAL CO      | X | 1 |     |
| K V PHARMACEUTICAL CO      | X | 6 | 2   |
| K V PHARMACEUTICAL CO      | X | 3 | 286 |
| KADANT INC                 | X | 3 | 88  |
| KNBT BANCORP INC           | X | 3 | 63  |
| KAISER ALUMINUM CORP       | X | 3 | 96  |
| KAMAN CORP                 | X | 3 | 81  |
| KANSAS CITY LIFE INS CO    | X | 3 | 23  |
| KANSAS CITY SOUTHERN       | X | 1 |     |
| KANSAS CITY SOUTHERN       | X | 4 |     |
| KANSAS CITY SOUTHERN       | X | 0 | 9   |
| KAYDON CORP                | X | 1 | 11  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| KAYDON CORP                  | X | 0 |     |
| KAYDON CORP                  | X | 3 | 96  |
| KB HOME                      | X | 1 |     |
| KB HOME                      | X | 2 | 9   |
| KB HOME                      | X | 3 | 1   |
| KB HOME                      | X | 4 |     |
| KB HOME                      | X | 5 | 3   |
| KB HOME                      | X | 3 | 6   |
| KB HOME                      | X | 3 |     |
| KEARNY FINL CORP             | X | 3 | 39  |
| KELLOGG CO                   | X | 1 | 13  |
| KELLOGG CO                   | X | 2 | 11  |
| KELLOGG CO                   | X | 3 | 2   |
| KELLOGG CO                   | X | 4 |     |
| KELLOGG CO                   | X | 5 | 22  |
| KELLOGG CO                   | X | 3 |     |
| KELLOGG CO                   | X | 3 | 2   |
| KELLOGG CO                   | X | 6 |     |
| KELLOGG CO                   | X | 3 |     |
| KELLOGG CO                   | X | 3 | 1   |
| KELLWOOD CO                  | X | 3 |     |
| KELLWOOD CO                  | X | 3 | 90  |
| KELLY SVCS INC               | X | 3 | 58  |
| KEMET CORP                   | X | 4 | 1   |
| KEMET CORP                   | X | 6 | 4   |
| KEMET CORP                   | X | 3 | 531 |
| KENDLE INTERNATIONAL INC     | X | 3 | 63  |
| KENEXA CORP                  | X | 3 | 122 |
| KENSEY NASH CORP             | X | 3 | 109 |
| KERYX BIOPHARMACEUTICALS INC | X | 3 | 196 |
| KEYCORP NEW                  | X | 1 | 5   |
| KEYCORP NEW                  | X | 2 | 16  |
| KEYCORP NEW                  | X | 3 |     |
| KEYCORP NEW                  | X | 4 |     |
| KEYCORP NEW                  | X | 5 | 33  |
| KEYCORP NEW                  | X | 3 |     |
| KEYNOTE SYS INC              | X | 3 | 16  |
| KEYSTONE AUTOMOTIVE INDS INC | X | 3 | 49  |
| KFORCE INC                   | X | 3 | 182 |
| KIMBERLY CLARK CORP          | X | 1 | 65  |
| KIMBERLY CLARK CORP          | X | 2 | 1   |
| KIMBERLY CLARK CORP          | X | 3 | 1   |
| KIMBERLY CLARK CORP          | X | 4 |     |
| KIMBERLY CLARK CORP          | X | 5 | 54  |
| KIMBERLY CLARK CORP          | X | 3 | 1   |
| KIMBERLY CLARK CORP          | X | 6 | 20  |
| KIMBERLY CLARK CORP          | X | 3 | 4   |
| KIMBERLY CLARK CORP          | X | 3 |     |
| KIMBERLY CLARK CORP          | X | 0 | 6   |
| KIMCO REALTY CORP            | X | 1 |     |
| KIMCO REALTY CORP            | X | 5 | 25  |
| KIMCO REALTY CORP            | X | 3 | 2   |
| KINDER MORGAN ENERGY PARTNER | X | 1 | 6   |
| KINDER MORGAN ENERGY PARTNER | X | 4 | 1   |
| KINDER MORGAN ENERGY PARTNER | X | 6 | 1   |
| KINDRED HEALTHCARE INC       | X | 3 | 128 |
| KING PHARMACEUTICALS INC     | X | 4 |     |
| KING PHARMACEUTICALS INC     | X | 5 | 55  |
| KING PHARMACEUTICALS INC     | X | 3 | 2   |
| KING PHARMACEUTICALS INC     | X | 0 | 7   |
| KINROSS GOLD CORP            | X | 1 |     |
| KINROSS GOLD CORP            | X | 4 | 1   |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| KINROSS GOLD CORP           | X | 6 | 42  |
| KINROSS GOLD CORP           | X | 3 |     |
| KITE RLTY GROUP TR          | X | 3 | 95  |
| KNIGHT CAPITAL GROUP INC    | X | 3 | 109 |
| KNIGHT CAPITAL GROUP INC    | X | 9 |     |
| KNOLOGY INC                 | X | 3 | 258 |
| KNOT INC                    | X | 3 | 186 |
| KOHLBERG CAPITAL CORP       | X | 3 | 61  |
| KOHL'S CORP                 | X | 1 |     |
| KOHL'S CORP                 | X | 2 | 51  |
| KOHL'S CORP                 | X | 3 |     |
| KOHL'S CORP                 | X | 4 |     |
| KOHL'S CORP                 | X | 4 |     |
| KOHL'S CORP                 | X | 5 | 30  |
| KOHL'S CORP                 | X | 3 | 48  |
| KOHL'S CORP                 | X | 6 | 74  |
| KOHL'S CORP                 | X | 3 | 18  |
| KOHL'S CORP                 | X | 0 | 4   |
| KOHL'S CORP                 | X | 3 | 43  |
| KONINKLIJKE AHOLD N V       | X | 4 | 3   |
| KONINKLIJKE AHOLD N V       | X | 6 | 84  |
| KONINKLIJKE PHILIPS ELECTRS | X | 1 |     |
| KONINKLIJKE PHILIPS ELECTRS | X | 4 |     |
| KONINKLIJKE PHILIPS ELECTRS | X | 6 | 84  |
| KONINKLIJKE PHILIPS ELECTRS | X | 3 | 137 |
| KOOKMIN BK NEW              | X | 2 |     |
| KOOKMIN BK NEW              | X | 4 | 1   |
| KOOKMIN BK NEW              | X | 0 |     |
| KOOKMIN BK NEW              | X | 0 | 23  |
| KOOKMIN BK NEW              | X | 3 | 18  |
| KOOKMIN BK NEW              | X | 3 | 7   |
| KOOKMIN BK NEW              | X | 6 | 72  |
| KOOKMIN BK NEW              | X | 3 |     |
| KOOKMIN BK NEW              | X | 3 | 4   |
| KOOKMIN BK NEW              | X | 3 | 33  |
| KOPPERS HOLDINGS INC        | X | 3 | 56  |
| KOREA ELECTRIC PWR          | X | 2 |     |
| KOREA ELECTRIC PWR          | X | 3 | 1   |
| KOREA ELECTRIC PWR          | X | 4 |     |
| KOREA ELECTRIC PWR          | X | 0 |     |
| KOREA ELECTRIC PWR          | X | 3 | 16  |
| KOREA ELECTRIC PWR          | X | 6 | 18  |
| KOREA FD                    | X | 4 |     |
| KOREA FD                    | X | 4 | 18  |
| KOREA FD                    | X | 0 |     |
| KOREA FD                    | X | 3 | 4   |
| KOREA EQUITY FD INC         | X | 3 | 13  |
| KORN FERRY INTL             | X | 3 | 211 |
| KOSAN BIOSCIENCES INC       | X | 3 | 110 |
| KRAFT FOODS INC             | X | 1 | 195 |
| KRAFT FOODS INC             | X | 2 | 5   |
| KRAFT FOODS INC             | X | 3 | 4   |
| KRAFT FOODS INC             | X | 4 | 6   |
| KRAFT FOODS INC             | X | 4 | 10  |
| KRAFT FOODS INC             | X | 0 | 1   |
| KRAFT FOODS INC             | X | 5 | 140 |
| KRAFT FOODS INC             | X | 3 | 4   |
| KRAFT FOODS INC             | X | 3 | 157 |
| KRAFT FOODS INC             | X | 6 | 83  |
| KRAFT FOODS INC             | X | 3 | 25  |
| KRAFT FOODS INC             | X | 3 | 43  |
| KRAFT FOODS INC             | X | 3 | 416 |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| KRAFT FOODS INC              | X | 9 | 14    |
| KROGER CO                    | X | 4 |       |
| KROGER CO                    | X | 4 |       |
| KROGER CO                    | X | 4 | 2     |
| KROGER CO                    | X | 5 | 75    |
| KROGER CO                    | X | 3 | 24    |
| KROGER CO                    | X | 6 | 7     |
| KROGER CO                    | X | 3 |       |
| KULICKE & SOFFA INDS INC     | X | 0 |       |
| KULICKE & SOFFA INDS INC     | X | 3 | 212   |
| LCA-VISION INC               | X | 6 | 6     |
| LCA-VISION INC               | X | 3 | 10    |
| LG PHILIP LCD CO LTD         | X | 2 |       |
| LG PHILIP LCD CO LTD         | X | 4 |       |
| LG PHILIP LCD CO LTD         | X | 0 |       |
| LG PHILIP LCD CO LTD         | X | 3 | 39    |
| LHC GROUP INC                | X | 3 | 65    |
| LKQ CORP                     | X | 3 | 84    |
| LSI CORPORATION              | X | 1 |       |
| LSI CORPORATION              | X | 4 |       |
| LSI CORPORATION              | X | 4 | 5     |
| LSI CORPORATION              | X | 0 | 1     |
| LSI CORPORATION              | X | 5 | 37    |
| LSI CORPORATION              | X | 6 | 8     |
| LSI CORPORATION              | X | 3 |       |
| LSI CORPORATION              | X | 3 |       |
| LSI CORPORATION              | X | 3 | 3,600 |
| LSI CORPORATION              | X | 3 |       |
| LSI INDS INC                 | X | 3 | 72    |
| LTC PTYS INC                 | X | 3 | 60    |
| LTX CORP                     | X | 3 | 258   |
| L-3 COMMUNICATIONS HLDGS INC | X | 1 |       |
| L-3 COMMUNICATIONS HLDGS INC | X | 3 |       |
| L-3 COMMUNICATIONS HLDGS INC | X | 4 |       |
| L-3 COMMUNICATIONS HLDGS INC | X | 0 |       |
| L-3 COMMUNICATIONS HLDGS INC | X | 5 | 17    |
| L-3 COMMUNICATIONS HLDGS INC | X | 6 | 1     |
| LABOR READY INC              | X | 0 |       |
| LABOR READY INC              | X | 3 | 255   |
| LABORATORY CORP AMER HLDGS   | X | 1 | 82    |
| LABORATORY CORP AMER HLDGS   | X | 2 |       |
| LABORATORY CORP AMER HLDGS   | X | 4 |       |
| LABORATORY CORP AMER HLDGS   | X | 4 |       |
| LABORATORY CORP AMER HLDGS   | X | 5 | 7     |
| LABORATORY CORP AMER HLDGS   | X | 3 | 1     |
| LABORATORY CORP AMER HLDGS   | X | 0 | 3     |
| LACLEDE GROUP INC            | X | 3 | 67    |
| LADISH INC                   | X | 3 | 60    |
| LAKELAND FINL CORP           | X | 6 | 13    |
| LAKELAND FINL CORP           | X | 3 | 32    |
| LAM RESEARCH CORP            | X | 4 |       |
| LAM RESEARCH CORP            | X | 3 | 5     |
| LAM RESEARCH CORP            | X | 6 |       |
| LAM RESEARCH CORP            | X | 0 | 3     |
| LAMAR ADVERTISING CO         | X | 2 | 32    |
| LAMSON & SESSIONS CO         | X | 3 | 59    |
| LANCASTER COLONY CORP        | X | 3 | 58    |
| LANCE INC                    | X | 3 | 160   |
| LANDEC CORP                  | X | 3 | 120   |
| LANDAUER INC                 | X | 1 |       |
| LANDAMERICA FINL GROUP INC   | X | 3 | 17    |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| LANDRYS RESTAURANTS INC      | X | 3 | 53  |
| LANDSTAR SYS INC             | X | 1 |     |
| LANDSTAR SYS INC             | X | 0 | 4   |
| LAS VEGAS SANDS CORP         | X | 2 | 4   |
| LAS VEGAS SANDS CORP         | X | 4 | 8   |
| LAS VEGAS SANDS CORP         | X | 0 |     |
| LAS VEGAS SANDS CORP         | X | 3 | 35  |
| LATIN AMERN DISCOVERY FD INC | X | 3 | 6   |
| LATTICE SEMICONDUCTOR CORP   | X | 3 | 489 |
| LAUDER ESTEE COS INC         | X | 1 |     |
| LAUDER ESTEE COS INC         | X | 4 |     |
| LAUDER ESTEE COS INC         | X | 0 | 1   |
| LAUDER ESTEE COS INC         | X | 5 | 4   |
| LAUDER ESTEE COS INC         | X | 3 |     |
| LAUDER ESTEE COS INC         | X | 3 | 11  |
| LAUDER ESTEE COS INC         | X | 6 | 5   |
| LAWSON PRODS INC             | X | 3 | 11  |
| LAWSON SOFTWARE INC NEW      | X | 0 |     |
| LAWSON SOFTWARE INC NEW      | X | 3 | 145 |
| LAYNE CHRISTENSEN CO         | X | 6 | 5   |
| LAYNE CHRISTENSEN CO         | X | 3 |     |
| LAYNE CHRISTENSEN CO         | X | 3 | 28  |
| LEAP WIRELESS INTL INC       | X | 4 |     |
| LEAP WIRELESS INTL INC       | X | 6 | 8   |
| LEAR CORP                    | X | 2 | 9   |
| LEAR CORP                    | X | 4 |     |
| LEAR CORP                    | X | 6 |     |
| LEAR CORP                    | X | 3 | 195 |
| LEAPFROG ENTERPRISES INC     | X | 3 | 240 |
| LECG CORP                    | X | 3 | 251 |
| LEE ENTERPRISES INC          | X | 3 | 85  |
| LEGGETT & PLATT INC          | X | 1 | 7   |
| LEGGETT & PLATT INC          | X | 5 | 11  |
| LEGG MASON INC               | X | 1 | 47  |
| LEGG MASON INC               | X | 5 | 9   |
| LEGG MASON INC               | X | 6 |     |
| LEGG MASON INC               | X | 3 | 14  |
| LEGG MASON INC               | X | 9 | 3   |
| LEHMAN BROS HLDGS INC        | X | 1 | 4   |
| LEHMAN BROS HLDGS INC        | X | 3 | 2   |
| LEHMAN BROS HLDGS INC        | X | 4 |     |
| LEHMAN BROS HLDGS INC        | X | 4 | 37  |
| LEHMAN BROS HLDGS INC        | X | 0 | 4   |
| LEHMAN BROS HLDGS INC        | X | 5 | 58  |
| LEHMAN BROS HLDGS INC        | X | 3 | 92  |
| LEHMAN BROS HLDGS INC        | X | 6 |     |
| LEHMAN BROS HLDGS INC        | X | 3 | 2   |
| LENNAR CORP                  | X | 4 |     |
| LENNAR CORP                  | X | 5 | 15  |
| LENNAR CORP                  | X | 3 |     |
| LENNAR CORP                  | X | 6 |     |
| LENNAR CORP                  | X | 3 |     |
| LEUCADIA NATL CORP           | X | 5 | 7   |
| LEVEL 3 COMMUNICATIONS INC   | X | 3 | 2   |
| LEVEL 3 COMMUNICATIONS INC   | X | 4 | 50  |
| LEVEL 3 COMMUNICATIONS INC   | X | 5 | 10  |
| LEVEL 3 COMMUNICATIONS INC   | X | 3 | 198 |
| LEVEL 3 COMMUNICATIONS INC   | X | 6 |     |
| LEXICON PHARMACEUTICALS INC  | X | 3 | 90  |
| LEXINGTON REALTY TRUST       | X | 3 | 70  |
| LEXMARK INTL NEW             | X | 2 | 9   |
| LEXMARK INTL NEW             | X | 4 |     |

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|                             |   |   |       |
|-----------------------------|---|---|-------|
| LEXMARK INTL NEW            | X | 5 | 17    |
| LEXMARK INTL NEW            | X | 0 | 2     |
| LIBERTY GLOBAL INC          | X | 1 |       |
| LIBERTY GLOBAL INC          | X | 4 |       |
| LIBERTY GLOBAL INC          | X | 0 | 7     |
| LIBERTY GLOBAL INC          | X | 3 |       |
| LIBERTY MEDIA HLDG CORP     | X | 1 |       |
| LIBERTY MEDIA HLDG CORP     | X | 4 |       |
| LIBERTY MEDIA HLDG CORP     | X | 0 |       |
| LIBERTY MEDIA HLDG CORP     | X | 5 |       |
| LIBERTY MEDIA HLDG CORP     | X | 6 |       |
| LIFECELL CORP               | X | 4 | 4     |
| LIFECELL CORP               | X | 3 | 40    |
| LILLY ELI & CO              | X | 1 | 22    |
| LILLY ELI & CO              | X | 2 | 17    |
| LILLY ELI & CO              | X | 3 | 10    |
| LILLY ELI & CO              | X | 4 |       |
| LILLY ELI & CO              | X | 4 |       |
| LILLY ELI & CO              | X | 4 | 1     |
| LILLY ELI & CO              | X | 0 |       |
| LILLY ELI & CO              | X | 5 | 111   |
| LILLY ELI & CO              | X | 3 | 1     |
| LILLY ELI & CO              | X | 3 | 67    |
| LILLY ELI & CO              | X | 6 | 2     |
| LILLY ELI & CO              | X | 3 | 6     |
| LILLY ELI & CO              | X | 3 | 1     |
| LILLY ELI & CO              | X | 3 | 98    |
| LILLY ELI & CO              | X | 0 | 4     |
| LIMITED BRANDS INC          | X | 1 | 2     |
| LIMITED BRANDS INC          | X | 2 | 11    |
| LIMITED BRANDS INC          | X | 4 |       |
| LIMITED BRANDS INC          | X | 5 | 45    |
| LIMITED BRANDS INC          | X | 6 | 5     |
| LIMITED BRANDS INC          | X | 3 | 4,000 |
| LIN TV CORP                 | X | 3 | 52    |
| LINCARE HLDGS INC           | X | 1 | 7     |
| LINCARE HLDGS INC           | X | 3 | 4     |
| LINCOLN EDL SVCS CORP       | X | 3 | 12    |
| LINCOLN ELEC HLDGS INC      | X | 1 |       |
| LINCOLN ELEC HLDGS INC      | X | 3 |       |
| LINCOLN NATL CORP IND       | X | 1 |       |
| LINCOLN NATL CORP IND       | X | 3 |       |
| LINCOLN NATL CORP IND       | X | 4 |       |
| LINCOLN NATL CORP IND       | X | 5 | 32    |
| LINCOLN NATL CORP IND       | X | 3 | 9     |
| LINCOLN NATL CORP IND       | X | 6 |       |
| LINEAR TECHNOLOGY CORP      | X | 2 | 1     |
| LINEAR TECHNOLOGY CORP      | X | 5 | 11    |
| LIONBRIDGE TECHNOLOGIES INC | X | 3 | 115   |
| LIQUIDITY SERVICES INC      | X | 3 | 33    |
| LITHIA MTRS INC             | X | 0 |       |
| LITHIA MTRS INC             | X | 3 | 181   |
| LITTELFUSE INC              | X | 3 | 42    |
| LITTELFUSE INC              | X | 0 | 2     |
| LIVE NATION INC             | X | 6 |       |
| LIVE NATION INC             | X | 3 | 264   |
| LIZ CLAIBORNE INC           | X | 5 | 23    |
| LLOYDS TSB GROUP PLC        | X | 1 |       |
| LLOYDS TSB GROUP PLC        | X | 4 |       |
| LLOYDS TSB GROUP PLC        | X | 6 | 4     |
| LO-JACK CORP                | X | 3 | 90    |
| LOCKHEED MARTIN CORP        | X | 1 | 2     |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| LOCKHEED MARTIN CORP         | X | 2 | 5     |
| LOCKHEED MARTIN CORP         | X | 3 |       |
| LOCKHEED MARTIN CORP         | X | 4 |       |
| LOCKHEED MARTIN CORP         | X | 4 |       |
| LOCKHEED MARTIN CORP         | X | 0 |       |
| LOCKHEED MARTIN CORP         | X | 5 | 35    |
| LOCKHEED MARTIN CORP         | X | 3 | 66    |
| LOCKHEED MARTIN CORP         | X | 3 | 2     |
| LOCKHEED MARTIN CORP         | X | 4 | 8     |
| LOCKHEED MARTIN CORP         | X | 3 | 433   |
| LODGENET ENTMT CORP          | X | 3 | 87    |
| LODGIAN INC                  | X | 3 | 1     |
| LOEWS CORP                   | X | 1 |       |
| LOEWS CORP                   | X | 4 |       |
| LOEWS CORP                   | X | 4 |       |
| LOEWS CORP                   | X | 0 |       |
| LOEWS CORP                   | X | 5 | 49    |
| LOEWS CORP                   | X | 3 |       |
| LOEWS CORP                   | X | 6 | 5     |
| LOEWS CORP                   | X | 1 |       |
| LOEWS CORP                   | X | 3 | 1     |
| LONGS DRUG STORES CORP       | X | 3 | 164   |
| LORAL SPACE & COMMUNICATNS L | X | 0 | 24    |
| LORAL SPACE & COMMUNICATNS L | X | 3 | 56    |
| LOWES COS INC                | X | 1 | 435   |
| LOWES COS INC                | X | 2 | 69    |
| LOWES COS INC                | X | 3 | 1     |
| LOWES COS INC                | X | 4 |       |
| LOWES COS INC                | X | 0 |       |
| LOWES COS INC                | X | 5 | 135   |
| LOWES COS INC                | X | 3 | 3     |
| LOWES COS INC                | X | 3 | 26    |
| LOWES COS INC                | X | 6 | 92    |
| LOWES COS INC                | X | 3 | 11    |
| LOWES COS INC                | X | 3 | 2,000 |
| LOWES COS INC                | X | 0 | 5     |
| LOWES COS INC                | X | 9 | 9     |
| LOWES COS INC                | X | 3 | 17    |
| LUFKIN INDS INC              | X | 6 |       |
| LUFKIN INDS INC              | X | 3 | 40    |
| LUMINEX CORP DEL             | X | 6 |       |
| LUMINEX CORP DEL             | X | 3 | 249   |
| LUNDIN MINING CORP           | X | 4 | 1     |
| LUNDIN MINING CORP           | X | 6 | 120   |
| M & F WORLDWIDE CORP         | X | 3 | 67    |
| M & T BK CORP                | X | 1 | 8     |
| M & T BK CORP                | X | 5 | 2     |
| M & T BK CORP                | X | 3 | 13    |
| MBIA INC                     | X | 1 |       |
| MBIA INC                     | X | 4 |       |
| MBIA INC                     | X | 5 | 13    |
| MBIA INC                     | X | 3 | 2     |
| MBIA INC                     | X | 3 | 7     |
| MB FINANCIAL INC NEW         | X | 3 | 178   |
| MDS INC                      | X | 6 | 109   |
| MEMC ELECTR MATLS INC        | X | 1 |       |
| MEMC ELECTR MATLS INC        | X | 3 |       |
| MEMC ELECTR MATLS INC        | X | 5 | 11    |
| MEMC ELECTR MATLS INC        | X | 3 | 1     |
| MEMC ELECTR MATLS INC        | X | 3 | 117   |
| MEMC ELECTR MATLS INC        | X | 6 | 1     |
| MEMC ELECTR MATLS INC        | X | 8 | 63    |
| MEMC ELECTR MATLS INC        | X | 3 | 29    |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| MFA MTG INVTS INC            | X | 4 | 5   |
| MFA MTG INVTS INC            | X | 3 | 476 |
| MGE ENERGY INC               | X | 3 | 56  |
| MGIC INVT CORP WIS           | X | 1 |     |
| MGIC INVT CORP WIS           | X | 2 | 9   |
| MGIC INVT CORP WIS           | X | 0 |     |
| MGIC INVT CORP WIS           | X | 5 | 3   |
| MGI PHARMA INC               | X | 3 | 209 |
| MGM MIRAGE                   | X | 2 | 12  |
| MGM MIRAGE                   | X | 3 |     |
| MGM MIRAGE                   | X | 5 | 1   |
| M/I HOMES INC                | X | 3 | 31  |
| MKS INSTRUMENT INC           | X | 3 | 209 |
| MPS GROUP INC                | X | 3 | 668 |
| MPS GROUP INC                | X | 0 | 1   |
| MRV COMMUNICATIONS INC       | X | 3 | 578 |
| MTR GAMING GROUP INC         | X | 3 | 97  |
| MTS SYS CORP                 | X | 3 | 50  |
| MTC TECHNOLOGIES INC         | X | 3 | 27  |
| MVC CAPITAL INC              | X | 3 | 57  |
| MWI VETERINARY SUPPLY INC    | X | 3 | 23  |
| MACATAWA BK CORP             | X | 3 | 54  |
| MACROVISION CORP             | X | 3 | 139 |
| MACQUARIE GLBL INFRA TOTL RE | X | 6 | 11  |
| MACYS INC                    | X | 1 | 1   |
| MACYS INC                    | X | 2 | 22  |
| MACYS INC                    | X | 4 |     |
| MACYS INC                    | X | 5 | 45  |
| MACYS INC                    | X | 6 | 42  |
| MACYS INC                    | X | 3 | 28  |
| MACYS INC                    | X | 3 | 340 |
| MADDEN STEVEN LTD            | X | 3 | 156 |
| MAGELLAN HEALTH SVCS INC     | X | 4 |     |
| MAGELLAN HEALTH SVCS INC     | X | 3 | 195 |
| MAGMA DESIGN AUTOMATION      | X | 3 | 95  |
| MAGNA ENTMT CORP             | X | 6 |     |
| MAGNA ENTMT CORP             | X | 3 | 168 |
| MAGNA INTL INC               | X | 1 |     |
| MAGNA INTL INC               | X | 2 | 7   |
| MAGNA INTL INC               | X | 3 |     |
| MAGNA INTL INC               | X | 4 |     |
| MAGNA INTL INC               | X | 6 | 58  |
| MAGNA INTL INC               | X | 3 | 4   |
| MAGUIRE PPTYS INC            | X | 3 | 140 |
| MAIDENFORM BRANDS INC        | X | 3 | 257 |
| MANHATTAN ASSOCS INC         | X | 1 |     |
| MANHATTAN ASSOCS INC         | X | 3 | 51  |
| MANOR CARE INC NEW           | X | 5 | 3   |
| MANPOWER INC                 | X | 1 | 2   |
| MANPOWER INC                 | X | 4 |     |
| MANPOWER INC                 | X | 5 | 2   |
| MANPOWER INC                 | X | 6 | 3   |
| MANPOWER INC                 | X | 3 |     |
| MANTECH INTL CORP            | X | 3 | 77  |
| MANULIFE FINL CORP           | X | 1 | 1   |
| MANULIFE FINL CORP           | X | 4 | 10  |
| MANULIFE FINL CORP           | X | 4 | 20  |
| MANULIFE FINL CORP           | X | 6 | 660 |
| MARATHON OIL CORP            | X | 1 | 5   |
| MARATHON OIL CORP            | X | 2 | 16  |
| MARATHON OIL CORP            | X | 3 |     |
| MARATHON OIL CORP            | X | 4 |     |

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|                          |   |   |     |
|--------------------------|---|---|-----|
| MARATHON OIL CORP        | X | 4 |     |
| MARATHON OIL CORP        | X | 4 | 9   |
| MARATHON OIL CORP        | X | 0 |     |
| MARATHON OIL CORP        | X | 5 | 80  |
| MARATHON OIL CORP        | X | 3 | 10  |
| MARATHON OIL CORP        | X | 6 | 21  |
| MARATHON OIL CORP        | X | 3 | 91  |
| MARATHON OIL CORP        | X | 3 | 22  |
| MARATHON OIL CORP        | X | 0 | 6   |
| MARCUS CORP              | X | 3 | 70  |
| MARINEMAX INC            | X | 3 | 57  |
| MARINE PRODS CORP        | X | 3 | 27  |
| MARINER ENERGY INC       | X | 6 | 4   |
| MARINER ENERGY INC       | X | 3 | 307 |
| MARKETAXESS HLDGS INC    | X | 3 | 128 |
| MARKET VECTORS ETF TR    | X | 3 | 64  |
| MARKWEST HYDROCARBON INC | X | 3 | 25  |
| MARSH & MCLENNAN COS INC | X | 1 | 2   |
| MARSH & MCLENNAN COS INC | X | 3 |     |
| MARSH & MCLENNAN COS INC | X | 4 |     |
| MARSH & MCLENNAN COS INC | X | 5 | 29  |
| MARSH & MCLENNAN COS INC | X | 3 | 39  |
| MARSH & MCLENNAN COS INC | X | 3 |     |
| MARSH & MCLENNAN COS INC | X | 6 | 6   |
| MARSH & MCLENNAN COS INC | X | 3 |     |
| MARSHALL & ILSLEY CORP   | X | 5 | 13  |
| MARSHALL & ILSLEY CORP   | X | 3 | 16  |
| MARRIOTT INTL INC NEW    | X | 1 |     |
| MARRIOTT INTL INC NEW    | X | 2 | 32  |
| MARRIOTT INTL INC NEW    | X | 4 |     |
| MARRIOTT INTL INC NEW    | X | 5 | 25  |
| MARRIOTT INTL INC NEW    | X | 3 | 89  |
| MARRIOTT INTL INC NEW    | X | 3 |     |
| MARTEK BIOSCIENCES CORP  | X | 3 | 176 |
| MARTEK BIOSCIENCES CORP  | X | 3 | 4   |
| MARTEN TRANS LTD         | X | 3 | 55  |
| MARVEL ENTERTAINMENT INC | X | 1 | 67  |
| MARVEL ENTERTAINMENT INC | X | 3 | 198 |
| MARVEL ENTERTAINMENT INC | X | 0 | 8   |
| MASCO CORP               | X | 1 |     |
| MASCO CORP               | X | 2 | 3   |
| MASCO CORP               | X | 0 |     |
| MASCO CORP               | X | 5 | 28  |
| MASCO CORP               | X | 3 |     |
| MASCO CORP               | X | 6 | 3   |
| MASCO CORP               | X | 3 | 2   |
| MASSEY ENERGY CORP       | X | 1 |     |
| MASSEY ENERGY CORP       | X | 3 | 10  |
| MASTEC INC               | X | 3 | 66  |
| MASTERCARD INC           | X | 2 |     |
| MASTERCARD INC           | X | 4 | 1   |
| MASTERCARD INC           | X | 6 | 1   |
| MASTERCARD INC           | X | 0 |     |
| MATRIA HEALTHCARE INC    | X | 3 | 82  |
| MATRIX SVC CO            | X | 3 | 180 |
| MATSUSHITA ELEC INDL     | X | 1 |     |
| MATSUSHITA ELEC INDL     | X | 4 |     |
| MATSUSHITA ELEC INDL     | X | 6 | 5   |
| MATTEL INC               | X | 1 | 5   |
| MATTEL INC               | X | 3 |     |
| MATTEL INC               | X | 4 |     |
| MATTEL INC               | X | 5 | 65  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| MATTEL INC                   | X | 0 | 8   |
| MATTHEWS INTL CORP           | X | 1 |     |
| MATTHEWS INTL CORP           | X | 3 | 137 |
| MATTSON TECHNOLOGY INC       | X | 0 |     |
| MATTSON TECHNOLOGY INC       | X | 6 | 2   |
| MATTSON TECHNOLOGY INC       | X | 3 | 257 |
| MAXYGEN INC                  | X | 3 | 98  |
| MAXIMUS INC                  | X | 3 | 86  |
| MCAFEE INC                   | X | 0 |     |
| MCAFEE INC                   | X | 3 | 90  |
| MCAFEE INC                   | X | 6 | 1   |
| MCCORMICK & CO INC           | X | 1 | 2   |
| MCCORMICK & CO INC           | X | 5 | 6   |
| MCCORMICK & SCHMICKS SEAFD R | X | 3 | 51  |
| MCDERMOTT INTL INC           | X | 1 |     |
| MCDERMOTT INTL INC           | X | 2 | 14  |
| MCDERMOTT INTL INC           | X | 4 |     |
| MCDERMOTT INTL INC           | X | 3 | 4   |
| MCDONALDS CORP               | X | 1 | 52  |
| MCDONALDS CORP               | X | 2 | 20  |
| MCDONALDS CORP               | X | 3 | 9   |
| MCDONALDS CORP               | X | 4 | 11  |
| MCDONALDS CORP               | X | 4 |     |
| MCDONALDS CORP               | X | 4 |     |
| MCDONALDS CORP               | X | 4 |     |
| MCDONALDS CORP               | X | 0 |     |
| MCDONALDS CORP               | X | 5 | 173 |
| MCDONALDS CORP               | X | 3 | 296 |
| MCDONALDS CORP               | X | 6 | 19  |
| MCDONALDS CORP               | X | 3 | 8   |
| MCDONALDS CORP               | X | 0 |     |
| MCDONALDS CORP               | X | 8 | 1   |
| MCDONALDS CORP               | X | 3 | 18  |
| MCDONALDS CORP               | X | 3 | 11  |
| MCG CAPITAL CORP             | X | 1 |     |
| MCG CAPITAL CORP             | X | 3 | 150 |
| MCGRATH RENTCORP             | X | 1 |     |
| MCGRATH RENTCORP             | X | 3 | 65  |
| MCGRAW HILL COS INC          | X | 1 | 28  |
| MCGRAW HILL COS INC          | X | 2 | 2   |
| MCGRAW HILL COS INC          | X | 4 | 2   |
| MCGRAW HILL COS INC          | X | 5 | 42  |
| MCGRAW HILL COS INC          | X | 3 | 144 |
| MCGRAW HILL COS INC          | X | 6 | 8   |
| MCGRAW HILL COS INC          | X | 3 | 1   |
| MCGRAW HILL COS INC          | X | 3 |     |
| MCGRAW HILL COS INC          | X | 0 | 6   |
| MCKESSON CORP                | X | 1 |     |
| MCKESSON CORP                | X | 2 | 11  |
| MCKESSON CORP                | X | 4 |     |
| MCKESSON CORP                | X | 4 | 1   |
| MCKESSON CORP                | X | 0 |     |
| MCKESSON CORP                | X | 5 | 33  |
| MCKESSON CORP                | X | 3 | 1   |
| MCKESSON CORP                | X | 6 | 14  |
| MCKESSON CORP                | X | 3 | 12  |
| MCKESSON CORP                | X | 3 |     |
| MCKESSON CORP                | X | 3 |     |
| MEADOWBROOK INS GROUP INC    | X | 3 | 249 |
| MEADWESTVACO CORP            | X | 1 |     |
| MEADWESTVACO CORP            | X | 5 | 9   |
| MEADWESTVACO CORP            | X | 3 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| MEASUREMENT SPECIALTIES INC  | X | 1 |     |
| MEASUREMENT SPECIALTIES INC  | X | 3 | 70  |
| MECHEL OAO                   | X | 3 |     |
| MECHEL OAO                   | X | 6 |     |
| MECHEL OAO                   | X | 8 | 82  |
| MECHEL OAO                   | X | 3 | 89  |
| MECHEL OAO                   | X | 3 | 4   |
| MEDAREX INC                  | X | 3 | 27  |
| MEDAREX INC                  | X | 6 |     |
| MEDAREX INC                  | X | 3 | 60  |
| MEDCATH CORP                 | X | 3 | 66  |
| MEDCO HEALTH SOLUTIONS INC   | X | 1 | 19  |
| MEDCO HEALTH SOLUTIONS INC   | X | 2 |     |
| MEDCO HEALTH SOLUTIONS INC   | X | 4 |     |
| MEDCO HEALTH SOLUTIONS INC   | X | 4 |     |
| MEDCO HEALTH SOLUTIONS INC   | X | 0 |     |
| MEDCO HEALTH SOLUTIONS INC   | X | 5 | 22  |
| MEDCO HEALTH SOLUTIONS INC   | X | 3 | 3   |
| MEDCO HEALTH SOLUTIONS INC   | X | 6 |     |
| MEDCO HEALTH SOLUTIONS INC   | X | 3 | 3   |
| MEDCO HEALTH SOLUTIONS INC   | X | 0 | 2   |
| MEDIA GEN INC                | X | 3 | 51  |
| MEDIACOM COMMUNICATIONS CORP | X | 3 | 355 |
| MEDICAL ACTION INDS INC      | X | 3 | 134 |
| MEDICAL PPTYS TRUST INC      | X | 1 | 4   |
| MEDICAL PPTYS TRUST INC      | X | 3 | 42  |
| MEDICINES CO                 | X | 3 | 311 |
| MEDICIS PHARMACEUTICAL CORP  | X | 1 |     |
| MEDICIS PHARMACEUTICAL CORP  | X | 0 | 7   |
| MEDTRONIC INC                | X | 1 | 79  |
| MEDTRONIC INC                | X | 2 | 41  |
| MEDTRONIC INC                | X | 3 |     |
| MEDTRONIC INC                | X | 4 | 2   |
| MEDTRONIC INC                | X | 0 |     |
| MEDTRONIC INC                | X | 5 | 101 |
| MEDTRONIC INC                | X | 3 | 29  |
| MEDTRONIC INC                | X | 6 | 12  |
| MEDTRONIC INC                | X | 3 | 18  |
| MEDTRONIC INC                | X | 3 | 64  |
| MEDTRONIC INC                | X | 0 | 9   |
| MELCO PBL ENTMNT LTD         | X | 4 |     |
| MELCO PBL ENTMNT LTD         | X | 3 | 336 |
| MELCO PBL ENTMNT LTD         | X | 6 | 1   |
| MENS WEARHOUSE INC           | X | 3 | 123 |
| MENS WEARHOUSE INC           | X | 0 | 3   |
| MENTOR CORP MINN             | X | 3 | 43  |
| MENTOR CORP MINN             | X | 0 | 6   |
| MENTOR GRAPHICS CORP         | X | 3 | 124 |
| MERCER INTL INC              | X | 3 | 179 |
| MERCK & CO INC               | X | 1 | 295 |
| MERCK & CO INC               | X | 0 | 32  |
| MERCK & CO INC               | X | 2 | 43  |
| MERCK & CO INC               | X | 3 | 2   |
| MERCK & CO INC               | X | 4 |     |
| MERCK & CO INC               | X | 4 |     |
| MERCK & CO INC               | X | 4 | 8   |
| MERCK & CO INC               | X | 4 | 16  |
| MERCK & CO INC               | X | 0 |     |
| MERCK & CO INC               | X | 5 | 228 |
| MERCK & CO INC               | X | 3 | 1   |
| MERCK & CO INC               | X | 3 | 323 |
| MERCK & CO INC               | X | 6 | 23  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| MERCK & CO INC               | X | 3 | 5   |
| MERCK & CO INC               | X | 0 |     |
| MERCK & CO INC               | X | 3 | 20  |
| MERCK & CO INC               | X | 3 |     |
| MERCK & CO INC               | X | 3 |     |
| MERCK & CO INC               | X | 0 | 7   |
| MERCK & CO INC               | X | 9 | 5   |
| MERCURY COMPUTER SYS         | X | 1 |     |
| MERCURY COMPUTER SYS         | X | 3 | 95  |
| MEREDITH CORP                | X | 5 | 11  |
| MERIDIAN BIOSCIENCE INC      | X | 3 | 110 |
| MERIDIAN RESOURCE CORP       | X | 1 | 2   |
| MERIDIAN RESOURCE CORP       | X | 3 | 198 |
| MERIT MED SYS INC            | X | 6 | 9   |
| MERIT MED SYS INC            | X | 3 | 117 |
| MERIDIAN GOLD INC            | X | 4 |     |
| MERIDIAN GOLD INC            | X | 0 |     |
| MERIDIAN GOLD INC            | X | 6 | 5   |
| MERRILL LYNCH & CO INC       | X | 1 | 96  |
| MERRILL LYNCH & CO INC       | X | 2 | 4   |
| MERRILL LYNCH & CO INC       | X | 4 |     |
| MERRILL LYNCH & CO INC       | X | 4 | 29  |
| MERRILL LYNCH & CO INC       | X | 0 |     |
| MERRILL LYNCH & CO INC       | X | 5 | 95  |
| MERRILL LYNCH & CO INC       | X | 3 | 161 |
| MERRILL LYNCH & CO INC       | X | 6 | 18  |
| MERRILL LYNCH & CO INC       | X | 3 | 5   |
| MERRILL LYNCH & CO INC       | X | 3 | 25  |
| MERRILL LYNCH & CO INC       | X | 3 |     |
| MERRILL LYNCH & CO INC       | X | 4 | 12  |
| MERUELO MADDUX PROPERTIES IN | X | 3 | 245 |
| MESA AIR GROUP INC           | X | 3 | 105 |
| METABOLIX INC                | X | 4 | 3   |
| METABOLIX INC                | X | 3 | 30  |
| METAL MGMT INC               | X | 3 | 160 |
| METHODE ELECTRS INC          | X | 3 | 178 |
| METLIFE INC                  | X | 2 | 14  |
| METLIFE INC                  | X | 4 | 2   |
| METLIFE INC                  | X | 4 |     |
| METLIFE INC                  | X | 4 |     |
| METLIFE INC                  | X | 5 | 120 |
| METLIFE INC                  | X | 3 | 127 |
| METLIFE INC                  | X | 6 | 24  |
| METLIFE INC                  | X | 3 | 14  |
| METLIFE INC                  | X | 8 | 1   |
| METLIFE INC                  | X | 3 | 21  |
| METLIFE INC                  | X | 3 | 92  |
| METROPCS COMMUNICATIONS INC  | X | 2 | 41  |
| METROPCS COMMUNICATIONS INC  | X | 3 | 2   |
| MEXICO FD INC                | X | 4 |     |
| MICREL INC                   | X | 3 | 292 |
| MICROS SYS INC               | X | 3 | 120 |
| MICROSOFT CORP               | X | 1 | 963 |
| MICROSOFT CORP               | X | 0 | 34  |
| MICROSOFT CORP               | X | 2 | 240 |
| MICROSOFT CORP               | X | 3 | 100 |
| MICROSOFT CORP               | X | 4 |     |
| MICROSOFT CORP               | X | 4 |     |
| MICROSOFT CORP               | X | 4 | 15  |
| MICROSOFT CORP               | X | 4 | 171 |
| MICROSOFT CORP               | X | 0 | 34  |
| MICROSOFT CORP               | X | 5 | 797 |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| MICROSOFT CORP               | X | 3 | 96    |
| MICROSOFT CORP               | X | 3 | 749   |
| MICROSOFT CORP               | X | 6 | 157   |
| MICROSOFT CORP               | X | 3 | 75    |
| MICROSOFT CORP               | X | 0 |       |
| MICROSOFT CORP               | X | 8 | 3     |
| MICROSOFT CORP               | X | 3 | 23    |
| MICROSOFT CORP               | X | 3 | 71    |
| MICROSOFT CORP               | X | 3 | 2     |
| MICROSOFT CORP               | X | 3 | 1,885 |
| MICROSOFT CORP               | X | 0 | 52    |
| MICROSOFT CORP               | X | 9 | 33    |
| MICROSOFT CORP               | X | 3 | 22    |
| MICROSTRATEGY INC            | X | 6 |       |
| MICROSTRATEGY INC            | X | 3 | 40    |
| MICROCHIP TECHNOLOGY INC     | X | 1 |       |
| MICROCHIP TECHNOLOGY INC     | X | 2 |       |
| MICROCHIP TECHNOLOGY INC     | X | 4 | 11    |
| MICROCHIP TECHNOLOGY INC     | X | 5 | 11    |
| MICROCHIP TECHNOLOGY INC     | X | 0 |       |
| MICROCHIP TECHNOLOGY INC     | X | 3 |       |
| MICRON TECHNOLOGY INC        | X | 1 |       |
| MICRON TECHNOLOGY INC        | X | 4 | 5     |
| MICRON TECHNOLOGY INC        | X | 0 |       |
| MICRON TECHNOLOGY INC        | X | 5 | 61    |
| MICRON TECHNOLOGY INC        | X | 3 | 2     |
| MICRON TECHNOLOGY INC        | X | 6 | 17    |
| MICRON TECHNOLOGY INC        | X | 3 | 8     |
| MICRON TECHNOLOGY INC        | X | 0 |       |
| MICRON TECHNOLOGY INC        | X | 3 |       |
| MICROSEMI CORP               | X | 4 |       |
| MICROSEMI CORP               | X | 3 | 134   |
| MICRUS ENDOVASCULAR CORP     | X | 3 | 98    |
| MID-AMER APT CMNTYS INC      | X | 0 |       |
| MID-AMER APT CMNTYS INC      | X | 3 | 64    |
| MIDAS GROUP INC              | X | 3 | 60    |
| MIDCAP SPDR TR               | X | 1 |       |
| MIDCAP SPDR TR               | X | 6 | 1     |
| MIDDLEBY CORP                | X | 3 | 47    |
| MIDLAND CO                   | X | 3 | 33    |
| MIDWEST BANC HOLDINGS INC    | X | 0 |       |
| MIDWEST BANC HOLDINGS INC    | X | 3 | 70    |
| MILLENNIUM PHARMACEUTICALS I | X | 1 |       |
| MILLENNIUM PHARMACEUTICALS I | X | 4 | 12    |
| MILLENNIUM PHARMACEUTICALS I | X | 0 |       |
| MILLENNIUM PHARMACEUTICALS I | X | 0 | 11    |
| MILLER HERMAN INC            | X | 3 | 148   |
| MILLER INDS INC TENN         | X | 3 | 70    |
| MILLIPORE CORP               | X | 1 |       |
| MILLIPORE CORP               | X | 5 | 2     |
| MINDRAY MEDICAL INTL LTD     | X | 2 | 199   |
| MINDRAY MEDICAL INTL LTD     | X | 6 |       |
| MINDSPEED TECHNOLOGIES INC   | X | 1 | 13    |
| MINDSPEED TECHNOLOGIES INC   | X | 3 |       |
| MINDSPEED TECHNOLOGIES INC   | X | 3 | 184   |
| MINE SAFETY APPLIANCES CO    | X | 3 | 37    |
| MINERALS TECHNOLOGIES INC    | X | 3 | 67    |
| MIPS TECHNOLOGIES INC        | X | 3 | 159   |
| MIRAMAR MINING CORP          | X | 4 | 3     |
| MIRAMAR MINING CORP          | X | 6 | 16    |
| MIRAMAR MINING CORP          | X | 3 |       |
| MIRANT CORP NEW              | X | 1 | 115   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| MIRANT CORP NEW              | X | 4 |     |
| MIRANT CORP NEW              | X | 0 | 47  |
| MIRANT CORP NEW              | X | 9 | 5   |
| MISSION WEST PPTYS INC       | X | 3 | 1   |
| MISSION WEST PPTYS INC       | X | 3 | 35  |
| mitsubishi UFJ FINL GROUP IN | X | 1 |     |
| mitsubishi UFJ FINL GROUP IN | X | 4 | 8   |
| mitsubishi UFJ FINL GROUP IN | X | 3 | 65  |
| mitsubishi UFJ FINL GROUP IN | X | 6 | 403 |
| mitsubishi UFJ FINL GROUP IN | X | 3 |     |
| MIZUHO FINL GROUP INC        | X | 4 | 1   |
| MIZUHO FINL GROUP INC        | X | 6 | 16  |
| MOBILE TELESYSTEMS OJSC      | X | 4 |     |
| MOBILE TELESYSTEMS OJSC      | X | 0 |     |
| MOBILE TELESYSTEMS OJSC      | X | 0 | 22  |
| MOBILE TELESYSTEMS OJSC      | X | 3 | 13  |
| MOBILE TELESYSTEMS OJSC      | X | 3 | 17  |
| MOBILE TELESYSTEMS OJSC      | X | 8 | 86  |
| MOBILE TELESYSTEMS OJSC      | X | 3 |     |
| MOBILE MINI INC              | X | 3 | 137 |
| MODINE MFG CO                | X | 3 | 121 |
| MOLECULAR INSIGHT PHARM INC  | X | 3 | 10  |
| MOLEX INC                    | X | 1 |     |
| MOLEX INC                    | X | 4 |     |
| MOLEX INC                    | X | 5 | 6   |
| MOLEX INC                    | X | 6 |     |
| MOLINA HEALTHCARE INC        | X | 3 | 52  |
| MOLSON COORS BREWING CO      | X | 1 |     |
| MOLSON COORS BREWING CO      | X | 5 | 10  |
| MOLSON COORS BREWING CO      | X | 3 | 27  |
| MONACO COACH CORP            | X | 3 | 88  |
| MONARCH CASINO & RESORT INC  | X | 3 | 44  |
| MONOLITHIC PWR SYS INC       | X | 3 | 98  |
| MONRO MUFFLER BRAKE INC      | X | 3 | 80  |
| MONSANTO CO NEW              | X | 1 | 111 |
| MONSANTO CO NEW              | X | 0 | 19  |
| MONSANTO CO NEW              | X | 3 |     |
| MONSANTO CO NEW              | X | 4 | 15  |
| MONSANTO CO NEW              | X | 4 | 6   |
| MONSANTO CO NEW              | X | 4 |     |
| MONSANTO CO NEW              | X | 5 | 42  |
| MONSANTO CO NEW              | X | 3 | 13  |
| MONSANTO CO NEW              | X | 3 | 66  |
| MONSANTO CO NEW              | X | 6 |     |
| MONSANTO CO NEW              | X | 3 | 3   |
| MONSANTO CO NEW              | X | 3 | 19  |
| MONSANTO CO NEW              | X | 9 | 4   |
| MONSTER WORLDWIDE INC        | X | 2 | 24  |
| MONSTER WORLDWIDE INC        | X | 5 | 6   |
| MOODYS CORP                  | X | 1 | 4   |
| MOODYS CORP                  | X | 3 |     |
| MOODYS CORP                  | X | 4 |     |
| MOODYS CORP                  | X | 5 | 11  |
| MOODYS CORP                  | X | 3 | 17  |
| MOODYS CORP                  | X | 6 | 10  |
| MOODYS CORP                  | X | 3 | 7   |
| MOOG INC                     | X | 1 |     |
| MOOG INC                     | X | 4 |     |
| MOOG INC                     | X | 3 | 115 |
| MOOG INC                     | X | 1 |     |
| MORGAN STANLEY               | X | 1 | 114 |
| MORGAN STANLEY               | X | 2 | 57  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| MORGAN STANLEY               | X | 4 |     |
| MORGAN STANLEY               | X | 4 |     |
| MORGAN STANLEY               | X | 4 | 16  |
| MORGAN STANLEY               | X | 0 |     |
| MORGAN STANLEY               | X | 5 | 126 |
| MORGAN STANLEY               | X | 3 | 46  |
| MORGAN STANLEY               | X | 6 | 1   |
| MORGAN STANLEY               | X | 3 | 7   |
| MORGAN STANLEY               | X | 8 |     |
| MORGAN STANLEY               | X | 3 | 10  |
| MORGAN STANLEY               | X | 3 | 1   |
| MORGAN STANLEY               | X | 9 | 2   |
| MORGANS HOTEL GROUP CO       | X | 3 | 95  |
| MORNINGSTAR INC              | X | 3 | 60  |
| MORTONS RESTAURANT GRP INC N | X | 3 | 42  |
| MOSAIC CO                    | X | 3 |     |
| MOSAIC CO                    | X | 4 |     |
| MOSAIC CO                    | X | 3 | 1   |
| MOSAIC CO                    | X | 6 | 16  |
| MOSAIC CO                    | X | 3 | 9   |
| MOTOROLA INC                 | X | 1 | 75  |
| MOTOROLA INC                 | X | 3 | 15  |
| MOTOROLA INC                 | X | 4 | 1   |
| MOTOROLA INC                 | X | 4 | 41  |
| MOTOROLA INC                 | X | 0 | 6   |
| MOTOROLA INC                 | X | 5 | 203 |
| MOTOROLA INC                 | X | 3 | 3   |
| MOTOROLA INC                 | X | 3 | 79  |
| MOTOROLA INC                 | X | 6 | 48  |
| MOTOROLA INC                 | X | 3 | 27  |
| MOTOROLA INC                 | X | 0 |     |
| MOTOROLA INC                 | X | 3 | 295 |
| MOTOROLA INC                 | X | 3 | 14  |
| MOTOROLA INC                 | X | 9 |     |
| MOTOROLA INC                 | X | 3 | 4   |
| MOVADO GROUP INC             | X | 3 | 107 |
| MUELLER INDS INC             | X | 0 |     |
| MUELLER INDS INC             | X | 3 | 128 |
| MULTI COLOR CORP             | X | 3 | 29  |
| MULTIMEDIA GAMES INC         | X | 3 | 116 |
| MURPHY OIL CORP              | X | 1 |     |
| MURPHY OIL CORP              | X | 0 | 1   |
| MURPHY OIL CORP              | X | 5 | 10  |
| MYERS INDS INC               | X | 3 | 86  |
| MYLAN LABS INC               | X | 1 | 1   |
| MYLAN LABS INC               | X | 4 |     |
| MYLAN LABS INC               | X | 5 | 45  |
| MYRIAD GENETICS INC          | X | 3 | 36  |
| NBT BANCORP INC              | X | 3 | 71  |
| NCI BUILDING SYS INC         | X | 6 | 5   |
| NCI BUILDING SYS INC         | X | 3 | 92  |
| NCR CORP NEW                 | X | 1 |     |
| NCR CORP NEW                 | X | 3 |     |
| NCR CORP NEW                 | X | 0 | 2   |
| NEC CORP                     | X | 4 |     |
| NEC CORP                     | X | 6 | 9   |
| NGAS RESOURCES INC           | X | 4 | 10  |
| NIC INC                      | X | 3 | 114 |
| NPS PHARMACEUTICALS INC      | X | 6 | 18  |
| NRG ENERGY INC               | X | 1 | 1   |
| NRG ENERGY INC               | X | 0 |     |
| NRG ENERGY INC               | X | 6 | 5   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| NUCO2 INC                    | X | 1 |     |
| NUCO2 INC                    | X | 3 | 66  |
| NYMAGIC INC                  | X | 3 | 19  |
| NYSE EURONEXT                | X | 1 |     |
| NYSE EURONEXT                | X | 4 |     |
| NYSE EURONEXT                | X | 4 |     |
| NYSE EURONEXT                | X | 3 | 9   |
| NYSE EURONEXT                | X | 6 | 2   |
| NYSE EURONEXT                | X | 3 | 11  |
| NABI BIOPHARMACEUTICALS      | X | 1 |     |
| NABI BIOPHARMACEUTICALS      | X | 3 | 257 |
| NABORS INDS INC              | X | 4 | 8   |
| NACCO INDS INC               | X | 3 | 17  |
| NALCO HOLDING COMPANY        | X | 3 | 294 |
| NARA BANCORP INC             | X | 3 | 61  |
| NASH FINCH CO                | X | 3 | 33  |
| NATCO GROUP INC              | X | 3 | 51  |
| NATIONAL BEVERAGE CORP       | X | 3 | 22  |
| NATIONAL CINEMEDIA INC       | X | 4 |     |
| NATIONAL CINEMEDIA INC       | X | 3 | 150 |
| NATIONAL CITY CORP           | X | 1 | 4   |
| NATIONAL CITY CORP           | X | 4 |     |
| NATIONAL CITY CORP           | X | 5 | 56  |
| NATIONAL CITY CORP           | X | 6 | 20  |
| NATIONAL CITY CORP           | X | 3 | 2   |
| NATIONAL HEALTHCARE CORP     | X | 3 | 12  |
| NATIONAL FINL PARTNERS CORP  | X | 1 |     |
| NATIONAL FINL PARTNERS CORP  | X | 3 | 70  |
| NATIONAL FUEL GAS CO N J     | X | 1 | 7   |
| NATIONAL FUEL GAS CO N J     | X | 3 |     |
| NATIONAL GRID PLC            | X | 1 |     |
| NATIONAL GRID PLC            | X | 4 |     |
| NATIONAL GRID PLC            | X | 6 | 2   |
| NATIONAL HEALTH INVS INC     | X | 3 | 53  |
| NATIONAL INTERSTATE CORP     | X | 3 | 37  |
| NATIONAL OILWELL VARCO INC   | X | 1 |     |
| NATIONAL OILWELL VARCO INC   | X | 2 | 9   |
| NATIONAL OILWELL VARCO INC   | X | 3 |     |
| NATIONAL OILWELL VARCO INC   | X | 4 |     |
| NATIONAL OILWELL VARCO INC   | X | 4 |     |
| NATIONAL OILWELL VARCO INC   | X | 0 |     |
| NATIONAL OILWELL VARCO INC   | X | 5 | 37  |
| NATIONAL OILWELL VARCO INC   | X | 3 | 34  |
| NATIONAL OILWELL VARCO INC   | X | 3 | 61  |
| NATIONAL OILWELL VARCO INC   | X | 6 | 20  |
| NATIONAL OILWELL VARCO INC   | X | 3 |     |
| NATIONAL OILWELL VARCO INC   | X | 8 | 53  |
| NATIONAL OILWELL VARCO INC   | X | 0 | 1   |
| NATIONAL OILWELL VARCO INC   | X | 3 | 88  |
| NATIONAL PENN BANCSHARES INC | X | 3 | 83  |
| NATIONAL RETAIL PROPERTIES I | X | 3 | 317 |
| NATIONAL SEMICONDUCTOR CORP  | X | 1 | 3   |
| NATIONAL SEMICONDUCTOR CORP  | X | 4 | 1   |
| NATIONAL SEMICONDUCTOR CORP  | X | 5 | 43  |
| NATIONAL SEMICONDUCTOR CORP  | X | 3 | 125 |
| NATIONAL SEMICONDUCTOR CORP  | X | 6 | 6   |
| NATIONAL SEMICONDUCTOR CORP  | X | 0 |     |
| NATIONAL SEMICONDUCTOR CORP  | X | 3 |     |
| NATIONAL WESTN LIFE INS CO   | X | 3 | 9   |
| NATIONWIDE HEALTH PPTYS INC  | X | 3 | 130 |
| NAVIGATORS GROUP INC         | X | 6 | 4   |
| NAVIGATORS GROUP INC         | X | 3 | 49  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| NATUS MEDICAL INC DEL        | X | 3 | 91  |
| NAUTILUS INC                 | X | 3 | 137 |
| NAVIGANT CONSULTING INC      | X | 3 | 101 |
| NAVTEQ CORP                  | X | 1 |     |
| NAVTEQ CORP                  | X | 3 | 55  |
| NAVTEQ CORP                  | X | 6 | 17  |
| NAVTEQ CORP                  | X | 3 | 80  |
| NEENAH PAPER INC             | X | 1 |     |
| NEENAH PAPER INC             | X | 3 | 51  |
| NEKTAR THERAPEUTICS          | X | 1 |     |
| NEKTAR THERAPEUTICS          | X | 3 |     |
| NESS TECHNOLOGIES INC        | X | 3 | 229 |
| NETGEAR INC                  | X | 3 | 125 |
| NETLOGIC MICROSYSTEMS INC    | X | 3 | 13  |
| NETWORK APPLIANCE INC        | X | 2 | 20  |
| NETWORK APPLIANCE INC        | X | 4 | 7   |
| NETWORK APPLIANCE INC        | X | 5 | 18  |
| NETWORK APPLIANCE INC        | X | 3 | 5   |
| NETWORK APPLIANCE INC        | X | 3 |     |
| NETWORK APPLIANCE INC        | X | 0 | 6   |
| NEUROGEN CORP                | X | 3 | 192 |
| NEUROCRINE BIOSCIENCES INC   | X | 3 | 75  |
| NEW HAMPSHIRE THRIFT BANCSHS | X | 1 |     |
| NEW JERSEY RES               | X | 3 | 89  |
| NEW ORIENTAL ED & TECH GRP I | X | 2 | 88  |
| NEW ORIENTAL ED & TECH GRP I | X | 3 | 12  |
| NEW YORK & CO INC            | X | 3 | 91  |
| NEW YORK CMNTY BANCORP INC   | X | 1 |     |
| NEW YORK CMNTY BANCORP INC   | X | 0 |     |
| NEW YORK CMNTY BANCORP INC   | X | 5 | 3   |
| NEW YORK CMNTY BANCORP INC   | X | 6 | 2   |
| NEW YORK TIMES CO            | X | 5 | 8   |
| NEW YORK TIMES CO            | X | 6 | 1   |
| NEW YORK TIMES CO            | X | 3 | 1   |
| NEWALLIANCE BANCSHARES INC   | X | 3 | 405 |
| NEWCASTLE INVT CORP          | X | 6 | 12  |
| NEWCASTLE INVT CORP          | X | 3 | 121 |
| NEWELL RUBBERMAID INC        | X | 1 |     |
| NEWELL RUBBERMAID INC        | X | 5 | 32  |
| NEWELL RUBBERMAID INC        | X | 3 | 3   |
| NEWMARKET CORP               | X | 3 | 71  |
| NEWMONT MINING CORP          | X | 1 |     |
| NEWMONT MINING CORP          | X | 3 | 7   |
| NEWMONT MINING CORP          | X | 4 |     |
| NEWMONT MINING CORP          | X | 0 | 2   |
| NEWMONT MINING CORP          | X | 5 | 36  |
| NEWMONT MINING CORP          | X | 3 | 1   |
| NEWMONT MINING CORP          | X | 3 | 80  |
| NEWMONT MINING CORP          | X | 6 | 2   |
| NEWMONT MINING CORP          | X | 3 | 5   |
| NEWMONT MINING CORP          | X | 3 | 730 |
| NEWMONT MINING CORP          | X | 3 | 3   |
| NEWPARK RES INC              | X | 3 | 383 |
| NEWPORT CORP                 | X | 3 | 276 |
| NEWS CORP                    | X | 1 |     |
| NEWS CORP                    | X | 4 |     |
| NEWS CORP                    | X | 0 | 2   |
| NEWS CORP                    | X | 5 | 193 |
| NEWS CORP                    | X | 3 | 47  |
| NEWS CORP                    | X | 6 |     |
| NEWS CORP                    | X | 3 | 6   |
| NEWS CORP                    | X | 1 | 9   |

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|                         |   |   |       |
|-------------------------|---|---|-------|
| NEWS CORP               | X | 4 | 10    |
| NEWS CORP               | X | 4 | 1     |
| NEWS CORP               | X | 0 | 7     |
| NEWS CORP               | X | 6 | 9     |
| NEWS CORP               | X | 3 | 3,100 |
| NEWSTAR FINANCIAL INC   | X | 3 | 59    |
| NEXEN INC               | X | 4 |       |
| NEXEN INC               | X | 6 | 295   |
| NEXCEN BRANDS INC       | X | 3 | 98    |
| NEXTWAVE WIRELESS INC   | X | 1 | 20    |
| NICE SYS LTD            | X | 5 | 29    |
| NICE SYS LTD            | X | 8 | 2     |
| NICOR INC               | X | 5 | 14    |
| NICOR INC               | X | 3 | 143   |
| NIKE INC                | X | 1 | 23    |
| NIKE INC                | X | 3 | 1     |
| NIKE INC                | X | 4 |       |
| NIKE INC                | X | 0 | 1     |
| NIKE INC                | X | 5 | 46    |
| NIKE INC                | X | 3 | 92    |
| NIKE INC                | X | 6 |       |
| NIKE INC                | X | 3 | 7     |
| NIKE INC                | X | 3 |       |
| NIKE INC                | X | 3 | 700   |
| 99 CENTS ONLY STORES    | X | 3 | 202   |
| NIPPON TELEG & TEL CORP | X | 4 | 6     |
| NIPPON TELEG & TEL CORP | X | 6 | 77    |
| NISOURCE INC            | X | 5 | 14    |
| NISSAN MOTORS           | X | 1 |       |
| NISSAN MOTORS           | X | 2 | 2     |
| NISSAN MOTORS           | X | 4 |       |
| NISSAN MOTORS           | X | 6 | 181   |
| NOKIA CORP              | X | 1 | 3     |
| NOKIA CORP              | X | 2 | 21    |
| NOKIA CORP              | X | 3 | 5     |
| NOKIA CORP              | X | 4 |       |
| NOKIA CORP              | X | 4 | 66    |
| NOKIA CORP              | X | 0 | 48    |
| NOKIA CORP              | X | 3 |       |
| NOKIA CORP              | X | 6 | 533   |
| NOKIA CORP              | X | 3 |       |
| NOKIA CORP              | X | 3 | 12    |
| NOKIA CORP              | X | 3 | 5     |
| NOKIA CORP              | X | 3 | 475   |
| NOBLE ENERGY INC        | X | 1 |       |
| NOBLE ENERGY INC        | X | 4 |       |
| NOBLE ENERGY INC        | X | 0 |       |
| NOBLE ENERGY INC        | X | 5 |       |
| NOBLE ENERGY INC        | X | 0 | 2     |
| NOBLE INTL LTD          | X | 3 | 58    |
| NOMURA HLDGS INC        | X | 1 |       |
| NOMURA HLDGS INC        | X | 2 | 4     |
| NOMURA HLDGS INC        | X | 4 |       |
| NOMURA HLDGS INC        | X | 6 | 13    |
| NORDSON CORP            | X | 1 |       |
| NORDSON CORP            | X | 3 | 128   |
| NORDSTROM INC           | X | 1 |       |
| NORDSTROM INC           | X | 2 | 13    |
| NORDSTROM INC           | X | 4 |       |
| NORDSTROM INC           | X | 5 | 26    |
| NORDSTROM INC           | X | 3 | 13    |
| NORDSTROM INC           | X | 0 | 4     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| NORFOLK SOUTHERN CORP        | X | 1 | 41  |
| NORFOLK SOUTHERN CORP        | X | 3 |     |
| NORFOLK SOUTHERN CORP        | X | 4 |     |
| NORFOLK SOUTHERN CORP        | X | 5 | 30  |
| NORFOLK SOUTHERN CORP        | X | 3 | 1   |
| NORFOLK SOUTHERN CORP        | X | 6 | 1   |
| NORFOLK SOUTHERN CORP        | X | 3 | 1   |
| NORFOLK SOUTHERN CORP        | X | 0 | 2   |
| NORTEL NETWORKS CORP NEW     | X | 4 | 5   |
| NORTEL NETWORKS CORP NEW     | X | 6 | 53  |
| NORTEL NETWORKS CORP NEW     | X | 3 |     |
| NORTEL NETWORKS CORP NEW     | X | 3 |     |
| NORTH PITTSBURGH SYS INC     | X | 3 | 38  |
| NORTHEAST UTILS              | X | 1 |     |
| NORTHEAST UTILS              | X | 5 | 2   |
| NORTHEAST UTILS              | X | 3 | 1   |
| NORTHERN DYNASTY MINERALS LT | X | 6 | 42  |
| NORTHERN ORION RES INC       | X | 6 | 22  |
| NORTHERN TR CORP             | X | 1 |     |
| NORTHERN TR CORP             | X | 3 |     |
| NORTHERN TR CORP             | X | 5 | 14  |
| NORTHGATE MINERALS CORP      | X | 6 | 28  |
| NORTHGATE MINERALS CORP      | X | 3 |     |
| NORTHROP GRUMMAN CORP        | X | 1 | 5   |
| NORTHROP GRUMMAN CORP        | X | 2 | 1   |
| NORTHROP GRUMMAN CORP        | X | 4 |     |
| NORTHROP GRUMMAN CORP        | X | 4 |     |
| NORTHROP GRUMMAN CORP        | X | 5 | 39  |
| NORTHROP GRUMMAN CORP        | X | 3 | 13  |
| NORTHROP GRUMMAN CORP        | X | 6 | 109 |
| NORTHROP GRUMMAN CORP        | X | 3 | 9   |
| NORTHSTAR RLTY FIN CORP      | X | 3 | 183 |
| NORTHSTAR NEUROSCIENCE INC   | X | 3 | 48  |
| NORTHWEST BANCORP INC PA     | X | 3 | 54  |
| NORTHWEST NAT GAS CO         | X | 1 | 7   |
| NORTHWEST NAT GAS CO         | X | 3 | 78  |
| NORTHWESTERN CORP            | X | 3 | 21  |
| NOVA CHEMICALS CORP          | X | 6 | 96  |
| NOVATEL WIRELESS INC         | X | 3 | 226 |
| NOVARTIS A G                 | X | 1 | 1   |
| NOVARTIS A G                 | X | 4 | 6   |
| NOVARTIS A G                 | X | 6 | 12  |
| NOVAVAX INC                  | X | 6 | 36  |
| NOVELL INC                   | X | 4 | 14  |
| NOVELL INC                   | X | 5 | 15  |
| NOVELL INC                   | X | 6 |     |
| NOVELL INC                   | X | 3 | 38  |
| NOVELL INC                   | X | 0 |     |
| NOVELLUS SYS INC             | X | 1 |     |
| NOVELLUS SYS INC             | X | 5 | 6   |
| NOVELLUS SYS INC             | X | 0 | 4   |
| NOVEN PHARMACEUTICALS INC    | X | 3 | 88  |
| NOVEN PHARMACEUTICALS INC    | X | 0 | 5   |
| NOVO-NORDISK A S             | X | 1 |     |
| NOVO-NORDISK A S             | X | 6 | 4   |
| NU SKIN ENTERPRISES INC      | X | 4 | 5   |
| NU SKIN ENTERPRISES INC      | X | 4 | 1   |
| NU SKIN ENTERPRISES INC      | X | 3 | 322 |
| NTELOS HLDGS CORP            | X | 3 | 149 |
| NUANCE COMMUNICATIONS INC    | X | 3 | 157 |
| NUCOR CORP                   | X | 1 |     |
| NUCOR CORP                   | X | 4 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| NUCOR CORP                   | X | 5 | 34  |
| NUCOR CORP                   | X | 3 | 4   |
| NUCOR CORP                   | X | 6 | 2   |
| NUCOR CORP                   | X | 0 | 4   |
| NVIDIA CORP                  | X | 1 | 202 |
| NVIDIA CORP                  | X | 4 |     |
| NVIDIA CORP                  | X | 4 |     |
| NVIDIA CORP                  | X | 5 | 120 |
| NVIDIA CORP                  | X | 3 | 191 |
| NVIDIA CORP                  | X | 6 | 2   |
| NVIDIA CORP                  | X | 3 | 16  |
| NUTRI SYS INC NEW            | X | 3 | 28  |
| NUTRI SYS INC NEW            | X | 6 | 2   |
| NUVASIVE INC                 | X | 4 | 7   |
| NUVASIVE INC                 | X | 3 | 149 |
| NXSTAGE MEDICAL INC          | X | 3 | 56  |
| O CHARLEYS INC               | X | 0 |     |
| O CHARLEYS INC               | X | 3 | 109 |
| OM GROUP INC                 | X | 3 | 162 |
| OM GROUP INC                 | X | 0 |     |
| NUVEEN NY SELECT QUALITY MUN | X | 1 |     |
| OSI PHARMACEUTICALS INC      | X | 3 | 253 |
| OSI PHARMACEUTICALS INC      | X | 0 | 1   |
| OSI SYSTEMS INC              | X | 3 | 63  |
| OYO GEOSPACE CORP            | X | 3 | 16  |
| OAKLEY INC                   | X | 3 | 42  |
| OBAGI MEDICAL PRODUCTS INC   | X | 3 | 22  |
| OCCIDENTAL PETE CORP DEL     | X | 1 | 149 |
| OCCIDENTAL PETE CORP DEL     | X | 3 |     |
| OCCIDENTAL PETE CORP DEL     | X | 4 |     |
| OCCIDENTAL PETE CORP DEL     | X | 5 | 80  |
| OCCIDENTAL PETE CORP DEL     | X | 3 | 29  |
| OCCIDENTAL PETE CORP DEL     | X | 6 | 1   |
| OCCIDENTAL PETE CORP DEL     | X | 3 | 9   |
| OCCIDENTAL PETE CORP DEL     | X | 9 | 3   |
| OCEANFIRST FINL CORP         | X | 1 |     |
| OCWEN FINL CORP              | X | 3 | 169 |
| ODYSSEY HEALTHCARE INC       | X | 3 | 256 |
| ODYSSEY RE HLDGS CORP        | X | 3 | 102 |
| OFFICE DEPOT INC             | X | 1 | 1   |
| OFFICE DEPOT INC             | X | 0 |     |
| OFFICE DEPOT INC             | X | 5 | 13  |
| OFFICE DEPOT INC             | X | 6 | 4   |
| OFFICE DEPOT INC             | X | 3 | 10  |
| OFFICE DEPOT INC             | X | 3 | 2   |
| OFFICE DEPOT INC             | X | 0 | 10  |
| OFFICEMAX INC DEL            | X | 5 | 16  |
| OFFICEMAX INC DEL            | X | 3 |     |
| OIL SVC HOLDERS TR           | X | 3 | 1   |
| OIL SVC HOLDERS TR           | X | 4 |     |
| OIL SVC HOLDERS TR           | X | 4 |     |
| OIL SVC HOLDERS TR           | X | 0 |     |
| OIL SVC HOLDERS TR           | X | 3 | 16  |
| OIL SVC HOLDERS TR           | X | 3 | 21  |
| OIL SVC HOLDERS TR           | X | 3 | 7   |
| OIL SVC HOLDERS TR           | X | 3 |     |
| OIL SVC HOLDERS TR           | X | 3 |     |
| OIL STS INTL INC             | X | 3 | 232 |
| OLD DOMINION FGHT LINES INC  | X | 3 | 120 |
| OLD NATL BANCORP IND         | X | 3 | 224 |
| OLD REP INTL CORP            | X | 2 | 23  |
| OLD REP INTL CORP            | X | 4 |     |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| OLD REP INTL CORP            | X | 6 | 1     |
| OLD REP INTL CORP            | X | 3 | 5     |
| OLD SECOND BANCORP INC ILL   | X | 3 | 10    |
| OLIN CORP                    | X | 3 | 1     |
| OLIN CORP                    | X | 6 |       |
| OLIN CORP                    | X | 3 | 9     |
| OLYMPIC STEEL INC            | X | 3 | 21    |
| OMNICOM GROUP INC            | X | 1 | 2     |
| OMNICOM GROUP INC            | X | 2 | 2     |
| OMNICOM GROUP INC            | X | 3 |       |
| OMNICOM GROUP INC            | X | 4 |       |
| OMNICOM GROUP INC            | X | 5 | 65    |
| OMNICOM GROUP INC            | X | 3 | 10    |
| OMNICOM GROUP INC            | X | 3 | 107   |
| OMNICOM GROUP INC            | X | 6 | 33    |
| OMNICOM GROUP INC            | X | 3 | 125   |
| OMNICOM GROUP INC            | X | 4 | 13    |
| OMEGA HEALTHCARE INVS INC    | X | 3 | 85    |
| OMNOVA SOLUTIONS INC         | X | 3 | 19    |
| OMNICELL INC                 | X | 3 | 145   |
| ON ASSIGNMENT INC            | X | 3 | 134   |
| ON SEMICONDUCTOR CORP        | X | 4 |       |
| ON SEMICONDUCTOR CORP        | X | 3 | 1,687 |
| ONE LIBERTY PPTYS INC        | X | 1 | 59    |
| 1 800 FLOWERS COM            | X | 3 | 208   |
| ONEOK PARTNERS LP            | X | 1 | 5     |
| ONEOK PARTNERS LP            | X | 3 | 1     |
| ONLINE RES CORP              | X | 3 | 173   |
| ONYX PHARMACEUTICALS INC     | X | 3 | 140   |
| OPEN JT STK CO-VIMPEL COMMUN | X | 4 |       |
| OPEN JT STK CO-VIMPEL COMMUN | X | 4 |       |
| OPEN JT STK CO-VIMPEL COMMUN | X | 0 |       |
| OPEN JT STK CO-VIMPEL COMMUN | X | 3 | 29    |
| OPEN JT STK CO-VIMPEL COMMUN | X | 3 | 40    |
| OPEN JT STK CO-VIMPEL COMMUN | X | 8 | 160   |
| OPEN JT STK CO-VIMPEL COMMUN | X | 3 |       |
| OPLINK COMMUNICATIONS INC    | X | 3 | 70    |
| OPNEXT INC                   | X | 0 | 10    |
| OPNEXT INC                   | X | 3 | 123   |
| ORACLE CORP                  | X | 1 | 180   |
| ORACLE CORP                  | X | 2 | 11    |
| ORACLE CORP                  | X | 3 | 2     |
| ORACLE CORP                  | X | 4 |       |
| ORACLE CORP                  | X | 4 | 6     |
| ORACLE CORP                  | X | 4 | 143   |
| ORACLE CORP                  | X | 0 | 90    |
| ORACLE CORP                  | X | 5 | 420   |
| ORACLE CORP                  | X | 3 | 1     |
| ORACLE CORP                  | X | 3 | 145   |
| ORACLE CORP                  | X | 6 | 38    |
| ORACLE CORP                  | X | 3 | 25    |
| ORACLE CORP                  | X | 3 | 227   |
| ORACLE CORP                  | X | 3 | 1     |
| ORACLE CORP                  | X | 0 | 23    |
| OPTIONSPRESS HLDGS INC       | X | 3 | 133   |
| OPTIUM CORP                  | X | 3 | 25    |
| ORASURE TECHNOLOGIES INC     | X | 3 | 196   |
| O REILLY AUTOMOTIVE INC      | X | 6 | 8     |
| ORIENTAL FINL GROUP INC      | X | 3 | 78    |
| ORIX CORP                    | X | 1 |       |
| ORIX CORP                    | X | 3 |       |
| ORIX CORP                    | X | 4 |       |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| ORIX CORP                   | X | 6 | 16  |
| ORMAT TECHNOLOGIES INC      | X | 3 | 123 |
| ORMAT TECHNOLOGIES INC      | X | 6 |     |
| ORMAT TECHNOLOGIES INC      | X | 3 | 1   |
| OTTER TAIL CORP             | X | 3 | 79  |
| OWENS & MINOR INC NEW       | X | 1 |     |
| OWENS & MINOR INC NEW       | X | 3 |     |
| OWENS & MINOR INC NEW       | X | 3 | 252 |
| OWENS CORNING NEW           | X | 0 | 25  |
| OXFORD INDS INC             | X | 3 | 70  |
| PDF SOLUTIONS INC           | X | 3 | 57  |
| PG&E CORP                   | X | 5 | 47  |
| PG&E CORP                   | X | 3 |     |
| PG&E CORP                   | X | 3 | 2   |
| PFF BANCORP INC             | X | 3 | 118 |
| P F CHANGS CHINA BISTRO INC | X | 4 |     |
| P F CHANGS CHINA BISTRO INC | X | 3 | 13  |
| PICO HLDGS INC              | X | 3 |     |
| PICO HLDGS INC              | X | 3 | 34  |
| PGT INC                     | X | 3 | 36  |
| PLX TECHNOLOGY INC          | X | 3 | 107 |
| PMA CAP CORP                | X | 0 |     |
| PMA CAP CORP                | X | 3 | 81  |
| PMC-SIERRA INC              | X | 4 | 4   |
| PMC-SIERRA INC              | X | 6 |     |
| PMC-SIERRA INC              | X | 3 | 639 |
| PMI GROUP INC               | X | 1 |     |
| PMI GROUP INC               | X | 0 |     |
| PMI GROUP INC               | X | 5 | 1   |
| PNC FINL SVCS GROUP INC     | X | 1 | 8   |
| PNC FINL SVCS GROUP INC     | X | 5 | 30  |
| PNC FINL SVCS GROUP INC     | X | 3 | 9   |
| PNC FINL SVCS GROUP INC     | X | 3 | 2   |
| PNC FINL SVCS GROUP INC     | X | 3 |     |
| POSCO                       | X | 1 |     |
| POSCO                       | X | 2 |     |
| POSCO                       | X | 4 | 1   |
| POSCO                       | X | 0 |     |
| POSCO                       | X | 5 |     |
| POSCO                       | X | 3 |     |
| POSCO                       | X | 6 | 24  |
| POSCO                       | X | 3 |     |
| POSCO                       | X | 3 |     |
| PNM RES INC                 | X | 4 |     |
| PNM RES INC                 | X | 3 | 156 |
| PPG INDS INC                | X | 1 | 9   |
| PPG INDS INC                | X | 5 | 19  |
| PPG INDS INC                | X | 6 |     |
| PPG INDS INC                | X | 0 | 4   |
| PPL CORP                    | X | 1 | 1   |
| PPL CORP                    | X | 5 | 48  |
| PPL CORP                    | X | 3 | 2   |
| PPL CORP                    | X | 3 |     |
| PRA INTL                    | X | 3 | 80  |
| PS BUSINESS PKS INC CALIF   | X | 3 | 36  |
| PSS WORLD MED INC           | X | 3 | 416 |
| PACCAR INC                  | X | 1 |     |
| PACCAR INC                  | X | 2 | 8   |
| PACCAR INC                  | X | 5 | 29  |
| PACCAR INC                  | X | 3 | 2   |
| PACER INTL INC TENN         | X | 1 |     |
| PACER INTL INC TENN         | X | 3 | 188 |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| PACIFIC CAP BANCORP NEW      | X | 4 |       |
| PACIFIC CAP BANCORP NEW      | X | 3 | 164   |
| PACIFIC SUNWEAR CALIF INC    | X | 6 |       |
| PACIFIC SUNWEAR CALIF INC    | X | 3 | 1,231 |
| PACKETEER INC                | X | 3 | 148   |
| PACTIV CORP                  | X | 1 |       |
| PACTIV CORP                  | X | 5 | 6     |
| PACTIV CORP                  | X | 3 | 84    |
| PACTIV CORP                  | X | 6 |       |
| PACTIV CORP                  | X | 0 | 9     |
| PAETEC HOLDING CORP          | X | 3 | 316   |
| PALL CORP                    | X | 1 | 2     |
| PALL CORP                    | X | 4 |       |
| PALL CORP                    | X | 0 |       |
| PALL CORP                    | X | 5 | 25    |
| PALL CORP                    | X | 3 | 16    |
| PALOMAR MED TECHNOLOGIES INC | X | 3 | 118   |
| PANTRY INC                   | X | 6 | 1     |
| PANTRY INC                   | X | 3 | 97    |
| PAPA JOHNS INTL INC          | X | 3 | 23    |
| PAR PHARMACEUTICAL COS INC   | X | 3 | 28    |
| PARAGON SHIPPING INC         | X | 0 | 99    |
| PARALLEL PETE CORP DEL       | X | 3 | 160   |
| PARAMETRIC TECHNOLOGY CORP   | X | 3 | 358   |
| PAREXEL INTL CORP            | X | 6 | 8     |
| PAREXEL INTL CORP            | X | 3 | 267   |
| PARK ELECTROCHEMICAL CORP    | X | 3 | 108   |
| PARK NATL CORP               | X | 3 | 22    |
| PARK OHIO HLDGS CORP         | X | 3 | 10    |
| PARKER DRILLING CO           | X | 3 | 613   |
| PARKER HANNIFIN CORP         | X | 1 | 2     |
| PARKER HANNIFIN CORP         | X | 3 |       |
| PARKER HANNIFIN CORP         | X | 4 |       |
| PARKER HANNIFIN CORP         | X | 4 |       |
| PARKER HANNIFIN CORP         | X | 5 | 33    |
| PARKER HANNIFIN CORP         | X | 6 | 1     |
| PARKER HANNIFIN CORP         | X | 3 | 3     |
| PARKER HANNIFIN CORP         | X | 0 | 2     |
| PARKWAY PPTYS INC            | X | 3 | 40    |
| PARTNERS TR FINL GROUP INC N | X | 6 |       |
| PARTNERS TR FINL GROUP INC N | X | 3 | 116   |
| PATHMARK STORES INC NEW      | X | 3 | 176   |
| PATNI COMPUTER SYS           | X | 2 | 22    |
| PATNI COMPUTER SYS           | X | 7 | 281   |
| PATTERSON COMPANIES INC      | X | 4 |       |
| PATTERSON COMPANIES INC      | X | 5 | 6     |
| PATTERSON COMPANIES INC      | X | 6 | 1     |
| PATTERSON UTI ENERGY INC     | X | 5 | 1     |
| PATTERSON UTI ENERGY INC     | X | 3 | 38    |
| PATTERSON UTI ENERGY INC     | X | 6 |       |
| PATTERSON UTI ENERGY INC     | X | 3 |       |
| PAYCHEX INC                  | X | 1 | 4     |
| PAYCHEX INC                  | X | 4 |       |
| PAYCHEX INC                  | X | 5 | 29    |
| PAYCHEX INC                  | X | 3 | 11    |
| PEABODY ENERGY CORP          | X | 1 |       |
| PEABODY ENERGY CORP          | X | 3 | 2     |
| PEABODY ENERGY CORP          | X | 4 | 9     |
| PEABODY ENERGY CORP          | X | 5 | 14    |
| PEABODY ENERGY CORP          | X | 3 | 69    |
| PEABODY ENERGY CORP          | X | 6 | 105   |
| PEABODY ENERGY CORP          | X | 3 |       |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| PEABODY ENERGY CORP          | X | 3 | 1   |
| PEABODY ENERGY CORP          | X | 3 | 171 |
| PEGASYSTEMS INC              | X | 3 | 42  |
| PENGROWTH ENERGY TR          | X | 1 |     |
| PENGROWTH ENERGY TR          | X | 4 | 1   |
| PENGROWTH ENERGY TR          | X | 6 | 192 |
| PENN VA CORP                 | X | 3 | 102 |
| PENN WEST ENERGY TR          | X | 0 |     |
| PENN WEST ENERGY TR          | X | 6 | 96  |
| PENNANTPARK INVT CORP        | X | 3 | 43  |
| PENNEY J C INC               | X | 1 |     |
| PENNEY J C INC               | X | 3 | 1   |
| PENNEY J C INC               | X | 4 |     |
| PENNEY J C INC               | X | 4 |     |
| PENNEY J C INC               | X | 5 | 29  |
| PENNEY J C INC               | X | 3 |     |
| PENNEY J C INC               | X | 6 |     |
| PENNEY J C INC               | X | 0 | 2   |
| PENNEY J C INC               | X | 3 | 20  |
| PENNSYLVANIA RL ESTATE INVT  | X | 3 | 157 |
| PENSON WORLDWIDE INC         | X | 3 | 61  |
| PENTAIR INC                  | X | 3 | 239 |
| PENTAIR INC                  | X | 3 |     |
| PENTAIR INC                  | X | 3 |     |
| PEOPLES BANCORP INC          | X | 3 | 15  |
| PEOPLESUPPORT INC            | X | 3 | 351 |
| PEP BOYS MANNY MOE & JACK    | X | 3 | 322 |
| PEPSI BOTTLING GROUP INC     | X | 1 |     |
| PEPSI BOTTLING GROUP INC     | X | 2 | 32  |
| PEPSI BOTTLING GROUP INC     | X | 4 |     |
| PEPSI BOTTLING GROUP INC     | X | 5 | 27  |
| PEPSI BOTTLING GROUP INC     | X | 3 | 20  |
| PEPSI BOTTLING GROUP INC     | X | 6 | 62  |
| PEPSICO INC                  | X | 1 | 463 |
| PEPSICO INC                  | X | 2 | 22  |
| PEPSICO INC                  | X | 3 |     |
| PEPSICO INC                  | X | 4 |     |
| PEPSICO INC                  | X | 4 | 1   |
| PEPSICO INC                  | X | 0 |     |
| PEPSICO INC                  | X | 5 | 178 |
| PEPSICO INC                  | X | 3 | 6   |
| PEPSICO INC                  | X | 3 | 27  |
| PEPSICO INC                  | X | 6 | 31  |
| PEPSICO INC                  | X | 3 | 10  |
| PEPSICO INC                  | X | 8 | 78  |
| PEPSICO INC                  | X | 3 | 10  |
| PEPSICO INC                  | X | 3 | 29  |
| PEPSICO INC                  | X | 3 | 1   |
| PEPSICO INC                  | X | 0 | 10  |
| PEPSICO INC                  | X | 9 | 5   |
| PEPSICO INC                  | X | 3 | 2   |
| PEREGRINE PHARMACEUTICALS IN | X | 3 |     |
| PERFORMANCE FOOD GROUP CO    | X | 3 | 127 |
| PERFICIENT INC               | X | 3 | 65  |
| PERICOM SEMICONDUCTOR CORP   | X | 3 | 112 |
| PERINI CORP                  | X | 0 |     |
| PERINI CORP                  | X | 3 | 107 |
| PERKINELMER INC              | X | 1 |     |
| PERKINELMER INC              | X | 5 | 5   |
| PEROT SYS CORP               | X | 0 |     |
| PEROT SYS CORP               | X | 3 | 345 |
| PERRIGO CO                   | X | 3 | 342 |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| P T TELEKOMUNIKASI INDONESIA | X | 4 |       |
| P T TELEKOMUNIKASI INDONESIA | X | 5 | 41    |
| PETMED EXPRESS INC           | X | 3 | 30    |
| PETMED EXPRESS INC           | X | 3 | 80    |
| PETRO-CDA                    | X | 1 |       |
| PETRO-CDA                    | X | 6 | 208   |
| PETRO-CDA                    | X | 3 | 6     |
| PETROCHINA CO LTD            | X | 4 |       |
| PETROCHINA CO LTD            | X | 0 |       |
| PETROCHINA CO LTD            | X | 6 | 1     |
| PETROCHINA CO LTD            | X | 3 | 1     |
| PETROBRAS ENERGIA PARTCPTNS  | X | 0 | 1,299 |
| PETROHAWK ENERGY CORP        | X | 3 | 297   |
| PETROLEO BRASILEIRO SA PETRO | X | 3 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 4 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 4 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 0 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 5 | 52    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 6 | 64    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 8 | 139   |
| PETROLEO BRASILEIRO SA PETRO | X | 3 | 28    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 4 | 1     |
| PETROLEO BRASILEIRO SA PETRO | X | 5 | 95    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 | 30    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 | 349   |
| PETROLEO BRASILEIRO SA PETRO | X | 3 |       |
| PETROLEO BRASILEIRO SA PETRO | X | 3 | 46    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 | 27    |
| PETROLEO BRASILEIRO SA PETRO | X | 3 | 8     |
| PETROLEUM DEV CORP           | X | 3 | 69    |
| PETROQUEST ENERGY INC        | X | 3 | 365   |
| PFIZER INC                   | X | 1 | 705   |
| PFIZER INC                   | X | 2 | 77    |
| PFIZER INC                   | X | 3 | 39    |
| PFIZER INC                   | X | 4 |       |
| PFIZER INC                   | X | 4 |       |
| PFIZER INC                   | X | 4 | 1     |
| PFIZER INC                   | X | 4 | 245   |
| PFIZER INC                   | X | 0 | 19    |
| PFIZER INC                   | X | 5 | 697   |
| PFIZER INC                   | X | 3 | 147   |
| PFIZER INC                   | X | 3 | 650   |
| PFIZER INC                   | X | 6 | 297   |
| PFIZER INC                   | X | 3 | 254   |
| PFIZER INC                   | X | 0 |       |
| PFIZER INC                   | X | 0 | 33    |
| PFIZER INC                   | X | 3 | 98    |
| PFIZER INC                   | X | 3 | 782   |
| PFIZER INC                   | X | 3 |       |
| PFIZER INC                   | X | 0 | 48    |
| PFIZER INC                   | X | 3 | 17    |
| PHARMANET DEV GROUP INC      | X | 3 | 77    |
| PHARMERICA CORP              | X | 1 |       |
| PHARMERICA CORP              | X | 4 |       |
| PHARMERICA CORP              | X | 3 |       |
| PHARMERICA CORP              | X | 3 | 17    |
| PHARMION CORP                | X | 3 | 162   |
| PHASE FORWARD INC            | X | 3 | 72    |
| PHILIPPINE LONG DISTANCE TEL | X | 4 |       |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| PHILIPPINE LONG DISTANCE TEL | X | 0 |     |
| PHILIPPINE LONG DISTANCE TEL | X | 6 | 7   |
| PHILIPPINE LONG DISTANCE TEL | X | 3 | 26  |
| PHILLIPS VAN HEUSEN CORP     | X | 1 |     |
| PHILLIPS VAN HEUSEN CORP     | X | 4 |     |
| PHILLIPS VAN HEUSEN CORP     | X | 3 |     |
| PHOENIX COS INC NEW          | X | 1 | 1   |
| PHOENIX COS INC NEW          | X | 6 |     |
| PHOENIX COS INC NEW          | X | 3 | 350 |
| PHOTRONICS INC               | X | 3 | 218 |
| PIER 1 IMPORTS INC           | X | 4 |     |
| PIER 1 IMPORTS INC           | X | 0 |     |
| PIER 1 IMPORTS INC           | X | 3 | 169 |
| PIKE ELEC CORP               | X | 3 | 40  |
| PILGRIMS PRIDE CORP          | X | 3 | 70  |
| PINNACLE ENTMT INC           | X | 4 |     |
| PINNACLE ENTMT INC           | X | 3 | 28  |
| PINNACLE FINL PARTNERS INC   | X | 3 | 21  |
| PINNACLE WEST CAP CORP       | X | 1 |     |
| PINNACLE WEST CAP CORP       | X | 5 | 5   |
| PIONEER DRILLING CO          | X | 3 | 181 |
| PIPER JAFFRAY COS            | X | 3 | 7   |
| PITNEY BOWES INC             | X | 1 | 1   |
| PITNEY BOWES INC             | X | 2 | 13  |
| PITNEY BOWES INC             | X | 0 |     |
| PITNEY BOWES INC             | X | 5 | 13  |
| PITNEY BOWES INC             | X | 3 | 2   |
| PITNEY BOWES INC             | X | 6 | 2   |
| PITNEY BOWES INC             | X | 3 |     |
| PLANTRONICS INC NEW          | X | 0 |     |
| PLANTRONICS INC NEW          | X | 3 | 61  |
| PLAYBOY ENTERPRISES INC      | X | 3 | 91  |
| PLAYTEX PRODS INC            | X | 3 | 239 |
| PLEXUS CORP                  | X | 3 | 186 |
| PLUM CREEK TIMBER CO INC     | X | 1 |     |
| PLUM CREEK TIMBER CO INC     | X | 4 |     |
| PLUM CREEK TIMBER CO INC     | X | 5 | 13  |
| PLUM CREEK TIMBER CO INC     | X | 3 | 11  |
| PLUM CREEK TIMBER CO INC     | X | 3 | 2   |
| POLO RALPH LAUREN CORP       | X | 0 | 11  |
| POLO RALPH LAUREN CORP       | X | 4 | 3   |
| POLO RALPH LAUREN CORP       | X | 5 | 3   |
| POLO RALPH LAUREN CORP       | X | 6 | 1   |
| POLYCOM INC                  | X | 3 | 362 |
| POLYCOM INC                  | X | 0 | 3   |
| POLYMEDICA CORP              | X | 3 | 167 |
| POLYONE CORP                 | X | 3 | 179 |
| POLYMET MINING CORP          | X | 6 | 16  |
| PORTUGAL TELECOM SGPS S A    | X | 4 | 1   |
| PORTUGAL TELECOM SGPS S A    | X | 6 | 10  |
| POTASH CORP SASK INC         | X | 1 |     |
| POTASH CORP SASK INC         | X | 4 |     |
| POTASH CORP SASK INC         | X | 3 |     |
| POTASH CORP SASK INC         | X | 6 | 108 |
| POTASH CORP SASK INC         | X | 3 | 1   |
| POTLATCH CORP NEW            | X | 3 | 114 |
| POWELL INDS INC              | X | 3 | 33  |
| POWER INTEGRATIONS INC       | X | 1 |     |
| POWER-ONE INC                | X | 3 | 246 |
| POWERSHARES QQQ TRUST        | X | 2 |     |
| POWERSHARES QQQ TRUST        | X | 3 | 40  |
| POWERSHARES QQQ TRUST        | X | 4 | 32  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| POWERSHARES QQQ TRUST        | X | 0 | 7   |
| POWERSHARES QQQ TRUST        | X | 3 |     |
| POWERSHARES QQQ TRUST        | X | 6 | 1   |
| POWERSHARES QQQ TRUST        | X | 0 | 148 |
| POWERSHARES QQQ TRUST        | X | 3 | 549 |
| POWERSHARES QQQ TRUST        | X | 3 | 37  |
| POWERSHARES DB CMDTY IDX TRA | X | 9 | 174 |
| POWERSHARES ETF TRUST        | X | 1 | 1   |
| POWERSHARES ETF TRUST        | X | 3 | 3   |
| POWERSHARES ETF TRUST        | X | 4 | 5   |
| POWERSHARES ETF TRUST        | X | 6 | 24  |
| POWERSHARES ETF TRUST        | X | 3 | 125 |
| POWERSHARES ETF TRUST        | X | 3 | 149 |
| POWERSHARES DB G10 CURCY HAR | X | 6 | 7   |
| POWERWAVE TECHNOLOGIES INC   | X | 3 | 814 |
| POWERSHS DB MULTI SECT COMM  | X | 9 | 29  |
| POWERSHS DB MULTI SECT COMM  | X | 6 |     |
| POWERSHS DB MULTI SECT COMM  | X | 9 | 30  |
| POZEN INC                    | X | 3 | 31  |
| POZEN INC                    | X | 3 | 331 |
| PRAXAIR INC                  | X | 1 | 135 |
| PRAXAIR INC                  | X | 2 |     |
| PRAXAIR INC                  | X | 4 |     |
| PRAXAIR INC                  | X | 4 |     |
| PRAXAIR INC                  | X | 5 | 31  |
| PRAXAIR INC                  | X | 3 | 48  |
| PRAXAIR INC                  | X | 6 |     |
| PRAXAIR INC                  | X | 3 | 1   |
| PRAXAIR INC                  | X | 8 | 97  |
| PRAXAIR INC                  | X | 3 |     |
| PRAXAIR INC                  | X | 9 | 4   |
| PRECISION CASTPARTS CORP     | X | 1 |     |
| PRECISION CASTPARTS CORP     | X | 0 | 7   |
| PRECISION CASTPARTS CORP     | X | 3 |     |
| PRECISION CASTPARTS CORP     | X | 4 |     |
| PRECISION CASTPARTS CORP     | X | 4 | 2   |
| PRECISION CASTPARTS CORP     | X | 4 |     |
| PRECISION CASTPARTS CORP     | X | 5 | 7   |
| PRECISION DRILLING TR        | X | 6 | 141 |
| PREFERRED BK LOS ANGELES CA  | X | 3 | 22  |
| PREMIERE GLOBAL SVCS INC     | X | 3 | 176 |
| PRESIDENTIAL LIFE CORP       | X | 3 | 54  |
| PRESTIGE BRANDS HLDGS INC    | X | 6 | 24  |
| PRESTIGE BRANDS HLDGS INC    | X | 3 | 117 |
| PRICE T ROWE GROUP INC       | X | 1 | 109 |
| PRICE T ROWE GROUP INC       | X | 4 |     |
| PRICE T ROWE GROUP INC       | X | 5 | 23  |
| PRICE T ROWE GROUP INC       | X | 9 | 6   |
| PRICELINE COM INC            | X | 3 | 10  |
| PRICESMART INC               | X | 3 | 28  |
| PRIMEDIA INC                 | X | 3 | 851 |
| PRIMEWEST ENERGY TR          | X | 1 |     |
| PRIMEWEST ENERGY TR          | X | 6 | 68  |
| PRINCIPAL FINANCIAL GROUP IN | X | 1 |     |
| PRINCIPAL FINANCIAL GROUP IN | X | 4 | 55  |
| PRINCIPAL FINANCIAL GROUP IN | X | 5 | 33  |
| PRINCIPAL FINANCIAL GROUP IN | X | 3 | 95  |
| PROASSURANCE CORP            | X | 3 | 31  |
| PROCTER & GAMBLE CO          | X | 1 | 460 |
| PROCTER & GAMBLE CO          | X | 0 | 19  |
| PROCTER & GAMBLE CO          | X | 2 | 34  |
| PROCTER & GAMBLE CO          | X | 3 | 4   |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| PROCTER & GAMBLE CO         | X | 4 | 10  |
| PROCTER & GAMBLE CO         | X | 4 |     |
| PROCTER & GAMBLE CO         | X | 4 |     |
| PROCTER & GAMBLE CO         | X | 4 | 5   |
| PROCTER & GAMBLE CO         | X | 0 | 5   |
| PROCTER & GAMBLE CO         | X | 5 | 300 |
| PROCTER & GAMBLE CO         | X | 3 | 27  |
| PROCTER & GAMBLE CO         | X | 3 | 63  |
| PROCTER & GAMBLE CO         | X | 6 | 136 |
| PROCTER & GAMBLE CO         | X | 3 | 12  |
| PROCTER & GAMBLE CO         | X | 0 |     |
| PROCTER & GAMBLE CO         | X | 3 | 119 |
| PROCTER & GAMBLE CO         | X | 3 | 44  |
| PROCTER & GAMBLE CO         | X | 3 | 304 |
| PROCTER & GAMBLE CO         | X | 0 | 12  |
| PROCTER & GAMBLE CO         | X | 9 | 8   |
| PROCTER & GAMBLE CO         | X | 3 | 59  |
| PRIVATEBANCORP INC          | X | 3 | 44  |
| PROGRESS ENERGY INC         | X | 1 | 1   |
| PROGRESS ENERGY INC         | X | 5 | 13  |
| PROGRESS ENERGY INC         | X | 3 | 7   |
| PROGRESS ENERGY INC         | X | 3 | 504 |
| PROGRESS SOFTWARE CORP      | X | 3 | 290 |
| PROGRESSIVE CORP OHIO       | X | 4 |     |
| PROGRESSIVE CORP OHIO       | X | 5 | 88  |
| PROGRESSIVE CORP OHIO       | X | 6 | 11  |
| PROGRESSIVE CORP OHIO       | X | 3 | 2   |
| PROLOGIS                    | X | 1 |     |
| PROLOGIS                    | X | 5 | 24  |
| PROLOGIS                    | X | 3 | 1   |
| PROSHARES TR                | X | 3 |     |
| PROSHARES TR                | X | 3 | 4   |
| PROSHARES TR                | X | 3 | 10  |
| PROSPERITY BANCSHARES INC   | X | 3 | 122 |
| PROVIDENCE SVC CORP         | X | 3 | 42  |
| PROVIDENT BANKSHARES CORP   | X | 3 | 117 |
| PROVIDENT ENERGY TR         | X | 6 | 180 |
| PROVIDENT FINL SVCS INC     | X | 3 | 246 |
| PROVIDENT NEW YORK BANCORP  | X | 1 |     |
| PROVIDENT NEW YORK BANCORP  | X | 3 | 72  |
| PRUDENTIAL FINL INC         | X | 1 |     |
| PRUDENTIAL FINL INC         | X | 4 | 3   |
| PRUDENTIAL FINL INC         | X | 5 | 39  |
| PRUDENTIAL FINL INC         | X | 3 | 82  |
| PRUDENTIAL FINL INC         | X | 6 |     |
| PRUDENTIAL FINL INC         | X | 3 | 6   |
| PRUDENTIAL FINL INC         | X | 4 | 14  |
| PRUDENTIAL PLC              | X | 1 |     |
| PRUDENTIAL PLC              | X | 4 |     |
| PRUDENTIAL PLC              | X | 6 | 3   |
| PSYCHIATRIC SOLUTIONS INC   | X | 3 | 267 |
| PUBLIC SVC ENTERPRISE GROUP | X | 1 |     |
| PUBLIC SVC ENTERPRISE GROUP | X | 4 |     |
| PUBLIC SVC ENTERPRISE GROUP | X | 5 | 25  |
| PUBLIC SVC ENTERPRISE GROUP | X | 3 | 58  |
| PUBLIC SVC ENTERPRISE GROUP | X | 3 | 2   |
| PUBLIC SVC ENTERPRISE GROUP | X | 8 | 84  |
| PUBLIC STORAGE              | X | 5 | 9   |
| PUBLIC STORAGE              | X | 0 | 2   |
| PULTE HOMES INC             | X | 1 |     |
| PULTE HOMES INC             | X | 2 | 17  |
| PULTE HOMES INC             | X | 3 | 2   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| PULTE HOMES INC              | X | 4 |     |
| PULTE HOMES INC              | X | 5 | 11  |
| PULTE HOMES INC              | X | 3 |     |
| PULTE HOMES INC              | X | 6 |     |
| PULTE HOMES INC              | X | 3 |     |
| QUADRA REALTY TRUST INC      | X | 3 | 232 |
| QLOGIC CORP                  | X | 5 | 8   |
| QLOGIC CORP                  | X | 0 | 4   |
| QAD INC                      | X | 3 | 52  |
| QC HLDGS INC                 | X | 3 | 15  |
| QUALCOMM INC                 | X | 1 | 244 |
| QUALCOMM INC                 | X | 2 | 31  |
| QUALCOMM INC                 | X | 4 |     |
| QUALCOMM INC                 | X | 4 | 6   |
| QUALCOMM INC                 | X | 0 |     |
| QUALCOMM INC                 | X | 5 | 146 |
| QUALCOMM INC                 | X | 3 | 151 |
| QUALCOMM INC                 | X | 6 | 13  |
| QUALCOMM INC                 | X | 3 | 10  |
| QUALCOMM INC                 | X | 3 | 8   |
| QUALCOMM INC                 | X | 0 | 6   |
| QUALCOMM INC                 | X | 9 | 10  |
| QUANEX CORP                  | X | 3 | 148 |
| QUANTA SVCS INC              | X | 3 | 125 |
| QUANTUM CORP                 | X | 4 |     |
| QUANTUM CORP                 | X | 0 |     |
| QUANTUM CORP                 | X | 3 | 990 |
| QUEBECOR WORLD INC           | X | 4 | 2   |
| QUEBECOR WORLD INC           | X | 6 | 94  |
| QUEST DIAGNOSTICS INC        | X | 1 | 1   |
| QUEST DIAGNOSTICS INC        | X | 2 |     |
| QUEST DIAGNOSTICS INC        | X | 5 | 10  |
| QUEST DIAGNOSTICS INC        | X | 3 | 2   |
| QUEST DIAGNOSTICS INC        | X | 6 | 12  |
| QUEST DIAGNOSTICS INC        | X | 0 | 3   |
| QUEST SOFTWARE INC           | X | 3 | 463 |
| QUESTAR CORP                 | X | 5 | 27  |
| QUICKSILVER RESOURCES INC    | X | 4 |     |
| QUIKSILVER INC               | X | 3 | 170 |
| QUIDEL CORP                  | X | 3 | 128 |
| QWEST COMMUNICATIONS INTL IN | X | 1 | 1   |
| QWEST COMMUNICATIONS INTL IN | X | 3 |     |
| QWEST COMMUNICATIONS INTL IN | X | 4 |     |
| QWEST COMMUNICATIONS INTL IN | X | 5 | 159 |
| RCN CORP                     | X | 3 | 189 |
| RC2 CORP                     | X | 3 | 148 |
| R H DONNELLEY CORP           | X | 3 |     |
| RLI CORP                     | X | 3 | 113 |
| RPC INC                      | X | 3 | 68  |
| RTI INTL METALS INC          | X | 1 | 4   |
| RTI INTL METALS INC          | X | 4 |     |
| RTI INTL METALS INC          | X | 3 | 27  |
| RF MICRODEVICES INC          | X | 3 | 1   |
| RF MICRODEVICES INC          | X | 4 | 4   |
| RF MICRODEVICES INC          | X | 6 |     |
| RF MICRODEVICES INC          | X | 3 | 710 |
| RF MICRODEVICES INC          | X | 0 | 7   |
| RACKABLE SYS INC             | X | 3 | 25  |
| RADIANT SYSTEMS INC          | X | 3 | 112 |
| RADIO ONE INC                | X | 3 | 570 |
| RADISYS CORP                 | X | 3 | 90  |
| RAMBUS INC DEL               | X | 4 | 20  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| RAMBUS INC DEL               | X | 3 | 10  |
| RALCORP HLDGS INC NEW        | X | 3 | 72  |
| RAMCO-GERSHENSON PPTYS TR    | X | 3 | 41  |
| RAND CAP CORP                | X | 1 |     |
| RANDGOLD RES LTD             | X | 3 | 13  |
| RARE HOSPITALITY INTL INC    | X | 3 | 80  |
| RAVEN INDS INC               | X | 3 | 48  |
| RAYMOND JAMES FINANCIAL INC  | X | 1 |     |
| RAYMOND JAMES FINANCIAL INC  | X | 4 |     |
| RAYTHEON CO                  | X | 1 | 198 |
| RAYTHEON CO                  | X | 2 | 12  |
| RAYTHEON CO                  | X | 3 | 39  |
| RAYTHEON CO                  | X | 4 |     |
| RAYTHEON CO                  | X | 4 | 6   |
| RAYTHEON CO                  | X | 0 |     |
| RAYTHEON CO                  | X | 5 | 46  |
| RAYTHEON CO                  | X | 3 | 3   |
| RAYTHEON CO                  | X | 6 |     |
| RAYTHEON CO                  | X | 3 | 1   |
| RAYTHEON CO                  | X | 9 | 4   |
| RBC BEARINGS INC             | X | 0 |     |
| RBC BEARINGS INC             | X | 3 | 87  |
| REALNETWORKS INC             | X | 3 | 417 |
| REALTY INCOME CORP           | X | 3 | 291 |
| RED HAT INC                  | X | 2 | 40  |
| RED HAT INC                  | X | 3 | 14  |
| RED HAT INC                  | X | 4 | 2   |
| RED HAT INC                  | X | 3 | 11  |
| RED HAT INC                  | X | 3 | 6   |
| RED ROBIN GOURMET BURGERS IN | X | 3 | 70  |
| REDDY ICE HLDGS INC          | X | 3 | 58  |
| REGAL BELOIT CORP            | X | 0 |     |
| REGAL BELOIT CORP            | X | 3 | 204 |
| REGENERON PHARMACEUTICALS    | X | 3 | 437 |
| REGIS CORP MINN              | X | 3 | 249 |
| REHABCARE GROUP INC          | X | 0 |     |
| REHABCARE GROUP INC          | X | 3 | 90  |
| REGIONS FINANCIAL CORP NEW   | X | 1 | 42  |
| REGIONS FINANCIAL CORP NEW   | X | 3 |     |
| REGIONS FINANCIAL CORP NEW   | X | 4 | 1   |
| REGIONS FINANCIAL CORP NEW   | X | 5 | 65  |
| REGIONS FINANCIAL CORP NEW   | X | 3 | 21  |
| REGIONS FINANCIAL CORP NEW   | X | 3 | 1   |
| RENASANT CORP                | X | 3 | 53  |
| RENT A CTR INC NEW           | X | 3 | 291 |
| RENTECH INC                  | X | 3 | 14  |
| RENTECH INC                  | X | 3 | 3   |
| REPSOL YPF S A               | X | 4 |     |
| REPSOL YPF S A               | X | 6 | 40  |
| REPSOL YPF S A               | X | 0 | 38  |
| REPUBLIC AWYS HLDGS INC      | X | 3 | 139 |
| REPUBLIC SVCS INC            | X | 3 | 214 |
| REPUBLIC SVCS INC            | X | 0 | 8   |
| RES-CARE INC                 | X | 3 | 115 |
| RESEARCH IN MOTION LTD       | X | 1 |     |
| RESEARCH IN MOTION LTD       | X | 0 | 7   |
| RESEARCH IN MOTION LTD       | X | 2 |     |
| RESEARCH IN MOTION LTD       | X | 4 |     |
| RESEARCH IN MOTION LTD       | X | 4 | 2   |
| RESEARCH IN MOTION LTD       | X | 6 | 36  |
| RESEARCH IN MOTION LTD       | X | 3 |     |
| RESMED INC                   | X | 4 | 4   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| RESMED INC                   | X | 3 | 8   |
| RESOURCE AMERICA INC         | X | 3 | 51  |
| RESOURCE CAP CORP            | X | 3 | 11  |
| RESOURCES CONNECTION INC     | X | 3 | 359 |
| RESPIRONICS INC              | X | 6 | 5   |
| RETAIL VENTURES INC          | X | 3 | 145 |
| REVLON INC                   | X | 0 | 400 |
| REVLON INC                   | X | 6 |     |
| REYNOLDS AMERICAN INC        | X | 1 |     |
| REYNOLDS AMERICAN INC        | X | 3 |     |
| REYNOLDS AMERICAN INC        | X | 4 | 1   |
| REYNOLDS AMERICAN INC        | X | 5 | 23  |
| REYNOLDS AMERICAN INC        | X | 3 | 19  |
| REYNOLDS AMERICAN INC        | X | 3 |     |
| RIGEL PHARMACEUTICALS INC    | X | 3 | 306 |
| RIGHTNOW TECHNOLOGIES INC    | X | 3 | 124 |
| RIMAGE CORP                  | X | 3 | 27  |
| RIO NARCEA GOLD MINES INC    | X | 6 | 32  |
| RIO TINTO PLC                | X | 1 |     |
| RIO TINTO PLC                | X | 4 |     |
| RIO TINTO PLC                | X | 6 |     |
| RIO TINTO PLC                | X | 3 |     |
| RITCHIE BROS AUCTIONEERS     | X | 6 | 41  |
| RITE AID CORP                | X | 6 | 29  |
| RIVIERA HLDGS CORP           | X | 3 | 47  |
| ROBBINS & MYERS INC          | X | 3 | 70  |
| ROBERT HALF INTL INC         | X | 5 | 10  |
| ROCK-TENN CO                 | X | 3 | 222 |
| ROCKWELL AUTOMATION INC      | X | 1 |     |
| ROCKWELL AUTOMATION INC      | X | 2 |     |
| ROCKWELL AUTOMATION INC      | X | 4 |     |
| ROCKWELL AUTOMATION INC      | X | 4 | 3   |
| ROCKWELL AUTOMATION INC      | X | 5 | 17  |
| ROCKWELL AUTOMATION INC      | X | 3 | 3   |
| ROCKWELL AUTOMATION INC      | X | 3 | 40  |
| ROCKWELL AUTOMATION INC      | X | 3 |     |
| ROCKWELL AUTOMATION INC      | X | 0 | 2   |
| ROCKWELL COLLINS INC         | X | 1 |     |
| ROCKWELL COLLINS INC         | X | 5 | 19  |
| ROCKWELL COLLINS INC         | X | 3 | 75  |
| ROCKWOOD HLDGS INC           | X | 3 | 150 |
| ROFIN SINAR TECHNOLOGIES INC | X | 3 | 9   |
| ROFIN SINAR TECHNOLOGIES INC | X | 3 | 13  |
| ROFIN SINAR TECHNOLOGIES INC | X | 3 | 18  |
| ROGERS COMMUNICATIONS INC    | X | 1 |     |
| ROGERS COMMUNICATIONS INC    | X | 6 | 246 |
| ROGERS CORP                  | X | 3 | 61  |
| ROHM & HAAS CO               | X | 1 |     |
| ROHM & HAAS CO               | X | 5 | 17  |
| ROHM & HAAS CO               | X | 3 | 2   |
| ROHM & HAAS CO               | X | 3 |     |
| ROHM & HAAS CO               | X | 0 | 3   |
| ROLLINS INC                  | X | 1 |     |
| ROLLINS INC                  | X | 6 | 2   |
| ROLLINS INC                  | X | 3 | 103 |
| ROME BANCORP INC NEW         | X | 1 |     |
| ROPER INDS INC NEW           | X | 1 |     |
| ROPER INDS INC NEW           | X | 3 | 98  |
| ROPER INDS INC NEW           | X | 3 |     |
| ROSETTA RESOURCES INC        | X | 3 | 257 |
| ROSTELECOM OPEN JT STK LNG D | X | 3 |     |
| ROSTELECOM OPEN JT STK LNG D | X | 3 | 4   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ROSTELECOM OPEN JT STK LNG D | X | 3 |     |
| ROWAN COS INC                | X | 1 | 2   |
| ROWAN COS INC                | X | 3 |     |
| ROWAN COS INC                | X | 4 |     |
| ROWAN COS INC                | X | 5 | 6   |
| ROWAN COS INC                | X | 3 | 10  |
| ROWAN COS INC                | X | 3 | 23  |
| ROWAN COS INC                | X | 3 | 97  |
| ROWAN COS INC                | X | 3 | 1   |
| ROYAL BANCSHARES PA INC      | X | 3 | 12  |
| ROYAL BK CDA MONTREAL QUE    | X | 4 | 78  |
| ROYAL BK CDA MONTREAL QUE    | X | 6 | 723 |
| ROYAL BK CDA MONTREAL QUE    | X | 3 | 4   |
| ROYAL BK CDA MONTREAL QUE    | X | 3 |     |
| ROYAL BK SCOTLAND GROUP PLC  | X | 3 | 81  |
| ROYAL DUTCH SHELL PLC        | X | 1 | 51  |
| ROYAL DUTCH SHELL PLC        | X | 2 | 7   |
| ROYAL DUTCH SHELL PLC        | X | 4 | 9   |
| ROYAL DUTCH SHELL PLC        | X | 3 |     |
| ROYAL DUTCH SHELL PLC        | X | 6 | 34  |
| ROYAL DUTCH SHELL PLC        | X | 3 | 7   |
| ROYAL DUTCH SHELL PLC        | X | 3 | 6   |
| RUBY TUESDAY INC             | X | 0 |     |
| RUBY TUESDAY INC             | X | 3 | 132 |
| RUDDICK CORP                 | X | 3 | 312 |
| RUDOLPH TECHNOLOGIES INC     | X | 3 | 139 |
| RUSH ENTERPRISES INC         | X | 3 | 26  |
| RURAL CELLULAR CORP          | X | 3 | 15  |
| RUSS BERRIE & CO             | X | 3 | 36  |
| RUTHS CHRIS STEAK HSE INC    | X | 3 | 84  |
| RYANAIR HLDGS PLC            | X | 6 | 11  |
| RYDER SYS INC                | X | 5 | 16  |
| RYDER SYS INC                | X | 3 |     |
| S & T BANCORP INC            | X | 3 | 54  |
| SAIC INC                     | X | 3 | 261 |
| SCBT FINANCIAL CORP          | X | 3 | 8   |
| SEMCO ENERGY INC             | X | 3 | 138 |
| SI INTL INC                  | X | 1 |     |
| SI INTL INC                  | X | 3 | 55  |
| SJW CORP                     | X | 3 | 46  |
| SK TELECOM LTD               | X | 2 |     |
| SK TELECOM LTD               | X | 4 | 2   |
| SK TELECOM LTD               | X | 0 |     |
| SK TELECOM LTD               | X | 6 | 2   |
| SK TELECOM LTD               | X | 3 |     |
| SK TELECOM LTD               | X | 3 | 75  |
| SLM CORP                     | X | 1 | 10  |
| SLM CORP                     | X | 4 |     |
| SLM CORP                     | X | 0 |     |
| SLM CORP                     | X | 5 | 37  |
| SPDR TR                      | X | 1 |     |
| SPDR TR                      | X | 2 | 73  |
| SPDR TR                      | X | 3 | 11  |
| SPDR TR                      | X | 4 | 9   |
| SPDR TR                      | X | 0 | 1   |
| SPDR TR                      | X | 3 | 1   |
| SPDR TR                      | X | 3 | 10  |
| SPDR TR                      | X | 6 | 7   |
| SPDR TR                      | X | 0 | 15  |
| SPDR TR                      | X | 3 | 9   |
| SPDR TR                      | X | 3 |     |
| SPDR TR                      | X | 9 | 44  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| SPDR TR                      | X | 3 | 81  |
| SPSS INC                     | X | 3 | 82  |
| SPX CORP                     | X | 1 |     |
| SPX CORP                     | X | 6 |     |
| SPX CORP                     | X | 3 | 3   |
| S1 CORPORATION               | X | 3 | 236 |
| SPDR INDEX SHS FDS           | X | 3 | 9   |
| SPDR INDEX SHS FDS           | X | 1 |     |
| SRA INTL INC                 | X | 3 | 233 |
| STEC INC                     | X | 3 | 34  |
| SVB FINL GROUP               | X | 3 | 53  |
| SWS GROUP INC                | X | 3 | 196 |
| SADIA S A                    | X | 3 |     |
| SAFECO CORP                  | X | 5 | 17  |
| SAFECO CORP                  | X | 6 |     |
| SAFEGUARD SCIENTIFICS INC    | X | 3 | 469 |
| SAFETY INS GROUP INC         | X | 0 |     |
| SAFETY INS GROUP INC         | X | 3 | 27  |
| SAFEWAY INC                  | X | 4 |     |
| SAFEWAY INC                  | X | 4 | 1   |
| SAFEWAY INC                  | X | 5 | 54  |
| SAFEWAY INC                  | X | 6 | 60  |
| SAFEWAY INC                  | X | 3 |     |
| SAFEWAY INC                  | X | 3 | 15  |
| SAIA INC                     | X | 3 | 82  |
| SAIA INC                     | X | 0 | 3   |
| ST JUDE MED INC              | X | 2 | 26  |
| ST JUDE MED INC              | X | 4 | 2   |
| ST JUDE MED INC              | X | 5 | 28  |
| ST JUDE MED INC              | X | 3 |     |
| ST JUDE MED INC              | X | 6 | 1   |
| SALEM COMMUNICATIONS CORP DE | X | 3 | 42  |
| SALESFORCE COM INC           | X | 2 | 10  |
| SALESFORCE COM INC           | X | 3 | 5   |
| SALIX PHARMACEUTICALS INC    | X | 3 | 13  |
| SALLY BEAUTY HLDGS INC       | X | 6 | 23  |
| SALLY BEAUTY HLDGS INC       | X | 3 | 195 |
| SANDERS MORRIS HARRIS GROUP  | X | 3 | 42  |
| SANDERSON FARMS INC          | X | 6 | 9   |
| SANDERSON FARMS INC          | X | 3 | 86  |
| SANDISK CORP                 | X | 1 | 6   |
| SANDISK CORP                 | X | 4 |     |
| SANDISK CORP                 | X | 0 |     |
| SANDISK CORP                 | X | 5 | 11  |
| SANDISK CORP                 | X | 6 | 5   |
| SANDY SPRING BANCORP INC     | X | 3 | 31  |
| SANMINA SCI CORP             | X | 2 | 60  |
| SANMINA SCI CORP             | X | 3 | 2   |
| SANMINA SCI CORP             | X | 4 |     |
| SANMINA SCI CORP             | X | 4 | 14  |
| SANMINA SCI CORP             | X | 6 | 11  |
| SANOFI AVENTIS               | X | 1 | 3   |
| SANOFI AVENTIS               | X | 4 | 2   |
| SANOFI AVENTIS               | X | 6 | 106 |
| SAP AKTIENGESELLSCHAFT       | X | 6 | 15  |
| SAP AKTIENGESELLSCHAFT       | X | 3 |     |
| SAPIENT CORP                 | X | 3 | 282 |
| SARA LEE CORP                | X | 1 | 167 |
| SARA LEE CORP                | X | 2 | 36  |
| SARA LEE CORP                | X | 4 | 1   |
| SARA LEE CORP                | X | 5 | 38  |
| SARA LEE CORP                | X | 6 | 7   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| SARA LEE CORP                | X | 3 | 46  |
| SARA LEE CORP                | X | 9 | 11  |
| SASOL LTD                    | X | 4 |     |
| SASOL LTD                    | X | 0 |     |
| SASOL LTD                    | X | 3 | 3   |
| SASOL LTD                    | X | 3 | 2   |
| SATYAM COMPUTER SERVICES LTD | X | 0 |     |
| SATYAM COMPUTER SERVICES LTD | X | 3 | 18  |
| SATYAM COMPUTER SERVICES LTD | X | 6 |     |
| SAUER-DANFOSS INC            | X | 0 |     |
| SAUER-DANFOSS INC            | X | 3 | 71  |
| SAUL CTRS INC                | X | 3 | 32  |
| SAVIENT PHARMACEUTICALS INC  | X | 3 | 223 |
| SAVVIS INC                   | X | 4 |     |
| SAVVIS INC                   | X | 3 | 118 |
| SCANSOURCE INC               | X | 1 |     |
| SCANSOURCE INC               | X | 3 | 115 |
| SCHAWK INC                   | X | 3 | 52  |
| SCHEIN HENRY INC             | X | 1 |     |
| SCHEIN HENRY INC             | X | 4 |     |
| SCHEIN HENRY INC             | X | 6 | 1   |
| SCHERING PLOUGH CORP         | X | 1 | 23  |
| SCHERING PLOUGH CORP         | X | 0 | 134 |
| SCHERING PLOUGH CORP         | X | 2 | 68  |
| SCHERING PLOUGH CORP         | X | 3 | 2   |
| SCHERING PLOUGH CORP         | X | 4 |     |
| SCHERING PLOUGH CORP         | X | 4 | 23  |
| SCHERING PLOUGH CORP         | X | 4 | 1   |
| SCHERING PLOUGH CORP         | X | 5 | 140 |
| SCHERING PLOUGH CORP         | X | 3 | 30  |
| SCHERING PLOUGH CORP         | X | 6 | 118 |
| SCHERING PLOUGH CORP         | X | 3 | 96  |
| SCHERING PLOUGH CORP         | X | 3 | 4   |
| SCHLUMBERGER LTD             | X | 1 | 142 |
| SCHLUMBERGER LTD             | X | 0 | 51  |
| SCHLUMBERGER LTD             | X | 2 | 24  |
| SCHLUMBERGER LTD             | X | 3 | 4   |
| SCHLUMBERGER LTD             | X | 4 | 3   |
| SCHLUMBERGER LTD             | X | 4 | 11  |
| SCHLUMBERGER LTD             | X | 4 | 13  |
| SCHLUMBERGER LTD             | X | 0 | 4   |
| SCHLUMBERGER LTD             | X | 3 | 26  |
| SCHLUMBERGER LTD             | X | 3 | 130 |
| SCHLUMBERGER LTD             | X | 6 | 7   |
| SCHLUMBERGER LTD             | X | 3 | 16  |
| SCHLUMBERGER LTD             | X | 8 | 95  |
| SCHLUMBERGER LTD             | X | 3 | 19  |
| SCHLUMBERGER LTD             | X | 3 | 599 |
| SCHLUMBERGER LTD             | X | 3 | 3   |
| SCHLUMBERGER LTD             | X | 0 | 2   |
| SCHLUMBERGER LTD             | X | 3 | 56  |
| SCHNITZER STL INDS           | X | 6 |     |
| SCHNITZER STL INDS           | X | 3 | 109 |
| SCHOLASTIC CORP              | X | 3 | 285 |
| SCHOOL SPECIALTY INC         | X | 4 |     |
| SCHOOL SPECIALTY INC         | X | 3 | 130 |
| SCHULMAN A INC               | X | 3 | 50  |
| SCHWAB CHARLES CORP NEW      | X | 1 | 3   |
| SCHWAB CHARLES CORP NEW      | X | 4 | 5   |
| SCHWAB CHARLES CORP NEW      | X | 5 | 65  |
| SCHWAB CHARLES CORP NEW      | X | 3 | 34  |
| SCHWEITZER-MAUDUIT INTL INC  | X | 1 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| SCHWEITZER-MAUDUIT INTL INC  | X | 3 | 58  |
| SCIELE PHARMA INC            | X | 3 | 31  |
| SCRIPPS E W CO OHIO          | X | 5 | 3   |
| SCRIPPS E W CO OHIO          | X | 6 | 13  |
| SEABRIGHT INSURANCE HLDGS IN | X | 3 | 68  |
| SEACHANGE INTL INC           | X | 3 | 190 |
| SEALED AIR CORP NEW          | X | 1 |     |
| SEALED AIR CORP NEW          | X | 4 |     |
| SEALED AIR CORP NEW          | X | 5 | 8   |
| SEALED AIR CORP NEW          | X | 3 |     |
| SEALY CORP                   | X | 3 | 86  |
| SEARS HLDGS CORP             | X | 1 | 1   |
| SEARS HLDGS CORP             | X | 3 | 1   |
| SEARS HLDGS CORP             | X | 5 | 6   |
| SEARS HLDGS CORP             | X | 3 | 10  |
| SEARS HLDGS CORP             | X | 0 |     |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 3 | 35  |
| SELECT SECTOR SPDR TR        | X | 9 |     |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 4 |     |
| SELECT SECTOR SPDR TR        | X | 9 | 6   |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 4 |     |
| SELECT SECTOR SPDR TR        | X | 3 | 1   |
| SELECT SECTOR SPDR TR        | X | 3 | 11  |
| SELECT SECTOR SPDR TR        | X | 3 |     |
| SELECT SECTOR SPDR TR        | X | 9 | 1   |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 2 | 131 |
| SELECT SECTOR SPDR TR        | X | 4 | 13  |
| SELECT SECTOR SPDR TR        | X | 3 | 5   |
| SELECT SECTOR SPDR TR        | X | 6 |     |
| SELECT SECTOR SPDR TR        | X | 8 | 347 |
| SELECT SECTOR SPDR TR        | X | 3 | 40  |
| SELECT SECTOR SPDR TR        | X | 9 | 2   |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 4 |     |
| SELECT SECTOR SPDR TR        | X | 4 |     |
| SELECT SECTOR SPDR TR        | X | 6 |     |
| SELECT SECTOR SPDR TR        | X | 3 |     |
| SELECT SECTOR SPDR TR        | X | 3 | 58  |
| SELECT SECTOR SPDR TR        | X | 9 | 6   |
| SELECT SECTOR SPDR TR        | X | 3 | 40  |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 3 |     |
| SELECT SECTOR SPDR TR        | X | 3 | 416 |
| SELECT SECTOR SPDR TR        | X | 3 | 32  |
| SELECT SECTOR SPDR TR        | X | 9 | 2   |
| SELECT SECTOR SPDR TR        | X | 1 |     |
| SELECT SECTOR SPDR TR        | X | 6 |     |
| SELECT SECTOR SPDR TR        | X | 9 | 4   |
| SECURE COMPUTING CORP        | X | 3 | 181 |
| SECURITY BANK CORP           | X | 3 | 68  |
| SELECTIVE INS GROUP INC      | X | 3 | 108 |
| SEMTECH CORP                 | X | 6 | 15  |
| SEMTECH CORP                 | X | 3 | 237 |
| SEMPRA ENERGY                | X | 1 | 2   |
| SEMPRA ENERGY                | X | 2 | 1   |
| SEMPRA ENERGY                | X | 3 |     |
| SEMPRA ENERGY                | X | 4 |     |
| SEMPRA ENERGY                | X | 5 | 33  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| SEMPRA ENERGY                | X | 3 | 2   |
| SEMPRA ENERGY                | X | 8 | 106 |
| SEMITOOL INC                 | X | 3 | 94  |
| SENIOR HSG PPTYS TR          | X | 1 |     |
| SENIOR HSG PPTYS TR          | X | 3 | 362 |
| SENSIENT TECHNOLOGIES CORP   | X | 3 |     |
| SENSIENT TECHNOLOGIES CORP   | X | 3 | 114 |
| SEPRACOR INC                 | X | 3 | 45  |
| SEPRACOR INC                 | X | 3 |     |
| SEPRACOR INC                 | X | 0 | 2   |
| SEQUA CORPORATION            | X | 3 | 20  |
| SHANDA INTERACTIVE ENTMT LTD | X | 2 | 236 |
| SHAW COMMUNICATIONS INC      | X | 0 |     |
| SHAW COMMUNICATIONS INC      | X | 6 | 312 |
| SHENANDOAH TELECOMMUNICATION | X | 3 | 24  |
| SHERWIN WILLIAMS CO          | X | 4 |     |
| SHERWIN WILLIAMS CO          | X | 5 | 15  |
| SHERWIN WILLIAMS CO          | X | 3 |     |
| SHERWIN WILLIAMS CO          | X | 0 | 2   |
| SHINHAN FINANCIAL GROUP CO L | X | 2 |     |
| SHINHAN FINANCIAL GROUP CO L | X | 4 |     |
| SHINHAN FINANCIAL GROUP CO L | X | 0 |     |
| SHINHAN FINANCIAL GROUP CO L | X | 3 |     |
| SHOE CARNIVAL INC            | X | 3 | 35  |
| SHUFFLE MASTER INC           | X | 1 |     |
| SHUFFLE MASTER INC           | X | 6 | 3   |
| SIEMENS A G                  | X | 1 |     |
| SIEMENS A G                  | X | 3 |     |
| SIEMENS A G                  | X | 4 |     |
| SIEMENS A G                  | X | 6 | 71  |
| SIERRA HEALTH SVCS INC       | X | 3 |     |
| SIERRA HEALTH SVCS INC       | X | 6 |     |
| SIERRA WIRELESS INC          | X | 6 | 17  |
| SIGMA ALDRICH CORP           | X | 1 | 1   |
| SIGMA ALDRICH CORP           | X | 5 | 21  |
| SIGMA ALDRICH CORP           | X | 6 |     |
| SIGNATURE BK NEW YORK N Y    | X | 3 | 201 |
| SILGAN HOLDINGS INC          | X | 3 | 142 |
| SILICON STORAGE TECHNOLOGY I | X | 3 | 380 |
| SILICON IMAGE INC            | X | 3 | 555 |
| SILICON MOTION TECHNOLOGY CO | X | 6 | 18  |
| SILICONWARE PRECISION INDS L | X | 2 |     |
| SILICONWARE PRECISION INDS L | X | 4 | 30  |
| SILICONWARE PRECISION INDS L | X | 4 |     |
| SILICONWARE PRECISION INDS L | X | 6 | 88  |
| SILVER WHEATON CORP          | X | 6 | 11  |
| SILVER WHEATON CORP          | X | 3 |     |
| SIMMONS 1ST NATL CORP        | X | 3 | 33  |
| SIMON PPTY GROUP INC NEW     | X | 1 |     |
| SIMON PPTY GROUP INC NEW     | X | 5 | 18  |
| SIMON PPTY GROUP INC NEW     | X | 3 | 2   |
| SIMON PPTY GROUP INC NEW     | X | 3 |     |
| SINOPEC SHANGHAI PETROCHEMIC | X | 6 | 5   |
| SINOPEC SHANGHAI PETROCHEMIC | X | 3 |     |
| SIRENZA MICRODEVICES INC     | X | 3 | 60  |
| SIRENZA MICRODEVICES INC     | X | 3 | 270 |
| SIRIUS SATELLITE RADIO INC   | X | 3 | 30  |
| SIRIUS SATELLITE RADIO INC   | X | 6 | 3   |
| SIRF TECHNOLOGY HLDGS INC    | X | 3 | 22  |
| SIRF TECHNOLOGY HLDGS INC    | X | 3 | 62  |
| SIX FLAGS INC                | X | 3 | 14  |
| SKECHERS U S A INC           | X | 3 | 70  |

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|                             |   |   |       |
|-----------------------------|---|---|-------|
| SKYLINE CORP                | X | 3 | 21    |
| SKYWEST INC                 | X | 0 |       |
| SKYWEST INC                 | X | 3 | 339   |
| SKYWORKS SOLUTIONS INC      | X | 3 |       |
| SKYWORKS SOLUTIONS INC      | X | 3 | 555   |
| SMITH & NEPHEW PLC          | X | 6 | 4     |
| SMITH A O                   | X | 3 | 69    |
| SMITH INTL INC              | X | 1 |       |
| SMITH INTL INC              | X | 4 |       |
| SMITH INTL INC              | X | 5 | 31    |
| SMITH INTL INC              | X | 3 | 4     |
| SMITH INTL INC              | X | 8 | 109   |
| SMITH MICRO SOFTWARE INC    | X | 3 | 194   |
| SMUCKER J M CO              | X | 1 | 4     |
| SMUCKER J M CO              | X | 6 |       |
| SMUCKER J M CO              | X | 3 |       |
| SNAP ON INC                 | X | 1 |       |
| SNAP ON INC                 | X | 4 |       |
| SNAP ON INC                 | X | 5 | 2     |
| SNAP ON INC                 | X | 3 |       |
| SOFTWARE HOLDRS TR          | X | 3 |       |
| SOFTWARE HOLDRS TR          | X | 4 | 1     |
| SOFTWARE HOLDRS TR          | X | 3 | 73    |
| SOLECTRON CORP              | X | 2 | 103   |
| SOLECTRON CORP              | X | 4 | 14    |
| SOLECTRON CORP              | X | 5 | 39    |
| SOLECTRON CORP              | X | 6 | 8     |
| SOMAXON PHARMACEUTICALS INC | X | 3 | 21    |
| SONIC CORP                  | X | 4 |       |
| SONIC CORP                  | X | 3 | 173   |
| SONIC AUTOMOTIVE INC        | X | 3 | 90    |
| SONIC SOLUTIONS             | X | 3 | 110   |
| SONICWALL INC               | X | 3 | 301   |
| SONOSITE INC                | X | 3 | 71    |
| SONY CORP                   | X | 1 |       |
| SONY CORP                   | X | 3 |       |
| SONY CORP                   | X | 4 | 1     |
| SONY CORP                   | X | 6 | 30    |
| SONY CORP                   | X | 3 | 23    |
| SOTHEBYS                    | X | 4 |       |
| SOTHEBYS                    | X | 3 | 1     |
| SOTHEBYS                    | X | 3 | 3     |
| SOTHEBYS                    | X | 0 | 1     |
| SONUS NETWORKS INC          | X | 3 | 3     |
| SONUS NETWORKS INC          | X | 3 | 507   |
| SOURCE INTERLINK COS INC    | X | 3 | 145   |
| SOURCEFORGE INC             | X | 3 | 281   |
| SOUTH JERSEY INDS INC       | X | 3 | 99    |
| SOUTHERN CO                 | X | 1 | 145   |
| SOUTHERN CO                 | X | 5 | 65    |
| SOUTHERN CO                 | X | 3 | 5     |
| SOUTHERN CO                 | X | 3 | 2     |
| SOUTHERN CO                 | X | 3 | 8,000 |
| SOUTHWEST AIRLS CO          | X | 2 | 116   |
| SOUTHWEST AIRLS CO          | X | 5 | 68    |
| SOUTHWEST AIRLS CO          | X | 6 | 10    |
| SOUTHWEST AIRLS CO          | X | 3 |       |
| SOUTHWEST AIRLS CO          | X | 3 |       |
| SOUTHWEST BANCORP INC OKLA  | X | 6 | 13    |
| SOUTHWEST BANCORP INC OKLA  | X | 3 | 77    |
| SOUTHWEST GAS CORP          | X | 3 | 253   |
| SOUTHWEST WTR CO            | X | 3 | 24    |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| SOVEREIGN BANCORP INC        | X | 1 |     |
| SOVEREIGN BANCORP INC        | X | 5 | 16  |
| SOVRAN SELF STORAGE INC      | X | 3 | 83  |
| SPANISH BROADCASTING SYS INC | X | 3 | 114 |
| SPANSION INC                 | X | 3 | 59  |
| SPARTAN MTRS INC             | X | 3 | 236 |
| SPARTAN STORES INC           | X | 3 | 20  |
| SPARTECH CORP                | X | 3 | 104 |
| SPECTRA ENERGY CORP          | X | 1 | 22  |
| SPECTRA ENERGY CORP          | X | 3 | 2   |
| SPECTRA ENERGY CORP          | X | 4 |     |
| SPECTRA ENERGY CORP          | X | 5 | 59  |
| SPECTRA ENERGY CORP          | X | 6 |     |
| SPECTRA ENERGY CORP          | X | 3 |     |
| SPECTRANETICS CORP           | X | 3 | 131 |
| SPEEDWAY MOTORSPORTS INC     | X | 3 | 73  |
| SPHERION CORP                | X | 3 | 202 |
| SPIRIT AEROSYSTEMS HLDGS INC | X | 1 |     |
| SPIRIT AEROSYSTEMS HLDGS INC | X | 3 |     |
| SPIRIT AEROSYSTEMS HLDGS INC | X | 3 | 22  |
| SPRINT NEXTEL CORP           | X | 1 | 13  |
| SPRINT NEXTEL CORP           | X | 2 | 59  |
| SPRINT NEXTEL CORP           | X | 3 | 2   |
| SPRINT NEXTEL CORP           | X | 4 |     |
| SPRINT NEXTEL CORP           | X | 4 |     |
| SPRINT NEXTEL CORP           | X | 4 |     |
| SPRINT NEXTEL CORP           | X | 0 |     |
| SPRINT NEXTEL CORP           | X | 5 | 241 |
| SPRINT NEXTEL CORP           | X | 3 | 60  |
| SPRINT NEXTEL CORP           | X | 6 | 57  |
| SPRINT NEXTEL CORP           | X | 3 | 11  |
| SPRINT NEXTEL CORP           | X | 3 | 60  |
| STAGE STORES INC             | X | 3 | 138 |
| STAMPS COM INC               | X | 3 | 223 |
| STANDARD MICROSYSTEMS CORP   | X | 3 | 132 |
| STANDARD MTR PRODS INC       | X | 3 | 93  |
| STANDARD PARKING CORP        | X | 3 | 11  |
| STANDARD REGISTER CO         | X | 3 | 48  |
| STANDEX INTL CORP            | X | 3 | 35  |
| STANLEY INC                  | X | 3 | 26  |
| STANLEY WKS                  | X | 1 |     |
| STANLEY WKS                  | X | 3 |     |
| STANLEY WKS                  | X | 4 |     |
| STANLEY WKS                  | X | 5 | 19  |
| STAPLES INC                  | X | 1 | 13  |
| STAPLES INC                  | X | 4 | 1   |
| STAPLES INC                  | X | 0 | 1   |
| STAPLES INC                  | X | 5 | 63  |
| STAPLES INC                  | X | 6 | 1   |
| STAPLES INC                  | X | 3 | 3   |
| STAPLES INC                  | X | 3 | 1   |
| STAPLES INC                  | X | 0 | 4   |
| STARBUCKS CORP               | X | 1 | 2   |
| STARBUCKS CORP               | X | 2 | 1   |
| STARBUCKS CORP               | X | 4 | 78  |
| STARBUCKS CORP               | X | 5 | 56  |
| STARBUCKS CORP               | X | 3 | 5   |
| STARBUCKS CORP               | X | 6 | 9   |
| STARBUCKS CORP               | X | 3 | 16  |
| STARBUCKS CORP               | X | 0 | 11  |
| STATE AUTO FINL CORP         | X | 4 |     |
| STATE AUTO FINL CORP         | X | 3 | 51  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| STARWOOD HOTELS&RESORTS WRLD | X | 1 | 40    |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 1     |
| STARWOOD HOTELS&RESORTS WRLD | X | 5 | 17    |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 36    |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 2     |
| STARWOOD HOTELS&RESORTS WRLD | X | 6 | 13    |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 |       |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 14    |
| STARWOOD HOTELS&RESORTS WRLD | X | 3 | 28    |
| STATE STR CORP               | X | 1 | 2     |
| STATE STR CORP               | X | 2 | 58    |
| STATE STR CORP               | X | 3 |       |
| STATE STR CORP               | X | 4 |       |
| STATE STR CORP               | X | 0 |       |
| STATE STR CORP               | X | 5 | 29    |
| STATOIL ASA                  | X | 1 |       |
| STATOIL ASA                  | X | 3 | 3     |
| STATOIL ASA                  | X | 4 |       |
| STATOIL ASA                  | X | 6 | 18    |
| STEAK N SHAKE CO             | X | 6 | 12    |
| STEAK N SHAKE CO             | X | 3 | 120   |
| STEIN MART INC               | X | 4 |       |
| STEIN MART INC               | X | 3 | 43    |
| STEINWAY MUSICAL INSTRS INC  | X | 3 | 31    |
| STEPAN CO                    | X | 3 | 12    |
| STERLING BANCSHARES INC      | X | 3 | 270   |
| STERIS CORP                  | X | 6 | 5     |
| STERIS CORP                  | X | 3 | 352   |
| STERIS CORP                  | X | 0 | 6     |
| STERLING BANCORP             | X | 1 | 33    |
| STERLING BANCORP             | X | 3 | 21    |
| STEREOTAXIS INC              | X | 6 | 1     |
| STEREOTAXIS INC              | X | 3 | 116   |
| STERLING FINL CORP           | X | 3 | 109   |
| STERLING FINL CORP WASH      | X | 4 |       |
| STERLING FINL CORP WASH      | X | 3 | 151   |
| STERLITE INDS INDIA LTD      | X | 2 | 123   |
| STERLITE INDS INDIA LTD      | X | 3 |       |
| STERLITE INDS INDIA LTD      | X | 7 | 6,118 |
| STEWART ENTERPRISES INC      | X | 3 | 218   |
| STEWART INFORMATION SVCS COR | X | 3 | 48    |
| STILLWATER MNG CO            | X | 4 | 1     |
| STILLWATER MNG CO            | X | 3 |       |
| STILLWATER MNG CO            | X | 3 | 296   |
| STILLWATER MNG CO            | X | 0 | 1     |
| STMICROELECTRONICS N V       | X | 4 | 1     |
| STMICROELECTRONICS N V       | X | 0 | 2     |
| STMICROELECTRONICS N V       | X | 6 | 11    |
| STONE ENERGY CORP            | X | 3 | 51    |
| STONERIDGE INC               | X | 3 | 75    |
| STORA ENSO CORP              | X | 4 | 2     |
| STORA ENSO CORP              | X | 6 | 63    |
| STRATEGIC HOTELS & RESORTS I | X | 3 | 529   |
| STRAYER ED INC               | X | 1 |       |
| STRAYER ED INC               | X | 3 | 87    |
| STREETTRACKS GOLD TR         | X | 1 |       |
| STREETTRACKS GOLD TR         | X | 3 | 96    |
| STREETTRACKS GOLD TR         | X | 4 | 3     |
| STREETTRACKS GOLD TR         | X | 0 | 6     |
| STREETTRACKS GOLD TR         | X | 3 | 60    |
| STREETTRACKS GOLD TR         | X | 6 | 22    |
| STREETTRACKS GOLD TR         | X | 3 | 165   |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| STREETTRACKS GOLD TR        | X | 3 | 7   |
| STREETTRACKS GOLD TR        | X | 9 | 6   |
| STREETTRACKS GOLD TR        | X | 3 | 212 |
| STRYKER CORP                | X | 1 | 36  |
| STRYKER CORP                | X | 4 |     |
| STRYKER CORP                | X | 5 | 22  |
| STRYKER CORP                | X | 3 | 2   |
| STRYKER CORP                | X | 6 |     |
| STRYKER CORP                | X | 0 |     |
| STURM RUGER & CO INC        | X | 3 | 98  |
| SUEZ                        | X | 1 |     |
| SUEZ                        | X | 4 |     |
| SUEZ                        | X | 6 |     |
| SUFFOLK BANCORP             | X | 3 | 20  |
| SULPHCO INC                 | X | 3 | 15  |
| SUN LIFE FINL INC           | X | 6 | 372 |
| SUN LIFE FINL INC           | X | 3 | 3   |
| SUN MICROSYSTEMS INC        | X | 1 |     |
| SUN MICROSYSTEMS INC        | X | 0 | 347 |
| SUN MICROSYSTEMS INC        | X | 3 | 4   |
| SUN MICROSYSTEMS INC        | X | 4 |     |
| SUN MICROSYSTEMS INC        | X | 4 | 75  |
| SUN MICROSYSTEMS INC        | X | 4 | 119 |
| SUN MICROSYSTEMS INC        | X | 0 | 29  |
| SUN MICROSYSTEMS INC        | X | 5 | 197 |
| SUN MICROSYSTEMS INC        | X | 3 | 4   |
| SUN MICROSYSTEMS INC        | X | 3 | 63  |
| SUN MICROSYSTEMS INC        | X | 6 | 5   |
| SUN MICROSYSTEMS INC        | X | 3 | 68  |
| SUN MICROSYSTEMS INC        | X | 0 |     |
| SUN MICROSYSTEMS INC        | X | 3 | 598 |
| SUN MICROSYSTEMS INC        | X | 0 | 65  |
| SUN HEALTHCARE GROUP INC    | X | 3 | 335 |
| SUN HYDRAULICS CORP         | X | 6 | 12  |
| SUNCOR ENERGY INC           | X | 1 |     |
| SUNCOR ENERGY INC           | X | 4 | 2   |
| SUNCOR ENERGY INC           | X | 0 | 12  |
| SUNCOR ENERGY INC           | X | 6 | 42  |
| SUNCOR ENERGY INC           | X | 3 | 3   |
| SUNCOR ENERGY INC           | X | 3 | 47  |
| SUNOCO INC                  | X | 1 |     |
| SUNOCO INC                  | X | 4 | 3   |
| SUNOCO INC                  | X | 5 | 21  |
| SUNOCO INC                  | X | 3 | 60  |
| SUNOCO INC                  | X | 0 | 2   |
| SUNPOWER CORP               | X | 3 | 1   |
| SUNPOWER CORP               | X | 6 |     |
| SUNPOWER CORP               | X | 8 | 54  |
| SUNRISE SENIOR LIVING INC   | X | 4 |     |
| SUNRISE SENIOR LIVING INC   | X | 3 | 250 |
| SUNOPTA INC                 | X | 6 |     |
| SUNOPTA INC                 | X | 3 |     |
| SUNSTONE HOTEL INVS INC NEW | X | 3 | 483 |
| SUNTRUST BKS INC            | X | 1 | 11  |
| SUNTRUST BKS INC            | X | 5 | 31  |
| SUNTRUST BKS INC            | X | 3 | 8   |
| SUNTRUST BKS INC            | X | 3 | 140 |
| SUNTECH PWR HLDGS CO LTD    | X | 4 |     |
| SUNTECH PWR HLDGS CO LTD    | X | 4 | 8   |
| SUNTECH PWR HLDGS CO LTD    | X | 3 | 20  |
| SUNTECH PWR HLDGS CO LTD    | X | 6 | 3   |
| SUNTECH PWR HLDGS CO LTD    | X | 3 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| SUPERGEN INC                 | X | 3 | 211 |
| SUPERIOR BANCORP             | X | 3 | 126 |
| SUPERIOR ENERGY SVCS INC     | X | 6 | 11  |
| SUPERIOR ENERGY SVCS INC     | X | 3 |     |
| SUPERIOR ESSEX INC           | X | 3 | 90  |
| SUPERIOR WELL SVCS INC       | X | 3 | 125 |
| SUPERTEX INC                 | X | 3 | 51  |
| SUPERVALU INC                | X | 1 |     |
| SUPERVALU INC                | X | 3 | 1   |
| SUPERVALU INC                | X | 4 |     |
| SUPERVALU INC                | X | 5 | 33  |
| SUPERVALU INC                | X | 6 | 1   |
| SUPERVALU INC                | X | 3 |     |
| SUREWEST COMMUNICATIONS      | X | 3 | 28  |
| SUSQUEHANNA BANCSHARES INC P | X | 3 |     |
| SUSQUEHANNA BANCSHARES INC P | X | 3 | 183 |
| SWIFT ENERGY CO              | X | 4 |     |
| SWIFT ENERGY CO              | X | 3 | 160 |
| SWIFT ENERGY CO              | X | 0 | 1   |
| SWITCH & DATA FACILITIES COM | X | 3 | 100 |
| SYBASE INC                   | X | 3 | 404 |
| SYBASE INC                   | X | 0 | 3   |
| SYCAMORE NETWORKS INC        | X | 4 | 6   |
| SYCAMORE NETWORKS INC        | X | 3 | 651 |
| SYKES ENTERPRISES INC        | X | 3 | 214 |
| SYMANTEC CORP                | X | 1 | 7   |
| SYMANTEC CORP                | X | 2 | 6   |
| SYMANTEC CORP                | X | 3 | 5   |
| SYMANTEC CORP                | X | 4 | 2   |
| SYMANTEC CORP                | X | 0 |     |
| SYMANTEC CORP                | X | 5 | 87  |
| SYMANTEC CORP                | X | 6 | 15  |
| SYMANTEC CORP                | X | 0 |     |
| SYMANTEC CORP                | X | 0 | 2   |
| SYMANTEC CORP                | X | 3 | 8   |
| SYMMETRICOM INC              | X | 3 | 196 |
| SYMMETRY MED INC             | X | 3 | 122 |
| SYMYX TECHNOLOGIES           | X | 3 | 78  |
| SYNCHRONOSS TECHNOLOGIES INC | X | 3 | 34  |
| SYNAPTICS INC                | X | 3 | 119 |
| SYNGENTA AG                  | X | 1 | 2   |
| SYNGENTA AG                  | X | 6 | 37  |
| SYNOVUS FINL CORP            | X | 5 | 28  |
| SYNOVUS FINL CORP            | X | 3 |     |
| SYNTEL INC                   | X | 1 |     |
| SYNTEL INC                   | X | 3 | 22  |
| SYNNEX CORP                  | X | 3 | 69  |
| SYNTROLEUM CORP              | X | 3 | 15  |
| SYNIVERSE HLDGS INC          | X | 3 | 101 |
| SYSCO CORP                   | X | 1 | 16  |
| SYSCO CORP                   | X | 2 | 2   |
| SYSCO CORP                   | X | 3 | 3   |
| SYSCO CORP                   | X | 4 |     |
| SYSCO CORP                   | X | 5 | 82  |
| SYSCO CORP                   | X | 6 | 16  |
| SYSCO CORP                   | X | 3 | 2   |
| TCF FINL CORP                | X | 3 | 32  |
| TECO ENERGY INC              | X | 5 | 11  |
| THQ INC                      | X | 3 | 395 |
| TJX COS INC NEW              | X | 1 |     |
| TJX COS INC NEW              | X | 4 |     |
| TJX COS INC NEW              | X | 5 | 55  |

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|                               |   |   |     |
|-------------------------------|---|---|-----|
| TJX COS INC NEW               | X | 3 | 11  |
| TJX COS INC NEW               | X | 6 |     |
| TJX COS INC NEW               | X | 0 | 10  |
| TJX COS INC NEW               | X | 3 | 36  |
| TNS INC                       | X | 3 | 84  |
| TTM TECHNOLOGIES INC          | X | 6 | 24  |
| TTM TECHNOLOGIES INC          | X | 3 | 275 |
| T-3 ENERGY SRVCS INC          | X | 4 |     |
| T-3 ENERGY SRVCS INC          | X | 3 | 6   |
| TXCO RES INC                  | X | 3 | 99  |
| TXU CORP                      | X | 1 | 1   |
| TXU CORP                      | X | 3 |     |
| TXU CORP                      | X | 4 | 4   |
| TXU CORP                      | X | 5 | 47  |
| TXU CORP                      | X | 3 | 1   |
| TXU CORP                      | X | 3 | 2   |
| TXU CORP                      | X | 3 |     |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 1 | 92  |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 2 | 46  |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 2 | 245 |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 3 |     |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 4 |     |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 4 | 26  |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 0 |     |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 5 | 41  |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 6 | 3   |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 3 |     |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 3 |     |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 3 | 470 |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 3 | 150 |
| TAIWAN SEMICONDUCTOR MFG LTD  | X | 3 | 31  |
| TAKE-TWO INTERACTIVE SOFTWARE | X | 3 | 10  |
| TAL INTL GROUP INC            | X | 3 | 90  |
| TALBOTS INC                   | X | 3 | 55  |
| TALEO CORP                    | X | 3 | 61  |
| TALISMAN ENERGY INC           | X | 4 | 1   |
| TALISMAN ENERGY INC           | X | 6 | 890 |
| TAM SA                        | X | 0 |     |
| TAM SA                        | X | 3 | 40  |
| TANGER FACTORY OUTLET CTRS I  | X | 3 | 105 |
| TARGET CORP                   | X | 1 | 82  |
| TARGET CORP                   | X | 2 | 49  |
| TARGET CORP                   | X | 4 |     |
| TARGET CORP                   | X | 4 |     |
| TARGET CORP                   | X | 4 |     |
| TARGET CORP                   | X | 0 |     |
| TARGET CORP                   | X | 5 | 82  |
| TARGET CORP                   | X | 3 | 111 |
| TARGET CORP                   | X | 6 |     |
| TARGET CORP                   | X | 3 | 6   |
| TARGET CORP                   | X | 3 | 14  |
| TARGET CORP                   | X | 3 | 500 |
| TARGET CORP                   | X | 0 | 4   |
| TASER INTL INC                | X | 3 | 20  |
| TATA MTRS LTD                 | X | 1 |     |
| TATA MTRS LTD                 | X | 2 |     |
| TATA MTRS LTD                 | X | 4 |     |
| TATA MTRS LTD                 | X | 3 | 99  |
| TATA MTRS LTD                 | X | 6 | 11  |
| TATA MTRS LTD                 | X | 7 | 431 |
| TAYLOR CAP GROUP INC          | X | 3 | 19  |
| TEAM INC                      | X | 3 | 12  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| TECH DATA CORP               | X | 4 |       |
| TECH DATA CORP               | X | 3 | 3     |
| TECHNE CORP                  | X | 1 |       |
| TECHNE CORP                  | X | 3 |       |
| TECHNITROL INC               | X | 1 | 28    |
| TECHNITROL INC               | X | 3 | 193   |
| TECK COMINCO LTD             | X | 4 |       |
| TECK COMINCO LTD             | X | 6 | 116   |
| TECK COMINCO LTD             | X | 3 | 7     |
| TECHWELL INC                 | X | 3 | 24    |
| TEJON RANCH CO DEL           | X | 3 | 27    |
| TEKELEC                      | X | 3 | 184   |
| TELE NORTE LESTE PART S A    | X | 4 | 1     |
| TELE NORTE LESTE PART S A    | X | 3 | 22    |
| TELE NORTE LESTE PART S A    | X | 6 | 1     |
| TELECOM ARGENTINA S A        | X | 4 |       |
| TELECOM ARGENTINA S A        | X | 0 |       |
| TELECOM ARGENTINA S A        | X | 3 | 1     |
| TELECOM ARGENTINA S A        | X | 0 | 1,569 |
| TELECOM ARGENTINA S A        | X | 8 | 59    |
| TELECOM CORP NEW ZEALAND LTD | X | 4 |       |
| TELECOM CORP NEW ZEALAND LTD | X | 6 | 1     |
| TELECOM CORP NEW ZEALAND LTD | X | 3 | 17    |
| TELECOM HLDERS TR            | X | 3 | 1     |
| TELECOM HLDERS TR            | X | 4 |       |
| TELECOM HLDERS TR            | X | 3 | 185   |
| TELECOM ITALIA S P A NEW     | X | 4 | 2     |
| TELECOM ITALIA S P A NEW     | X | 6 | 24    |
| TELECOM ITALIA S P A NEW     | X | 4 |       |
| TELECOM ITALIA S P A NEW     | X | 6 | 8     |
| TELECOMUNICACOES BRASILEIRAS | X | 4 |       |
| TELECOMUNICACOES BRASILEIRAS | X | 6 | 1     |
| TELECOMUNICACOES BRASILEIRAS | X | 3 |       |
| TELECOMUNICACOES DE SAO PAUL | X | 3 |       |
| TELEDYNE TECHNOLOGIES INC    | X | 4 |       |
| TELEDYNE TECHNOLOGIES INC    | X | 3 | 1     |
| TELEDYNE TECHNOLOGIES INC    | X | 3 | 189   |
| TELEFONICA S A               | X | 4 | 1     |
| TELEFONICA S A               | X | 6 | 2     |
| TELEFONICA S A               | X | 0 | 210   |
| TELEFONICA S A               | X | 3 | 10    |
| TELEFONOS DE MEXICO S A B    | X | 1 | 33    |
| TELEFONOS DE MEXICO S A B    | X | 3 | 6     |
| TELEFONOS DE MEXICO S A B    | X | 4 |       |
| TELEFONOS DE MEXICO S A B    | X | 6 | 5     |
| TELLABS INC                  | X | 5 | 22    |
| TELLABS INC                  | X | 3 | 40    |
| TELLABS INC                  | X | 3 |       |
| TELUS CORP                   | X | 6 | 65    |
| TEMPLE INLAND INC            | X | 5 | 6     |
| TEMPLE INLAND INC            | X | 3 |       |
| TELETECH HOLDINGS INC        | X | 3 | 280   |
| TEMPLETON DRAGON FD INC      | X | 0 | 1     |
| TEMPLETON DRAGON FD INC      | X | 3 | 6     |
| TEMPUR PEDIC INTL INC        | X | 1 |       |
| TEMPUR PEDIC INTL INC        | X | 3 | 7     |
| TEMPUR PEDIC INTL INC        | X | 3 | 653   |
| TENARIS S A                  | X | 1 |       |
| TENARIS S A                  | X | 3 |       |
| TENARIS S A                  | X | 4 |       |
| TENARIS S A                  | X | 4 | 8     |
| TENARIS S A                  | X | 4 |       |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| TENARIS S A                  | X | 0 |     |
| TENARIS S A                  | X | 0 | 65  |
| TENARIS S A                  | X | 3 | 3   |
| TENARIS S A                  | X | 0 | 4   |
| TENET HEALTHCARE CORP        | X | 4 | 5   |
| TENET HEALTHCARE CORP        | X | 5 | 20  |
| TENET HEALTHCARE CORP        | X | 6 | 28  |
| TENNANT CO                   | X | 3 | 47  |
| TENNECO INC                  | X | 3 | 139 |
| TERADATA CORP DEL            | X | 5 | 9   |
| TERADYNE INC                 | X | 5 | 57  |
| TERADYNE INC                 | X | 3 | 1   |
| TEREX CORP NEW               | X | 1 |     |
| TEREX CORP NEW               | X | 4 |     |
| TEREX CORP NEW               | X | 5 | 15  |
| TERRA INDS INC               | X | 1 |     |
| TERRA INDS INC               | X | 4 |     |
| TERRA INDS INC               | X | 6 | 4   |
| TERRA INDS INC               | X | 3 | 124 |
| TESCO CORP                   | X | 1 |     |
| TESCO CORP                   | X | 3 | 16  |
| TESORO CORP                  | X | 1 |     |
| TESORO CORP                  | X | 4 |     |
| TESORO CORP                  | X | 5 | 24  |
| TESORO CORP                  | X | 3 | 6   |
| TESORO CORP                  | X | 0 | 4   |
| TEVA PHARMACEUTICAL INDS LTD | X | 1 | 4   |
| TEVA PHARMACEUTICAL INDS LTD | X | 3 | 6   |
| TEVA PHARMACEUTICAL INDS LTD | X | 4 |     |
| TEVA PHARMACEUTICAL INDS LTD | X | 4 |     |
| TEVA PHARMACEUTICAL INDS LTD | X | 0 | 2   |
| TEVA PHARMACEUTICAL INDS LTD | X | 5 | 128 |
| TEVA PHARMACEUTICAL INDS LTD | X | 3 |     |
| TEVA PHARMACEUTICAL INDS LTD | X | 6 | 29  |
| TEVA PHARMACEUTICAL INDS LTD | X | 3 |     |
| TEVA PHARMACEUTICAL INDS LTD | X | 8 | 126 |
| TEVA PHARMACEUTICAL INDS LTD | X | 3 | 9   |
| TEVA PHARMACEUTICAL INDS LTD | X | 3 | 280 |
| TETRA TECH INC NEW           | X | 3 | 177 |
| TESSERA TECHNOLOGIES INC     | X | 3 | 161 |
| TEXAS CAPITAL BANCSHARES INC | X | 3 | 162 |
| TEXAS INDS INC               | X | 1 |     |
| TEXAS INDS INC               | X | 6 | 1   |
| TEXAS INDS INC               | X | 3 | 104 |
| TEXAS INSTRS INC             | X | 1 | 48  |
| TEXAS INSTRS INC             | X | 2 |     |
| TEXAS INSTRS INC             | X | 3 | 2   |
| TEXAS INSTRS INC             | X | 4 |     |
| TEXAS INSTRS INC             | X | 4 |     |
| TEXAS INSTRS INC             | X | 4 | 17  |
| TEXAS INSTRS INC             | X | 0 | 3   |
| TEXAS INSTRS INC             | X | 5 | 184 |
| TEXAS INSTRS INC             | X | 3 | 120 |
| TEXAS INSTRS INC             | X | 6 | 221 |
| TEXAS INSTRS INC             | X | 3 | 11  |
| TEXAS INSTRS INC             | X | 0 |     |
| TEXAS INSTRS INC             | X | 8 | 3   |
| TEXAS INSTRS INC             | X | 3 | 198 |
| TEXAS INSTRS INC             | X | 0 | 13  |
| TEXAS ROADHOUSE INC          | X | 3 | 400 |
| THAI FD INC                  | X | 3 |     |
| THAI FD INC                  | X | 4 | 35  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| THAI FD INC                  | X | 6 | 1     |
| TEXTRON INC                  | X | 1 | 100   |
| TEXTRON INC                  | X | 3 |       |
| TEXTRON INC                  | X | 4 | 1     |
| TEXTRON INC                  | X | 5 | 24    |
| TEXTRON INC                  | X | 3 | 2     |
| TEXTRON INC                  | X | 6 |       |
| TEXTRON INC                  | X | 3 | 64    |
| THERAVANCE INC               | X | 0 | 33    |
| THERAVANCE INC               | X | 4 | 10    |
| THERMAGE INC                 | X | 1 |       |
| THERMO FISHER SCIENTIFIC INC | X | 1 | 1     |
| THERMO FISHER SCIENTIFIC INC | X | 2 | 29    |
| THERMO FISHER SCIENTIFIC INC | X | 3 |       |
| THERMO FISHER SCIENTIFIC INC | X | 4 |       |
| THERMO FISHER SCIENTIFIC INC | X | 5 | 45    |
| THERMO FISHER SCIENTIFIC INC | X | 3 | 79    |
| THERMO FISHER SCIENTIFIC INC | X | 3 | 12    |
| THERMO FISHER SCIENTIFIC INC | X | 6 | 107   |
| THERMO FISHER SCIENTIFIC INC | X | 3 | 160   |
| THESTREET COM                | X | 3 | 45    |
| THOMAS & BETTS CORP          | X | 0 | 4     |
| THOMAS PPTYS GROUP INC       | X | 3 | 50    |
| THOMAS WEISEL PARTNERS GRP I | X | 3 | 23    |
| THOMSON CORP                 | X | 6 | 245   |
| THOMSON CORP                 | X | 3 | 1     |
| THOMSON                      | X | 4 | 1     |
| THOMSON                      | X | 6 | 2     |
| THORATEC CORP                | X | 3 | 227   |
| 3COM CORP                    | X | 3 | 10    |
| 3COM CORP                    | X | 4 | 4     |
| 3COM CORP                    | X | 6 | 49    |
| 3COM CORP                    | X | 0 |       |
| 3COM CORP                    | X | 3 | 1,662 |
| 3M CO                        | X | 1 | 110   |
| 3M CO                        | X | 2 | 10    |
| 3M CO                        | X | 3 | 8     |
| 3M CO                        | X | 4 | 2     |
| 3M CO                        | X | 4 | 3     |
| 3M CO                        | X | 0 | 2     |
| 3M CO                        | X | 5 | 65    |
| 3M CO                        | X | 3 | 2     |
| 3M CO                        | X | 3 | 55    |
| 3M CO                        | X | 6 | 40    |
| 3M CO                        | X | 3 | 13    |
| 3M CO                        | X | 0 |       |
| 3M CO                        | X | 3 | 1     |
| 3M CO                        | X | 0 | 6     |
| TIBCO SOFTWARE INC           | X | 6 | 2     |
| TIBCO SOFTWARE INC           | X | 3 | 434   |
| TIBCO SOFTWARE INC           | X | 0 | 9     |
| TIDEWATER INC                | X | 1 | 1     |
| TIDEWATER INC                | X | 3 | 13    |
| TIDEWATER INC                | X | 6 | 6     |
| TIDEWATER INC                | X | 3 |       |
| TIERONE CORP                 | X | 3 | 65    |
| TIFFANY & CO NEW             | X | 1 |       |
| TIFFANY & CO NEW             | X | 4 |       |
| TIFFANY & CO NEW             | X | 0 |       |
| TIFFANY & CO NEW             | X | 5 | 7     |
| TIFFANY & CO NEW             | X | 3 | 118   |
| TIFFANY & CO NEW             | X | 6 | 4     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| TIM HORTONS INC              | X | 1 | 2   |
| TIM HORTONS INC              | X | 6 | 139 |
| TIMBERLAND CO                | X | 4 |     |
| TIMBERLAND CO                | X | 0 |     |
| TIMBERLAND CO                | X | 6 | 17  |
| TIMBERLAND CO                | X | 3 | 132 |
| TIME WARNER INC              | X | 1 | 510 |
| TIME WARNER INC              | X | 2 | 28  |
| TIME WARNER INC              | X | 3 | 6   |
| TIME WARNER INC              | X | 4 |     |
| TIME WARNER INC              | X | 4 | 38  |
| TIME WARNER INC              | X | 0 | 4   |
| TIME WARNER INC              | X | 5 | 363 |
| TIME WARNER INC              | X | 3 | 163 |
| TIME WARNER INC              | X | 6 | 126 |
| TIME WARNER INC              | X | 3 | 63  |
| TIME WARNER INC              | X | 3 | 29  |
| TIME WARNER INC              | X | 3 | 2   |
| TIME WARNER INC              | X | 3 |     |
| TIME WARNER INC              | X | 9 | 29  |
| TIME WARNER TELECOM INC      | X | 4 |     |
| TIME WARNER TELECOM INC      | X | 3 | 625 |
| TIME WARNER CABLE INC        | X | 0 | 133 |
| TIME WARNER CABLE INC        | X | 3 | 3   |
| TITAN INTL INC ILL           | X | 3 | 95  |
| TITANIUM METALS CORP         | X | 4 |     |
| TITANIUM METALS CORP         | X | 3 | 12  |
| TOLL BROTHERS INC            | X | 1 |     |
| TOLL BROTHERS INC            | X | 3 | 1   |
| TOLL BROTHERS INC            | X | 0 | 1   |
| TOLL BROTHERS INC            | X | 3 | 65  |
| TOLL BROTHERS INC            | X | 6 |     |
| TOMPKINS FINANCIAL CORPORATI | X | 3 | 12  |
| TONGJITANG CHINESE MED CO    | X | 2 | 299 |
| TOOTSIE ROLL INDS INC        | X | 1 | 10  |
| TOOTSIE ROLL INDS INC        | X | 3 | 104 |
| TOPPS INC                    | X | 3 | 110 |
| TORCHMARK CORP               | X | 4 |     |
| TORCHMARK CORP               | X | 5 | 11  |
| TORCHMARK CORP               | X | 3 |     |
| TORONTO DOMINION BK ONT      | X | 6 | 352 |
| TOTAL S A                    | X | 1 | 2   |
| TOTAL S A                    | X | 2 | 7   |
| TOTAL S A                    | X | 4 | 1   |
| TOTAL S A                    | X | 3 |     |
| TOTAL S A                    | X | 6 | 102 |
| TOTAL S A                    | X | 3 |     |
| TOTAL S A                    | X | 3 | 280 |
| TOTAL S A                    | X | 3 | 8   |
| TOWER GROUP INC              | X | 3 | 131 |
| TOWN SPORTS INTL HLDGS INC   | X | 3 | 38  |
| TOYOTA MOTOR CORP            | X | 4 |     |
| TOYOTA MOTOR CORP            | X | 6 | 10  |
| TOYOTA MOTOR CORP            | X | 3 |     |
| TRADESTATION GROUP INC       | X | 3 | 110 |
| TRANS-INDIA ACQUISITION CORP | X | 7 | 480 |
| TRANSALTA CORP               | X | 6 | 73  |
| TRANSCANADA CORP             | X | 1 |     |
| TRANSCANADA CORP             | X | 6 | 379 |
| TRANSCANADA CORP             | X | 3 |     |
| TRANSDIGM GROUP INC          | X | 3 | 47  |
| TRANSPORTADORA DE GAS SUR    | X | 0 | 10  |

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|                            |   |   |     |
|----------------------------|---|---|-----|
| TRAVELERS COMPANIES INC    | X | 1 | 233 |
| TRAVELERS COMPANIES INC    | X | 2 | 15  |
| TRAVELERS COMPANIES INC    | X | 4 |     |
| TRAVELERS COMPANIES INC    | X | 4 |     |
| TRAVELERS COMPANIES INC    | X | 4 | 1   |
| TRAVELERS COMPANIES INC    | X | 0 |     |
| TRAVELERS COMPANIES INC    | X | 5 | 75  |
| TRAVELERS COMPANIES INC    | X | 3 | 15  |
| TRAVELERS COMPANIES INC    | X | 6 | 2   |
| TRAVELERS COMPANIES INC    | X | 3 | 3   |
| TRAVELERS COMPANIES INC    | X | 3 | 21  |
| TRAVELERS COMPANIES INC    | X | 9 | 9   |
| TREDEGAR CORP              | X | 3 | 115 |
| TREDEGAR CORP              | X | 0 | 3   |
| TREEHOUSE FOODS INC        | X | 3 |     |
| TREEHOUSE FOODS INC        | X | 3 | 133 |
| TRIDENT MICROSYSTEMS INC   | X | 4 |     |
| TRIDENT MICROSYSTEMS INC   | X | 6 |     |
| TRIDENT MICROSYSTEMS INC   | X | 3 | 24  |
| TRIAD GTY INC              | X | 3 | 30  |
| TRIARC COS INC             | X | 3 | 105 |
| TRICO BANCSHARES           | X | 3 | 35  |
| TRICO MARINE SERVICES INC  | X | 0 | 15  |
| TRICO MARINE SERVICES INC  | X | 3 | 50  |
| TRIQUINT SEMICONDUCTOR INC | X | 3 | 4   |
| TRIQUINT SEMICONDUCTOR INC | X | 3 | 590 |
| TRIUMPH GROUP INC NEW      | X | 3 | 93  |
| TRUSTCO BK CORP N Y        | X | 1 | 8   |
| TRUSTCO BK CORP N Y        | X | 3 | 2   |
| TRUSTMARK CORP             | X | 3 | 159 |
| TUESDAY MORNING CORP       | X | 3 | 58  |
| TUPPERWARE BRANDS CORP     | X | 4 | 4   |
| TUPPERWARE BRANDS CORP     | X | 0 |     |
| TUPPERWARE BRANDS CORP     | X | 3 | 214 |
| TURKISH INVT FD INC        | X | 4 | 1   |
| TURKISH INVT FD INC        | X | 0 | 37  |
| TWEEN BRANDS INC           | X | 3 | 46  |
| 21ST CENTY INS GROUP       | X | 3 | 114 |
| TWIN DISC INC              | X | 3 | 29  |
| II VI INC                  | X | 3 | 50  |
| TYLER TECHNOLOGIES INC     | X | 3 | 168 |
| TYSON FOODS INC            | X | 0 |     |
| TYSON FOODS INC            | X | 5 | 12  |
| TYSON FOODS INC            | X | 3 | 1   |
| UAL CORP                   | X | 1 |     |
| UAL CORP                   | X | 0 | 7   |
| UCBH HOLDINGS INC          | X | 1 |     |
| UCBH HOLDINGS INC          | X | 0 |     |
| UCBH HOLDINGS INC          | X | 3 | 655 |
| UIL HLDG CORP              | X | 3 | 83  |
| UMB FINL CORP              | X | 3 | 172 |
| U S B HLDG INC             | X | 3 | 24  |
| UST INC                    | X | 1 |     |
| UST INC                    | X | 4 |     |
| UST INC                    | X | 5 | 24  |
| UST INC                    | X | 3 | 600 |
| US BANCORP DEL             | X | 1 |     |
| US BANCORP DEL             | X | 2 | 29  |
| US BANCORP DEL             | X | 4 | 1   |
| US BANCORP DEL             | X | 5 | 152 |
| US BANCORP DEL             | X | 3 | 29  |
| US BANCORP DEL             | X | 6 |     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| US BANCORP DEL               | X | 3 | 8   |
| URS CORP NEW                 | X | 4 |     |
| URS CORP NEW                 | X | 3 | 119 |
| URS CORP NEW                 | X | 6 | 8   |
| U S G CORP                   | X | 0 | 10  |
| U S G CORP                   | X | 3 | 12  |
| USEC INC                     | X | 3 | 4   |
| USEC INC                     | X | 3 | 45  |
| USEC INC                     | X | 3 | 512 |
| USEC INC                     | X | 0 |     |
| U S CONCRETE INC             | X | 3 | 124 |
| USA MOBILITY INC             | X | 3 | 50  |
| US BIOENERGY CORP            | X | 3 | 63  |
| UAP HLDG CORP                | X | 3 | 345 |
| ULTIMATE SOFTWARE GROUP INC  | X | 3 | 73  |
| ULTRA CLEAN HLDGS INC        | X | 3 | 243 |
| ULTRATECH INC                | X | 3 | 85  |
| UMPQUA HLDGS CORP            | X | 0 |     |
| UMPQUA HLDGS CORP            | X | 3 | 218 |
| UNDER ARMOUR INC             | X | 3 |     |
| UNDER ARMOUR INC             | X | 3 | 77  |
| UNIBANCO-UNIAO DE BANCOS BRA | X | 4 |     |
| UNIBANCO-UNIAO DE BANCOS BRA | X | 0 |     |
| UNIBANCO-UNIAO DE BANCOS BRA | X | 5 | 5   |
| UNIBANCO-UNIAO DE BANCOS BRA | X | 3 | 33  |
| UNIBANCO-UNIAO DE BANCOS BRA | X | 3 |     |
| UNIFIRST CORP MASS           | X | 3 | 139 |
| UNILEVER PLC                 | X | 1 | 3   |
| UNILEVER PLC                 | X | 3 |     |
| UNILEVER PLC                 | X | 4 | 1   |
| UNILEVER PLC                 | X | 6 | 291 |
| UNILEVER N V                 | X | 1 | 6   |
| UNILEVER N V                 | X | 4 | 2   |
| UNILEVER N V                 | X | 6 | 9   |
| UNILEVER N V                 | X | 3 | 3   |
| UNION BANKSHARES CORP        | X | 3 | 19  |
| UNION DRILLING INC           | X | 1 | 2   |
| UNION DRILLING INC           | X | 3 | 82  |
| UNION PAC CORP               | X | 1 | 9   |
| UNION PAC CORP               | X | 5 | 28  |
| UNION PAC CORP               | X | 3 | 2   |
| UNION PAC CORP               | X | 3 | 1   |
| UNION PAC CORP               | X | 0 | 1   |
| UNISYS CORP                  | X | 1 | 2   |
| UNISYS CORP                  | X | 4 | 3   |
| UNISYS CORP                  | X | 5 | 25  |
| UNISYS CORP                  | X | 6 | 6   |
| UNISYS CORP                  | X | 3 |     |
| UNITED AMER INDEMNITY LTD    | X | 3 | 10  |
| UNITED CMNTY FINL CORP OHIO  | X | 3 | 44  |
| UNITED CMNTY BKS BLAIRSVLE G | X | 6 | 7   |
| UNITED CMNTY BKS BLAIRSVLE G | X | 3 | 121 |
| UNITED BANKSHARES INC WEST V | X | 3 | 118 |
| UNITED FIRE & CAS CO         | X | 4 |     |
| UNITED FIRE & CAS CO         | X | 3 | 86  |
| UNITED MICROELECTRONICS CORP | X | 2 | 100 |
| UNITED MICROELECTRONICS CORP | X | 4 | 4   |
| UNITED MICROELECTRONICS CORP | X | 0 |     |
| UNITED MICROELECTRONICS CORP | X | 6 | 765 |
| UNITED MICROELECTRONICS CORP | X | 3 |     |
| UNITED NAT FOODS INC         | X | 1 | 3   |
| UNITED NAT FOODS INC         | X | 6 | 9   |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| UNITED NAT FOODS INC         | X | 3 | 6   |
| UNITED NAT FOODS INC         | X | 3 | 30  |
| UNITED ONLINE INC            | X | 5 | 89  |
| UNITED ONLINE INC            | X | 3 | 40  |
| UNITED ONLINE INC            | X | 0 | 1   |
| UNITED PARCEL SERVICE INC    | X | 1 | 16  |
| UNITED PARCEL SERVICE INC    | X | 2 | 11  |
| UNITED PARCEL SERVICE INC    | X | 4 | 4   |
| UNITED PARCEL SERVICE INC    | X | 4 |     |
| UNITED PARCEL SERVICE INC    | X | 0 |     |
| UNITED PARCEL SERVICE INC    | X | 5 | 108 |
| UNITED PARCEL SERVICE INC    | X | 3 | 4   |
| UNITED PARCEL SERVICE INC    | X | 6 |     |
| UNITED PARCEL SERVICE INC    | X | 3 | 5   |
| UNITED PARCEL SERVICE INC    | X | 3 | 385 |
| UNITED PARCEL SERVICE INC    | X | 0 | 1   |
| UNITED RETAIL GROUP INC      | X | 6 | 19  |
| UNITED STATES NATL GAS FUND  | X | 6 | 7   |
| U STORE IT TR                | X | 4 |     |
| U STORE IT TR                | X | 3 | 476 |
| UNITED STATES STL CORP NEW   | X | 4 |     |
| UNITED STATES STL CORP NEW   | X | 0 |     |
| UNITED STATES STL CORP NEW   | X | 5 | 12  |
| UNITED STATES STL CORP NEW   | X | 3 | 6   |
| UNITED STATES STL CORP NEW   | X | 6 |     |
| UNITED STATES STL CORP NEW   | X | 0 | 1   |
| UNITED STATIONERS INC        | X | 0 |     |
| UNITED STATIONERS INC        | X | 3 | 168 |
| UNITED TECHNOLOGIES CORP     | X | 1 | 207 |
| UNITED TECHNOLOGIES CORP     | X | 2 |     |
| UNITED TECHNOLOGIES CORP     | X | 3 |     |
| UNITED TECHNOLOGIES CORP     | X | 4 | 12  |
| UNITED TECHNOLOGIES CORP     | X | 4 |     |
| UNITED TECHNOLOGIES CORP     | X | 4 | 1   |
| UNITED TECHNOLOGIES CORP     | X | 0 |     |
| UNITED TECHNOLOGIES CORP     | X | 5 | 89  |
| UNITED TECHNOLOGIES CORP     | X | 3 | 2   |
| UNITED TECHNOLOGIES CORP     | X | 3 | 150 |
| UNITED TECHNOLOGIES CORP     | X | 6 | 11  |
| UNITED TECHNOLOGIES CORP     | X | 3 | 6   |
| UNITED TECHNOLOGIES CORP     | X | 0 |     |
| UNITED TECHNOLOGIES CORP     | X | 8 |     |
| UNITED TECHNOLOGIES CORP     | X | 3 | 4   |
| UNITED TECHNOLOGIES CORP     | X | 3 | 5   |
| UNITED TECHNOLOGIES CORP     | X | 3 | 408 |
| UNITED TECHNOLOGIES CORP     | X | 0 | 5   |
| UNITED TECHNOLOGIES CORP     | X | 9 | 4   |
| UNITED TECHNOLOGIES CORP     | X | 3 | 54  |
| UNITED THERAPEUTICS CORP DEL | X | 3 | 15  |
| UNITEDHEALTH GROUP INC       | X | 1 | 142 |
| UNITEDHEALTH GROUP INC       | X | 2 | 13  |
| UNITEDHEALTH GROUP INC       | X | 4 |     |
| UNITEDHEALTH GROUP INC       | X | 4 |     |
| UNITEDHEALTH GROUP INC       | X | 0 |     |
| UNITEDHEALTH GROUP INC       | X | 5 | 120 |
| UNITEDHEALTH GROUP INC       | X | 3 | 146 |
| UNITEDHEALTH GROUP INC       | X | 6 | 4   |
| UNITEDHEALTH GROUP INC       | X | 3 | 10  |
| UNITEDHEALTH GROUP INC       | X | 0 | 8   |
| UNITEDHEALTH GROUP INC       | X | 9 | 4   |
| UNITEDHEALTH GROUP INC       | X | 3 | 5   |
| UNIVERSAL AMERN FINL CORP    | X | 3 | 159 |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| UNIVERSAL ELECTRS INC        | X | 3 | 71  |
| UNIVERSAL FST PRODS INC      | X | 3 | 4   |
| UNIVERSAL FST PRODS INC      | X | 3 | 139 |
| UNIVERSAL HEALTH RLTY INCM T | X | 3 | 57  |
| UNIVERSAL STAINLESS & ALLOY  | X | 3 | 44  |
| UNIVERSAL TRUCKLOAD SVCS INC | X | 3 | 11  |
| UNIVERSAL TECHNICAL INST INC | X | 3 | 98  |
| UNUM GROUP                   | X | 1 | 13  |
| UNUM GROUP                   | X | 2 | 25  |
| UNUM GROUP                   | X | 5 | 42  |
| UNUM GROUP                   | X | 6 | 18  |
| UPM KYMMENE CORP             | X | 1 |     |
| UPM KYMMENE CORP             | X | 4 | 1   |
| UPM KYMMENE CORP             | X | 6 | 26  |
| URANERZ ENERGY CORPORATION   | X | 3 | 24  |
| URSTADT BIDDLE PPTYS INS     | X | 3 | 25  |
| V F CORP                     | X | 2 | 6   |
| V F CORP                     | X | 3 |     |
| V F CORP                     | X | 4 |     |
| V F CORP                     | X | 4 |     |
| V F CORP                     | X | 5 | 11  |
| V F CORP                     | X | 6 | 14  |
| V F CORP                     | X | 3 | 5   |
| VAALCO ENERGY INC            | X | 4 | 9   |
| VAALCO ENERGY INC            | X | 3 | 247 |
| VAIL RESORTS INC             | X | 3 | 73  |
| VALASSIS COMMUNICATIONS INC  | X | 3 | 191 |
| VALHI INC NEW                | X | 3 | 25  |
| VALENCE TECHNOLOGY INC       | X | 0 | 207 |
| VALERO ENERGY CORP NEW       | X | 1 |     |
| VALERO ENERGY CORP NEW       | X | 3 | 3   |
| VALERO ENERGY CORP NEW       | X | 4 | 9   |
| VALERO ENERGY CORP NEW       | X | 5 | 59  |
| VALERO ENERGY CORP NEW       | X | 3 | 45  |
| VALERO ENERGY CORP NEW       | X | 6 | 8   |
| VALERO ENERGY CORP NEW       | X | 3 | 73  |
| VALERO ENERGY CORP NEW       | X | 3 | 1   |
| VALERO ENERGY CORP NEW       | X | 0 | 3   |
| VALERO ENERGY CORP NEW       | X | 3 | 1   |
| VALMONT INDS INC             | X | 3 | 83  |
| VALUECLICK INC               | X | 3 | 1   |
| VALUECLICK INC               | X | 3 | 96  |
| VALUEVISION MEDIA INC        | X | 3 | 130 |
| VANGUARD INTL EQUITY INDEX F | X | 1 | 4   |
| VANGUARD INTL EQUITY INDEX F | X | 1 |     |
| VANGUARD INTL EQUITY INDEX F | X | 1 |     |
| VARIAN INC                   | X | 3 | 125 |
| VARIAN MED SYS INC           | X | 1 |     |
| VARIAN MED SYS INC           | X | 4 |     |
| VARIAN MED SYS INC           | X | 5 | 7   |
| VARIAN MED SYS INC           | X | 3 |     |
| VASCO DATA SEC INTL INC      | X | 3 | 85  |
| VECTREN CORP                 | X | 1 |     |
| VECTREN CORP                 | X | 3 | 1   |
| VEECO INSTRS INC DEL         | X | 3 | 129 |
| VENOCO INC                   | X | 3 | 163 |
| VENTANA MED SYS INC          | X | 3 | 37  |
| VANGUARD INDEX FDS           | X | 1 |     |
| VANGUARD INDEX FDS           | X | 0 |     |
| VEOLIA ENVIRONNEMENT         | X | 6 | 16  |
| VEOLIA ENVIRONNEMENT         | X | 9 |     |
| VERASUN ENERGY CORP          | X | 3 | 57  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| VERASUN ENERGY CORP          | X | 3 |       |
| VERISIGN INC                 | X | 1 |       |
| VERISIGN INC                 | X | 3 |       |
| VERISIGN INC                 | X | 5 | 15    |
| VERISIGN INC                 | X | 3 | 42    |
| VERISIGN INC                 | X | 6 | 5     |
| VERISIGN INC                 | X | 3 | 4,023 |
| VERIZON COMMUNICATIONS       | X | 1 | 182   |
| VERIZON COMMUNICATIONS       | X | 2 | 36    |
| VERIZON COMMUNICATIONS       | X | 3 | 1     |
| VERIZON COMMUNICATIONS       | X | 4 |       |
| VERIZON COMMUNICATIONS       | X | 4 | 6     |
| VERIZON COMMUNICATIONS       | X | 0 | 2     |
| VERIZON COMMUNICATIONS       | X | 5 | 280   |
| VERIZON COMMUNICATIONS       | X | 3 |       |
| VERIZON COMMUNICATIONS       | X | 3 | 334   |
| VERIZON COMMUNICATIONS       | X | 6 | 8     |
| VERIZON COMMUNICATIONS       | X | 3 | 14    |
| VERIZON COMMUNICATIONS       | X | 0 |       |
| VERIZON COMMUNICATIONS       | X | 3 | 17    |
| VERIZON COMMUNICATIONS       | X | 3 |       |
| VERIZON COMMUNICATIONS       | X | 0 | 14    |
| VIAD CORP                    | X | 3 | 140   |
| VIAD CORP                    | X | 0 | 1     |
| VIASAT INC                   | X | 3 | 44    |
| VIACOM INC NEW               | X | 1 | 15    |
| VIACOM INC NEW               | X | 2 | 18    |
| VIACOM INC NEW               | X | 3 |       |
| VIACOM INC NEW               | X | 4 | 1     |
| VIACOM INC NEW               | X | 0 |       |
| VIACOM INC NEW               | X | 5 | 112   |
| VIACOM INC NEW               | X | 6 | 8     |
| VIACOM INC NEW               | X | 3 |       |
| VIACOM INC NEW               | X | 3 |       |
| VICOR CORP                   | X | 3 | 66    |
| VIEWPOINT FINL GROUP         | X | 3 | 27    |
| VIGNETTE CORP                | X | 3 | 152   |
| VILLAGE SUPER MKT INC        | X | 3 | 6     |
| VIROPHARMA INC               | X | 3 | 291   |
| VISHAY INTERTECHNOLOGY INC   | X | 1 | 38    |
| VISHAY INTERTECHNOLOGY INC   | X | 4 |       |
| VISICU INC                   | X | 3 | 106   |
| VISTEON CORP                 | X | 4 | 1     |
| VISTEON CORP                 | X | 3 |       |
| VISTEON CORP                 | X | 6 | 1     |
| VITAL SIGNS INC              | X | 3 | 25    |
| VITAL IMAGES INC             | X | 3 | 71    |
| VODAFONE GROUP PLC NEW       | X | 1 | 5     |
| VODAFONE GROUP PLC NEW       | X | 2 | 18    |
| VODAFONE GROUP PLC NEW       | X | 3 |       |
| VODAFONE GROUP PLC NEW       | X | 4 | 2     |
| VODAFONE GROUP PLC NEW       | X | 6 | 184   |
| VODAFONE GROUP PLC NEW       | X | 3 |       |
| VODAFONE GROUP PLC NEW       | X | 3 | 26    |
| VODAFONE GROUP PLC NEW       | X | 3 | 19    |
| VOLCANO CORPORATION          | X | 3 | 97    |
| VOLCOM INC                   | X | 3 | 34    |
| VOLT INFORMATION SCIENCES IN | X | 3 | 113   |
| VORNADO RLTY TR              | X | 1 |       |
| VORNADO RLTY TR              | X | 5 | 6     |
| VORNADO RLTY TR              | X | 3 | 1     |
| VORNADO RLTY TR              | X | 3 | 5     |

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|                           |   |   |     |
|---------------------------|---|---|-----|
| VULCAN MATLS CO           | X | 1 | 68  |
| VULCAN MATLS CO           | X | 4 |     |
| VULCAN MATLS CO           | X | 5 | 5   |
| VULCAN MATLS CO           | X | 3 |     |
| WD-40 CO                  | X | 1 |     |
| WD-40 CO                  | X | 3 |     |
| WD-40 CO                  | X | 3 | 39  |
| WGL HLDGS INC             | X | 3 | 180 |
| W HLDG CO INC             | X | 4 | 3   |
| W HLDG CO INC             | X | 3 | 384 |
| W-H ENERGY SVCS INC       | X | 3 | 63  |
| WMS INDS INC              | X | 3 | 76  |
| WPP GROUP PLC             | X | 6 | 6   |
| WSFS FINL CORP            | X | 3 | 36  |
| WABASH NATL CORP          | X | 3 | 170 |
| WABTEC CORP               | X | 3 | 112 |
| WACHOVIA CORP NEW         | X | 1 | 8   |
| WACHOVIA CORP NEW         | X | 2 | 6   |
| WACHOVIA CORP NEW         | X | 3 |     |
| WACHOVIA CORP NEW         | X | 4 | 2   |
| WACHOVIA CORP NEW         | X | 0 |     |
| WACHOVIA CORP NEW         | X | 5 | 171 |
| WACHOVIA CORP NEW         | X | 3 | 106 |
| WACHOVIA CORP NEW         | X | 6 | 21  |
| WACHOVIA CORP NEW         | X | 3 | 6   |
| WADDELL & REED FINL INC   | X | 6 | 8   |
| WADDELL & REED FINL INC   | X | 3 | 594 |
| WAL MART STORES INC       | X | 1 | 26  |
| WAL MART STORES INC       | X | 2 | 29  |
| WAL MART STORES INC       | X | 3 | 2   |
| WAL MART STORES INC       | X | 4 |     |
| WAL MART STORES INC       | X | 4 |     |
| WAL MART STORES INC       | X | 4 | 40  |
| WAL MART STORES INC       | X | 0 | 1   |
| WAL MART STORES INC       | X | 5 | 217 |
| WAL MART STORES INC       | X | 3 | 1   |
| WAL MART STORES INC       | X | 3 | 88  |
| WAL MART STORES INC       | X | 6 | 14  |
| WAL MART STORES INC       | X | 3 | 22  |
| WAL MART STORES INC       | X | 0 |     |
| WAL MART STORES INC       | X | 0 | 46  |
| WAL MART STORES INC       | X | 3 | 2   |
| WAL MART STORES INC       | X | 3 | 60  |
| WAL MART STORES INC       | X | 3 | 1   |
| WAL MART STORES INC       | X | 3 | 2   |
| WAL MART STORES INC       | X | 0 | 13  |
| WAL MART STORES INC       | X | 3 |     |
| WALGREEN CO               | X | 1 |     |
| WALGREEN CO               | X | 2 | 33  |
| WALGREEN CO               | X | 4 |     |
| WALGREEN CO               | X | 4 |     |
| WALGREEN CO               | X | 4 |     |
| WALGREEN CO               | X | 5 | 94  |
| WALGREEN CO               | X | 3 | 121 |
| WALGREEN CO               | X | 6 | 34  |
| WALGREEN CO               | X | 3 | 21  |
| WALGREEN CO               | X | 3 | 28  |
| WALGREEN CO               | X | 3 | 400 |
| WARNACO GROUP INC         | X | 3 | 381 |
| WARREN RES INC            | X | 0 |     |
| WARREN RES INC            | X | 3 | 205 |
| WASHINGTON GROUP INTL INC | X | 3 | 39  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| WASHINGTON MUT INC           | X | 1 |     |
| WASHINGTON MUT INC           | X | 2 | 20  |
| WASHINGTON MUT INC           | X | 3 | 1   |
| WASHINGTON MUT INC           | X | 4 | 7   |
| WASHINGTON MUT INC           | X | 0 |     |
| WASHINGTON MUT INC           | X | 5 | 77  |
| WASHINGTON MUT INC           | X | 3 | 9   |
| WASHINGTON MUT INC           | X | 6 | 8   |
| WASHINGTON MUT INC           | X | 3 | 9   |
| WASHINGTON MUT INC           | X | 3 | 49  |
| WASHINGTON MUT INC           | X | 3 |     |
| WASHINGTON POST CO           | X | 6 |     |
| WASHINGTON REAL ESTATE INVT  | X | 3 | 295 |
| WASHINGTON TR BANCORP        | X | 3 | 20  |
| WASTE CONNECTIONS INC        | X | 1 | 1   |
| WASTE CONNECTIONS INC        | X | 3 | 297 |
| WASTE INDUSTRIES USA INC     | X | 3 | 58  |
| WASTE MGMT INC DEL           | X | 1 |     |
| WASTE MGMT INC DEL           | X | 3 |     |
| WASTE MGMT INC DEL           | X | 5 | 46  |
| WASTE MGMT INC DEL           | X | 3 | 108 |
| WASTE MGMT INC DEL           | X | 6 | 19  |
| WASTE MGMT INC DEL           | X | 3 | 13  |
| WASTE MGMT INC DEL           | X | 3 | 65  |
| WASTE MGMT INC DEL           | X | 3 | 25  |
| WATERS CORP                  | X | 5 | 6   |
| WATERS CORP                  | X | 3 | 100 |
| WATSCO INC                   | X | 4 |     |
| WATSCO INC                   | X | 3 | 135 |
| WATSON PHARMACEUTICALS INC   | X | 4 | 10  |
| WATSON WYATT WORLDWIDE INC   | X | 3 | 147 |
| WATTS WATER TECHNOLOGIES INC | X | 3 | 137 |
| WATTS WATER TECHNOLOGIES INC | X | 3 | 11  |
| WAUSAU PAPER CORP            | X | 3 | 192 |
| WEBSENSE INC                 | X | 3 | 267 |
| WEIS MKTS INC                | X | 3 |     |
| WEIS MKTS INC                | X | 0 |     |
| WEIS MKTS INC                | X | 3 | 17  |
| WELLCARE HEALTH PLANS INC    | X | 3 | 270 |
| WELLPOINT INC                | X | 1 | 1   |
| WELLPOINT INC                | X | 2 | 25  |
| WELLPOINT INC                | X | 3 | 1   |
| WELLPOINT INC                | X | 4 |     |
| WELLPOINT INC                | X | 4 |     |
| WELLPOINT INC                | X | 4 |     |
| WELLPOINT INC                | X | 0 |     |
| WELLPOINT INC                | X | 5 | 74  |
| WELLPOINT INC                | X | 3 | 47  |
| WELLPOINT INC                | X | 3 | 84  |
| WELLPOINT INC                | X | 6 | 85  |
| WELLPOINT INC                | X | 3 | 6   |
| WELLPOINT INC                | X | 3 | 29  |
| WELLPOINT INC                | X | 3 |     |
| WELLPOINT INC                | X | 3 | 103 |
| WELLS FARGO & CO NEW         | X | 1 | 424 |
| WELLS FARGO & CO NEW         | X | 2 | 19  |
| WELLS FARGO & CO NEW         | X | 3 | 1   |
| WELLS FARGO & CO NEW         | X | 4 |     |
| WELLS FARGO & CO NEW         | X | 5 | 371 |
| WELLS FARGO & CO NEW         | X | 3 | 23  |
| WELLS FARGO & CO NEW         | X | 3 | 133 |
| WELLS FARGO & CO NEW         | X | 6 | 78  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| WELLS FARGO & CO NEW         | X | 3 | 18  |
| WELLS FARGO & CO NEW         | X | 9 | 9   |
| WELLS FARGO & CO NEW         | X | 3 | 6   |
| WENDYS INTL INC              | X | 5 | 4   |
| WENDYS INTL INC              | X | 3 | 2   |
| WERNER ENTERPRISES INC       | X | 6 | 21  |
| WERNER ENTERPRISES INC       | X | 3 | 194 |
| WESBANCO INC                 | X | 3 | 43  |
| WEST COAST BANCORP ORE NEW   | X | 3 | 35  |
| WEST MARINE INC              | X | 0 |     |
| WEST MARINE INC              | X | 3 | 94  |
| WEST PHARMACEUTICAL SVSC INC | X | 3 | 100 |
| WESTAIM CORP                 | X | 6 | 12  |
| WESTAMERICA BANCORPORATION   | X | 3 | 12  |
| WESTAR ENERGY INC            | X | 3 | 313 |
| WESTERN DIGITAL CORP         | X | 3 | 1   |
| WESTERN DIGITAL CORP         | X | 4 |     |
| WESTERN DIGITAL CORP         | X | 3 | 9   |
| WESTERN DIGITAL CORP         | X | 6 | 40  |
| WESTERN REFNG INC            | X | 3 | 10  |
| WESTERN REFNG INC            | X | 3 | 6   |
| WESTERN UN CO                | X | 1 | 9   |
| WESTERN UN CO                | X | 4 | 1   |
| WESTERN UN CO                | X | 5 | 64  |
| WESTERN UN CO                | X | 3 | 16  |
| WESTERN UN CO                | X | 3 |     |
| WESTFIELD FINANCIAL INC NEW  | X | 3 | 49  |
| WET SEAL INC                 | X | 6 |     |
| WET SEAL INC                 | X | 3 | 138 |
| WEYERHAEUSER CO              | X | 1 | 11  |
| WEYERHAEUSER CO              | X | 4 |     |
| WEYERHAEUSER CO              | X | 5 | 11  |
| WEYERHAEUSER CO              | X | 3 |     |
| WEYERHAEUSER CO              | X | 3 | 11  |
| WHIRLPOOL CORP               | X | 1 | 8   |
| WHIRLPOOL CORP               | X | 4 |     |
| WHIRLPOOL CORP               | X | 5 | 14  |
| WHIRLPOOL CORP               | X | 3 | 3   |
| WHIRLPOOL CORP               | X | 6 |     |
| WHIRLPOOL CORP               | X | 3 | 3   |
| WHIRLPOOL CORP               | X | 3 |     |
| WHITING PETE CORP NEW        | X | 3 | 218 |
| WHITNEY HLDG CORP            | X | 6 | 7   |
| WHOLE FOODS MKT INC          | X | 1 | 4   |
| WHOLE FOODS MKT INC          | X | 4 | 2   |
| WHOLE FOODS MKT INC          | X | 5 | 6   |
| WHOLE FOODS MKT INC          | X | 6 |     |
| WHOLE FOODS MKT INC          | X | 3 | 95  |
| WILLIAMS COS INC DEL         | X | 1 | 378 |
| WILLIAMS COS INC DEL         | X | 4 | 3   |
| WILLIAMS COS INC DEL         | X | 5 | 51  |
| WILLIAMS COS INC DEL         | X | 3 | 17  |
| WILLIAMS COS INC DEL         | X | 6 | 3   |
| WILLIAMS COS INC DEL         | X | 9 | 14  |
| WILLIAMS CLAYTON ENERGY INC  | X | 3 | 22  |
| WILLIAMS SCOTSMAN INTL INC   | X | 3 | 60  |
| WILSHIRE BANCORP INC         | X | 3 | 55  |
| WIMM BILL DANN FOODS OJSC    | X | 3 | 1   |
| WIMM BILL DANN FOODS OJSC    | X | 8 | 23  |
| WIND RIVER SYSTEMS INC       | X | 3 | 143 |
| WIND RIVER SYSTEMS INC       | X | 0 | 5   |
| WINDSTREAM CORP              | X | 1 | 1   |

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|                             |   |   |     |
|-----------------------------|---|---|-----|
| WINDSTREAM CORP             | X | 3 | 2   |
| WINDSTREAM CORP             | X | 4 | 1   |
| WINDSTREAM CORP             | X | 5 | 24  |
| WINDSTREAM CORP             | X | 3 | 675 |
| WINDSTREAM CORP             | X | 3 | 1   |
| WINN DIXIE STORES INC       | X | 0 | 37  |
| WINN DIXIE STORES INC       | X | 3 | 31  |
| WINNEBAGO INDS INC          | X | 4 |     |
| WINNEBAGO INDS INC          | X | 6 |     |
| WINNEBAGO INDS INC          | X | 3 | 90  |
| WINTHROP RLTY TR            | X | 3 | 100 |
| WINTRUST FINANCIAL CORP     | X | 1 |     |
| WINTRUST FINANCIAL CORP     | X | 3 | 67  |
| WIPRO LTD                   | X | 3 | 12  |
| WIPRO LTD                   | X | 3 | 14  |
| WIRELESS RONIN TECHNOLOGIES | X | 6 | 15  |
| WIRELESS HOLDRS TR          | X | 3 | 2   |
| WISCONSIN ENERGY CORP       | X | 1 | 9   |
| WISDOMTREE TRUST            | X | 1 |     |
| WISDOMTREE TRUST            | X | 1 |     |
| WOLVERINE WORLD WIDE INC    | X | 3 | 182 |
| WOLVERINE WORLD WIDE INC    | X | 0 | 7   |
| WOODWARD GOVERNOR CO        | X | 1 | 2   |
| WOODWARD GOVERNOR CO        | X | 3 | 127 |
| WORLD ACCEP CORP DEL        | X | 1 |     |
| WORLD ACCEP CORP DEL        | X | 3 | 64  |
| WORLD FUEL SVCS CORP        | X | 1 |     |
| WORLD FUEL SVCS CORP        | X | 3 |     |
| WORLD FUEL SVCS CORP        | X | 3 | 63  |
| WORTHINGTON INDS INC        | X | 3 | 334 |
| WRIGHT EXPRESS CORP         | X | 3 | 187 |
| WRIGHT MED GROUP INC        | X | 3 | 166 |
| WRIGLEY WM JR CO            | X | 1 | 15  |
| WRIGLEY WM JR CO            | X | 4 |     |
| WRIGLEY WM JR CO            | X | 4 |     |
| WRIGLEY WM JR CO            | X | 0 |     |
| WRIGLEY WM JR CO            | X | 5 | 12  |
| WRIGLEY WM JR CO            | X | 6 |     |
| WRIGLEY WM JR CO            | X | 3 | 8   |
| WRIGLEY WM JR CO            | X | 3 | 102 |
| WRIGLEY WM JR CO            | X | 3 | 36  |
| WYETH                       | X | 1 | 199 |
| WYETH                       | X | 2 | 2   |
| WYETH                       | X | 3 | 8   |
| WYETH                       | X | 4 |     |
| WYETH                       | X | 4 |     |
| WYETH                       | X | 4 |     |
| WYETH                       | X | 0 |     |
| WYETH                       | X | 5 | 150 |
| WYETH                       | X | 3 | 8   |
| WYETH                       | X | 3 | 154 |
| WYETH                       | X | 6 | 25  |
| WYETH                       | X | 3 | 7   |
| WYETH                       | X | 8 | 1   |
| WYETH                       | X | 3 | 7   |
| WYETH                       | X | 3 | 222 |
| WYETH                       | X | 3 | 26  |
| WYETH                       | X | 0 | 1   |
| WYETH                       | X | 9 | 7   |
| WYNDHAM WORLDWIDE CORP      | X | 4 |     |
| WYNDHAM WORLDWIDE CORP      | X | 0 |     |
| WYNDHAM WORLDWIDE CORP      | X | 5 | 32  |

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|                              |   |   |       |
|------------------------------|---|---|-------|
| WYNDHAM WORLDWIDE CORP       | X | 6 |       |
| WYNN RESORTS LTD             | X | 2 |       |
| WYNN RESORTS LTD             | X | 0 |       |
| WYNN RESORTS LTD             | X | 3 | 43    |
| WYNN RESORTS LTD             | X | 6 |       |
| XM SATELLITE RADIO HLDGS INC | X | 1 | 1     |
| XM SATELLITE RADIO HLDGS INC | X | 5 | 1     |
| XM SATELLITE RADIO HLDGS INC | X | 0 | 35    |
| XM SATELLITE RADIO HLDGS INC | X | 3 | 2     |
| XM SATELLITE RADIO HLDGS INC | X | 6 |       |
| X-RITE INC                   | X | 3 | 107   |
| XTO ENERGY INC               | X | 2 |       |
| XTO ENERGY INC               | X | 4 |       |
| XTO ENERGY INC               | X | 0 |       |
| XTO ENERGY INC               | X | 5 | 29    |
| XTO ENERGY INC               | X | 3 | 27    |
| XTO ENERGY INC               | X | 6 | 2     |
| XTO ENERGY INC               | X | 0 | 3     |
| XCEL ENERGY INC              | X | 5 | 51    |
| XCEL ENERGY INC              | X | 6 |       |
| XCEL ENERGY INC              | X | 3 | 1,250 |
| XILINX INC                   | X | 1 | 14    |
| XILINX INC                   | X | 2 | 90    |
| XILINX INC                   | X | 4 | 20    |
| XILINX INC                   | X | 5 | 17    |
| XILINX INC                   | X | 0 | 4     |
| XENOPORT INC                 | X | 3 | 66    |
| XEROX CORP                   | X | 1 | 19    |
| XEROX CORP                   | X | 4 |       |
| XEROX CORP                   | X | 4 | 1     |
| XEROX CORP                   | X | 0 |       |
| XEROX CORP                   | X | 5 | 128   |
| XEROX CORP                   | X | 6 | 6     |
| XEROX CORP                   | X | 3 |       |
| XERIUM TECHNOLOGIES INC      | X | 3 | 50    |
| YPF SOCIEDAD ANONIMA         | X | 0 | 42    |
| YRC WORLDWIDE INC            | X | 6 | 11    |
| YAHOO INC                    | X | 1 | 13    |
| YAHOO INC                    | X | 3 |       |
| YAHOO INC                    | X | 4 | 37    |
| YAHOO INC                    | X | 0 | 3     |
| YAHOO INC                    | X | 5 | 106   |
| YAHOO INC                    | X | 3 | 83    |
| YAHOO INC                    | X | 6 | 10    |
| YAHOO INC                    | X | 3 | 11    |
| YAHOO INC                    | X | 0 |       |
| YAHOO INC                    | X | 3 | 3     |
| YAMANA GOLD INC              | X | 3 | 13    |
| YAMANA GOLD INC              | X | 6 | 39    |
| YARDVILLE NATL BANCORP       | X | 3 | 25    |
| YOUNG INNOVATIONS INC        | X | 1 |       |
| YUM BRANDS INC               | X | 1 |       |
| YUM BRANDS INC               | X | 3 | 3     |
| YUM BRANDS INC               | X | 4 | 1     |
| YUM BRANDS INC               | X | 5 | 47    |
| YUM BRANDS INC               | X | 6 | 1     |
| YUM BRANDS INC               | X | 3 |       |
| ZALE CORP NEW                | X | 3 | 117   |
| ZARLINK SEMICONDUCTOR INC    | X | 4 | 2     |
| ZARLINK SEMICONDUCTOR INC    | X | 6 | 26    |
| ZENITH NATL INS CORP         | X | 3 | 144   |
| ZIMMER HLDGS INC             | X | 1 | 56    |

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|                          |   |   |       |
|--------------------------|---|---|-------|
| ZIMMER HLDGS INC         | X | 4 | 1     |
| ZIMMER HLDGS INC         | X | 0 |       |
| ZIMMER HLDGS INC         | X | 5 | 26    |
| ZIMMER HLDGS INC         | X | 3 | 30    |
| ZIMMER HLDGS INC         | X | 3 | 17    |
| ZIMMER HLDGS INC         | X | 6 | 6     |
| ZIMMER HLDGS INC         | X | 3 | 7     |
| ZIONS BANCORPORATION     | X | 1 | 24    |
| ZIONS BANCORPORATION     | X | 5 | 5     |
| ZIONS BANCORPORATION     | X | 3 | 9     |
| ZIONS BANCORPORATION     | X | 3 |       |
| ZORAN CORP               | X | 3 | 117   |
| ZUMIEZ INC               | X | 3 | 22    |
| ZYGO CORP                | X | 3 | 36    |
| ZOLL MED CORP            | X | 3 | 107   |
| DAIMLERCHRYSLER AG       | X | 1 |       |
| DAIMLERCHRYSLER AG       | X | 3 |       |
| DAIMLERCHRYSLER AG       | X | 4 |       |
| DAIMLERCHRYSLER AG       | X | 6 | 52    |
| DAIMLERCHRYSLER AG       | X | 3 | 1,165 |
| DEUTSCHE BANK AG NAMEN   | X | 2 | 4     |
| DEUTSCHE BANK AG NAMEN   | X | 3 |       |
| DEUTSCHE BANK AG NAMEN   | X | 4 | 1     |
| DEUTSCHE BANK AG NAMEN   | X | 6 | 12    |
| DEUTSCHE BANK AG NAMEN   | X | 3 | 639   |
| ACE LTD                  | X | 2 | 11    |
| ACE LTD                  | X | 6 | 120   |
| ACE LTD                  | X | 9 | 3     |
| AIRCASTLE LTD            | X | 6 | 3     |
| AIRCASTLE LTD            | X | 3 | 3     |
| ARLINGTON TANKERS LTD    | X | 3 | 40    |
| ASSURED GUARANTY LTD     | X | 3 | 234   |
| AXIS CAPITAL HOLDINGS    | X | 4 |       |
| AXIS CAPITAL HOLDINGS    | X | 3 | 4     |
| AXIS CAPITAL HOLDINGS    | X | 6 | 1     |
| ACCENTURE LTD BERMUDA    | X | 1 |       |
| ACCENTURE LTD BERMUDA    | X | 2 | 54    |
| ACCENTURE LTD BERMUDA    | X | 4 | 1     |
| ACCENTURE LTD BERMUDA    | X | 3 | 6     |
| ACCENTURE LTD BERMUDA    | X | 6 |       |
| ACCENTURE LTD BERMUDA    | X | 8 | 2     |
| ACCENTURE LTD BERMUDA    | X | 3 | 14    |
| BUNGE LIMITED            | X | 2 | 12    |
| BUNGE LIMITED            | X | 3 | 5     |
| BUNGE LIMITED            | X | 4 |       |
| BUNGE LIMITED            | X | 4 |       |
| BUNGE LIMITED            | X | 3 | 48    |
| BUNGE LIMITED            | X | 6 | 63    |
| BUNGE LIMITED            | X | 3 |       |
| BUNGE LIMITED            | X | 8 | 49    |
| BUNGE LIMITED            | X | 3 | 1     |
| BUNGE LIMITED            | X | 3 | 86    |
| CASTLEPOINT HOLDINGS LTD | X | 3 | 50    |
| CDC CORP                 | X | 4 | 5,993 |
| COOPER INDS LTD          | X | 1 |       |
| COOPER INDS LTD          | X | 4 |       |
| COOPER INDS LTD          | X | 3 | 17    |
| COOPER INDS LTD          | X | 6 |       |
| COVIDIEN LTD             | X | 1 | 4     |
| COVIDIEN LTD             | X | 2 | 7     |
| COVIDIEN LTD             | X | 4 |       |
| COVIDIEN LTD             | X | 4 | 2     |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| COVIDIEN LTD                 | X | 4 |     |
| COVIDIEN LTD                 | X | 0 | 1   |
| COVIDIEN LTD                 | X | 6 |     |
| COVIDIEN LTD                 | X | 3 | 2   |
| COVIDIEN LTD                 | X | 0 |     |
| COVIDIEN LTD                 | X | 3 | 6   |
| COVIDIEN LTD                 | X | 3 |     |
| COVIDIEN LTD                 | X | 0 | 2   |
| COVIDIEN LTD                 | X | 9 |     |
| EVEREST RE GROUP LTD         | X | 4 |     |
| FOSTER WHEELER LTD           | X | 2 | 16  |
| FOSTER WHEELER LTD           | X | 3 |     |
| FOSTER WHEELER LTD           | X | 4 |     |
| FOSTER WHEELER LTD           | X | 6 | 5   |
| FOSTER WHEELER LTD           | X | 3 | 30  |
| GLOBALSANTAFE CORP           | X | 1 |     |
| GLOBALSANTAFE CORP           | X | 3 |     |
| GLOBALSANTAFE CORP           | X | 4 |     |
| GLOBALSANTAFE CORP           | X | 3 | 4   |
| GLOBALSANTAFE CORP           | X | 6 | 2   |
| GLOBALSANTAFE CORP           | X | 3 | 59  |
| GLOBALSANTAFE CORP           | X | 3 | 165 |
| HELEN OF TROY CORP LTD       | X | 3 | 19  |
| INGERSOLL-RAND COMPANY LTD   | X | 1 | 6   |
| INGERSOLL-RAND COMPANY LTD   | X | 2 | 14  |
| INGERSOLL-RAND COMPANY LTD   | X | 4 |     |
| INGERSOLL-RAND COMPANY LTD   | X | 0 |     |
| INGERSOLL-RAND COMPANY LTD   | X | 6 | 1   |
| INGERSOLL-RAND COMPANY LTD   | X | 3 |     |
| INGERSOLL-RAND COMPANY LTD   | X | 3 | 12  |
| MARVELL TECHNOLOGY GROUP LTD | X | 2 | 137 |
| MARVELL TECHNOLOGY GROUP LTD | X | 4 | 1   |
| MARVELL TECHNOLOGY GROUP LTD | X | 4 | 8   |
| MONTPELIER RE HOLDINGS LTD   | X | 4 |     |
| MONTPELIER RE HOLDINGS LTD   | X | 3 |     |
| NABORS INDUSTRIES LTD        | X | 1 | 1   |
| NABORS INDUSTRIES LTD        | X | 3 |     |
| NABORS INDUSTRIES LTD        | X | 4 |     |
| NABORS INDUSTRIES LTD        | X | 6 | 24  |
| NABORS INDUSTRIES LTD        | X | 3 |     |
| NOBLE CORPORATION            | X | 1 | 30  |
| NOBLE CORPORATION            | X | 3 | 6   |
| NOBLE CORPORATION            | X | 6 |     |
| NOBLE CORPORATION            | X | 8 | 100 |
| NOBLE CORPORATION            | X | 3 | 143 |
| OPENTV CORP                  | X | 3 | 78  |
| PLATINUM UNDERWRITER HLDGS L | X | 3 | 238 |
| RENAISSANCERE HOLDINGS LTD   | X | 4 |     |
| RENAISSANCERE HOLDINGS LTD   | X | 3 | 2   |
| SEAGATE TECHNOLOGY           | X | 1 |     |
| SEAGATE TECHNOLOGY           | X | 2 | 26  |
| SEAGATE TECHNOLOGY           | X | 3 |     |
| SEAGATE TECHNOLOGY           | X | 4 | 13  |
| SEAGATE TECHNOLOGY           | X | 0 |     |
| SEAGATE TECHNOLOGY           | X | 3 | 12  |
| SEAGATE TECHNOLOGY           | X | 6 | 7   |
| SECURITY CAPITAL ASSURANCE   | X | 3 | 141 |
| SINA CORP                    | X | 2 | 145 |
| TRANSOCEAN INC               | X | 1 | 7   |
| TRANSOCEAN INC               | X | 4 | 7   |
| TRANSOCEAN INC               | X | 3 | 7   |
| TRANSOCEAN INC               | X | 6 |     |

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|                              |   |   |    |
|------------------------------|---|---|----|
| TRANSOCEAN INC               | X | 8 | 72 |
| TRANSOCEAN INC               | X | 3 |    |
| TRANSOCEAN INC               | X | 3 | 54 |
| TRANSOCEAN INC               | X | 3 | 1  |
| TYCO INTL LTD BERMUDA        | X | 1 | 4  |
| TYCO INTL LTD BERMUDA        | X | 2 | 7  |
| TYCO INTL LTD BERMUDA        | X | 3 | 2  |
| TYCO INTL LTD BERMUDA        | X | 4 |    |
| TYCO INTL LTD BERMUDA        | X | 4 | 2  |
| TYCO INTL LTD BERMUDA        | X | 4 |    |
| TYCO INTL LTD BERMUDA        | X | 0 | 1  |
| TYCO INTL LTD BERMUDA        | X | 3 | 2  |
| TYCO INTL LTD BERMUDA        | X | 6 |    |
| TYCO INTL LTD BERMUDA        | X | 3 | 2  |
| TYCO INTL LTD BERMUDA        | X | 0 |    |
| TYCO INTL LTD BERMUDA        | X | 3 | 6  |
| TYCO INTL LTD BERMUDA        | X | 3 |    |
| TYCO INTL LTD BERMUDA        | X | 0 | 3  |
| TYCO INTL LTD BERMUDA        | X | 9 |    |
| TYCO ELECTRONICS LTD         | X | 1 | 4  |
| TYCO ELECTRONICS LTD         | X | 2 | 7  |
| TYCO ELECTRONICS LTD         | X | 4 |    |
| TYCO ELECTRONICS LTD         | X | 4 | 2  |
| TYCO ELECTRONICS LTD         | X | 4 |    |
| TYCO ELECTRONICS LTD         | X | 0 | 1  |
| TYCO ELECTRONICS LTD         | X | 6 | 1  |
| TYCO ELECTRONICS LTD         | X | 3 | 2  |
| TYCO ELECTRONICS LTD         | X | 0 |    |
| TYCO ELECTRONICS LTD         | X | 3 | 6  |
| TYCO ELECTRONICS LTD         | X | 3 |    |
| TYCO ELECTRONICS LTD         | X | 3 |    |
| TYCO ELECTRONICS LTD         | X | 0 | 2  |
| TYCO ELECTRONICS LTD         | X | 9 |    |
| WEATHERFORD INTERNATIONAL LT | X | 1 | 1  |
| WEATHERFORD INTERNATIONAL LT | X | 4 |    |
| WEATHERFORD INTERNATIONAL LT | X | 4 | 9  |
| WEATHERFORD INTERNATIONAL LT | X | 0 |    |
| WEATHERFORD INTERNATIONAL LT | X | 6 | 2  |
| WEATHERFORD INTERNATIONAL LT | X | 3 | 54 |
| WHITE MTNS INS GROUP LTD     | X | 4 |    |
| WHITE MTNS INS GROUP LTD     | X | 0 |    |
| WILLIS GROUP HOLDINGS LTD    | X | 3 | 8  |
| WILLIS GROUP HOLDINGS LTD    | X | 6 | 17 |
| WILLIS GROUP HOLDINGS LTD    | X | 3 | 62 |
| XL CAP LTD                   | X | 1 |    |
| XL CAP LTD                   | X | 3 | 1  |
| XL CAP LTD                   | X | 4 |    |
| XL CAP LTD                   | X | 3 |    |
| XL CAP LTD                   | X | 6 |    |
| ALCON INC                    | X | 1 |    |
| ALCON INC                    | X | 2 |    |
| ALCON INC                    | X | 4 |    |
| ALCON INC                    | X | 4 |    |
| ALCON INC                    | X | 3 | 3  |
| ALCON INC                    | X | 6 |    |
| ALCON INC                    | X | 3 | 13 |
| UBS AG                       | X | 1 |    |
| UBS AG                       | X | 4 |    |
| UBS AG                       | X | 6 | 7  |
| TOWER SEMICONDUCTOR LTD      | X | 3 | 30 |
| CNH GLOBAL N V               | X | 1 |    |
| CNH GLOBAL N V               | X | 2 | 2  |

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|                              |   |   |     |
|------------------------------|---|---|-----|
| ORTHOFIX INTL N V            | X | 1 |     |
| ORTHOFIX INTL N V            | X | 3 | 17  |
| QIAGEN N V                   | X | 3 | 264 |
| AEGEAN MARINE PETROLEUM NETW | X | 6 | 5   |
| FLEXTRONICS INTL LTD         | X | 2 | 46  |
| FLEXTRONICS INTL LTD         | X | 0 | 10  |
| FLEXTRONICS INTL LTD         | X | 6 |     |
| NAVIOS MARITIME HOLDINGS INC | X | 0 | 2   |
| NAVIOS MARITIME HOLDINGS INC | X | 3 | 431 |
| SEASPAN CORP                 | X | 0 | 15  |
| SEASPAN CORP                 | X | 6 | 11  |
| TEEKAY CORPORATION           | X | 0 | 6   |



















































































































































































































































































































































































































































































































































































































