

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

Form 13F  
Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 12/31/2011  
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: THE ALLSTATE CORPORATION  
Address: 2775 SANDERS ROAD  
NORTHBROOK, IL. 60062-7127

Form 13F File Number: 028-14491

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 true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this submission.

Persons Signing this Report on Behalf of Reporting Manager:

Name: PAUL SCHUTT  
Title: VICE PRESIDENT INVESTMENT FINANCE  
Phone: 847-402-5169

Signature, Place, and Date of Signing:

/s/ PAUL SCHUTT NORTHBROOK, IL. 2/8/2012  
-----  
[Signature] [City, State] [Date]

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
Form 13F Information Table Entry Total: 1,407  
Form 13F Information Table Value Total: \$ 2,491,005  
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(In Thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

| No. | Form 13F File Number | Name                           |
|-----|----------------------|--------------------------------|
| 1   | 028-10981            | GOLDMAN SACHS ASSET MANAGEMENT |
| 3   | 028-10298            | ALLSTATE INVESTMENTS LLC       |



## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| 3M CO                       | COMMON         | 88579Y101 | 6,540              | 80,020             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| A123 SYS INC                | COMMON         | 03739T108 | 22                 | 13,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AARONS INC                  | COMMON         | 002535300 | 245                | 9,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ABBOTT LABS                 | COMMON         | 002824100 | 10,403             | 185,000            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ABERCROMBIE & FITCH CO      | COMMON         | 002896207 | 497                | 10,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ABITIBIBOWATER INC          | COMMON         | 003687209 | 190                | 13,070             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ABOVENET INC                | COMMON         | 00374N107 | 177                | 2,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ABRAXAS PETE CORP           | COMMON         | 003830106 | 52                 | 15,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACACIA RESH CORP            | COMMON         | 003881307 | 201                | 5,500              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACCENTURE PLC IRELAND       | COMMON FOREIGN | G1151C101 | 4,127              | 77,540             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACCURAY INC                 | COMMON         | 004397105 | 66                 | 15,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACE LTD                     | COMMON         | H0023R105 | 2,861              | 40,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACME PACKET INC             | COMMON         | 004764106 | 232                | 7,520              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACTIVISION BLIZZARD INC     | COMMON         | 00507V109 | 685                | 55,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACTUANT CORP                | COMMON         | 00508X203 | 188                | 8,300              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACUITY BRANDS INC           | COMMON         | 00508Y102 | 259                | 4,880              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ACXIOM CORP                 | COMMON         | 005125109 | 131                | 10,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ADOBE SYS INC               | COMMON         | 00724F101 | 1,519              | 53,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ADTRAN INC                  | COMMON         | 00738A106 | 217                | 7,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ADVANCE AUTO PARTS INC      | COMMON         | 00751Y106 | 696                | 10,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ADVANCED MICRO DEVICES INC  | COMMON         | 007903107 | 388                | 71,840             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ADVANTAGE OIL & GAS LTD     | COMMON FOREIGN | 00765F101 | 69                 | 16,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AECOM TECHNOLOGY CORP DELAW | COMMON         | 00766T100 | 311                | 15,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AEROPOSTALE                 | COMMON         | 007865108 | 163                | 10,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AES CORP                    | COMMON         | 00130H105 | 1,063              | 89,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AETNA INC NEW               | COMMON         | 00817Y108 | 2,072              | 49,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AFFILIATED MANAGERS GROUP   | COMMON         | 008252108 | 597                | 6,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AFLAC INC                   | COMMON         | 001055102 | 2,545              | 58,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AGCO CORP                   | COMMON         | 001084102 | 550                | 12,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AGILENT TECHNOLOGIES INC    | COMMON         | 00846U101 | 1,430              | 40,930             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AGL RES INC                 | COMMON         | 001204106 | 552                | 13,067             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AGRIUM INC                  | COMMON FOREIGN | 008916108 | 4,827              | 72,000             | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| AGRIUM INC                  | COMMON FOREIGN | 008916108 | 946                | 14,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AIR LEASE CORP              | COMMON         | 00912X302 | 212                | 8,960              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AIR PRODS & CHEMS INC       | COMMON         | 009158106 | 1,968              | 23,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AIRCASTLE LTD               | COMMON         | G0129K104 | 119                | 9,380              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AIRGAS INC                  | COMMON         | 009363102 | 609                | 7,800              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AK STL HLDG CORP            | COMMON         | 001547108 | 140                | 17,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AKAMAI TECHNOLOGIES INC     | COMMON         | 00971T101 | 662                | 20,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AKORN INC                   | COMMON         | 009728106 | 99                 | 8,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALBEMARLE CORP              | COMMON         | 012653101 | 502                | 9,740              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALCOA INC                   | COMMON         | 013817101 | 1,038              | 120,040            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALERE INC                   | COMMON         | 01449J105 | 229                | 9,900              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALEXANDER & BALDWIN INC     | COMMON         | 014482103 | 251                | 6,140              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALEXANDRIA REAL ESTATE EQ I | COMMON         | 015271109 | 509                | 7,380              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALEXION PHARMACEUTICALS INC | COMMON         | 015351109 | 1,908              | 26,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALIGN TECHNOLOGY INC        | COMMON         | 016255101 | 191                | 8,060              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALKERMES PLC                | COMMON         | G01767105 | 217                | 12,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLEGHANY CORP DEL          | COMMON         | 017175100 | 221                | 776                | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLEGHENY TECHNOLOGIES INC  | COMMON         | 01741R102 | 641                | 13,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLERGAN INC                | COMMON         | 018490102 | 3,180              | 36,240             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLETE INC                  | COMMON         | 018522300 | 201                | 4,780              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLIANCE DATA SYSTEMS CORP  | COMMON         | 018581108 | 652                | 6,280              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLIANT ENERGY CORP         | COMMON         | 018802108 | 802                | 18,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLIANT TECHSYSTEMS INC     | COMMON         | 018804104 | 227                | 3,980              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLIED NEVADA GOLD CORP     | COMMON         | 019344100 | 311                | 10,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLIED WRLD ASSUR COM HLDG  | COMMON         | H01531104 | 303                | 4,820              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALLSCRIPTS HEALTHCARE SOLUT | COMMON         | 01988P108 | 420                | 22,176             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALPHA NATURAL RESOURCES INC | COMMON         | 02076X102 | 497                | 24,340             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ALTERA CORP                 | COMMON         | 021441100 | 1,533              | 41,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

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|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| ALTERRA CAPITAL HOLDINGS LI | COMMON         | G0229R108 | 198                | 8,400              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMAZON COM INC              | COMMON         | 023135106 | 7,551              | 43,620             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMC NETWORKS INC            | COMMON         | 00164V103 | 250                | 6,640              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMEREN CORP                 | COMMON         | 023608102 | 769                | 23,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN CAMPUS CMNTYS INC  | COMMON         | 024835100 | 295                | 7,020              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN CAP LTD            | COMMON         | 02503Y103 | 287                | 42,680             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN CAPITAL AGENCY COR | COMMON         | 02503X105 | 681                | 24,260             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN EAGLE OUTFITTERS N | COMMON         | 02553E106 | 321                | 21,020             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN ELEC PWR INC       | COMMON         | 025537101 | 2,319              | 56,140             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN EQTY INVT LIFE HLD | COMMON         | 025676206 | 93                 | 8,960              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN EXPRESS CO         | COMMON         | 025816109 | 6,166              | 130,720            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN FINL GROUP INC OHI | COMMON         | 025932104 | 294                | 7,960              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN INTL GROUP INC     | COMMON         | 026874784 | 1,331              | 57,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN TOWER CORP         | COMMON         | 029912201 | 2,891              | 48,180             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERICAN WTR WKS CO INC NEW | COMMON         | 030420103 | 686                | 21,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERIGROUP CORP             | COMMON         | 03073T102 | 344                | 5,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERIPRISE FINL INC         | COMMON         | 03076C106 | 1,745              | 35,160             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMERISOURCEBERGEN CORP      | COMMON         | 03073E105 | 1,206              | 32,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMETEK INC NEW              | COMMON         | 031100100 | 1,024              | 24,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMGEN INC                   | COMMON         | 031162100 | 7,145              | 111,280            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMKOR TECHNOLOGY INC        | COMMON         | 031652100 | 59                 | 13,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMPHENOL CORP NEW           | COMMON         | 032095101 | 879                | 19,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AMYLIN PHARMACEUTICALS INC  | COMMON         | 032346108 | 205                | 18,040             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ANADARKO PETE CORP          | COMMON         | 032511107 | 4,663              | 61,086             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ANALOG DEVICES INC          | COMMON         | 032654105 | 1,248              | 34,880             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ANIXTER INTL INC            | COMMON         | 035290105 | 223                | 3,740              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ANNALY CAP MGMT INC         | COMMON         | 035710409 | 1,682              | 105,380            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ANSYS INC                   | COMMON         | 03662Q105 | 651                | 11,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ANWORTH MORTGAGE ASSET CP   | COMMON         | 037347101 | 94                 | 15,020             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AOL INC                     | COMMON         | 00184X105 | 197                | 13,022             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AON CORP                    | COMMON         | 037389103 | 1,770              | 37,812             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APACHE CORP                 | COMMON         | 037411105 | 3,941              | 43,508             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APARTMENT INVT & MGMT CO    | COMMON         | 03748R101 | 318                | 13,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APOLLO GROUP INC            | COMMON         | 037604105 | 749                | 13,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APOLLO INVT CORP            | COMMON         | 03761U106 | 147                | 22,840             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APPLE INC                   | COMMON         | 037833100 | 44,712             | 110,400            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APPLIED MATLS INC           | COMMON         | 038222105 | 1,588              | 148,280            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| APTARGROUP INC              | COMMON         | 038336103 | 362                | 6,940              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AQUA AMERICA INC            | COMMON         | 03836W103 | 346                | 15,700             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARCH CAP GROUP LTD          | COMMON         | G0450A105 | 787                | 21,140             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARCH COAL INC               | COMMON         | 039380100 | 324                | 22,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARCHER DANIELS MIDLAND CO   | COMMON         | 039483102 | 2,297              | 80,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARES CAP CORP               | COMMON         | 04010L103 | 363                | 23,523             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARIAD PHARMACEUTICALS INC   | COMMON         | 04033A100 | 181                | 14,800             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARIBA INC                   | COMMON         | 04033V203 | 322                | 11,460             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARRIS GROUP INC             | COMMON         | 04269Q100 | 143                | 13,240             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARROW ELECTRS INC           | COMMON         | 042735100 | 590                | 15,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ARUBA NETWORKS INC          | COMMON         | 043176106 | 170                | 9,180              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASCENA RETAIL GROUP INC     | COMMON         | 04351G101 | 220                | 7,411              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASHLAND INC NEW             | COMMON         | 044209104 | 537                | 9,400              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASPEN INSURANCE HOLDINGS LT | COMMON FOREIGN | G05384105 | 242                | 9,140              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASPEN TECHNOLOGY INC        | COMMON         | 045327103 | 180                | 10,400             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASSOCIATED BANC CORP        | COMMON         | 045487105 | 285                | 25,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASSURANT INC                | COMMON         | 04621X108 | 584                | 14,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASSURED GUARANTY LTD        | COMMON         | G0585R106 | 264                | 20,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ASTORIA FINL CORP           | COMMON         | 046265104 | 102                | 12,020             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| AT&T INC                    | COMMON         | 00206R102 | 21,109             | 698,040            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ATHENAHEALTH INC            | COMMON         | 04685W103 | 191                | 3,880              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ATLANTIC PWR CORP           | COMMON FOREIGN | 04878Q863 | 177                | 12,400             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ATMEL CORP                  | COMMON         | 049513104 | 439                | 54,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |

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| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| ATMOS ENERGY CORP           | COMMON         | 049560105 | 392                | 11,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ATWOOD OCEANICS INC         | COMMON         | 050095108 | 318                | 8,000              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AURICO GOLD INC             | COMMON FOREIGN | 05155C105 | 224                | 27,830             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AURIZON MINES LTD           | COMMON FOREIGN | 05155P106 | 75                 | 15,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AUTODESK INC                | COMMON         | 052769106 | 801                | 26,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AUTOLIV INC                 | COMMON         | 052800109 | 484                | 9,040              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AUTOMATIC DATA PROCESSING I | COMMON         | 053015103 | 3,268              | 60,516             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AUTONATION INC              | COMMON         | 05329W102 | 215                | 5,820              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AUTOZONE INC                | COMMON         | 053332102 | 838                | 2,580              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVAGO TECHNOLOGIES LTD      | COMMON FOREIGN | Y0486S104 | 741                | 25,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVALONBAY CMNTYS INC        | COMMON         | 053484101 | 1,518              | 11,620             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVANIR PHARMACEUTICALS INC  | COMMON         | 05348P401 | 33                 | 16,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVERY DENNISON CORP         | COMMON         | 053611109 | 291                | 10,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVIS BUDGET GROUP           | COMMON         | 053774105 | 121                | 11,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVNET INC                   | COMMON         | 053807103 | 524                | 16,840             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AVON PRODS INC              | COMMON         | 054303102 | 853                | 48,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| AXIS CAPITAL HOLDINGS       | COMMON         | G0692U109 | 622                | 19,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BABCOCK & WILCOX CO NEW     | COMMON         | 05615F102 | 383                | 15,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BAKER HUGHES INC            | COMMON         | 057224107 | 2,471              | 50,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BALL CORP                   | COMMON         | 058498106 | 479                | 13,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BALLY TECHNOLOGIES INC      | COMMON         | 05874B107 | 201                | 5,080              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BANCORPSOUTH INC            | COMMON         | 059692103 | 114                | 10,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BANK HAWAII CORP            | COMMON         | 062540109 | 219                | 4,920              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BANK MONTREAL QUE           | COMMON FOREIGN | 063671101 | 2,839              | 51,752             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BANK NOVA SCOTIA HALIFAX    | COMMON FOREIGN | 064149107 | 2,524              | 50,668             | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| BANK NOVA SCOTIA HALIFAX    | COMMON FOREIGN | 064149107 | 4,905              | 98,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BANK OF AMERICA CORPORATION | COMMON         | 060505104 | 6,610              | 1,188,860          | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BANK OF NEW YORK MELLON COR | COMMON         | 064058100 | 2,945              | 147,900            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BARD C R INC                | COMMON         | 067383109 | 850                | 9,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BARRETT BILL CORP           | COMMON         | 06846N104 | 202                | 5,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BARRICK GOLD CORP           | COMMON FOREIGN | 067901108 | 4,140              | 91,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BAXTER INTL INC             | COMMON         | 071813109 | 3,350              | 67,708             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BAYTEX ENERGY CORP          | COMMON FOREIGN | 07317Q105 | 632                | 11,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BB&T CORP                   | COMMON         | 054937107 | 2,120              | 84,225             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BCE INC                     | COMMON FOREIGN | 05534B760 | 1,127              | 27,060             | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| BCE INC                     | COMMON FOREIGN | 05534B760 | 1,021              | 24,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BE AEROSPACE INC            | COMMON         | 073302101 | 461                | 11,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BECTON DICKINSON & CO       | COMMON         | 075887109 | 1,911              | 25,580             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BED BATH & BEYOND INC       | COMMON         | 075896100 | 1,690              | 29,153             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BELDEN INC                  | COMMON         | 077454106 | 190                | 5,700              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BELO CORP                   | COMMON         | 080555105 | 74                 | 11,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BEMIS INC                   | COMMON         | 081437105 | 364                | 12,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BENCHMARK ELECTRS INC       | COMMON         | 08160H101 | 124                | 9,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BERKLEY W R CORP            | COMMON         | 084423102 | 659                | 19,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BERKSHIRE HATHAWAY INC DEL  | COMMON         | 084670702 | 8,271              | 108,398            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BERRY PETE CO               | COMMON         | 085789105 | 234                | 5,560              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BEST BUY INC                | COMMON         | 086546101 | 835                | 35,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BGC PARTNERS INC            | COMMON         | 05541T101 | 55                 | 9,180              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BIG LOTS INC                | COMMON         | 089302103 | 319                | 8,440              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BIO RAD LABS INC            | COMMON         | 090572207 | 211                | 2,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BIOGEN IDEC INC             | COMMON         | 09062X103 | 3,176              | 28,860             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BIOMARIN PHARMACEUTICAL INC | COMMON         | 09061G101 | 448                | 13,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BIOMED REALTY TRUST INC     | COMMON         | 09063H107 | 271                | 14,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BLACKROCK INC               | COMMON         | 09247X101 | 2,401              | 13,469             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BLOCK H & R INC             | COMMON         | 093671105 | 533                | 32,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BMC SOFTWARE INC            | COMMON         | 055921100 | 725                | 22,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BOEING CO                   | COMMON         | 097023105 | 6,442              | 87,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BOISE INC                   | COMMON         | 09746Y105 | 96                 | 13,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BOK FINL CORP               | COMMON         | 05561Q201 | 172                | 3,140              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| BORGWARNER INC              | COMMON         | 099724106 | 850                | 13,340             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3   | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|------------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP      | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| BOSTON PRIVATE FINL HLDGS I | COMMON         | 101119105  | 79                 | 9,900              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BOSTON PROPERTIES INC       | COMMON         | 101121101  | 1,835              | 18,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BOSTON SCIENTIFIC CORP      | COMMON         | 101137107  | 997                | 186,640            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BPZ RESOURCES INC           | COMMON         | 055639108  | 34                 | 11,980             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRADY CORP                  | COMMON         | 104674106  | 186                | 5,900              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRANDYWINE RLTY TR          | COMMON         | 105368203  | 174                | 18,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRE PROPERTIES INC          | COMMON         | 05564E106  | 428                | 8,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRINKER INTL INC            | COMMON         | 109641100  | 256                | 9,580              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRISTOL MYERS SQUIBB CO     | COMMON         | 110122108  | 7,345              | 208,420            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRISTOW GROUP INC           | COMMON         | 110394103  | 191                | 4,040              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROADCOM CORP               | COMMON         | 111320107  | 1,505              | 51,260             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROADRIDGE FINL SOLUTIONS I | COMMON         | 11133T103  | 318                | 14,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROCADE COMMUNICATIONS SYS  | COMMON         | 111621306  | 313                | 60,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROOKDALE SR LIVING INC     | COMMON         | 112463104  | 253                | 14,560             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROOKFIELD ASSET MGMT INC   | COMMON FOREIGN | 112585104  | 1,368              | 49,700             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROOKFIELD OFFICE PPTYS INC | COMMON         | 112900105  | 381                | 24,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROWN & BROWN INC           | COMMON         | 112541W101 | 347                | 15,340             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BROWN SHOE INC NEW          | COMMON         | 115736100  | 100                | 11,280             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BRUNSWICK CORP              | COMMON         | 117043109  | 208                | 11,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| BUNGE LIMITED               | COMMON         | G16962105  | 1,028              | 17,980             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| C H ROBINSON WORLDWIDE INC  | COMMON         | 12541W209  | 1,319              | 18,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CA INC                      | COMMON         | 12673P105  | 925                | 45,740             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CABLEVISION SYS CORP        | COMMON         | 12686C109  | 330                | 23,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CABOT CORP                  | COMMON         | 127055101  | 263                | 8,180              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CABOT OIL & GAS CORP        | COMMON         | 127097103  | 1,023              | 13,480             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CACI INTL INC               | COMMON         | 127190304  | 176                | 3,140              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CADENCE DESIGN SYSTEM INC   | COMMON         | 127387108  | 321                | 30,860             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAE INC                     | COMMON FOREIGN | 124765108  | 237                | 24,400             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAL DIVE INTL INC DEL       | COMMON         | 12802T101  | 42                 | 18,820             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CALLAWAY GOLF CO            | COMMON         | 131193104  | 79                 | 14,340             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CALPINE CORP                | COMMON         | 131347304  | 646                | 39,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAMDEN PPTY TR              | COMMON         | 133131102  | 528                | 8,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAMECO CORP                 | COMMON FOREIGN | 13321L108  | 667                | 36,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAMERON INTERNATIONAL CORP  | COMMON         | 13342B105  | 1,493              | 30,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAMPBELL SOUP CO            | COMMON         | 134429109  | 904                | 27,205             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CANADIAN NAT RES LTD        | COMMON FOREIGN | 136385101  | 8,864              | 237,885            | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| CANADIAN NAT RES LTD        | COMMON FOREIGN | 136385101  | 3,850              | 102,800            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CANADIAN NATL RY CO         | COMMON FOREIGN | 136375102  | 5,533              | 70,400             | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| CANADIAN NATL RY CO         | COMMON FOREIGN | 136375102  | 3,092              | 39,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CANADIAN PAC RY LTD         | COMMON FOREIGN | 13645T100  | 1,646              | 24,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAPITAL ONE FINL CORP       | COMMON         | 14040H105  | 2,515              | 59,482             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAPITALSOURCE INC           | COMMON         | 14055X102  | 219                | 32,700             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAPITOL FED FINL INC        | COMMON         | 14057J101  | 192                | 16,641             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAPLEASE INC                | COMMON         | 140288101  | 55                 | 13,620             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAPSTONE TURBINE CORP       | COMMON         | 14067D102  | 49                 | 42,160             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARBO CERAMICS INC          | COMMON         | 140781105  | 289                | 2,340              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARDINAL HEALTH INC         | COMMON         | 14149Y108  | 1,676              | 41,280             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAREER EDUCATION CORP       | COMMON         | 141665109  | 80                 | 10,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CAREFUSION CORP             | COMMON         | 14170T101  | 536                | 21,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARLISLE COS INC            | COMMON         | 142339100  | 324                | 7,320              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARMAX INC                  | COMMON         | 143130102  | 744                | 24,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARNIVAL CORP               | COMMON         | 143658300  | 1,688              | 51,706             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARPENTER TECHNOLOGY CORP   | COMMON         | 144285103  | 279                | 5,420              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CARTER INC                  | COMMON         | 146229109  | 260                | 6,540              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CASEYS GEN STORES INC       | COMMON         | 147528103  | 227                | 4,400              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CATALYST HEALTH SOLUTIONS I | COMMON         | 14888B103  | 259                | 4,980              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CATERPILLAR INC DEL         | COMMON         | 149123101  | 7,273              | 80,280             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CATHAY GENERAL BANCORP      | COMMON         | 149150104  | 147                | 9,860              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CBL & ASSOC PPTYS INC       | COMMON         | 124830100  | 236                | 15,040             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| CBOE HLDGS INC              | COMMON         | 12503M108  | 304                | 11,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| CBRE GROUP INC              | COMMON         | 12504L109 | 555                | 36,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CBS CORP NEW                | COMMON         | 124857202 | 2,126              | 78,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CDN IMPERIAL BK OF COMMERCE | COMMON FOREIGN | 136069101 | 8,430              | 116,468            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| CDN IMPERIAL BK OF COMMERCE | COMMON FOREIGN | 136069101 | 2,571              | 35,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CELANESE CORP DEL           | COMMON         | 150870103 | 1,018              | 23,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CELESTICA INC               | COMMON FOREIGN | 15101Q108 | 137                | 18,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CELGENE CORP                | COMMON         | 151020104 | 3,675              | 54,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CENOVUS ENERGY INC          | COMMON FOREIGN | 15135U109 | 2,341              | 70,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CENTENE CORP DEL            | COMMON         | 15135B101 | 241                | 6,080              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CENTERPOINT ENERGY INC      | COMMON         | 15189T107 | 1,145              | 57,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CENTURYLINK INC             | COMMON         | 156700106 | 2,619              | 70,402             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CEPHEID                     | COMMON         | 15670R107 | 255                | 7,400              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CERNER CORP                 | COMMON         | 156782104 | 978                | 15,960             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CF INDS HLDGS INC           | COMMON         | 125269100 | 1,178              | 8,126              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHARMING SHOPPES INC        | COMMON         | 161133103 | 68                 | 13,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHART INDS INC              | COMMON         | 16115Q308 | 199                | 3,680              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHEESECAKE FACTORY INC      | COMMON         | 163072101 | 175                | 5,960              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHEMED CORP NEW             | COMMON         | 16359R103 | 158                | 3,080              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHEMTURA CORP               | COMMON         | 163893209 | 138                | 12,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHENIERE ENERGY INC         | COMMON         | 16411R208 | 91                 | 10,440             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHESAPEAKE ENERGY CORP      | COMMON         | 165167107 | 1,675              | 75,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHEVRON CORP NEW            | COMMON         | 166764100 | 25,166             | 236,520            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHICOS FAS INC              | COMMON         | 168615102 | 246                | 22,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHILDRENS PL RETAIL STORES  | COMMON         | 168905107 | 170                | 3,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHIMERA INVT CORP           | COMMON         | 16934Q109 | 306                | 122,060            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHIPOTLE MEXICAN GRILL INC  | COMMON         | 169656105 | 1,213              | 3,591              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHUBB CORP                  | COMMON         | 171232101 | 2,260              | 32,644             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CHURCH & DWIGHT INC         | COMMON         | 171340102 | 756                | 16,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CIBER INC                   | COMMON         | 17163B102 | 48                 | 12,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CIENA CORP                  | COMMON         | 171779309 | 145                | 12,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CIGNA CORPORATION           | COMMON         | 125509109 | 1,611              | 38,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CIMAREX ENERGY CO           | COMMON         | 171798101 | 712                | 11,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CINCINNATI BELL INC NEW     | COMMON         | 171871106 | 76                 | 25,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CINCINNATI FINL CORP        | COMMON         | 172062101 | 658                | 21,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CINEMARK HOLDINGS INC       | COMMON         | 17243V102 | 189                | 10,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CINTAS CORP                 | COMMON         | 172908105 | 590                | 16,940             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CISCO SYS INC               | COMMON         | 17275R102 | 11,821             | 653,792            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CIT GROUP INC               | COMMON         | 125581801 | 844                | 24,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CITIGROUP INC               | COMMON         | 172967424 | 9,150              | 347,766            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CITRIX SYS INC              | COMMON         | 177376100 | 1,397              | 23,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CITY NATL CORP              | COMMON         | 178566105 | 280                | 6,340              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CLARCOR INC                 | COMMON         | 179895107 | 259                | 5,180              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CLEAN HARBORS INC           | COMMON         | 184496107 | 342                | 5,360              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CLEARWIRE CORP NEW          | COMMON         | 18538Q105 | 34                 | 17,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CLECO CORP NEW              | COMMON         | 12561W105 | 232                | 6,080              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CLIFFS NATURAL RESOURCES IN | COMMON         | 18683K101 | 1,069              | 17,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CLOROX CO DEL               | COMMON         | 189054109 | 965                | 14,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CME GROUP INC               | COMMON         | 12572Q105 | 1,866              | 7,658              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CMS ENERGY CORP             | COMMON         | 125896100 | 554                | 25,080             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| CNO FINL GROUP INC          | COMMON         | 12621E103 | 194                | 30,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COACH INC                   | COMMON         | 189754104 | 2,271              | 37,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COCA COLA BOTTLING CO CONS  | COMMON         | 191098102 | 217                | 3,700              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COCA COLA CO                | COMMON         | 191216100 | 28,663             | 409,640            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COCA COLA ENTERPRISES INC N | COMMON         | 19122T109 | 5,533              | 214,640            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COEUR D ALENE MINES CORP ID | COMMON         | 192108504 | 266                | 11,020             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COGNIZANT TECHNOLOGY SOLUTI | COMMON         | 192446102 | 2,175              | 33,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COLGATE PALMOLIVE CO        | COMMON         | 194162103 | 5,631              | 60,948             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COLONIAL PPTYS TR           | COMMON         | 195872106 | 192                | 9,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COMCAST CORP NEW            | COMMON         | 20030N101 | 5,932              | 250,200            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| COMCAST CORP NEW            | COMMON         | 20030N200 | 2,035              | 86,365             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     |                          | COLUMN 6          | COLUMN 7       | COLUMN 8            |      |  |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|--|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |  |
| COMERICA INC                | COMMON         | 200340107 | 565                | 21,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMMERCE BANCSHARES INC     | COMMON         | 200525103 | 303                | 7,939              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMMERCIAL METALS CO        | COMMON         | 201723103 | 227                | 16,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMMONWEALTH REIT           | COMMON         | 203233101 | 176                | 10,565             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMMUNITY HEALTH SYS INC NE | COMMON         | 203668108 | 211                | 12,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMMVAULT SYSTEMS INC       | COMMON         | 204166102 | 219                | 5,120              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMPASS MINERALS INTL INC   | COMMON         | 20451N101 | 249                | 3,620              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMPLETE PRODUCTION SERVICE | COMMON         | 20453E109 | 260                | 7,760              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMPUTER SCIENCES CORP      | COMMON         | 205363104 | 395                | 16,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COMPUWARE CORP              | COMMON         | 205638109 | 263                | 31,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONAGRA FOODS INC           | COMMON         | 205887102 | 1,180              | 44,711             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONCHO RES INC              | COMMON         | 20605P101 | 1,200              | 12,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONCUR TECHNOLOGIES INC     | COMMON         | 206708109 | 275                | 5,420              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONOCOPHILLIPS              | COMMON         | 20825C104 | 11,155             | 153,080            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONSOL ENERGY INC           | COMMON         | 20854P109 | 945                | 25,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONSOLIDATED EDISON INC     | COMMON         | 209115104 | 2,164              | 34,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONSTELLATION ENERGY GROUP  | COMMON         | 210371100 | 860                | 21,682             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONTINENTAL RESOURCES INC   | COMMON         | 212015101 | 459                | 6,880              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CONVERGYS CORP              | COMMON         | 212485106 | 196                | 15,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COOPER COS INC              | COMMON         | 216648402 | 395                | 5,600              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COOPER INDUSTRIES PLC       | COMMON         | G24140108 | 1,147              | 21,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COOPER TIRE & RUBR CO       | COMMON         | 216831107 | 142                | 10,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COPART INC                  | COMMON         | 217204106 | 295                | 6,160              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CORE LABORATORIES N V       | COMMON FOREIGN | N22717107 | 636                | 5,580              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CORELOGIC INC               | COMMON         | 21871D103 | 138                | 10,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CORN PRODS INTL INC         | COMMON         | 219023108 | 486                | 9,240              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CORNING INC                 | COMMON         | 219350105 | 2,490              | 191,840            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CORPORATE OFFICE PPTYS TR   | COMMON         | 22002T108 | 255                | 12,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CORRECTIONS CORP AMER NEW   | COMMON         | 22025Y407 | 258                | 12,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COSTAR GROUP INC            | COMMON         | 22160N109 | 188                | 2,820              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COSTCO WHSL CORP NEW        | COMMON         | 22160K105 | 4,179              | 50,162             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COTT CORP QUE               | COMMON FOREIGN | 22163N106 | 67                 | 10,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COUSINS PPTYS INC           | COMMON         | 222795106 | 108                | 16,830             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COVANCE INC                 | COMMON         | 222816100 | 325                | 7,100              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COVANTA HLDG CORP           | COMMON         | 22282E102 | 212                | 15,480             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COVENTRY HEALTH CARE INC    | COMMON         | 222862104 | 581                | 19,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| COVIDIEN PLC                | COMMON         | G2554F113 | 2,736              | 60,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CRANE CO                    | COMMON         | 224399105 | 280                | 6,000              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CREE INC                    | COMMON         | 225447101 | 255                | 11,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CROCS INC                   | COMMON         | 227046109 | 144                | 9,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CROWN CASTLE INTL CORP      | COMMON         | 228227104 | 1,554              | 34,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CROWN HOLDINGS INC          | COMMON         | 228368106 | 445                | 13,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CSX CORP                    | COMMON         | 126408103 | 2,769              | 131,480            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CUBESMART                   | COMMON         | 229663109 | 134                | 12,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CUBIST PHARMACEUTICALS INC  | COMMON         | 229678107 | 268                | 6,760              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CULLEN FROST BANKERS INC    | COMMON         | 229899109 | 338                | 6,380              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CUMMINS INC                 | COMMON         | 231021106 | 1,885              | 21,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CURTISS WRIGHT CORP         | COMMON         | 231561101 | 204                | 5,760              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CVB FINL CORP               | COMMON         | 126600105 | 108                | 10,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CVR ENERGY INC              | COMMON         | 12662P108 | 191                | 10,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CVS CAREMARK CORPORATION    | COMMON         | 126650100 | 6,531              | 160,161            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CYMER INC                   | COMMON         | 232572107 | 179                | 3,600              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CYPRESS SEMICONDUCTOR CORP  | COMMON         | 232806109 | 336                | 19,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| CYTEC INDS INC              | COMMON         | 232820100 | 263                | 5,900              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| D R HORTON INC              | COMMON         | 23331A109 | 416                | 32,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| DANA HLDG CORP              | COMMON         | 235825205 | 227                | 18,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| DANAHER CORP DEL            | COMMON         | 235851102 | 2,931              | 62,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| DARDEN RESTAURANTS INC      | COMMON         | 237194105 | 714                | 15,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| DARLING INTL INC            | COMMON         | 237266101 | 194                | 14,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |
| DAVITA INC                  | COMMON         | 23918K108 | 838                | 11,060             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |  |



## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| DCT INDUSTRIAL TRUST INC    | COMMON         | 233153105 | 129                | 25,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DDR CORP                    | COMMON         | 23317H102 | 317                | 26,040             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DEAN FOODS CO NEW           | COMMON         | 242370104 | 236                | 21,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DECKERS OUTDOOR CORP        | COMMON         | 243537107 | 337                | 4,460              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DEERE & CO                  | COMMON         | 244199105 | 3,897              | 50,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DELL INC                    | COMMON         | 24702R101 | 2,845              | 194,460            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DELPHI FINL GROUP INC       | COMMON         | 247131105 | 323                | 7,300              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DELTA AIR LINES INC DEL     | COMMON         | 247361702 | 168                | 20,780             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DENBURY RES INC             | COMMON         | 247916208 | 760                | 50,306             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DENDREON CORP               | COMMON         | 24823Q107 | 134                | 17,580             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DENISON MINES CORP          | COMMON FOREIGN | 248356107 | 41                 | 33,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DENNYS CORP                 | COMMON         | 24869P104 | 55                 | 14,640             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DENTSPLY INTL INC NEW       | COMMON         | 249030107 | 593                | 16,940             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DEVON ENERGY CORP NEW       | COMMON         | 25179M103 | 2,850              | 45,960             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DEVRY INC DEL               | COMMON         | 251893103 | 258                | 6,700              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DEXCOM INC                  | COMMON         | 252131107 | 84                 | 9,020              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DIAL GLOBAL INC             | COMMON         | 25247X107 | 1,927              | 604,124            | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| DIAMOND OFFSHORE DRILLING I | COMMON         | 25271C102 | 301                | 5,440              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DIAMONDRock HOSPITALITY CO  | COMMON         | 252784301 | 200                | 20,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DICKS SPORTING GOODS INC    | COMMON         | 253393102 | 398                | 10,800             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DIEBOLD INC                 | COMMON         | 253651103 | 221                | 7,360              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DIGITAL RLTY TR INC         | COMMON         | 253868103 | 701                | 10,520             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DILLARDS INC                | COMMON         | 254067101 | 196                | 4,360              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DIRECTV                     | COMMON         | 25490A101 | 3,769              | 88,140             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DISCOVER FINL SVCS          | COMMON         | 254709108 | 1,624              | 67,680             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DISCOVERY COMMUNICATNS NEW  | COMMON         | 25470F104 | 599                | 14,620             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DISCOVERY COMMUNICATNS NEW  | COMMON         | 25470F302 | 556                | 14,740             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DISH NETWORK CORP           | COMMON         | 25470M109 | 767                | 26,916             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DISNEY WALT CO              | COMMON         | 254687106 | 7,754              | 206,780            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOLBY LABORATORIES INC      | COMMON         | 25659T107 | 190                | 6,240              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOLLAR THRIFTY AUTOMOTIVE G | COMMON         | 256743105 | 236                | 3,360              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOLLAR TREE INC             | COMMON         | 256746108 | 1,257              | 15,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOMINION RES INC VA NEW     | COMMON         | 25746U109 | 3,522              | 66,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOMINOS PIZZA INC           | COMMON         | 25754A201 | 194                | 5,720              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOMTAR CORP                 | COMMON         | 257559203 | 392                | 4,900              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DONALDSON INC               | COMMON         | 257651109 | 576                | 8,460              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DONNELLEY R R & SONS CO     | COMMON         | 257867101 | 404                | 27,980             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOUGLAS EMMETT INC          | COMMON         | 25960P109 | 228                | 12,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOVER CORP                  | COMMON         | 260003108 | 1,292              | 22,260             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DOW CHEM CO                 | COMMON         | 260543103 | 4,174              | 145,120            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DR PEPPER SNAPPLE GROUP INC | COMMON         | 26138E109 | 4,905              | 124,240            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DRESSER-RAND GROUP INC      | COMMON         | 261608103 | 466                | 9,340              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DRIL-QUIP INC               | COMMON         | 262037104 | 259                | 3,940              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DST SYS INC DEL             | COMMON         | 233326107 | 216                | 4,740              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DTE ENERGY CO               | COMMON         | 233331107 | 1,220              | 22,400             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DU PONT E I DE NEMOURS & CO | COMMON         | 263534109 | 5,011              | 109,460            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DUKE ENERGY CORP NEW        | COMMON         | 26441C105 | 3,413              | 155,120            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DUKE REALTY CORP            | COMMON         | 264411505 | 366                | 30,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DUN & BRADSTREET CORP DEL N | COMMON         | 26483E100 | 364                | 4,860              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DUPONT FABROS TECHNOLOGY IN | COMMON         | 26613Q106 | 182                | 7,500              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| DYNEGY INC DEL              | COMMON         | 26817G300 | 31                 | 11,184             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| E M C CORP MASS             | COMMON         | 268648102 | 5,181              | 240,540            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| E TRADE FINANCIAL CORP      | COMMON         | 269246401 | 290                | 36,424             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EARTHLINK INC               | COMMON         | 270321102 | 112                | 17,400             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EAST WEST BANCORP INC       | COMMON         | 27579R104 | 343                | 17,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EASTMAN CHEM CO             | COMMON         | 277432100 | 789                | 20,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EASTMAN KODAK CO            | COMMON         | 277461109 | 22                 | 34,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EATON CORP                  | COMMON         | 278058102 | 1,521              | 34,940             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EATON VANCE CORP            | COMMON         | 278265103 | 432                | 18,271             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| EBAY INC                    | COMMON         | 278642103 | 4,146              | 136,687            | SH                  | OTHER                    | 1                 | x              | 0 0                         |

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| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| ECOLAB INC                  | COMMON         | 278865100 | 1,636              | 28,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EDISON INTL                 | COMMON         | 281020107 | 1,431              | 34,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EDUCATION RLTY TR INC       | COMMON         | 28140H104 | 88                 | 8,640              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EDWARDS LIFESCIENCES CORP   | COMMON         | 28176E108 | 952                | 13,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EL PASO CORP                | COMMON         | 28336L109 | 2,532              | 95,280             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ELDORADO GOLD CORP NEW      | COMMON FOREIGN | 284902103 | 717                | 52,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ELECTRONIC ARTS INC         | COMMON         | 285512109 | 791                | 38,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EMCOR GROUP INC             | COMMON         | 29084Q100 | 244                | 9,100              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EMERSON ELEC CO             | COMMON         | 291011104 | 4,071              | 87,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EMULEX CORP                 | COMMON         | 292475209 | 86                 | 12,580             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENBRIDGE INC                | COMMON FOREIGN | 29250N105 | 2,423              | 64,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENCANA CORP                 | COMMON FOREIGN | 292505104 | 1,252              | 67,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENDO PHARMACEUTICALS HLDGS  | COMMON         | 29264F205 | 471                | 13,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENDURANCE SPECIALTY HLDGS L | COMMON         | G30397106 | 216                | 5,660              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENERGEN CORP                | COMMON         | 29265N108 | 711                | 14,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENERGIZER HLDGS INC         | COMMON         | 29266R108 | 759                | 9,800              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENERGY XXI (BERMUDA) LTD    | COMMON         | G10082140 | 257                | 8,060              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENERGYSOLUTIONS INC         | COMMON         | 292756202 | 29                 | 9,460              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENERPLUS CORP               | COMMON FOREIGN | 292766102 | 434                | 17,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENTEGRIS INC                | COMMON         | 29362U104 | 152                | 17,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENTERGY CORP NEW            | COMMON         | 29364G103 | 1,473              | 20,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENTERTAINMENT PPTYS TR      | COMMON         | 29380T105 | 274                | 6,280              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ENTROPIC COMMUNICATIONS INC | COMMON         | 29384R105 | 56                 | 10,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EOG RES INC                 | COMMON         | 26875P101 | 3,215              | 32,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EQT CORP                    | COMMON         | 26884L109 | 1,060              | 19,340             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EQUIFAX INC                 | COMMON         | 294429105 | 820                | 21,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EQUINIX INC                 | COMMON         | 29444U502 | 566                | 5,580              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EQUITY LIFESTYLE PPTYS INC  | COMMON         | 29472R108 | 309                | 4,640              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EQUITY ONE                  | COMMON         | 294752100 | 168                | 9,920              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EQUITY RESIDENTIAL          | COMMON         | 29476L107 | 2,003              | 35,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ERESEARCHTECHNOLOGY INC     | COMMON         | 29481V108 | 57                 | 12,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ERIE INDY CO                | COMMON         | 29530P102 | 233                | 2,980              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ESSEX PPTY TR INC           | COMMON         | 297178105 | 520                | 3,700              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ESTERLINE TECHNOLOGIES CORP | COMMON         | 297425100 | 209                | 3,740              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EVEREST RE GROUP LTD        | COMMON FOREIGN | G3223R108 | 511                | 6,080              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXACT SCIENCES CORP         | COMMON         | 30063P105 | 76                 | 9,380              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXCO RESOURCES INC          | COMMON         | 269279402 | 158                | 15,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXELIS INC                  | COMMON         | 30162A108 | 342                | 37,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXELIXIS INC                | COMMON         | 30161Q104 | 88                 | 18,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXELON CORP                 | COMMON         | 30161N101 | 3,255              | 75,060             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXPEDIA INC DEL             | COMMON         | 30212P303 | 355                | 12,250             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXPEDITORS INTL WASH INC    | COMMON         | 302130109 | 1,057              | 25,810             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXPRESS SCRIPTS INC         | COMMON         | 302182100 | 2,615              | 58,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXTRA SPACE STORAGE INC     | COMMON         | 30225T102 | 230                | 9,480              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| EXXON MOBIL CORP            | COMMON         | 30231G102 | 48,942             | 577,420            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| F M C CORP                  | COMMON         | 302491303 | 833                | 9,680              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| F5 NETWORKS INC             | COMMON         | 315616102 | 1,174              | 11,060             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FACTSET RESH SYS INC        | COMMON         | 303075105 | 445                | 5,100              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FAIR ISAAC CORP             | COMMON         | 303250104 | 181                | 5,040              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FAIRCHILD SEMICONDUCTOR INT | COMMON         | 303726103 | 175                | 14,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FAMILY DLR STORES INC       | COMMON         | 307000109 | 822                | 14,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FASTENAL CO                 | COMMON         | 311900104 | 1,622              | 37,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FEDERAL REALTY INVT TR      | COMMON         | 313747206 | 755                | 8,320              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FEDERAL SIGNAL CORP         | COMMON         | 313855108 | 67                 | 16,240             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FEDERATED INVS INC PA       | COMMON         | 314211103 | 214                | 14,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FEDEX CORP                  | COMMON         | 31428X106 | 3,140              | 37,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FEI CO                      | COMMON         | 30241L109 | 176                | 4,320              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FELCOR LODGING TR INC       | COMMON         | 31430F101 | 57                 | 18,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FERRO CORP                  | COMMON         | 315405100 | 54                 | 11,060             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| FIDELITY NATIONAL FINANCIAL | COMMON         | 31620R105 | 347                | 21,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| FIDELITY NATL INFORMATION S | COMMON         | 31620M106 | 780                | 29,340             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIFTH STREET FINANCE CORP   | COMMON         | 31678A103 | 83                 | 8,660              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIFTH THIRD BANCORP         | COMMON         | 316773100 | 1,303              | 102,440            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FINISAR CORP                | COMMON         | 31787A507 | 186                | 11,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST AMERN FINL CORP       | COMMON         | 31847R102 | 234                | 18,460             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST BUSEY CORP            | COMMON         | 319383105 | 57                 | 11,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST COMWLTH FINL CORP PA  | COMMON         | 319829107 | 133                | 25,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST HORIZON NATL CORP     | COMMON         | 320517105 | 285                | 35,584             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST INDUSTRIAL REALTY TRU | COMMON         | 32054K103 | 94                 | 9,140              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST MAJESTIC SILVER CORP  | COMMON FOREIGN | 32076V103 | 186                | 11,000             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST MIDWEST BANCORP DEL   | COMMON         | 320867104 | 135                | 13,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST NIAGARA FINL GP INC   | COMMON         | 33582V108 | 288                | 33,351             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRST SOLAR INC             | COMMON         | 336433107 | 198                | 5,860              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRSTENERGY CORP            | COMMON         | 337932107 | 2,104              | 47,495             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FIRSTMERIT CORP             | COMMON         | 337915102 | 253                | 16,740             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FISERV INC                  | COMMON         | 337738108 | 1,104              | 18,800             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FLAGSTONE REINSURANCE HOLDI | COMMON         | L3466T104 | 85                 | 10,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FLEXTRONICS INTL LTD        | COMMON         | Y2573F102 | 525                | 92,780             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FLIR SYS INC                | COMMON         | 302445101 | 422                | 16,820             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FLOWERS FOODS INC           | COMMON         | 343498101 | 247                | 13,020             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FLOWSERVE CORP              | COMMON         | 34354P105 | 693                | 6,980              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FLUOR CORP NEW              | COMMON         | 343412102 | 1,021              | 20,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FMC TECHNOLOGIES INC        | COMMON         | 30249U101 | 1,737              | 33,260             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FNB CORP PA                 | COMMON         | 302520101 | 164                | 14,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FOOT LOCKER INC             | COMMON         | 344849104 | 402                | 16,860             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FORD MTR CO DEL             | COMMON         | 345370860 | 4,537              | 421,680            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FOREST CITY ENTERPRISES INC | COMMON         | 345550107 | 188                | 15,920             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FOREST LABS INC             | COMMON         | 345838106 | 972                | 32,137             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FOREST OIL CORP             | COMMON         | 346091705 | 219                | 16,140             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FORMFACTOR INC              | COMMON         | 346375108 | 55                 | 10,800             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FORTINET INC                | COMMON         | 34959E109 | 243                | 11,140             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FORTUNE BRANDS HOME & SEC I | COMMON         | 34964C106 | 291                | 17,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FOSSIL INC                  | COMMON         | 349882100 | 560                | 7,060              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FOSTER WHEELER AG           | COMMON FOREIGN | H27178104 | 296                | 15,480             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FRANCO NEVADA CORP          | COMMON FOREIGN | 351858105 | 4,837              | 127,350            | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| FRANCO NEVADA CORP          | COMMON FOREIGN | 351858105 | 438                | 11,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FRANKLIN RES INC            | COMMON         | 354613101 | 1,737              | 18,080             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FRANKLIN STREET PPTYS CORP  | COMMON         | 35471R106 | 105                | 10,520             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FREEPORT-MCMORAN COPPER & G | COMMON         | 35671D857 | 4,203              | 114,240            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FRONTIER COMMUNICATIONS COR | COMMON         | 35906A108 | 578                | 112,193            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FTI CONSULTING INC          | COMMON         | 302941109 | 193                | 4,560              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| FULTON FINL CORP PA         | COMMON         | 360271100 | 257                | 26,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GALLAGHER ARTHUR J & CO     | COMMON         | 363576109 | 417                | 12,480             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GAMESTOP CORP NEW           | COMMON         | 36467W109 | 323                | 13,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GANNETT INC                 | COMMON         | 364730101 | 399                | 29,860             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GAP INC DEL                 | COMMON         | 364760108 | 821                | 44,264             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GARDNER DENVER INC          | COMMON         | 365558105 | 470                | 6,100              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GARMIN LTD                  | COMMON         | H2906T109 | 547                | 13,732             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GARTNER INC                 | COMMON         | 366651107 | 370                | 10,640             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GATX CORP                   | COMMON         | 361448103 | 228                | 5,220              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENERAL DYNAMICS CORP       | COMMON         | 369550108 | 2,295              | 34,560             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENERAL ELECTRIC CO         | COMMON         | 369604103 | 22,615             | 1,262,720          | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENERAL GROWTH PPTYS INC NE | COMMON         | 370023103 | 717                | 47,753             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENERAL MLS INC             | COMMON         | 370334104 | 2,943              | 72,840             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENERAL MTRS CO             | COMMON         | 37045V100 | 1                  | 69                 | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| GENERAL MTRS CO             | COMMON         | 37045V100 | 2,013              | 99,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENESCO INC                 | COMMON         | 371532102 | 179                | 2,900              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENESEE & WYO INC           | COMMON         | 371559105 | 292                | 4,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GENON ENERGY INC            | COMMON         | 37244E107 | 255                | 97,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| GEN-PROBE INC NEW           | COMMON         | 36866T103 | 329                | 5,560              | SH                  | OTHER                    | 1                 | x              | 0 0                         |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| GENTEX CORP                 | COMMON         | 371901109 | 497                | 16,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GENUINE PARTS CO            | COMMON         | 372460105 | 1,157              | 18,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GENWORTH FINL INC           | COMMON         | 37247D106 | 381                | 58,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GEO GROUP INC               | COMMON         | 36159R103 | 174                | 10,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GERON CORP                  | COMMON         | 374163103 | 25                 | 17,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GFI GROUP INC               | COMMON         | 361652209 | 52                 | 12,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GILDAN ACTIVEWEAR INC       | COMMON FOREIGN | 375916103 | 214                | 11,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GILEAD SCIENCES INC         | COMMON         | 375558103 | 3,799              | 92,824             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GLACIER BANCORP INC NEW     | COMMON         | 37637Q105 | 144                | 11,960             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GLIMCHER RLTY TR            | COMMON         | 379302102 | 121                | 13,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GLOBAL PMTS INC             | COMMON         | 37940X102 | 437                | 9,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GNC HLDGS INC               | COMMON         | 36191G107 | 381                | 13,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GOLDCORP INC NEW            | COMMON FOREIGN | 380956409 | 5,005              | 113,150            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| GOLDCORP INC NEW            | COMMON FOREIGN | 380956409 | 3,248              | 73,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GOLDEN STAR RES LTD CDA     | COMMON         | 38119T104 | 52                 | 31,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GOLDMAN SACHS GROUP INC     | COMMON         | 38141G104 | 5,151              | 56,960             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GOODRICH CORP               | COMMON         | 382388106 | 1,873              | 15,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GOODYEAR TIRE & RUBR CO     | COMMON         | 382550101 | 511                | 36,060             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GOOGLE INC                  | COMMON         | 38259P508 | 19,480             | 30,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GRACE W R & CO DEL NEW      | COMMON         | 38388F108 | 397                | 8,640              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GRACO INC                   | COMMON         | 384109104 | 278                | 6,800              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GRAFTECH INTL LTD           | COMMON         | 384313102 | 194                | 14,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GRAINGER W W INC            | COMMON         | 384802104 | 1,352              | 7,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GRAPHIC PACKAGING HLDG CO   | COMMON         | 388689101 | 78                 | 18,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GREAT BASIN GOLD LTD        | COMMON FOREIGN | 390124105 | 41                 | 43,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GREAT PLAINS ENERGY INC     | COMMON         | 391164100 | 303                | 13,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GREEN MTN COFFEE ROASTERS I | COMMON         | 393122106 | 698                | 15,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GROUPE CGI INC              | COMMON FOREIGN | 39945C109 | 5,967              | 317,125            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| GROUPE CGI INC              | COMMON FOREIGN | 39945C109 | 428                | 22,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GT ADVANCED TECHNOLOGIES IN | COMMON         | 36191U106 | 123                | 16,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| GUESS INC                   | COMMON         | 401617105 | 221                | 7,420              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HAEMONETICS CORP            | COMMON         | 405024100 | 185                | 3,020              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HAIN CELESTIAL GROUP INC    | COMMON         | 405217100 | 166                | 4,520              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HALLIBURTON CO              | COMMON         | 406216101 | 3,692              | 106,980            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HALOZYME THERAPEUTICS INC   | COMMON         | 40637H109 | 106                | 11,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HANCOCK HLDG CO             | COMMON         | 410120109 | 304                | 9,498              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HANESBRANDS INC             | COMMON         | 410345102 | 255                | 11,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HANOVER INS GROUP INC       | COMMON         | 410867105 | 254                | 7,280              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HANSEN NAT CORP             | COMMON         | 411310105 | 2,280              | 24,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HARLEY DAVIDSON INC         | COMMON         | 412822108 | 1,211              | 31,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HARMAN INTL INDS INC        | COMMON         | 413086109 | 332                | 8,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HARMONIC INC                | COMMON         | 413160102 | 70                 | 13,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HARRIS CORP DEL             | COMMON         | 413875105 | 554                | 15,361             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HARSCO CORP                 | COMMON         | 415864107 | 296                | 14,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HARTFORD FINL SVCS GROUP IN | COMMON         | 416515104 | 754                | 46,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HASBRO INC                  | COMMON         | 418056107 | 485                | 15,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HATTERAS FINL CORP          | COMMON         | 41902R103 | 215                | 8,140              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HAWAIIAN ELEC INDUSTRIES    | COMMON         | 419870100 | 317                | 11,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HCA HOLDINGS INC            | COMMON         | 40412C101 | 462                | 20,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HCC INS HLDGS INC           | COMMON         | 404132102 | 326                | 11,860             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HCP INC                     | COMMON         | 40414L109 | 1,978              | 47,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEALTH CARE REIT INC        | COMMON         | 42217K106 | 1,146              | 21,020             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEALTH MGMT ASSOC INC NEW   | COMMON         | 421933102 | 233                | 31,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEALTH NET INC              | COMMON         | 42222G108 | 338                | 11,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEALTHCARE RLTY TR          | COMMON         | 421946104 | 235                | 12,620             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEALTHSOUTH CORP            | COMMON         | 421924309 | 204                | 11,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEALTHSPRING INC            | COMMON         | 42224N101 | 415                | 7,600              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HECKMANN CORP               | COMMON         | 422680108 | 221                | 33,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HECLA MNG CO                | COMMON         | 422704106 | 175                | 33,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEINZ H J CO                | COMMON         | 423074103 | 1,988              | 36,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| HELIX ENERGY SOLUTIONS GRP  | COMMON         | 42330P107 | 195                | 12,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HELMERICH & PAYNE INC       | COMMON         | 423452101 | 978                | 16,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HENRY JACK & ASSOC INC      | COMMON         | 426281101 | 286                | 8,500              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HERBALIFE LTD               | COMMON         | 64412G101 | 714                | 13,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HERCULES OFFSHORE INC       | COMMON         | 427093109 | 68                 | 15,280             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HERCULES TECH GROWTH CAP IN | COMMON         | 427096508 | 88                 | 9,280              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HERSHA HOSPITALITY TR       | COMMON         | 427825104 | 101                | 20,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HERSHEY CO                  | COMMON         | 427866108 | 1,270              | 20,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HERTZ GLOBAL HOLDINGS INC   | COMMON         | 42805T105 | 469                | 40,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HESS CORP                   | COMMON         | 42809H107 | 1,861              | 32,765             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEWLETT PACKARD CO          | COMMON         | 428236103 | 6,354              | 246,651            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HEXCEL CORP NEW             | COMMON         | 428291108 | 284                | 11,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HIGHWOODS PPTYS INC         | COMMON         | 431284108 | 250                | 8,420              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HILL ROM HLDGS INC          | COMMON         | 431475102 | 265                | 7,860              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HITTITE MICROWAVE CORP      | COMMON         | 43365Y104 | 202                | 4,100              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HMS HLDGS CORP              | COMMON         | 40425J101 | 308                | 9,620              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOLLYFRONTIER CORP          | COMMON         | 436106108 | 602                | 25,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOLOGIC INC                 | COMMON         | 436440101 | 520                | 29,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOME DEPOT INC              | COMMON         | 437076102 | 7,979              | 189,800            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOME PROPERTIES INC         | COMMON         | 437306103 | 312                | 5,420              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HONEYWELL INTL INC          | COMMON         | 438516106 | 4,886              | 89,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HORMEL FOODS CORP           | COMMON         | 440452100 | 374                | 12,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOSPIRA INC                 | COMMON         | 441060100 | 550                | 18,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOSPITALITY PPTYS TR        | COMMON         | 44106M102 | 336                | 14,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HOST HOTELS & RESORTS INC   | COMMON         | 44107P104 | 1,230              | 83,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HSN INC                     | COMMON         | 404303109 | 181                | 4,980              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUBBELL INC                 | COMMON         | 443510201 | 404                | 6,040              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUDBAY MINERALS INC         | COMMON FOREIGN | 443628102 | 139                | 14,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUDSON CITY BANCORP         | COMMON         | 443683107 | 348                | 55,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUMAN GENOME SCIENCES INC   | COMMON         | 444903108 | 143                | 19,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUMANA INC                  | COMMON         | 444859102 | 1,752              | 20,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUNT J B TRANS SVCS INC     | COMMON         | 445658107 | 599                | 13,280             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUNTINGTON BANCSHARES INC   | COMMON         | 446150104 | 577                | 105,080            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUNTINGTON INGALLS INDS INC | COMMON         | 446413106 | 209                | 6,690              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HUNTSMAN CORP               | COMMON         | 447011107 | 219                | 21,860             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| HYPERDYNAMICS CORP          | COMMON         | 448954107 | 48                 | 19,580             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IAC INTERACTIVECORP         | COMMON         | 44919P508 | 371                | 8,700              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IAMGOLD CORP                | COMMON FOREIGN | 450913108 | 561                | 35,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ICONIX BRAND GROUP INC      | COMMON         | 451055107 | 151                | 9,300              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IDACORP INC                 | COMMON         | 451107106 | 234                | 5,520              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IDENIX PHARMACEUTICALS INC  | COMMON         | 45166R204 | 74                 | 9,900              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IDEX CORP                   | COMMON         | 45167R104 | 397                | 10,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IDEXX LABS INC              | COMMON         | 45168D104 | 506                | 6,580              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IHS INC                     | COMMON         | 451734107 | 450                | 5,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ILLINOIS TOOL WKS INC       | COMMON         | 452308109 | 2,173              | 46,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ILLUMINA INC                | COMMON         | 452327109 | 441                | 14,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IMMUNOGEN INC               | COMMON         | 45253H101 | 119                | 10,280             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| IMPERIAL OIL LTD            | COMMON FOREIGN | 453038408 | 1,203              | 27,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INCYTE CORP                 | COMMON         | 45337C102 | 219                | 14,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INFINERA CORPORATION        | COMMON         | 45667G103 | 76                 | 12,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INFORMATICA CORP            | COMMON         | 45666Q102 | 500                | 13,540             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INGERSOLL-RAND PLC          | COMMON         | 647791101 | 1,194              | 39,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INGRAM MICRO INC            | COMMON         | 457153104 | 363                | 19,940             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INLAND REAL ESTATE CORP     | COMMON         | 457461200 | 130                | 17,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INTEGRATED DEVICE TECHNOLOG | COMMON         | 458118106 | 106                | 19,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INTEGRYS ENERGY GROUP INC   | COMMON         | 45822P105 | 413                | 7,620              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INTEL CORP                  | COMMON         | 458140100 | 15,306             | 631,178            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INTERCONTINENTALEXCHANGE IN | COMMON         | 45865V100 | 1,129              | 9,366              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INTERDIGITAL INC            | COMMON         | 45867G101 | 234                | 5,360              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| INTERNATIONAL BANCSHARES CO | COMMON         | 459044103 | 169                | 9,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| INTERNATIONAL BUSINESS MACH | COMMON         | 459200101 | 26,368             | 143,400            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INTERNATIONAL FLAVORS&FRAGR | COMMON         | 459506101 | 520                | 9,920              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INTERPUBLIC GROUP COS INC   | COMMON         | 460690100 | 556                | 57,165             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INTERSIL CORP               | COMMON         | 460695109 | 139                | 13,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INTL PAPER CO               | COMMON         | 460146103 | 1,537              | 51,940             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INTUIT                      | COMMON         | 461202103 | 1,739              | 33,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INTUITIVE SURGICAL INC      | COMMON         | 46120E602 | 2,232              | 4,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INVESCO MORTGAGE CAPITAL IN | COMMON         | 46131B100 | 182                | 12,920             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INVESTMENT TECHNOLOGY GRP N | COMMON         | 46145F105 | 118                | 10,960             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| INVESTORS REAL ESTATE TR    | COMMON         | 461730103 | 94                 | 12,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ION GEOPHYSICAL CORP        | COMMON         | 462044108 | 101                | 16,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| IRON MTN INC                | COMMON         | 462846106 | 707                | 22,940             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ISHARES INC                 | COMMON         | 464286509 | 9,847              | 370,191            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ISHARES TR                  | COMMON         | 464287168 | 74,324             | 1,382,770          | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| ISHARES TR                  | COMMON         | 464287465 | 99,998             | 2,018,929          | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ISHARES TR                  | COMMON         | 464287655 | 213                | 2,895              | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| ISHARES TR                  | COMMON         | 464287655 | 5,512              | 74,797             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ISIS PHARMACEUTICALS INC    | COMMON         | 464330109 | 92                 | 12,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ISTAR FINL INC              | COMMON         | 45031U101 | 59                 | 11,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ITC HLDGS CORP              | COMMON         | 465685105 | 433                | 5,700              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ITRON INC                   | COMMON         | 465741106 | 215                | 6,020              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ITT CORP NEW                | COMMON         | 450911201 | 361                | 18,690             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ITT EDUCATIONAL SERVICES IN | COMMON         | 45068B109 | 230                | 4,049              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| IVANHOE MINES LTD           | COMMON FOREIGN | 46579N103 | 517                | 29,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JABIL CIRCUIT INC           | COMMON         | 466313103 | 453                | 23,020             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JACOBS ENGR GROUP INC DEL   | COMMON         | 469814107 | 379                | 9,340              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JANUS CAP GROUP INC         | COMMON         | 47102X105 | 148                | 23,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JARDEN CORP                 | COMMON         | 471109108 | 357                | 11,940             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JDA SOFTWARE GROUP INC      | COMMON         | 46612K108 | 179                | 5,540              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JDS UNIPHASE CORP           | COMMON         | 46612J507 | 291                | 27,920             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JEFFERIES GROUP INC NEW     | COMMON         | 472319102 | 299                | 21,780             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JOHNSON & JOHNSON           | COMMON         | 478160104 | 21,008             | 320,347            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JOHNSON CTLS INC            | COMMON         | 478366107 | 2,360              | 75,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JONES GROUP INC             | COMMON         | 48020T101 | 124                | 11,740             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JONES LANG LASALLE INC      | COMMON         | 48020Q107 | 323                | 5,280              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JOY GLOBAL INC              | COMMON         | 481165108 | 954                | 12,720             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JPMORGAN CHASE & CO         | COMMON         | 46625H100 | 15,555             | 467,813            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| JUNIPER NETWORKS INC        | COMMON         | 48203R104 | 1,210              | 59,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KANSAS CITY SOUTHERN        | COMMON         | 485170302 | 830                | 12,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KB HOME                     | COMMON         | 48666K109 | 115                | 17,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KBR INC                     | COMMON         | 48242W106 | 467                | 16,740             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KELLOGG CO                  | COMMON         | 487836108 | 1,756              | 34,720             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KEMPER CORP DEL             | COMMON         | 488401100 | 199                | 6,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KENNAMETAL INC              | COMMON         | 489170100 | 345                | 9,440              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KEY ENERGY SVCS INC         | COMMON         | 492914106 | 253                | 16,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KEYCORP NEW                 | COMMON         | 493267108 | 855                | 111,200            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KILROY RLTY CORP            | COMMON         | 49427F108 | 237                | 6,220              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KIMBERLY CLARK CORP         | COMMON         | 494368103 | 3,518              | 47,820             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KIMCO RLTY CORP             | COMMON         | 49446R109 | 759                | 46,740             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KINROSS GOLD CORP           | COMMON FOREIGN | 496902404 | 1,010              | 88,600             | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| KINROSS GOLD CORP           | COMMON FOREIGN | 496902404 | 1,584              | 138,748            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KIRBY CORP                  | COMMON         | 497266106 | 377                | 5,720              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KITE RLTY GROUP TR          | COMMON         | 49803T102 | 46                 | 10,280             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KLA-TENCOR CORP             | COMMON         | 482480100 | 1,273              | 26,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KNIGHT CAP GROUP INC        | COMMON         | 499005106 | 134                | 11,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KODIAK OIL & GAS CORP       | COMMON         | 50015Q100 | 246                | 25,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KOHL'S CORP                 | COMMON         | 500255104 | 1,519              | 30,780             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KRAFT FOODS INC             | COMMON         | 50075N104 | 7,349              | 196,720            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KRISPY KREME DOUGHNUTS INC  | COMMON         | 501014104 | 60                 | 9,120              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| KROGER CO                   | COMMON         | 501044101 | 1,580              | 65,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| L-3 COMMUNICATIONS HLDGS IN | COMMON         | 502424104 | 978                | 14,664             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LABORATORY CORP AMER HLDGS  | COMMON         | 50540R409 | 903                | 10,503             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LAKE SHORE GOLD CORP        | COMMON FOREIGN | 510728108 | 53                 | 42,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LAM RESEARCH CORP           | COMMON         | 512807108 | 460                | 12,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LAMAR ADVERTISING CO        | COMMON         | 512815101 | 176                | 6,400              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LANCASTER COLONY CORP       | COMMON         | 513847103 | 155                | 2,240              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LANDSTAR SYS INC            | COMMON         | 515098101 | 285                | 5,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LAS VEGAS SANDS CORP        | COMMON         | 517834107 | 1,865              | 43,653             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LASALLE HOTEL PPTYS         | COMMON         | 517942108 | 224                | 9,260              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LATTICE SEMICONDUCTOR CORP  | COMMON         | 518415104 | 101                | 17,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LAUDER ESTEE COS INC        | COMMON         | 518439104 | 1,671              | 14,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEAR CORP                   | COMMON         | 521865204 | 449                | 11,280             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEGG MASON INC              | COMMON         | 524901105 | 385                | 16,020             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEGGETT & PLATT INC         | COMMON         | 524660107 | 395                | 17,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LENDER PROCESSING SVCS INC  | COMMON         | 52602E102 | 199                | 13,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LENNAR CORP                 | COMMON         | 526057104 | 363                | 18,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LENNOX INTL INC             | COMMON         | 526107107 | 213                | 6,320              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEUCADIA NATL CORP          | COMMON         | 527288104 | 567                | 24,940             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEVEL 3 COMMUNICATIONS INC  | COMMON         | 52729N308 | 624                | 36,746             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEXINGTON REALTY TRUST      | COMMON         | 529043101 | 106                | 14,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LEXMARK INTL NEW            | COMMON         | 529771107 | 306                | 9,240              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIBERTY GLOBAL INC          | COMMON         | 530555101 | 597                | 14,540             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIBERTY GLOBAL INC          | COMMON         | 530555309 | 560                | 14,180             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIBERTY INTERACTIVE CORPORA | COMMON         | 53071M104 | 1,178              | 72,664             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIBERTY MEDIA CORPORATION   | COMMON         | 530322106 | 1,019              | 13,059             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIBERTY PPTY TR             | COMMON         | 531172104 | 436                | 14,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIFE TECHNOLOGIES CORP      | COMMON         | 53217V109 | 736                | 18,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIFE TIME FITNESS INC       | COMMON         | 53217R207 | 206                | 4,400              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIFEPOINT HOSPITALS INC     | COMMON         | 53219L109 | 228                | 6,140              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LILLY ELI & CO              | COMMON         | 532457108 | 5,104              | 122,800            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIMITED BRANDS INC          | COMMON         | 532716107 | 1,457              | 36,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LINCARE HLDGS INC           | COMMON         | 532791100 | 291                | 11,310             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LINCOLN ELEC HLDGS INC      | COMMON         | 533900106 | 363                | 9,280              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LINCOLN NATL CORP IND       | COMMON         | 534187109 | 815                | 41,960             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LINEAR TECHNOLOGY CORP      | COMMON         | 535678106 | 905                | 30,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIVE NATION ENTERTAINMENT I | COMMON         | 538034109 | 155                | 18,627             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LIZ CLAIBORNE INC           | COMMON         | 539320101 | 100                | 11,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LKQ CORP                    | COMMON         | 501889208 | 495                | 16,440             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LOCKHEED MARTIN CORP        | COMMON         | 539830109 | 2,926              | 36,171             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LOEWS CORP                  | COMMON         | 540424108 | 1,511              | 40,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LOGITECH INTL S A           | COMMON FOREIGN | H50430232 | 182                | 23,296             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LONE PINE RES INC           | COMMON         | 54222A106 | 98                 | 14,037             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LOUISIANA PAC CORP          | COMMON         | 546347105 | 127                | 15,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LOWES COS INC               | COMMON         | 548661107 | 3,932              | 154,915            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LSI CORPORATION             | COMMON         | 502161102 | 444                | 74,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LUFKIN INDS INC             | COMMON         | 549764108 | 237                | 3,520              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LULULEMON ATHLETICA INC     | COMMON FOREIGN | 550021109 | 536                | 11,480             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| LYONDELLBASELL INDUSTRIES N | COMMON FOREIGN | N53745100 | 1,181              | 36,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| M & T BK CORP               | COMMON         | 55261F104 | 1,055              | 13,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MACERICH CO                 | COMMON         | 554382101 | 880                | 17,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MACK CALI RLTY CORP         | COMMON         | 554489104 | 269                | 10,060             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MACYS INC                   | COMMON         | 55616P104 | 1,727              | 53,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MADISON SQUARE GARDEN CO    | COMMON         | 55826P100 | 212                | 7,400              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MAGNA INTL INC              | COMMON FOREIGN | 559222401 | 4,652              | 139,890            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| MAGNA INTL INC              | COMMON FOREIGN | 559222401 | 664                | 19,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MAGNUM HUNTER RES CORP DEL  | COMMON         | 55973B102 | 79                 | 14,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MANITOWOC INC               | COMMON         | 563571108 | 133                | 14,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MANNKIND CORP               | COMMON         | 56400P201 | 30                 | 11,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MANPOWERGROUP INC           | COMMON         | 56418H100 | 357                | 9,980              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MANULIFE FINL CORP          | COMMON FOREIGN | 56501R106 | 1,657              | 155,600            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                     | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                |                     |      |
|------------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| MARATHON OIL CORP            | COMMON         | 565849106 | 2,625              | 89,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MARATHON PETE CORP           | COMMON         | 56585A102 | 1,420              | 42,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MARKEL CORP                  | COMMON         | 570535104 | 440                | 1,060              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MARRIOTT INTL INC NEW        | COMMON         | 571903202 | 1,258              | 43,121             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MARSH & MCLENNAN COS INC     | COMMON         | 571748102 | 2,130              | 67,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MARTIN MARIETTA MATLS INC    | COMMON         | 573284106 | 477                | 6,331              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MARVELL TECHNOLOGY GROUP LT  | COMMON         | 56876H105 | 742                | 53,580             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MASCO CORP                   | COMMON         | 574599106 | 557                | 53,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MASTERCARD INC               | COMMON         | 57636Q104 | 4,862              | 13,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MATTEL INC                   | COMMON         | 577081102 | 1,028              | 37,020             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MAXIM INTEGRATED PRODS INC   | COMMON         | 57772K101 | 945                | 36,300             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MBIA INC                     | COMMON         | 55262C100 | 218                | 18,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCCORMICK & CO INC           | COMMON         | 579780206 | 707                | 14,020             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCDERMOTT INTL INC           | COMMON         | 580037109 | 325                | 28,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCDONALDS CORP               | COMMON         | 580135101 | 12,674             | 126,320            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCG CAPITAL CORP             | COMMON         | 58047P107 | 38                 | 9,540              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCGRAW HILL COS INC          | COMMON         | 580645109 | 1,616              | 35,940             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCKESSON CORP                | COMMON         | 58155Q103 | 2,277              | 29,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MCMORAN EXPLORATION CO       | COMMON         | 582411104 | 170                | 11,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MDU RES GROUP INC            | COMMON         | 552690109 | 487                | 22,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEAD JOHNSON NUTRITION CO    | COMMON         | 582839106 | 1,831              | 26,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEADWESTVACO CORP            | COMMON         | 583334107 | 797                | 26,620             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEDCO HEALTH SOLUTIONS INC   | COMMON         | 58405U102 | 2,542              | 45,467             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEDICAL PPTYS TRUST INC      | COMMON         | 58463J304 | 149                | 15,080             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEDICIS PHARMACEUTICAL CORP  | COMMON         | 584690309 | 237                | 7,140              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEDIVATION INC               | COMMON         | 58501N101 | 212                | 4,600              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEDNAX INC                   | COMMON         | 58502B106 | 406                | 5,640              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEDTRONIC INC                | COMMON         | 585055106 | 4,822              | 126,061            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MEMC ELECTR MATLS INC        | COMMON         | 552715104 | 122                | 31,040             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MENS WEARHOUSE INC           | COMMON         | 587118100 | 193                | 5,960              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MENTOR GRAPHICS CORP         | COMMON         | 587200106 | 161                | 11,840             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MERCADOLIBRE INC             | COMMON FOREIGN | 58733R102 | 282                | 3,540              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MERCER INTL INC              | COMMON         | 588056101 | 36                 | 5,980              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MERCK & CO INC NEW           | COMMON         | 58933Y105 | 13,949             | 369,992            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MERITOR INC                  | COMMON         | 59001K100 | 59                 | 11,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| METHANEX CORP                | COMMON FOREIGN | 59151K108 | 227                | 9,900              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| METLIFE INC                  | COMMON         | 59156R108 | 4,028              | 129,200            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| METROPCS COMMUNICATIONS INC  | COMMON         | 591708102 | 241                | 27,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| METTLER TOLEDO INTERNATIONAL | COMMON         | 592688105 | 549                | 3,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MFA FINANCIAL INC            | COMMON         | 55272X102 | 275                | 40,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MGE ENERGY INC               | COMMON         | 55277P104 | 234                | 5,000              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MGIC INVT CORP WIS           | COMMON         | 552848103 | 89                 | 23,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MGM RESORTS INTERNATIONAL    | COMMON         | 552953101 | 432                | 41,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICREL INC                   | COMMON         | 594793101 | 114                | 11,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICROCHIP TECHNOLOGY INC     | COMMON         | 595017104 | 786                | 21,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICROMET INC                 | COMMON         | 59509C105 | 127                | 17,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICRON TECHNOLOGY INC        | COMMON         | 595112103 | 682                | 108,440            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICROS SYS INC               | COMMON         | 594901100 | 427                | 9,160              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICROSEMI CORP               | COMMON         | 595137100 | 177                | 10,540             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MICROSOFT CORP               | COMMON         | 594918104 | 23,161             | 892,178            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MID-AMER APT CMNTYS INC      | COMMON         | 59522J103 | 308                | 4,920              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MIDDLEBY CORP                | COMMON         | 596278101 | 196                | 2,080              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MKS INSTRUMENT INC           | COMMON         | 55306N104 | 187                | 6,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MOHAWK INDS INC              | COMMON         | 608190104 | 475                | 7,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MOLYCORP INC DEL             | COMMON         | 608753109 | 178                | 7,420              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MONSANTO CO NEW              | COMMON         | 61166W101 | 4,363              | 62,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MONSTER WORLDWIDE INC        | COMMON         | 611742107 | 124                | 15,580             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MOODYS CORP                  | COMMON         | 615369105 | 933                | 27,691             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MOOG INC                     | COMMON         | 615394202 | 221                | 5,020              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| MORGAN STANLEY               | COMMON         | 617446448 | 2,636              | 174,200            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |



## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| MOSAIC CO NEW               | COMMON         | 61945C103 | 1,706              | 33,833             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MOTOROLA MOBILITY HLDGS INC | COMMON         | 620097105 | 1,319              | 33,992             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MOTOROLA SOLUTIONS INC      | COMMON         | 620076307 | 1,787              | 38,597             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MOVE INC                    | COMMON         | 62458M207 | 78                 | 12,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MSC INDL DIRECT INC         | COMMON         | 553530106 | 323                | 4,520              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MSCI INC                    | COMMON         | 55354G100 | 480                | 14,568             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MUELLER WTR PRODS INC       | COMMON         | 624758108 | 45                 | 18,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MURPHY OIL CORP             | COMMON         | 626717102 | 1,101              | 19,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MYLAN INC                   | COMMON         | 628530107 | 1,146              | 53,383             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| MYRIAD GENETICS INC         | COMMON         | 62855J104 | 230                | 10,960             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NABORS INDUSTRIES LTD       | COMMON         | 66359F103 | 565                | 32,580             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NASDAQ OMX GROUP INC        | COMMON         | 631103108 | 391                | 15,937             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NATIONAL BEVERAGE CORP      | COMMON         | 635017106 | 186                | 11,560             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NATIONAL FUEL GAS CO N J    | COMMON         | 636180101 | 500                | 9,000              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NATIONAL INSTRS CORP        | COMMON         | 636518102 | 283                | 10,910             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NATIONAL OILWELL VARCO INC  | COMMON         | 637071101 | 3,574              | 52,561             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NATIONAL PENN BANCSHARES IN | COMMON         | 637138108 | 147                | 17,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NATIONAL RETAIL PROPERTIES  | COMMON         | 637417106 | 228                | 8,660              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NAVISTAR INTL CORP NEW      | COMMON         | 63934E108 | 339                | 8,960              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NCR CORP NEW                | COMMON         | 62886E108 | 312                | 18,980             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEKTAR THERAPEUTICS         | COMMON         | 640268108 | 82                 | 14,720             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEOPROBE CORP               | COMMON         | 640518106 | 34                 | 12,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NETAPP INC                  | COMMON         | 64110D104 | 1,610              | 44,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NETFLIX INC                 | COMMON         | 64110L106 | 406                | 5,860              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NETLOGIC MICROSYSTEMS INC   | COMMON         | 64118B100 | 358                | 7,220              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEUROCRINE BIOSCIENCES INC  | COMMON         | 64125C109 | 82                 | 9,600              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEUSTAR INC                 | COMMON         | 64126X201 | 280                | 8,180              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEVSUN RES LTD              | COMMON FOREIGN | 64156L101 | 117                | 21,000             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEW GOLD INC CDA            | COMMON FOREIGN | 644535106 | 368                | 36,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEW JERSEY RES              | COMMON         | 646025106 | 240                | 4,880              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEW YORK CMNTY BANCORP INC  | COMMON         | 649445103 | 539                | 43,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEW YORK TIMES CO           | COMMON         | 650111107 | 126                | 16,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWCASTLE INVT CORP         | COMMON         | 65105M108 | 63                 | 13,480             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWELL RUBBERMAID INC       | COMMON         | 651229106 | 636                | 39,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWFIELD EXPL CO            | COMMON         | 651290108 | 649                | 17,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWMARKET CORP              | COMMON         | 651587107 | 250                | 1,260              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWMONT MINING CORP         | COMMON         | 651639106 | 3,487              | 58,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWPARK RES INC             | COMMON         | 651718504 | 103                | 10,800             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWS CORP                   | COMMON         | 65248E104 | 4,034              | 226,100            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEWS CORP                   | COMMON         | 65248E203 | 1,298              | 71,378             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEXEN INC                   | COMMON FOREIGN | 65334H102 | 924                | 58,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NEXTERA ENERGY INC          | COMMON         | 65339F101 | 2,870              | 47,140             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NICE SYS LTD                | COMMON FOREIGN | 653656108 | 259                | 7,514              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NIELSEN HOLDINGS N V        | COMMON         | N63218106 | 275                | 9,260              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NII HLDGS INC               | COMMON         | 62913F201 | 385                | 18,080             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NIKE INC                    | COMMON         | 654106103 | 4,142              | 42,980             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NISOURCE INC                | COMMON         | 65473P105 | 831                | 34,920             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NOBLE CORPORATION BAAR      | COMMON FOREIGN | H5833N103 | 757                | 25,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NOBLE ENERGY INC            | COMMON         | 655044105 | 2,199              | 23,292             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORDSON CORP                | COMMON         | 655663102 | 284                | 6,900              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORDSTROM INC               | COMMON         | 655664100 | 1,131              | 22,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORFOLK SOUTHERN CORP       | COMMON         | 655844108 | 3,195              | 43,847             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTH AMERN PALLADIUM LTD   | COMMON FOREIGN | 656912102 | 47                 | 18,400             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTHEAST UTILS             | COMMON         | 664397106 | 633                | 17,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTHERN TR CORP            | COMMON         | 665859104 | 290                | 7,300              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTHROP GRUMMAN CORP       | COMMON         | 666807102 | 1,785              | 30,520             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTHSTAR RLTY FIN CORP     | COMMON         | 66704R100 | 69                 | 14,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTHWEST BANCSHARES INC MD | COMMON         | 667340103 | 120                | 9,635              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NORTHWEST NAT GAS CO        | COMMON         | 667655104 | 215                | 4,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| NOVAGOLD RES INC            | COMMON FOREIGN | 66987E206 | 124                | 14,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |

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| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                     |                |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|---------------------|----------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>AUTHORITY | SOLE<br>SHARED | NONE |
| NOVELLUS SYS INC            | COMMON         | 670008101 | 412                | 9,980              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NPS PHARMACEUTICALS INC     | COMMON         | 62936P103 | 93                 | 14,040             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NRG ENERGY INC              | COMMON         | 629377508 | 472                | 26,060             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NSTAR                       | COMMON         | 67019E107 | 732                | 15,580             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NU SKIN ENTERPRISES INC     | COMMON         | 67018T105 | 315                | 6,480              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NUANCE COMMUNICATIONS INC   | COMMON         | 67020Y100 | 741                | 29,460             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NUCOR CORP                  | COMMON         | 670346105 | 1,341              | 33,900             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NV ENERGY INC               | COMMON         | 67073Y106 | 412                | 25,200             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NVIDIA CORP                 | COMMON         | 67066G104 | 1,043              | 75,260             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NVR INC                     | COMMON         | 62944T105 | 453                | 660                | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| NYSE EURONEXT               | COMMON         | 629491101 | 865                | 33,140             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| O REILLY AUTOMOTIVE INC NEW | COMMON         | 67103H107 | 1,271              | 15,900             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OASIS PETE INC NEW          | COMMON         | 674215108 | 193                | 6,620              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OCCIDENTAL PETE CORP DEL    | COMMON         | 674599105 | 9,033              | 96,406             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OCEANEERING INTL INC        | COMMON         | 675232102 | 571                | 12,380             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OCWEN FINL CORP             | COMMON         | 675746309 | 171                | 11,840             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OFFICE DEPOT INC            | COMMON         | 676220106 | 85                 | 39,420             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OFFICEMAX INC DEL           | COMMON         | 67622P101 | 53                 | 11,680             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OGE ENERGY CORP             | COMMON         | 670837103 | 580                | 10,220             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OIL STS INTL INC            | COMMON         | 678026105 | 463                | 6,060              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OLD DOMINION FGHT LINES INC | COMMON         | 679580100 | 202                | 4,980              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OLD NATL BANCORP IND        | COMMON         | 680033107 | 147                | 12,660             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OLD REP INTL CORP           | COMMON         | 680223104 | 189                | 20,400             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OLIN CORP                   | COMMON         | 680665205 | 174                | 8,880              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OMEGA HEALTHCARE INVS INC   | COMMON         | 681936100 | 243                | 12,560             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OMNICARE INC                | COMMON         | 681904108 | 564                | 16,380             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OMNICOM GROUP INC           | COMMON         | 681919106 | 1,596              | 35,800             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| ON SEMICONDUCTOR CORP       | COMMON         | 682189105 | 393                | 50,920             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| ONEOK INC NEW               | COMMON         | 682680103 | 1,484              | 17,120             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| ONYX PHARMACEUTICALS INC    | COMMON         | 683399109 | 348                | 7,920              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OPEN TEXT CORP              | COMMON FOREIGN | 683715106 | 277                | 5,400              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| ORACLE CORP                 | COMMON         | 68389X105 | 12,348             | 481,420            | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| ORIENT-EXPRESS HOTELS LTD   | COMMON         | G67743107 | 106                | 14,140             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OSHKOSH CORP                | COMMON         | 688239201 | 246                | 11,500             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OWENS & MINOR INC NEW       | COMMON         | 690732102 | 226                | 8,120              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OWENS CORNING NEW           | COMMON         | 690742101 | 407                | 14,180             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| OWENS ILL INC               | COMMON         | 690768403 | 341                | 17,620             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PACCAR INC                  | COMMON         | 693718108 | 1,361              | 36,320             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PACKAGING CORP AMER         | COMMON         | 695156109 | 298                | 11,820             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PALL CORP                   | COMMON         | 696429307 | 877                | 15,340             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PAN AMERICAN SILVER CORP    | COMMON FOREIGN | 697900108 | 241                | 11,000             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PANERA BREAD CO             | COMMON         | 69840W108 | 484                | 3,420              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PARAMETRIC TECHNOLOGY CORP  | COMMON         | 699173209 | 247                | 13,520             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PARKER DRILLING CO          | COMMON         | 701081101 | 127                | 17,740             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PARKER HANNIFIN CORP        | COMMON         | 701094104 | 1,459              | 19,140             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PARTNERRE LTD               | COMMON         | G6852T105 | 471                | 7,340              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PATRIOT COAL CORP           | COMMON         | 70336T104 | 98                 | 11,600             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PATTERSON COMPANIES INC     | COMMON         | 703395103 | 217                | 7,360              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PATTERSON UTI ENERGY INC    | COMMON         | 703481101 | 385                | 19,260             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PAYCHEX INC                 | COMMON         | 704326107 | 1,094              | 36,345             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PDL BIOPHARMA INC           | COMMON         | 69329Y104 | 113                | 18,280             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PEABODY ENERGY CORP         | COMMON         | 704549104 | 930                | 28,100             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PENGROWTH ENERGY CORP       | COMMON FOREIGN | 70706P104 | 337                | 31,900             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PENN NATL GAMING INC        | COMMON         | 707569109 | 294                | 7,720              | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PENN WEST PETE LTD NEW      | COMMON FOREIGN | 707887105 | 852                | 43,000             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PENNEY J C INC              | COMMON         | 708160106 | 692                | 19,700             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PENTAIR INC                 | COMMON         | 709631105 | 373                | 11,200             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PEOPLES UNITED FINANCIAL IN | COMMON         | 712704105 | 196                | 15,280             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PEPCO HOLDINGS INC          | COMMON         | 713291102 | 481                | 23,711             | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |
| PEPSICO INC                 | COMMON         | 713448108 | 21,679             | 326,740            | SH                  | OTHER                    | 1                 | x                   | 0              | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| PERKINELMER INC             | COMMON         | 714046109 | 268                | 13,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PERRIGO CO                  | COMMON         | 714290103 | 1,059              | 10,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PETSMART INC                | COMMON         | 716768106 | 803                | 15,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PFIZER INC                  | COMMON         | 717081103 | 20,436             | 944,380            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PG&E CORP                   | COMMON         | 69331C108 | 1,845              | 44,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PHARMASSET INC              | COMMON         | 71715N106 | 1,144              | 8,920              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PIEDMONT NAT GAS INC        | COMMON         | 720186105 | 302                | 8,900              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PIEDMONT OFFICE REALTY TR I | COMMON         | 720190206 | 350                | 20,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PIER 1 IMPORTS INC          | COMMON         | 720279108 | 180                | 12,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PINNACLE WEST CAP CORP      | COMMON         | 723484101 | 692                | 14,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PIONEER NAT RES CO          | COMMON         | 723787107 | 1,195              | 13,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PITNEY BOWES INC            | COMMON         | 724479100 | 368                | 19,840             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PLAINS EXPL& PRODTN CO      | COMMON         | 726505100 | 722                | 19,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PLANTRONICS INC NEW         | COMMON         | 727493108 | 190                | 5,320              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PLATINUM UNDERWRITER HLDGS  | COMMON         | 67127P100 | 188                | 5,500              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PLUM CREEK TIMBER CO INC    | COMMON         | 729251108 | 592                | 16,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PMC-SIERRA INC              | COMMON         | 69344F106 | 155                | 28,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PNC FINL SVCS GROUP INC     | COMMON         | 693475105 | 3,588              | 62,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PNM RES INC                 | COMMON         | 69349H107 | 176                | 9,680              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POLARIS INDS INC            | COMMON         | 731068102 | 437                | 7,800              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POLYCOM INC                 | COMMON         | 73172K104 | 341                | 20,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POLYONE CORP                | COMMON         | 73179P106 | 131                | 11,340             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POLYPORE INTL INC           | COMMON         | 73179V103 | 186                | 4,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POOL CORPORATION            | COMMON         | 73278L105 | 179                | 5,960              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POPULAR INC                 | COMMON         | 733174106 | 181                | 129,880            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PORTLAND GEN ELEC CO        | COMMON         | 736508847 | 194                | 7,660              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POST PPTYS INC              | COMMON         | 737464107 | 236                | 5,400              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POTASH CORP SASK INC        | COMMON FOREIGN | 73755L107 | 2,180              | 52,750             | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| POTASH CORP SASK INC        | COMMON FOREIGN | 73755L107 | 3,460              | 83,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| POWER ONE INC NEW           | COMMON         | 73930R102 | 56                 | 14,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PPG INDS INC                | COMMON         | 693506107 | 1,781              | 21,328             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PPL CORP                    | COMMON         | 69351T106 | 1,578              | 53,620             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRAXAIR INC                 | COMMON         | 74005P104 | 4,086              | 38,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRECISION CASTPARTS CORP    | COMMON         | 740189105 | 2,848              | 17,280             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRECISION DRILLING CORP     | COMMON FOREIGN | 74022D308 | 285                | 27,700             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PREMIERE GLOBAL SVCS INC    | COMMON         | 740585104 | 103                | 12,105             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRICE T ROWE GROUP INC      | COMMON         | 74144T108 | 2,049              | 35,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRICELINE COM INC           | COMMON         | 741503403 | 2,703              | 5,780              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRINCIPAL FINL GROUP INC    | COMMON         | 74251V102 | 866                | 35,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRIVATEBANCORP INC          | COMMON         | 742962103 | 112                | 10,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROASSURANCE CORP           | COMMON         | 74267C106 | 254                | 3,180              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROCTER & GAMBLE CO         | COMMON         | 742718109 | 21,962             | 329,220            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROGRESS ENERGY INC         | COMMON         | 743263105 | 1,548              | 27,640             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROGRESS SOFTWARE CORP      | COMMON         | 743312100 | 228                | 11,790             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROGRESSIVE CORP OHIO       | COMMON         | 743315103 | 1,266              | 64,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROGRESSIVE WASTE SOLUTIONS | COMMON FOREIGN | 74339G101 | 401                | 20,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROLOGIS INC                | COMMON         | 74340W103 | 1,624              | 56,803             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROSPECT CAPITAL CORPORATIO | COMMON         | 74348T102 | 150                | 16,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROSPERITY BANCSHARES INC   | COMMON         | 743606105 | 203                | 5,040              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROTECTIVE LIFE CORP        | COMMON         | 743674103 | 258                | 11,440             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROVIDENT ENERGY LTD NEW    | COMMON FOREIGN | 74386V100 | 495                | 51,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PROVIDENT NEW YORK BANCORP  | COMMON         | 744028101 | 103                | 15,480             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PRUDENTIAL FINL INC         | COMMON         | 744320102 | 3,033              | 60,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PS BUSINESS PKS INC CALIF   | COMMON         | 69360J107 | 255                | 4,600              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PUBLIC STORAGE              | COMMON         | 74460D109 | 2,945              | 21,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PUBLIC SVC ENTERPRISE GROUP | COMMON         | 744573106 | 1,938              | 58,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PULTE GROUP INC             | COMMON         | 745867101 | 297                | 47,147             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| PVH CORP                    | COMMON         | 693656100 | 509                | 7,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QEP RES INC                 | COMMON         | 74733V100 | 643                | 21,960             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QLIK TECHNOLOGIES INC       | COMMON         | 74733T105 | 217                | 8,960              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| QLOGIC CORP                 | COMMON         | 747277101 | 216                | 14,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUALCOMM INC                | COMMON         | 747525103 | 11,064             | 202,260            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUALITY SYS INC             | COMMON         | 747582104 | 192                | 5,180              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUANTA SVCS INC             | COMMON         | 74762E102 | 501                | 23,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUANTUM CORP                | COMMON         | 747906204 | 65                 | 27,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUEST DIAGNOSTICS INC       | COMMON         | 74834L100 | 959                | 16,520             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUEST SOFTWARE INC          | COMMON         | 74834T103 | 190                | 10,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUESTAR CORP                | COMMON         | 748356102 | 392                | 19,720             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUESTCOR PHARMACEUTICALS IN | COMMON         | 74835Y101 | 297                | 7,140              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUICKSILVER RESOURCES INC   | COMMON         | 74837R104 | 79                 | 11,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| QUIKSILVER INC              | COMMON         | 74838C106 | 73                 | 20,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RACKSPACE HOSTING INC       | COMMON         | 750086100 | 511                | 11,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RADIAN GROUP INC            | COMMON         | 750236101 | 37                 | 15,820             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RADIOSHACK CORP             | COMMON         | 750438103 | 132                | 13,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RALCORP HLDGS INC NEW       | COMMON         | 751028101 | 491                | 5,740              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RALPH LAUREN CORP           | COMMON         | 751212101 | 1,044              | 7,560              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RAMBUS INC DEL              | COMMON         | 750917106 | 90                 | 11,880             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RANGE RES CORP              | COMMON         | 75281A109 | 1,207              | 19,481             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RAYMOND JAMES FINANCIAL INC | COMMON         | 754730109 | 398                | 12,840             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RAYONIER INC                | COMMON         | 754907103 | 516                | 11,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RAYTHEON CO                 | COMMON         | 755111507 | 1,706              | 35,265             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REALTY INCOME CORP          | COMMON         | 756109104 | 498                | 14,240             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RED HAT INC                 | COMMON         | 756577102 | 1,031              | 24,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REDWOOD TR INC              | COMMON         | 758075402 | 103                | 10,120             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REGAL BELOIT CORP           | COMMON         | 758750103 | 234                | 4,600              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REGAL ENTMT GROUP           | COMMON         | 758766109 | 117                | 9,820              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REGENCY CTRS CORP           | COMMON         | 758849103 | 468                | 12,440             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REGENERON PHARMACEUTICALS   | COMMON         | 75886F107 | 480                | 8,660              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REGIONS FINANCIAL CORP NEW  | COMMON         | 7591EP100 | 631                | 146,720            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REINSURANCE GROUP AMER INC  | COMMON         | 759351604 | 481                | 9,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RELIANCE STEEL & ALUMINUM C | COMMON         | 759509102 | 433                | 8,900              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RENAISSANCERE HOLDINGS LTD  | COMMON         | G74966103 | 546                | 7,340              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RENT A CTR INC NEW          | COMMON         | 76009N100 | 284                | 7,680              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RENTECH INC                 | COMMON         | 760112102 | 40                 | 30,860             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| REPUBLIC SVCS INC           | COMMON         | 760759100 | 1,111              | 40,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RESEARCH IN MOTION LTD      | COMMON FOREIGN | 760975102 | 636                | 43,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RESOURCE CAP CORP           | COMMON         | 76120W302 | 53                 | 9,400              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RF MICRODEVICES INC         | COMMON         | 749941100 | 175                | 32,380             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RIGEL PHARMACEUTICALS INC   | COMMON         | 766559603 | 81                 | 10,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RITE AID CORP               | COMMON         | 767754104 | 111                | 87,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RIVERBED TECHNOLOGY INC     | COMMON         | 768573107 | 415                | 17,680             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RLJ LODGING TR              | COMMON         | 74965L101 | 37,664             | 2,237,935          | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| ROBBINS & MYERS INC         | COMMON         | 770196103 | 249                | 5,120              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROBERT HALF INTL INC        | COMMON         | 770323103 | 355                | 12,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROCK-TENN CO                | COMMON         | 772739207 | 445                | 7,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROCKWELL AUTOMATION INC     | COMMON         | 773903109 | 1,394              | 19,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROCKWELL COLLINS INC        | COMMON         | 774341101 | 1,002              | 18,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROCKWOOD HLDGS INC          | COMMON         | 774415103 | 308                | 7,820              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROGERS COMMUNICATIONS INC   | COMMON FOREIGN | 775109200 | 1,583              | 41,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROPER INDS INC NEW          | COMMON         | 776696106 | 1,035              | 11,920             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROSETTA RESOURCES INC       | COMMON         | 777779307 | 279                | 6,420              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROSS STORES INC             | COMMON         | 778296103 | 1,224              | 25,760             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROVI CORP                   | COMMON         | 779376102 | 323                | 13,160             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROWAN COS INC               | COMMON         | 779382100 | 407                | 13,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROYAL BK CDA MONTREAL QUE   | COMMON FOREIGN | 780087102 | 5,509              | 108,102            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| ROYAL BK CDA MONTREAL QUE   | COMMON FOREIGN | 780087102 | 6,740              | 132,100            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROYAL CARIBBEAN CRUISES LTD | COMMON         | V7780T103 | 441                | 17,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| ROYAL GOLD INC              | COMMON         | 780287108 | 418                | 6,200              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RPM INTL INC                | COMMON         | 749685103 | 386                | 15,740             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| RUBICON MINERALS CORP       | COMMON FOREIGN | 780911103 | 84                 | 22,100             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| RUBY TUESDAY INC            | COMMON         | 781182100 | 65                 | 9,380              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| RUDDICK CORP                | COMMON         | 781258108 | 195                | 4,580              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| RYDER SYS INC               | COMMON         | 783549108 | 325                | 6,120              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SAFEWAY INC                 | COMMON         | 786514208 | 967                | 45,950             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SAIC INC                    | COMMON         | 78390X101 | 351                | 28,520             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SAKS INC                    | COMMON         | 79377W108 | 136                | 13,960             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SALESFORCE COM INC          | COMMON         | 79466L302 | 1,546              | 15,240             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SALIX PHARMACEUTICALS INC   | COMMON         | 795435106 | 340                | 7,100              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SALLY BEAUTY HLDGS INC      | COMMON         | 79546E104 | 318                | 15,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SANDISK CORP                | COMMON         | 80004C101 | 1,282              | 26,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SANDRIDGE ENERGY INC        | COMMON         | 80007P307 | 370                | 45,377             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SANMINA SCI CORP            | COMMON         | 800907206 | 90                 | 9,700              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SAPIENT CORP                | COMMON         | 803062108 | 173                | 13,700             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SARA LEE CORP               | COMMON         | 803111103 | 1,359              | 71,827             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SBA COMMUNICATIONS CORP     | COMMON         | 78388J106 | 615                | 14,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCANA CORP NEW              | COMMON         | 80589M102 | 478                | 10,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCHEIN HENRY INC            | COMMON         | 806407102 | 553                | 8,580              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCHLUMBERGER LTD            | COMMON         | 806857108 | 10,960             | 160,446            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCHNITZER STL INDS          | COMMON         | 806882106 | 198                | 4,680              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCHWAB CHARLES CORP NEW     | COMMON         | 808513105 | 1,636              | 145,266            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCIENTIFIC GAMES CORP       | COMMON         | 80874P109 | 97                 | 9,960              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCOTTS MIRACLE GRO CO       | COMMON         | 810186106 | 247                | 5,300              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SCRIPPS NETWORKS INTERACT I | COMMON         | 811065101 | 404                | 9,520              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEACOR HOLDINGS INC         | COMMON         | 811904101 | 268                | 3,013              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEADRILL LIMITED            | COMMON FOREIGN | G7945E105 | 970                | 29,015             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEAGATE TECHNOLOGY PLC      | COMMON FOREIGN | G7945M107 | 789                | 48,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEALED AIR CORP NEW         | COMMON         | 81211K100 | 169                | 9,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEATTLE GENETICS INC        | COMMON         | 812578102 | 204                | 12,180             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEI INVESTMENTS CO          | COMMON         | 784117103 | 399                | 23,000             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEMPRA ENERGY               | COMMON         | 816851109 | 1,449              | 26,340             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEMTECH CORP                | COMMON         | 816850101 | 186                | 7,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SENIOR HSG PPTYS TR         | COMMON         | 81721M109 | 436                | 19,440             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SENSATA TECHNOLOGIES HLDG B | COMMON         | N7902X106 | 272                | 10,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SEQUENOM INC                | COMMON         | 817337405 | 59                 | 13,180             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SERVICE CORP INTL           | COMMON         | 817565104 | 297                | 27,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SHAW COMMUNICATIONS INC     | COMMON FOREIGN | 82028K200 | 586                | 29,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SHAW GROUP INC              | COMMON         | 820280105 | 261                | 9,700              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SHERWIN WILLIAMS CO         | COMMON         | 824348106 | 1,062              | 11,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIGMA ALDRICH CORP          | COMMON         | 82652101  | 887                | 14,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIGNATURE BK NEW YORK N Y   | COMMON         | 82669G104 | 300                | 5,000              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIGNET JEWELERS LIMITED     | COMMON FOREIGN | G81276100 | 455                | 10,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SILGAN HOLDINGS INC         | COMMON         | 827048109 | 189                | 4,880              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SILICON IMAGE INC           | COMMON         | 82705T102 | 46                 | 9,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SILICON LABORATORIES INC    | COMMON         | 826919102 | 187                | 4,300              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SILVER WHEATON CORP         | COMMON FOREIGN | 828336107 | 2,815              | 97,200             | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| SILVER WHEATON CORP         | COMMON FOREIGN | 828336107 | 886                | 30,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SILVERCORP METALS INC       | COMMON FOREIGN | 82835P103 | 108                | 16,800             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIMON PPTY GROUP INC NEW    | COMMON         | 828806109 | 5,051              | 39,173             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIMPSON MANUFACTURING CO IN | COMMON         | 829073105 | 182                | 5,420              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIRIUS XM RADIO INC         | COMMON         | 82967N108 | 830                | 456,300            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIRONA DENTAL SYSTEMS INC   | COMMON         | 82966C103 | 303                | 6,880              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SIX FLAGS ENTMT CORP NEW    | COMMON         | 83001A102 | 240                | 5,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SKYWORKS SOLUTIONS INC      | COMMON         | 83088M102 | 363                | 22,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SL GREEN RLTY CORP          | COMMON         | 78440X101 | 665                | 9,980              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SM ENERGY CO                | COMMON         | 78454L100 | 537                | 7,340              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SMART BALANCE INC           | COMMON         | 83169Y108 | 51                 | 9,520              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SMITH A O                   | COMMON         | 831865209 | 183                | 4,560              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SMITHFIELD FOODS INC        | COMMON         | 832248108 | 431                | 17,760             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SMUCKER J M CO              | COMMON         | 832696405 | 957                | 12,240             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| SNAP ON INC                 | COMMON         | 833034101 | 351                | 6,940              | SH                  | OTHER                    | 1                 | x              | 0 0                         |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                     |      |        |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|---------------------|------|--------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>AUTHORITY | SOLE | SHARED | NONE |
| SOLERA HOLDINGS INC         | COMMON         | 83421A104 | 397                | 8,920              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOLUTIA INC                 | COMMON         | 834376501 | 260                | 15,060             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SONOCO PRODS CO             | COMMON         | 835495102 | 350                | 10,620             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SONUS NETWORKS INC          | COMMON         | 835916107 | 78                 | 32,640             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOTHEBYS                    | COMMON         | 835898107 | 235                | 8,220              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOUTH JERSEY INDS INC       | COMMON         | 838518108 | 176                | 3,100              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOUTHERN CO                 | COMMON         | 842587107 | 5,173              | 111,760            | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOUTHERN UN CO NEW          | COMMON         | 844030106 | 545                | 12,940             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOUTHWEST AIRLS CO          | COMMON         | 844741108 | 166                | 19,380             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOUTHWEST GAS CORP          | COMMON         | 844895102 | 274                | 6,460              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SOUTHWESTERN ENERGY CO      | COMMON         | 845467109 | 1,215              | 38,040             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SPANSION INC                | COMMON         | 84649R200 | 78                 | 9,440              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SPDR S&P 500 ETF TR         | COMMON         | 78462F103 | 3,231              | 25,749             | SH                  | DEFINED                  | 3                 | x                   | 0    | 0      | 0    |
| SPDR S&P 500 ETF TR         | COMMON         | 78462F103 | 14,311             | 114,032            | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SPECTRA ENERGY CORP         | COMMON         | 847560109 | 3,044              | 99,000             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SPIRIT AEROSYSTEMS HLDGS IN | COMMON         | 848574109 | 283                | 13,600             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SPRINT NEXTEL CORP          | COMMON         | 852061100 | 807                | 345,000            | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SPX CORP                    | COMMON         | 784635104 | 426                | 7,060              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| ST JOE CO                   | COMMON         | 790148100 | 145                | 9,900              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| ST JUDE MED INC             | COMMON         | 790849103 | 1,349              | 39,320             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STANCORP FINL GROUP INC     | COMMON         | 852891100 | 198                | 5,400              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STANDARD PAC CORP NEW       | COMMON         | 85375C101 | 41                 | 12,900             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STANLEY BLACK & DECKER INC  | COMMON         | 854502101 | 1,374              | 20,321             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STAPLES INC                 | COMMON         | 855030102 | 1,127              | 81,140             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STARBUCKS CORP              | COMMON         | 855244109 | 4,168              | 90,580             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STARWOOD HOTELS&RESORTS WRL | COMMON         | 85590A401 | 1,079              | 22,500             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STARWOOD PPTY TR INC        | COMMON         | 85571B105 | 195                | 10,540             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STATE STR CORP              | COMMON         | 857477103 | 2,450              | 60,780             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STEEL DYNAMICS INC          | COMMON         | 858119100 | 302                | 22,960             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STEELCASE INC               | COMMON         | 858155203 | 76                 | 10,220             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STERICYCLE INC              | COMMON         | 858912108 | 746                | 9,580              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STERIS CORP                 | COMMON         | 859152100 | 256                | 8,580              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STEWART ENTERPRISES INC     | COMMON         | 860370105 | 66                 | 11,380             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STIFEL FINL CORP            | COMMON         | 860630102 | 205                | 6,410              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STILLWATER MNG CO           | COMMON         | 86074Q102 | 144                | 13,740             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STRATEGIC HOTELS & RESORTS  | COMMON         | 86272T106 | 99                 | 18,400             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| STRYKER CORP                | COMMON         | 863667101 | 1,736              | 34,916             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUCCESSFACTORS INC          | COMMON         | 864596101 | 340                | 8,540              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUN LIFE FINL INC           | COMMON FOREIGN | 866796105 | 1,223              | 65,900             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUNCOR ENERGY INC NEW       | COMMON FOREIGN | 867224107 | 6,628              | 229,825            | SH                  | DEFINED                  | 3                 | x                   | 0    | 0      | 0    |
| SUNCOR ENERGY INC NEW       | COMMON FOREIGN | 867224107 | 4,173              | 144,696            | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUNOCO INC                  | COMMON         | 86764P109 | 633                | 15,440             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUNRISE SENIOR LIVING INC   | COMMON         | 86768K106 | 58                 | 8,900              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUNSTONE HOTEL INVS INC NEW | COMMON         | 867892101 | 141                | 17,260             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUNTRUST BKS INC            | COMMON         | 867914103 | 1,071              | 60,499             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUPERIOR ENERGY SVCS INC    | COMMON         | 868157108 | 284                | 10,000             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUPERVALU INC               | COMMON         | 868536103 | 320                | 39,420             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SUSQUEHANNA BANCSHARES INC  | COMMON         | 869099101 | 181                | 21,640             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SVB FINL GROUP              | COMMON         | 78486Q101 | 254                | 5,320              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SWIFT ENERGY CO             | COMMON         | 870738101 | 206                | 6,920              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SWIFT TRANSN CO             | COMMON         | 87074U101 | 92                 | 11,180             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SWISHER HYGIENE INC         | COMMON         | 870808102 | 61                 | 16,280             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SXC HEALTH SOLUTIONS CORP   | COMMON         | 78505P100 | 332                | 5,900              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SYMANTEC CORP               | COMMON         | 871503108 | 1,323              | 84,520             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SYMETRA FINL CORP           | COMMON         | 87151Q106 | 113                | 12,440             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SYNOPSYS INC                | COMMON         | 871607107 | 416                | 15,280             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SYNOVUS FINL CORP           | COMMON         | 87161C105 | 147                | 104,260            | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| SYSCO CORP                  | COMMON         | 871829107 | 1,945              | 66,320             | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| TAKE-TWO INTERACTIVE SOFTWA | COMMON         | 874054109 | 120                | 8,860              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |
| TALEO CORP                  | COMMON         | 87424N104 | 197                | 5,100              | SH                  | OTHER                    | 1                 | x                   | 0    | 0      | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6            | COLUMN 7                 | COLUMN 8          |                |                     |      |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| TALISMAN ENERGY INC         | COMMON FOREIGN | 87425E103 | 4,573              | 359,475            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| TALISMAN ENERGY INC         | COMMON FOREIGN | 87425E103 | 1,200              | 94,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TANGER FACTORY OUTLET CTRS  | COMMON         | 875465106 | 253                | 8,640              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TARGET CORP                 | COMMON         | 87612E106 | 3,757              | 73,360             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TASEKO MINES LTD            | COMMON FOREIGN | 876511106 | 45                 | 16,500             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TAUBMAN CTRS INC            | COMMON         | 876664103 | 369                | 5,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TCF FINL CORP               | COMMON         | 872275102 | 218                | 21,140             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TD AMERITRADE HLDG CORP     | COMMON         | 87236Y108 | 513                | 32,748             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TE CONNECTIVITY LTD         | COMMON         | H84989104 | 1,626              | 52,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TECH DATA CORP              | COMMON         | 878237106 | 258                | 5,220              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TECHNE CORP                 | COMMON         | 878377100 | 269                | 3,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TECK RESOURCES LTD          | COMMON FOREIGN | 878742204 | 1,911              | 54,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TECO ENERGY INC             | COMMON         | 872375100 | 379                | 19,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEKELEC                     | COMMON         | 879101103 | 122                | 11,200             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TELEDYNE TECHNOLOGIES INC   | COMMON         | 879360105 | 215                | 3,920              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TELEFLEX INC                | COMMON         | 879369106 | 303                | 4,940              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TELEPHONE & DATA SYS INC    | COMMON         | 879433100 | 261                | 10,074             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TELLABS INC                 | COMMON         | 879664100 | 172                | 42,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TELUS CORP                  | COMMON FOREIGN | 87971M202 | 1,234              | 23,000             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEMPLE INLAND INC           | COMMON         | 879868107 | 398                | 12,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEMPUR PEDIC INTL INC       | COMMON         | 88023U101 | 419                | 7,980              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TENET HEALTHCARE CORP       | COMMON         | 88033G100 | 299                | 58,240             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TENNECO INC                 | COMMON         | 880349105 | 204                | 6,840              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TERADATA CORP DEL           | COMMON         | 88076W103 | 921                | 18,980             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TERADYNE INC                | COMMON         | 880770102 | 303                | 22,240             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEREX CORP NEW              | COMMON         | 880779103 | 184                | 13,620             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TESLA MTRS INC              | COMMON         | 88160R101 | 188                | 6,580              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TESORO CORP                 | COMMON         | 881609101 | 408                | 17,460             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TETRA TECHNOLOGIES INC DEL  | COMMON         | 88162F105 | 108                | 11,560             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEVA PHARMACEUTICAL INDS LT | COMMON         | 881624209 | 3,620              | 89,697             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEXAS INSTRS INC            | COMMON         | 882508104 | 3,893              | 133,740            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TEXTRON INC                 | COMMON         | 883203101 | 602                | 32,580             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TFS FINL CORP               | COMMON         | 87240R107 | 101                | 11,220             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| THERAVANCE INC              | COMMON         | 88338T104 | 204                | 9,240              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| THERMO FISHER SCIENTIFIC IN | COMMON         | 883556102 | 2,010              | 44,701             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| THOMAS & BETTS CORP         | COMMON         | 884315102 | 312                | 5,720              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| THOMPSON CREEK METALS CO IN | COMMON FOREIGN | 884768102 | 82                 | 11,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| THOMSON REUTERS CORP        | COMMON FOREIGN | 884903105 | 1,173              | 43,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| THORATEC CORP               | COMMON         | 885175307 | 230                | 6,860              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIBCO SOFTWARE INC          | COMMON         | 88632Q103 | 470                | 19,660             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIDEWATER INC               | COMMON         | 886423102 | 258                | 5,240              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIFFANY & CO NEW            | COMMON         | 886547108 | 1,020              | 15,400             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIM HORTONS INC             | COMMON FOREIGN | 88706M103 | 722                | 14,900             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIME WARNER CABLE INC       | COMMON         | 88732J207 | 2,449              | 38,521             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIME WARNER INC             | COMMON         | 887317303 | 4,674              | 129,320            | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIMKEN CO                   | COMMON         | 887389104 | 399                | 10,320             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TITANIUM METALS CORP        | COMMON         | 888339207 | 170                | 11,340             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TIVO INC                    | COMMON         | 888706108 | 128                | 14,260             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TJX COS INC NEW             | COMMON         | 872540109 | 2,932              | 45,420             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TOLL BROTHERS INC           | COMMON         | 889478103 | 363                | 17,780             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TORCHMARK CORP              | COMMON         | 891027104 | 641                | 14,770             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TORO CO                     | COMMON         | 891092108 | 214                | 3,520              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TORONTO DOMINION BK ONT     | COMMON FOREIGN | 891160509 | 10,981             | 146,717            | SH                  | DEFINED                  | 3                 | x              | 0                   | 0    |
| TORONTO DOMINION BK ONT     | COMMON FOREIGN | 891160509 | 6,126              | 81,800             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TOTAL SYS SVCS INC          | COMMON         | 891906109 | 150                | 7,680              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TOWER SEMICONDUCTOR LTD     | COMMON FOREIGN | M87915100 | 32                 | 53,865             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TOWERS WATSON & CO          | COMMON         | 891894107 | 369                | 6,160              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TRACTOR SUPPLY CO           | COMMON         | 892356106 | 588                | 8,380              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TRANSALTA CORP              | COMMON FOREIGN | 89346D107 | 384                | 18,600             | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |
| TRANSATLANTIC HLDGS INC     | COMMON         | 893521104 | 389                | 7,100              | SH                  | OTHER                    | 1                 | x              | 0                   | 0    |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| TRANSCANADA CORP            | COMMON FOREIGN | 89353D107 | 2,688              | 61,500             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRANSDIGM GROUP INC         | COMMON         | 893641100 | 528                | 5,520              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRANSOCEAN LTD              | COMMON FOREIGN | H8817H100 | 1,046              | 27,100             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRAVELERS COMPANIES INC     | COMMON         | 89417E109 | 2,809              | 47,475             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TREEHOUSE FOODS INC         | COMMON         | 89469A104 | 263                | 4,020              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRIMBLE NAVIGATION LTD      | COMMON         | 896239100 | 653                | 15,040             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRINITY INDS INC            | COMMON         | 896522109 | 311                | 10,360             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRIPADVISOR INC             | COMMON         | 896945201 | 309                | 12,250             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRIQUINT SEMICONDUCTOR INC  | COMMON         | 89674K103 | 104                | 21,280             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRIUMPH GROUP INC NEW       | COMMON         | 896818101 | 264                | 4,520              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRUSTCO BK CORP N Y         | COMMON         | 898349105 | 113                | 20,200             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TRW AUTOMOTIVE HLDGS CORP   | COMMON         | 87264S106 | 404                | 12,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TUPPERWARE BRANDS CORP      | COMMON         | 899896104 | 411                | 7,340              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TW TELECOM INC              | COMMON         | 87311L104 | 341                | 17,620             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TWO HBRS INVT CORP          | COMMON         | 90187B101 | 112                | 12,080             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TYCO INTERNATIONAL LTD      | COMMON         | H89128104 | 2,573              | 55,077             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| TYSON FOODS INC             | COMMON         | 902494103 | 707                | 34,260             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| U S G CORP                  | COMMON         | 903293405 | 116                | 11,460             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UBS AG                      | COMMON FOREIGN | H89231338 | 4,107              | 345,095            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UDR INC                     | COMMON         | 902653104 | 619                | 24,660             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UGI CORP NEW                | COMMON         | 902681105 | 412                | 14,020             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ULTA SALON COSMETCS & FRAG  | COMMON         | 90384S303 | 392                | 6,040              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ULTIMATE SOFTWARE GROUP INC | COMMON         | 90385D107 | 190                | 2,920              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| ULTRA PETROLEUM CORP        | COMMON         | 903914109 | 509                | 17,187             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UMPQUA HLDGS CORP           | COMMON         | 904214103 | 196                | 15,780             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNDER ARMOUR INC            | COMMON         | 904311107 | 322                | 4,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNION PAC CORP              | COMMON         | 907818108 | 6,356              | 60,000             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNIT CORP                   | COMMON         | 909218109 | 242                | 5,220              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED NAT FOODS INC        | COMMON         | 911163103 | 215                | 5,380              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED ONLINE INC           | COMMON         | 911268100 | 62                 | 11,480             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED PARCEL SERVICE INC   | COMMON         | 911312106 | 6,725              | 91,880             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED RENTALS INC          | COMMON         | 911363109 | 187                | 6,320              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED STATES STL CORP NEW  | COMMON         | 912909108 | 441                | 16,680             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED STATIONERS INC       | COMMON         | 913004107 | 180                | 5,520              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED TECHNOLOGIES CORP    | COMMON         | 913017109 | 7,356              | 100,640            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITED THERAPEUTICS CORP DE | COMMON         | 91307C102 | 294                | 6,220              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNITEDHEALTH GROUP INC      | COMMON         | 91324P102 | 6,650              | 131,220            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNIVERSAL DISPLAY CORP      | COMMON         | 91347P105 | 183                | 4,980              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNIVERSAL HLTH SVCS INC     | COMMON         | 913903100 | 451                | 11,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UNUM GROUP                  | COMMON         | 91529Y106 | 841                | 39,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| URBAN OUTFITTERS INC        | COMMON         | 917047102 | 327                | 11,880             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| URS CORP NEW                | COMMON         | 903236107 | 326                | 9,280              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| US BANCORP DEL              | COMMON         | 902973304 | 6,253              | 231,178            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| US GOLD CORPORATION         | COMMON         | 912023207 | 51                 | 15,180             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| UTI WORLDWIDE INC           | COMMON         | G87210103 | 176                | 13,240             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| V F CORP                    | COMMON         | 918204108 | 1,534              | 12,080             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VAALCO ENERGY INC           | COMMON         | 91851C201 | 58                 | 9,640              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VAIL RESORTS INC            | COMMON         | 91879Q109 | 176                | 4,160              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VALERO ENERGY CORP NEW      | COMMON         | 91913Y100 | 1,501              | 71,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VALIDUS HOLDINGS LTD        | COMMON         | G9319H102 | 236                | 7,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VALLEY NATL BANCORP         | COMMON         | 919794107 | 225                | 18,186             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VALMONT INDS INC            | COMMON         | 920253101 | 227                | 2,500              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VALSPAR CORP                | COMMON         | 920355104 | 369                | 9,480              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VALUECLICK INC              | COMMON         | 92046N102 | 142                | 8,740              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VANGUARD INDEX FDS          | COMMON         | 922908637 | 35,192             | 614,058            | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| VANGUARD INDEX FDS          | COMMON         | 922908751 | 13,368             | 191,875            | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| VANGUARD INTL EQUITY INDEX  | COMMON         | 922042858 | 398,275            | 10,423,322         | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VANGUARD INTL EQUITY INDEX  | COMMON         | 922042858 | 24,386             | 639,810            | SH                  | DEFINED                  | 3                 | x              | 0 0                         |
| VARIAN MED SYS INC          | COMMON         | 92220P105 | 1,089              | 16,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VCA ANTECH INC              | COMMON         | 918194101 | 194                | 9,840              | SH                  | OTHER                    | 1                 | x              | 0 0                         |



## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           |                     | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                             |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-------------------|----------------|-----------------------------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED<br>NONE |
| VECTREN CORP                | COMMON         | 92240G101 | 293                | 9,680              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VENTAS INC                  | COMMON         | 92276F100 | 1,554              | 28,180             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VERIFONE SYS INC            | COMMON         | 92342Y109 | 445                | 12,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VERISIGN INC                | COMMON         | 92343E102 | 596                | 16,680             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VERISK ANALYTICS INC        | COMMON         | 92345Y106 | 649                | 16,160             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VERIZON COMMUNICATIONS INC  | COMMON         | 92343V104 | 13,723             | 342,060            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VERTEX PHARMACEUTICALS INC  | COMMON         | 92532F100 | 763                | 22,980             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VIACOM INC NEW              | COMMON         | 92553P201 | 2,889              | 63,620             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VIASAT INC                  | COMMON         | 92552V100 | 205                | 4,440              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VIRGIN MEDIA INC            | COMMON         | 92769L101 | 796                | 37,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VIROPHARMA INC              | COMMON         | 928241108 | 256                | 9,340              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VISA INC                    | COMMON         | 92826C839 | 6,372              | 62,762             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VISHAY INTERTECHNOLOGY INC  | COMMON         | 928298108 | 193                | 21,420             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VISTEON CORP                | COMMON         | 92839U206 | 318                | 6,370              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VIVUS INC                   | COMMON         | 928551100 | 103                | 10,520             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VMWARE INC                  | COMMON         | 928563402 | 942                | 11,320             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VONAGE HLDGS CORP           | COMMON         | 92886T201 | 48                 | 19,580             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VORNADO RLTY TR             | COMMON         | 929042109 | 1,712              | 22,280             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| VULCAN MATLS CO             | COMMON         | 929160109 | 556                | 14,120             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WABASH NATL CORP            | COMMON         | 929566107 | 73                 | 9,360              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WABCO HLDGS INC             | COMMON         | 92927K102 | 349                | 8,040              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WABTEC CORP                 | COMMON         | 929740108 | 389                | 5,560              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WADDELL & REED FINL INC     | COMMON         | 930059100 | 336                | 13,580             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WAL MART STORES INC         | COMMON         | 931142103 | 13,165             | 220,300            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WALGREEN CO                 | COMMON         | 931422109 | 3,566              | 107,860            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WALTER ENERGY INC           | COMMON         | 93317Q105 | 411                | 6,780              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WARNACO GROUP INC           | COMMON         | 934390402 | 258                | 5,160              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WARNER CHILCOTT PLC IRELAND | COMMON         | G94368100 | 316                | 20,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WARREN RES INC              | COMMON         | 93564A100 | 68                 | 20,900             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WASHINGTON FED INC          | COMMON         | 938824109 | 189                | 13,540             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WASHINGTON POST CO          | COMMON         | 939640108 | 196                | 520                | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WASHINGTON REAL ESTATE INVT | COMMON         | 939653101 | 192                | 7,020              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WASTE CONNECTIONS INC       | COMMON         | 941053100 | 372                | 11,220             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WASTE MGMT INC DEL          | COMMON         | 94106L109 | 1,781              | 54,460             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WATERS CORP                 | COMMON         | 941848103 | 967                | 13,060             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WATSCO INC                  | COMMON         | 942622200 | 190                | 2,900              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WATSON PHARMACEUTICALS INC  | COMMON         | 942683103 | 865                | 14,340             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WAUSAU PAPER CORP           | COMMON         | 943315101 | 82                 | 9,940              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WEATHERFORD INTERNATIONAL L | COMMON         | H27013103 | 1,165              | 79,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WEBMD HEALTH CORP           | COMMON         | 94770V102 | 252                | 6,720              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WEBSTER FINL CORP CONN      | COMMON         | 947890109 | 180                | 8,820              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WEIGHT WATCHERS INTL INC NE | COMMON         | 948626106 | 206                | 3,740              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WEINGARTEN RLTY INVS        | COMMON         | 948741103 | 274                | 12,580             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WELLCARE HEALTH PLANS INC   | COMMON         | 94946T106 | 263                | 5,000              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WELLPOINT INC               | COMMON         | 94973V107 | 2,906              | 43,870             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WELLS FARGO & CO NEW        | COMMON         | 949746101 | 16,503             | 598,800            | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WENDYS CO                   | COMMON         | 95058W100 | 223                | 41,600             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WESCO INTL INC              | COMMON         | 95082P105 | 271                | 5,120              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WESTAMERICA BANCORPORATION  | COMMON         | 957090103 | 221                | 5,040              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WESTAR ENERGY INC           | COMMON         | 95709T100 | 319                | 11,080             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WESTERN ALLIANCE BANCORP    | COMMON         | 957638109 | 71                 | 11,380             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WESTERN DIGITAL CORP        | COMMON         | 958102105 | 833                | 26,920             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WESTERN UN CO               | COMMON         | 959802109 | 1,339              | 73,340             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WET SEAL INC                | COMMON         | 961840105 | 48                 | 14,700             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WEYERHAEUSER CO             | COMMON         | 962166104 | 1,123              | 60,135             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WGL HLDGS INC               | COMMON         | 92924F106 | 269                | 6,080              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WHIRLPOOL CORP              | COMMON         | 963320106 | 454                | 9,560              | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WHITE MTNS INS GROUP LTD    | COMMON         | G9618E107 | 363                | 800                | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WHITING PETE CORP NEW       | COMMON         | 966387102 | 684                | 14,640             | SH                  | OTHER                    | 1                 | x              | 0 0                         |
| WHOLE FOODS MKT INC         | COMMON         | 966837106 | 1,343              | 19,300             | SH                  | OTHER                    | 1                 | x              | 0 0                         |

## FORM 13F INFORMATION TABLE

| COLUMN 1                    | COLUMN 2       | COLUMN 3   | COLUMN 4           | COLUMN 5           |                         | COLUMN 6                 | COLUMN 7          | COLUMN 8       |                     |      |
|-----------------------------|----------------|------------|--------------------|--------------------|-------------------------|--------------------------|-------------------|----------------|---------------------|------|
| NAME OF ISSUER              | TITLE OF CLASS | CUSIP      | VALUE<br>(x\$1000) | SHRS OR<br>PRN AMT | SH/<br>PUT/<br>PRN CALL | INVESTMENT<br>DISCRETION | OTHER<br>MANAGERS | VOTING<br>SOLE | AUTHORITY<br>SHARED | NONE |
| WILEY JOHN & SONS INC       | COMMON         | 968223206  | 247                | 5,560              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WILLBROS GROUP INC DEL      | COMMON         | 969203108  | 36                 | 9,800              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WILLIAMS COS INC DEL        | COMMON         | 969457100  | 2,676              | 81,040             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WILLIAMS SONOMA INC         | COMMON         | 969904101  | 432                | 11,220             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WILLIS GROUP HOLDINGS PUBLI | COMMON FOREIGN | G966666105 | 949                | 24,460             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WINDSTREAM CORP             | COMMON         | 97381W104  | 793                | 67,561             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WINN DIXIE STORES INC       | COMMON         | 974280307  | 86                 | 9,140              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WISCONSIN ENERGY CORP       | COMMON         | 976657106  | 1,177              | 33,680             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WOLVERINE WORLD WIDE INC    | COMMON         | 978097103  | 201                | 5,640              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WOODWARD INC                | COMMON         | 980745103  | 297                | 7,260              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WORLD FUEL SVCS CORP        | COMMON         | 981475106  | 339                | 8,080              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WRIGHT EXPRESS CORP         | COMMON         | 98233Q105  | 245                | 4,520              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WYNDHAM WORLDWIDE CORP      | COMMON         | 98310W108  | 763                | 20,160             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| WYNN RESORTS LTD            | COMMON         | 983134107  | 1,092              | 9,880              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| XCEL ENERGY INC             | COMMON         | 98389B100  | 1,385              | 50,100             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| XEROX CORP                  | COMMON         | 984121103  | 1,292              | 162,300            | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| XILINX INC                  | COMMON         | 983919101  | 1,045              | 32,580             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| XL GROUP PLC                | COMMON         | G98290102  | 701                | 35,480             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| XYLEM INC                   | COMMON         | 98419M100  | 468                | 18,200             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| YAHOO INC                   | COMMON         | 984332106  | 2,276              | 141,085            | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| YAMANA GOLD INC             | COMMON FOREIGN | 98462Y100  | 4,287              | 291,725            | SH                      | DEFINED                  | 3                 | x              | 0                   | 0    |
| YAMANA GOLD INC             | COMMON FOREIGN | 98462Y100  | 1,042              | 70,700             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| YUM BRANDS INC              | COMMON         | 988498101  | 3,392              | 57,480             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| ZEBRA TECHNOLOGIES CORP     | COMMON         | 989207105  | 260                | 7,280              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| ZIMMER HLDGS INC            | COMMON         | 98956P102  | 1,175              | 22,000             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| ZIONS BANCORPORATION        | COMMON         | 989701107  | 350                | 21,480             | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |
| ZOLL MED CORP               | COMMON         | 989922109  | 169                | 2,680              | SH                      | OTHER                    | 1                 | x              | 0                   | 0    |

