

Edgar Filing: CAPITAL ONE FINANCIAL CORP - Form 13F-HR

CAPITAL ONE FINANCIAL CORP  
Form 13F-HR  
November 13, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 30-September-09

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: Capital One Financial Corporation  
Address: 1680 Capital One Drive  
McLean, VA 22102

Form 13F File Number: 028-12320

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 form.

Person signing this report on behalf of Reporting Manager:

Name: Matthew J. Murphy  
Title: Head of Brokerage, Trust, COAM  
Phone: 631-577-5801

Signature, Place, and Date of Signing:

-----  
/s/ Matthew J. Murphy                      Melville, New York                      November 10, 2009  
-----  
(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).)

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List of Other Managers Reporting for this Manager:  
 [If there are no entries in this list, omit this section.]

|                      |                                   |
|----------------------|-----------------------------------|
| Form 13F File Number | Name                              |
| 28-931               | Capital One, National Association |
| -----                | -----                             |

[Repeat as necessary.]

### FORM 13F SUMMARY PAGE

Report Summary:

|  |                      |
|--|----------------------|
| Number of Other Included Managers:     | 0                    |
| Form13F Information Table Entry Total: | 766                  |
| Form13F Information Table Value Total: | \$58,835 (thousands) |

List of Other Included Managers:

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

NONE

### FORM 13F INFORMATION TABLE

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DCRETN | OTH<br>MANA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| -----                        | -----          | -----     | -----              | -----              | -----      | -----        | -----             | -----       |
| 3M CO                        | COM            | 88579Y101 | 940                | 12739              | SH         |              | DEFINED           |             |
| AAR CORP                     | COM            | 000361105 | 11                 | 491                | SH         |              | DEFINED           |             |
| AARONS INC                   | COM            | 002535201 | 4                  | 134                | SH         |              | DEFINED           |             |
| ABB LTD                      | SPONSORED ADR  | 000375204 | 18                 | 921                | SH         |              | DEFINED           |             |
| ABBOTT LABS                  | COM            | 002824100 | 349                | 7046               | SH         |              | DEFINED           |             |
| ACCENTURE PLC IRELAND        | SHS CLASS A    | G1151C101 | 253                | 6780               | SH         |              | DEFINED           |             |
| ACE LTD                      | SHS            | H0023R105 | 61                 | 1141               | SH         |              | DEFINED           |             |
| ACTIVISION BLIZZARD INC      | COM            | 00507V109 | 50                 | 4002               | SH         |              | DEFINED           |             |
| ADOBE SYS INC                | COM            | 00724F101 | 15                 | 461                | SH         |              | DEFINED           |             |
| ADTRAN INC                   | COM            | 00738A106 | 10                 | 395                | SH         |              | DEFINED           |             |
| ADVANCED ENERGY INDS         | COM            | 007973100 | 26                 | 1818               | SH         |              | DEFINED           |             |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR  | 00756M404 | 2                  | 597                | SH         |              | DEFINED           |             |
| AEGON N V                    | NY REGISTRY SH | 007924103 | 10                 | 1227               | SH         |              | DEFINED           |             |
| AEROPOSTALE                  | COM            | 007865108 | 38                 | 877                | SH         |              | DEFINED           |             |
| AES CORP                     | COM            | 00130H105 | 106                | 7132               | SH         |              | DEFINED           |             |
| AETNA INC NEW                | COM            | 00817Y108 | 72                 | 2581               | SH         |              | DEFINED           |             |
| AFFILIATED COMPUTER SERVICES | CL A           | 008190100 | 6                  | 109                | SH         |              | DEFINED           |             |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 7                  | 107                | SH         |              | DEFINED           |             |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 47                 | 1683               | SH         |              | DEFINED           |             |
| AGL RES INC                  | COM            | 001204106 | 14                 | 389                | SH         |              | DEFINED           |             |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 102                | 1499               | SH         |              | DEFINED           |             |
| AGRIUM INC                   | COM            | 008916108 | 30                 | 593                | SH         |              | DEFINED           |             |
| AIRGAS INC                   | COM            | 009363102 | 101                | 2079               | SH         |              | DEFINED           |             |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101 | 103                | 5234               | SH         |              | DEFINED           |             |

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|                              |                |           |      |       |    |         |
|------------------------------|----------------|-----------|------|-------|----|---------|
| ALBANY INTL CORP             | CL A           | 012348108 | 3    | 165   | SH | DEFINED |
| ALCATEL-LUCENT               | SPONSORED ADR  | 013904305 | 44   | 9897  | SH | DEFINED |
| ALCOA INC                    | COM            | 013817101 | 26   | 1987  | SH | DEFINED |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 12   | 455   | SH | DEFINED |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 2    | 67    | SH | DEFINED |
| ALLIANZ SE                   | SP ADR 1/10 SH | 018805101 | 11   | 897   | SH | DEFINED |
| ALLSTATE CORP                | COM            | 020002101 | 118  | 3839  | SH | DEFINED |
| ALNYLAM PHARMACEUTICALS INC  | COM            | 02043Q107 | 62   | 2724  | SH | DEFINED |
| ALTERA CORP                  | COM            | 021441100 | 23   | 1121  | SH | DEFINED |
| ALTRIA GROUP INC             | COM            | 02209S103 | 47   | 2632  | SH | DEFINED |
| ALUMINA LTD                  | SPONSORED ADR  | 022205108 | 3    | 403   | SH | DEFINED |
| AMAZON COM INC               | COM            | 023135106 | 80   | 858   | SH | DEFINED |
| AMDOCS LTD                   | ORD            | G02602103 | 73   | 2712  | SH | DEFINED |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 4    | 84    | SH | DEFINED |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 54   | 1756  | SH | DEFINED |
| AMERICAN EQTY INVT LIFE HLD  | COM            | 025676206 | 5    | 733   | SH | DEFINED |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 240  | 7078  | SH | DEFINED |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 5    | 130   | SH | DEFINED |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 31   | 864   | SH | DEFINED |
| AMERISOURCEBERGEN CORP       | COM            | 03073E105 | 8    | 360   | SH | DEFINED |
| AMETEK INC NEW               | COM            | 031100100 | 11   | 301   | SH | DEFINED |
| AMGEN INC                    | COM            | 031162100 | 207  | 3435  | SH | DEFINED |
| AMPHENOL CORP NEW            | CL A           | 032095101 | 6    | 166   | SH | DEFINED |
| AMR CORP                     | COM            | 001765106 | 59   | 7369  | SH | DEFINED |
| ANADARKO PETE CORP           | COM            | 032511107 | 18   | 292   | SH | DEFINED |
| ANALOG DEVICES INC           | COM            | 032654105 | 4    | 135   | SH | DEFINED |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 3    | 76    | SH | DEFINED |
| ANSYS INC                    | COM            | 03662Q105 | 20   | 544   | SH | DEFINED |
| AON CORP                     | COM            | 037389103 | 2    | 61    | SH | DEFINED |
| APACHE CORP                  | COM            | 037411105 | 309  | 3363  | SH | DEFINED |
| APPLE INC                    | COM            | 037833100 | 321  | 1730  | SH | DEFINED |
| APPLIED MATLS INC            | COM            | 038222105 | 166  | 12431 | SH | DEFINED |
| APTARGROUP INC               | COM            | 038336103 | 5    | 130   | SH | DEFINED |
| ARCELORMITTAL SA LUXEMBOURG  | NY REGISTRY SH | 03938L104 | 69   | 1847  | SH | DEFINED |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 12   | 397   | SH | DEFINED |
| ARKANSAS BEST CORP DEL       | COM            | 040790107 | 4    | 125   | SH | DEFINED |
| ASML HOLDING N V             | NY REG SHS     | N07059186 | 7    | 241   | SH | DEFINED |
| ASSURED GUARANTY LTD         | COM            | G0585R106 | 6    | 299   | SH | DEFINED |
| ASTORIA FINL CORP            | COM            | 046265104 | 4    | 329   | SH | DEFINED |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 16   | 356   | SH | DEFINED |
| AT&T INC                     | COM            | 00206R102 | 1152 | 42650 | SH | DEFINED |
| ATHEROS COMMUNICATIONS INC   | COM            | 04743P108 | 5    | 180   | SH | DEFINED |
| ATMOS ENERGY CORP            | COM            | 049560105 | 12   | 417   | SH | DEFINED |
| ATP OIL & GAS CORP           | COM            | 00208J108 | 51   | 2848  | SH | DEFINED |
| AUTODESK INC                 | COM            | 052769106 | 3    | 134   | SH | DEFINED |
| AUTOLIV INC                  | COM            | 052800109 | 9    | 267   | SH | DEFINED |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 775  | 19726 | SH | DEFINED |
| AUXILIUM PHARMACEUTICALS INC | COM            | 05334D107 | 7    | 196   | SH | DEFINED |
| AVAGO TECHNOLOGIES LTD       | SHS            | Y0486S104 | 3    | 177   | SH | DEFINED |
| AXA                          | SPONSORED ADR  | 054536107 | 1    | 33    | SH | DEFINED |
| BAKER HUGHES INC             | COM            | 057224107 | 10   | 243   | SH | DEFINED |
| BALL CORP                    | COM            | 058498106 | 122  | 2480  | SH | DEFINED |
| BANCO MACRO SA               | SPON ADR B     | 05961W105 | 4    | 150   | SH | DEFINED |
| BANCO SANTANDER SA           | ADR            | 05964H105 | 106  | 6561  | SH | DEFINED |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 382  | 22598 | SH | DEFINED |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100 | 127  | 4387  | SH | DEFINED |
| BANK OF THE OZARKS INC       | COM            | 063904106 | 2    | 63    | SH | DEFINED |
| BARCLAYS PLC                 | ADR            | 06738E204 | 115  | 4846  | SH | DEFINED |
| BARNES & NOBLE INC           | COM            | 067774109 | 59   | 2654  | SH | DEFINED |
| BARRICK GOLD CORP            | COM            | 067901108 | 183  | 4820  | SH | DEFINED |
| BAXTER INTL INC              | COM            | 071813109 | 33   | 587   | SH | DEFINED |
| BB&T CORP                    | COM            | 054937107 | 4    | 135   | SH | DEFINED |

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|                              |               |           |     |       |    |         |
|------------------------------|---------------|-----------|-----|-------|----|---------|
| BCE INC                      | COM NEW       | 05534B760 | 11  | 457   | SH | DEFINED |
| BE AEROSPACE INC             | COM           | 073302101 | 5   | 254   | SH | DEFINED |
| BECTON DICKINSON & CO        | COM           | 075887109 | 101 | 1451  | SH | DEFINED |
| BED BATH & BEYOND INC        | COM           | 075896100 | 6   | 168   | SH | DEFINED |
| BELDEN INC                   | COM           | 077454106 | 39  | 1672  | SH | DEFINED |
| BERKLEY W R CORP             | COM           | 084423102 | 5   | 210   | SH | DEFINED |
| BERKSHIRE HATHAWAY INC DEL   | CL B          | 084670207 | 7   | 2     | SH | DEFINED |
| BEST BUY INC                 | COM           | 086516101 | 186 | 4950  | SH | DEFINED |
| BHP BILLITON LTD             | SPONSORED ADR | 088606108 | 94  | 1426  | SH | DEFINED |
| BIOVAIL CORP                 | COM           | 09067J109 | 17  | 1132  | SH | DEFINED |
| BLACK & DECKER CORP          | COM           | 091797100 | 79  | 1716  | SH | DEFINED |
| BLACKBAUD INC                | COM           | 09227Q100 | 7   | 300   | SH | DEFINED |
| BLACKROCK INC                | COM           | 09247X101 | 9   | 41    | SH | DEFINED |
| BLOCK H & R INC              | COM           | 093671105 | 13  | 723   | SH | DEFINED |
| BLOUNT INTL INC NEW          | COM           | 095180105 | 32  | 3339  | SH | DEFINED |
| BMC SOFTWARE INC             | COM           | 055921100 | 3   | 82    | SH | DEFINED |
| BOB EVANS FARMS INC          | COM           | 096761101 | 8   | 269   | SH | DEFINED |
| BOEING CO                    | COM           | 097023105 | 126 | 2319  | SH | DEFINED |
| BORGWARNER INC               | COM           | 099724106 | 12  | 393   | SH | DEFINED |
| BOSTON PRIVATE FINL HLDGS IN | COM           | 101119105 | 19  | 2932  | SH | DEFINED |
| BOSTON SCIENTIFIC CORP       | COM           | 101137107 | 2   | 145   | SH | DEFINED |
| BP PLC                       | SPONSORED ADR | 055622104 | 850 | 15975 | SH | DEFINED |
| BRINKS CO                    | COM           | 109696104 | 4   | 161   | SH | DEFINED |
| BRISTOL MYERS SQUIBB CO      | COM           | 110122108 | 941 | 41793 | SH | DEFINED |
| BRITISH AMERN TOB PLC        | SPONSORED ADR | 110448107 | 5   | 85    | SH | DEFINED |
| BROADCOM CORP                | CL A          | 111320107 | 5   | 176   | SH | DEFINED |
| BROADRIDGE FINL SOLUTIONS IN | COM           | 11133T103 | 23  | 1149  | SH | DEFINED |
| BROCADE COMMUNICATIONS SYS I | COM NEW       | 111621306 | 7   | 933   | SH | DEFINED |
| BROOKDALE SR LIVING INC      | COM           | 112463104 | 1   | 71    | SH | DEFINED |
| BROOKFIELD PPTYS CORP        | COM           | 112900105 | 1   | 45    | SH | DEFINED |
| BROWN & BROWN INC            | COM           | 115236101 | 2   | 108   | SH | DEFINED |
| BURLINGTON NORTHN SANTA FE C | COM           | 12189T104 | 88  | 1104  | SH | DEFINED |
| C D I CORP                   | COM           | 125071100 | 5   | 336   | SH | DEFINED |
| C H ROBINSON WORLDWIDE INC   | COM NEW       | 12541W209 | 4   | 73    | SH | DEFINED |
| CALAVO GROWERS INC           | COM           | 128246105 | 22  | 1179  | SH | DEFINED |
| CALPINE CORP                 | COM NEW       | 131347304 | 5   | 400   | SH | DEFINED |
| CAMECO CORP                  | COM           | 13321L108 | 71  | 2555  | SH | DEFINED |
| CAMPBELL SOUP CO             | COM           | 134429109 | 57  | 1761  | SH | DEFINED |
| CANADIAN NAT RES LTD         | COM           | 136385101 | 240 | 3571  | SH | DEFINED |
| CANADIAN NATL RY CO          | COM           | 136375102 | 42  | 867   | SH | DEFINED |
| CANADIAN PAC RY LTD          | COM           | 13645T100 | 8   | 170   | SH | DEFINED |
| CANON INC                    | ADR           | 138006309 | 68  | 1710  | SH | DEFINED |
| CARDINAL HEALTH INC          | COM           | 14149Y108 | 15  | 551   | SH | DEFINED |
| CAREFUSION CORP              | COM           | 14170T101 | 6   | 271   | SH | DEFINED |
| CARMAX INC                   | COM           | 143130102 | 12  | 585   | SH | DEFINED |
| CARNIVAL CORP                | PAIRED CTF    | 143658300 | 13  | 404   | SH | DEFINED |
| CARRIZO OIL & CO INC         | COM           | 144577103 | 13  | 518   | SH | DEFINED |
| CASEYS GEN STORES INC        | COM           | 147528103 | 55  | 1750  | SH | DEFINED |
| CASH AMER INTL INC           | COM           | 14754D100 | 7   | 221   | SH | DEFINED |
| CATALYST HEALTH SOLUTIONS IN | COM           | 14888B103 | 32  | 1100  | SH | DEFINED |
| CATERPILLAR INC DEL          | COM           | 149123101 | 232 | 4521  | SH | DEFINED |
| CATO CORP NEW                | CL A          | 149205106 | 18  | 867   | SH | DEFINED |
| CEC ENTMT INC                | COM           | 125137109 | 10  | 373   | SH | DEFINED |
| CELANESE CORP DEL            | COM SER A     | 150870103 | 15  | 590   | SH | DEFINED |
| CELSION CORPORATION          | COM NEW       | 15117N305 | 21  | 5947  | SH | DEFINED |
| CEMEX SAB DE CV              | SPON ADR NEW  | 151290889 | 39  | 2985  | SH | DEFINED |
| CENTENE CORP DEL             | COM           | 15135B101 | 22  | 1148  | SH | DEFINED |
| CENTRAIS ELETRICAS BRASILEIR | SPONSORED ADR | 15234Q207 | 1   | 47    | SH | DEFINED |
| CENTRAL GARDEN & PET CO      | CL A NON-VTG  | 153527205 | 11  | 980   | SH | DEFINED |
| CENTURYTEL INC               | COM           | 156700106 | 5   | 148   | SH | DEFINED |
| CEPHALON INC                 | COM           | 156708109 | 4   | 64    | SH | DEFINED |
| CHARLES RIV LABS INTL INC    | COM           | 159864107 | 7   | 184   | SH | DEFINED |

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|                              |                  |           |      |       |    |         |
|------------------------------|------------------|-----------|------|-------|----|---------|
| CHECK POINT SOFTWARE TECH LT | ORD              | M22465104 | 37   | 1305  | SH | DEFINED |
| CHEESECAKE FACTORY INC       | COM              | 163072101 | 2    | 100   | SH | DEFINED |
| CHESAPEAKE ENERGY CORP       | COM              | 165167107 | 30   | 1050  | SH | DEFINED |
| CHEVRON CORP NEW             | COM              | 166764100 | 1132 | 16069 | SH | DEFINED |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH  | 167250109 | 9    | 495   | SH | DEFINED |
| CHICOS FAS INC               | COM              | 168615102 | 7    | 512   | SH | DEFINED |
| CHILDRENS PL RETAIL STORES I | COM              | 168905107 | 29   | 976   | SH | DEFINED |
| CHINA MOBILE LIMITED         | SPONSORED ADR    | 16941M109 | 96   | 1949  | SH | DEFINED |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS   | 16941R108 | 14   | 164   | SH | DEFINED |
| CHUBB CORP                   | COM              | 171232101 | 57   | 1127  | SH | DEFINED |
| CHUNGHWA TELECOM CO LTD      | SPONS ADR NEW 09 | 17133Q403 | 44   | 2433  | SH | DEFINED |
| CIENA CORP                   | COM NEW          | 171779309 | 22   | 1362  | SH | DEFINED |
| CISCO SYS INC                | COM              | 17275R102 | 293  | 12436 | SH | DEFINED |
| CITIGROUP INC                | COM              | 172967101 | 59   | 12262 | SH | DEFINED |
| CITRIX SYS INC               | COM              | 177376100 | 7    | 169   | SH | DEFINED |
| CLIFFS NATURAL RESOURCES INC | COM              | 18683K101 | 28   | 879   | SH | DEFINED |
| CLOROX CO DEL                | COM              | 189054109 | 51   | 873   | SH | DEFINED |
| CME GROUP INC                | COM              | 12572Q105 | 115  | 374   | SH | DEFINED |
| CNOOC LTD                    | SPONSORED ADR    | 126132109 | 46   | 338   | SH | DEFINED |
| COACH INC                    | COM              | 189754104 | 5    | 146   | SH | DEFINED |
| COCA COLA CO                 | COM              | 191216100 | 1317 | 24520 | SH | DEFINED |
| COCA COLA ENTERPRISES INC    | COM              | 191219104 | 141  | 6570  | SH | DEFINED |
| COEUR D ALENE MINES CORP IDA | COM NEW          | 192108504 | 91   | 4439  | SH | DEFINED |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A             | 192446102 | 9    | 228   | SH | DEFINED |
| COHEN & STEERS INC           | COM              | 19247A100 | 5    | 213   | SH | DEFINED |
| COHU INC                     | COM              | 192576106 | 18   | 1322  | SH | DEFINED |
| COLE KENNETH PRODTNS INC     | CL A             | 193294105 | 11   | 1102  | SH | DEFINED |
| COLGATE PALMOLIVE CO         | COM              | 194162103 | 57   | 752   | SH | DEFINED |
| COLUMBIA SPORTSWEAR CO       | COM              | 198516106 | 2    | 57    | SH | DEFINED |
| COLUMBUS MCKINNON CORP N Y   | COM              | 199333105 | 21   | 1407  | SH | DEFINED |
| COMCAST CORP NEW             | CL A             | 20030N101 | 205  | 12123 | SH | DEFINED |
| COMCAST CORP NEW             | CL A SPL         | 20030N200 | 56   | 3482  | SH | DEFINED |
| COMMSCOPE INC                | COM              | 203372107 | 24   | 798   | SH | DEFINED |
| COMMUNITY BK SYS INC         | COM              | 203607106 | 18   | 983   | SH | DEFINED |
| COMMUNITY HEALTH SYS INC NEW | COM              | 203668108 | 19   | 585   | SH | DEFINED |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD   | 204409601 | 4    | 262   | SH | DEFINED |
| CONAGRA FOODS INC            | COM              | 205887102 | 2    | 98    | SH | DEFINED |
| CONCHO RES INC               | COM              | 20605P101 | 4    | 112   | SH | DEFINED |
| CONOCOPHILLIPS               | COM              | 20825C104 | 608  | 13458 | SH | DEFINED |
| CONSOL ENERGY INC            | COM              | 20854P109 | 11   | 254   | SH | DEFINED |
| CONSTELLATION BRANDS INC     | CL A             | 21036P108 | 4    | 271   | SH | DEFINED |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 19   | 600   | SH | DEFINED |
| CONTINENTAL RESOURCES INC    | COM              | 212015101 | 97   | 2470  | SH | DEFINED |
| COOPER COS INC               | COM NEW          | 216648402 | 4    | 151   | SH | DEFINED |
| CORE LABORATORIES N V        | COM              | N22717107 | 3    | 30    | SH | DEFINED |
| CORNING INC                  | COM              | 219350105 | 108  | 7083  | SH | DEFINED |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 54   | 963   | SH | DEFINED |
| COVIDIEN PLC                 | SHS              | G2554F105 | 57   | 1318  | SH | DEFINED |
| CRA INTL INC                 | COM              | 12618T105 | 16   | 580   | SH | DEFINED |
| CREDIT SUISSE GROUP          | SPONSORED ADR    | 225401108 | 73   | 1319  | SH | DEFINED |
| CROWN CASTLE INTL CORP       | COM              | 228227104 | 35   | 1101  | SH | DEFINED |
| CUMMINS INC                  | COM              | 231021106 | 6    | 140   | SH | DEFINED |
| CURRENCYSHARES AUSTRALIAN DL | AUSTRALIAN DOL   | 23129U101 | 15   | 170   | SH | DEFINED |
| CVB FINL CORP                | COM              | 126600105 | 1    | 189   | SH | DEFINED |
| CVS CAREMARK CORPORATION     | COM              | 126650100 | 187  | 5223  | SH | DEFINED |
| DANAHER CORP DEL             | COM              | 235851102 | 67   | 1000  | SH | DEFINED |
| DARDEN RESTAURANTS INC       | COM              | 237194105 | 3    | 81    | SH | DEFINED |
| DAVITA INC                   | COM              | 23918K108 | 151  | 2659  | SH | DEFINED |
| DEAN FOODS CO NEW            | COM              | 242370104 | 25   | 1411  | SH | DEFINED |
| DEERE & CO                   | COM              | 244199105 | 90   | 2095  | SH | DEFINED |
| DELL INC                     | COM              | 24702R101 | 158  | 10351 | SH | DEFINED |
| DELTA PETE CORP              | COM NEW          | 247907207 | 44   | 25223 | SH | DEFINED |

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|                              |                  |           |      |       |    |         |
|------------------------------|------------------|-----------|------|-------|----|---------|
| DELUXE CORP                  | COM              | 248019101 | 15   | 891   | SH | DEFINED |
| DENTSPLY INTL INC NEW        | COM              | 249030107 | 39   | 1118  | SH | DEFINED |
| DESARROLLADORA HOMEX S A DE  | SPONSORED ADR    | 25030W100 | 2    | 64    | SH | DEFINED |
| DEUTSCHE BANK AG             | NAMEN AKT        | D18190898 | 13   | 167   | SH | DEFINED |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR    | 251566105 | 10   | 726   | SH | DEFINED |
| DEVON ENERGY CORP NEW        | COM              | 25179M103 | 127  | 1888  | SH | DEFINED |
| DIAGEO P L C                 | SPON ADR NEW     | 25243Q205 | 818  | 13311 | SH | DEFINED |
| DIRECTV GROUP INC            | COM              | 25459L106 | 98   | 3558  | SH | DEFINED |
| DIREXION SHS ETF TR          | DLY LRG CAP BULL | 25459W862 | 7    | 128   | SH | DEFINED |
| DISCOVER FINL SVCS           | COM              | 254709108 | 6    | 349   | SH | DEFINED |
| DISH NETWORK CORP            | CL A             | 25470M109 | 33   | 1716  | SH | DEFINED |
| DISNEY WALT CO               | COM DISNEY       | 254687106 | 205  | 7478  | SH | DEFINED |
| DOMINION RES INC VA NEW      | COM              | 25746U109 | 176  | 5107  | SH | DEFINED |
| DOW CHEM CO                  | COM              | 260543103 | 65   | 2481  | SH | DEFINED |
| DPL INC                      | COM              | 233293109 | 29   | 1125  | SH | DEFINED |
| DR PEPPER SNAPPLE GROUP INC  | COM              | 26138E109 | 17   | 597   | SH | DEFINED |
| DU PONT E I DE NEMOURS & CO  | COM              | 263534109 | 532  | 16562 | SH | DEFINED |
| DUKE ENERGY CORP NEW         | COM              | 26441C105 | 141  | 8960  | SH | DEFINED |
| DWS MULTI MKT INCOME TR      | SHS              | 23338L108 | 10   | 1200  | SH | DEFINED |
| DWS STRATEGIC MUN INCOME TR  | COM              | 23338T101 | 13   | 1000  | SH | DEFINED |
| E HOUSE CHINA HLDGS LTD      | ADR              | 26852W103 | 6    | 274   | SH | DEFINED |
| E M C CORP MASS              | COM              | 268648102 | 197  | 11584 | SH | DEFINED |
| E TRADE FINANCIAL CORP       | COM              | 269246104 | 4    | 2075  | SH | DEFINED |
| EATON CORP                   | COM              | 278058102 | 20   | 351   | SH | DEFINED |
| EATON VANCE INS MUN BD FD    | COM              | 27827X101 | 3    | 200   | SH | DEFINED |
| EBAY INC                     | COM              | 278642103 | 12   | 520   | SH | DEFINED |
| ECLIPSYS CORP                | COM              | 278856109 | 6    | 330   | SH | DEFINED |
| ECOLAB INC                   | COM              | 278865100 | 57   | 1228  | SH | DEFINED |
| ELIZABETH ARDEN INC          | COM              | 28660G106 | 14   | 1162  | SH | DEFINED |
| EMCOR GROUP INC              | COM              | 29084Q100 | 33   | 1287  | SH | DEFINED |
| EMERSON ELEC CO              | COM              | 291011104 | 870  | 21714 | SH | DEFINED |
| ENCANA CORP                  | COM              | 292505104 | 31   | 544   | SH | DEFINED |
| ENDURANCE SPECIALTY HLDGS LT | SHS              | G30397106 | 4    | 107   | SH | DEFINED |
| ENERGYSOLUTIONS INC          | COM              | 292756202 | 44   | 4728  | SH | DEFINED |
| ENNIS INC                    | COM              | 293389102 | 5    | 313   | SH | DEFINED |
| ENPRO INDS INC               | COM              | 29355X107 | 17   | 739   | SH | DEFINED |
| ENTERGY CORP NEW             | COM              | 29364G103 | 42   | 523   | SH | DEFINED |
| EOG RES INC                  | COM              | 26875P101 | 11   | 137   | SH | DEFINED |
| EQT CORP                     | COM              | 26884L109 | 6    | 134   | SH | DEFINED |
| ERICSSON L M TEL CO          | ADR B SEK 10     | 294821608 | 17   | 1733  | SH | DEFINED |
| EVEREST RE GROUP LTD         | COM              | G3223R108 | 5    | 60    | SH | DEFINED |
| EXELON CORP                  | COM              | 30161N101 | 664  | 13375 | SH | DEFINED |
| EXPEDIA INC DEL              | COM              | 30212P105 | 7    | 309   | SH | DEFINED |
| EXPEDITORS INTL WASH INC     | COM              | 302130109 | 52   | 1489  | SH | DEFINED |
| EXPRESS SCRIPTS INC          | COM              | 302182100 | 17   | 225   | SH | DEFINED |
| EXXON MOBIL CORP             | COM              | 30231G102 | 1251 | 18237 | SH | DEFINED |
| F M C CORP                   | COM NEW          | 302491303 | 7    | 130   | SH | DEFINED |
| FACTSET RESH SYS INC         | COM              | 303075105 | 16   | 239   | SH | DEFINED |
| FAIRPOINT COMMUNICATIONS INC | COM              | 305560104 | 0    | 37    | SH | DEFINED |
| FEDEX CORP                   | COM              | 31428X106 | 54   | 717   | SH | DEFINED |
| FIDELITY NATIONAL FINANCIAL  | CL A             | 31620R105 | 7    | 450   | SH | DEFINED |
| FIFTH THIRD BANCORP          | COM              | 316773100 | 18   | 1738  | SH | DEFINED |
| FIRST CASH FINL SVCS INC     | COM              | 31942D107 | 27   | 1601  | SH | DEFINED |
| FIRST HORIZON NATL CORP      | COM              | 320517105 | 1    | 69    | SH | DEFINED |
| FIRST MIDWEST BANCORP DEL    | COM              | 320867104 | 15   | 1354  | SH | DEFINED |
| FIRST SOLAR INC              | COM              | 336433107 | 2    | 14    | SH | DEFINED |
| FIRSTENERGY CORP             | COM              | 337932107 | 132  | 2880  | SH | DEFINED |
| FISERV INC                   | COM              | 337738108 | 33   | 678   | SH | DEFINED |
| FLIR SYS INC                 | COM              | 302445101 | 4    | 157   | SH | DEFINED |
| FLOWERVE CORP                | COM              | 34354P105 | 125  | 1268  | SH | DEFINED |
| FLUOR CORP NEW               | COM              | 343412102 | 64   | 1253  | SH | DEFINED |
| FMC TECHNOLOGIES INC         | COM              | 30249U101 | 11   | 210   | SH | DEFINED |

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|                              |                |           |      |       |    |         |
|------------------------------|----------------|-----------|------|-------|----|---------|
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 40   | 1062  | SH | DEFINED |
| FOOT LOCKER INC              | COM            | 344849104 | 6    | 539   | SH | DEFINED |
| FOSTER WHEELER AG            | COM            | H27178104 | 10   | 305   | SH | DEFINED |
| FPL GROUP INC                | COM            | 302571104 | 795  | 14392 | SH | DEFINED |
| FRANCE TELECOM               | SPONSORED ADR  | 35177Q105 | 58   | 2173  | SH | DEFINED |
| FRANKLIN RES INC             | COM            | 354613101 | 6    | 62    | SH | DEFINED |
| FREDS INC                    | CL A           | 356108100 | 3    | 205   | SH | DEFINED |
| FREEMONT-MCMORAN COPPER & GO | COM            | 35671D857 | 58   | 842   | SH | DEFINED |
| FRESENIUS MED CARE AG&CO KGA | SPONSORED ADR  | 358029106 | 81   | 1632  | SH | DEFINED |
| FTI CONSULTING INC           | COM            | 302941109 | 6    | 137   | SH | DEFINED |
| GAFISA S A                   | SPONS ADR      | 362607301 | 3    | 92    | SH | DEFINED |
| GAMESTOP CORP NEW            | CL A           | 36467W109 | 18   | 677   | SH | DEFINED |
| GAP INC DEL                  | COM            | 364760108 | 6    | 275   | SH | DEFINED |
| GARMIN LTD                   | ORD            | G37260109 | 39   | 1029  | SH | DEFINED |
| GAYLORD ENTMT CO NEW         | COM            | 367905106 | 1    | 29    | SH | DEFINED |
| GENERAL CABLE CORP DEL NEW   | COM            | 369300108 | 136  | 3477  | SH | DEFINED |
| GENERAL DYNAMICS CORP        | COM            | 369550108 | 149  | 2308  | SH | DEFINED |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 446  | 27179 | SH | DEFINED |
| GENERAL MLS INC              | COM            | 370334104 | 1069 | 16604 | SH | DEFINED |
| GENUINE PARTS CO             | COM            | 372460105 | 15   | 385   | SH | DEFINED |
| GENWORTH FINL INC            | COM CL A       | 37247D106 | 4    | 359   | SH | DEFINED |
| GEO GROUP INC                | COM            | 36159R103 | 5    | 259   | SH | DEFINED |
| GILEAD SCIENCES INC          | COM            | 375558103 | 110  | 2361  | SH | DEFINED |
| GLACIER BANCORP INC NEW      | COM            | 37637Q105 | 8    | 528   | SH | DEFINED |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 24   | 596   | SH | DEFINED |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 2    | 180   | SH | DEFINED |
| GOLDCORP INC NEW             | COM            | 380956409 | 222  | 5500  | SH | DEFINED |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 306  | 1658  | SH | DEFINED |
| GOODRICH CORP                | COM            | 382388106 | 66   | 1213  | SH | DEFINED |
| GOOGLE INC                   | CL A           | 38259P508 | 218  | 439   | SH | DEFINED |
| GRAFTECH INTL LTD            | COM            | 384313102 | 15   | 1038  | SH | DEFINED |
| GREAT ATLANTIC & PAC TEA INC | COM            | 390064103 | 77   | 8589  | SH | DEFINED |
| GRUPO TELEVISIA SA DE CV     | SP ADR REP ORD | 40049J206 | 29   | 1538  | SH | DEFINED |
| HANESBRANDS INC              | COM            | 410345102 | 4    | 177   | SH | DEFINED |
| HANOVER INS GROUP INC        | COM            | 410867105 | 21   | 519   | SH | DEFINED |
| HANSEN NAT CORP              | COM            | 411310105 | 4    | 119   | SH | DEFINED |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 69   | 2988  | SH | DEFINED |
| HARMAN INTL INDS INC         | COM            | 413086109 | 5    | 153   | SH | DEFINED |
| HARRIS CORP DEL              | COM            | 413875105 | 20   | 536   | SH | DEFINED |
| HARSCO CORP                  | COM            | 415864107 | 91   | 2572  | SH | DEFINED |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 35   | 1334  | SH | DEFINED |
| HASBRO INC                   | COM            | 418056107 | 4    | 149   | SH | DEFINED |
| HAWAIIAN ELEC INDUSTRIES     | COM            | 419870100 | 4    | 200   | SH | DEFINED |
| HCC INS HLDGS INC            | COM            | 404132102 | 10   | 378   | SH | DEFINED |
| HEARTLAND PMT SYS INC        | COM            | 42235N108 | 20   | 1412  | SH | DEFINED |
| HEINZ H J CO                 | COM            | 423074103 | 103  | 2588  | SH | DEFINED |
| HESS CORP                    | COM            | 42809H107 | 150  | 2814  | SH | DEFINED |
| HEWLETT PACKARD CO           | COM            | 428236103 | 336  | 7114  | SH | DEFINED |
| HOLLY CORP                   | COM PAR \$0.01 | 435758305 | 19   | 752   | SH | DEFINED |
| HOME DEPOT INC               | COM            | 437076102 | 17   | 635   | SH | DEFINED |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 17   | 566   | SH | DEFINED |
| HONEYWELL INTL INC           | COM            | 438516106 | 200  | 5377  | SH | DEFINED |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 156  | 2713  | SH | DEFINED |
| HUDSON CITY BANCORP          | COM            | 443683107 | 6    | 420   | SH | DEFINED |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 5    | 272   | SH | DEFINED |
| HUMANA INC                   | COM            | 444859102 | 14   | 370   | SH | DEFINED |
| HUNTSMAN CORP                | COM            | 447011107 | 4    | 408   | SH | DEFINED |
| ICICI BK LTD                 | ADR            | 45104G104 | 3    | 67    | SH | DEFINED |
| ICON PUB LTD CO              | SPONSORED ADR  | 45103T107 | 6    | 228   | SH | DEFINED |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 4    | 345   | SH | DEFINED |
| IDEXX LABS INC               | COM            | 45168D104 | 31   | 628   | SH | DEFINED |
| IDT CORP                     | CL B NEW       | 448947507 | 1    | 333   | SH | DEFINED |

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|                              |                  |           |      |       |    |         |
|------------------------------|------------------|-----------|------|-------|----|---------|
| IDT CORP                     | COM NEW          | 448947408 | 1    | 333   | SH | DEFINED |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 672  | 15724 | SH | DEFINED |
| IMATION CORP                 | COM              | 45245A107 | 1    | 109   | SH | DEFINED |
| INDEPENDENT BANK CORP MASS   | COM              | 453836108 | 2    | 72    | SH | DEFINED |
| INFINITY PPTY & CAS CORP     | COM              | 45665Q103 | 1    | 24    | SH | DEFINED |
| INFORMATICA CORP             | COM              | 45666Q102 | 6    | 267   | SH | DEFINED |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR    | 456788108 | 9    | 178   | SH | DEFINED |
| INGERSOLL-RAND PLC           | SHS              | G47791101 | 68   | 2208  | SH | DEFINED |
| INSULET CORP                 | COM              | 45784P101 | 5    | 463   | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | COM              | 458118106 | 14   | 2089  | SH | DEFINED |
| INTEGRATED ELECTRICAL SVC    | COM              | 45811E301 | 11   | 1402  | SH | DEFINED |
| INTEGRYS ENERGY GROUP INC    | COM              | 45822P105 | 3    | 80    | SH | DEFINED |
| INTEL CORP                   | COM              | 458140100 | 148  | 7544  | SH | DEFINED |
| INTERCONTINENTALEXCHANGE INC | COM              | 45865V100 | 54   | 551   | SH | DEFINED |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 691  | 5779  | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOG | COM              | 459902102 | 4    | 207   | SH | DEFINED |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 10   | 40    | SH | DEFINED |
| INVESCO LTD                  | SHS              | G491BT108 | 19   | 817   | SH | DEFINED |
| INVESTMENT TECHNOLOGY GRP NE | COM              | 46145F105 | 20   | 733   | SH | DEFINED |
| IRON MTN INC                 | COM              | 462846106 | 27   | 1031  | SH | DEFINED |
| ISHARES SILVER TRUST         | ISHARES          | 46428Q109 | 186  | 11348 | SH | DEFINED |
| ISHARES TR                   | BARCLYS INTER GV | 464288612 | 246  | 2314  | SH | DEFINED |
| ISHARES TR INDEX             | MSCI EMERG MKT   | 464287234 | 13   | 330   | SH | DEFINED |
| ISHARES TR INDEX             | S&P 500 VALUE    | 464287408 | 14   | 275   | SH | DEFINED |
| ISHARES TR INDEX             | S&P500 GRW       | 464287309 | 16   | 300   | SH | DEFINED |
| ISHARES TR INDEX             | RUSSELL1000VAL   | 464287598 | 13   | 232   | SH | DEFINED |
| ISHARES TR INDEX             | S&P GBL FIN      | 464287333 | 14   | 300   | SH | DEFINED |
| ISHARES TR INDEX             | NASDQ BIO INDX   | 464287556 | 6    | 76    | SH | DEFINED |
| ISHARES TR INDEX             | DJ US INDUSTRL   | 464287754 | 12   | 240   | SH | DEFINED |
| ISHARES TR INDEX             | DJ US HEALTHCR   | 464287762 | 11   | 193   | SH | DEFINED |
| ISHARES TR INDEX             | BARCLY USAGG B   | 464287226 | 1714 | 16339 | SH | DEFINED |
| ISHARES TR INDEX             | BARCLYS TIPS BD  | 464287176 | 687  | 6676  | SH | DEFINED |
| ISHARES TR INDEX             | BARCLYS 1-3 YR   | 464287457 | 32   | 375   | SH | DEFINED |
| ISHARES TR INDEX             | DJ SEL DIV INX   | 464287168 | 29   | 692   | SH | DEFINED |
| ISHARES TR INDEX             | DJ US TELECOMM   | 464287713 | 22   | 1141  | SH | DEFINED |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 9    | 464   | SH | DEFINED |
| ITC HLDGS CORP               | COM              | 465685105 | 6    | 130   | SH | DEFINED |
| ITT CORP NEW                 | COM              | 450911102 | 124  | 2368  | SH | DEFINED |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 5    | 44    | SH | DEFINED |
| IVANHOE MINES LTD            | COM              | 46579N103 | 1    | 104   | SH | DEFINED |
| J CREW GROUP INC             | COM              | 46612H402 | 4    | 112   | SH | DEFINED |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 22   | 473   | SH | DEFINED |
| JOHNSON & JOHNSON            | COM              | 478160104 | 1408 | 23127 | SH | DEFINED |
| JOHNSON CTLS INC             | COM              | 478366107 | 68   | 2641  | SH | DEFINED |
| JOY GLOBAL INC               | COM              | 481165108 | 27   | 544   | SH | DEFINED |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 692  | 15781 | SH | DEFINED |
| JUNIPER NETWORKS INC         | COM              | 48203R104 | 39   | 1439  | SH | DEFINED |
| KANSAS CITY SOUTHERN         | COM NEW          | 485170302 | 3    | 120   | SH | DEFINED |
| KB HOME                      | COM              | 48666K109 | 3    | 204   | SH | DEFINED |
| KBR INC                      | COM              | 48242W106 | 24   | 1034  | SH | DEFINED |
| KENDLE INTERNATIONAL INC     | COM              | 48880L107 | 10   | 599   | SH | DEFINED |
| KEYCORP NEW                  | COM              | 493267108 | 14   | 2137  | SH | DEFINED |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 147  | 2495  | SH | DEFINED |
| KINROSS GOLD CORP            | COM NO PAR       | 496902404 | 3    | 126   | SH | DEFINED |
| KNOLL INC                    | COM NEW          | 498904200 | 4    | 378   | SH | DEFINED |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW    | 500472303 | 9    | 389   | SH | DEFINED |
| KOREA ELECTRIC PWR           | SPONSORED ADR    | 500631106 | 2    | 156   | SH | DEFINED |
| KRAFT FOODS INC              | CL A             | 50075N104 | 89   | 3399  | SH | DEFINED |
| KROGER CO                    | COM              | 501044101 | 14   | 659   | SH | DEFINED |
| KUBOTA CORP                  | ADR              | 501173207 | 17   | 400   | SH | DEFINED |
| KYOCERA CORP                 | ADR              | 501556203 | 13   | 141   | SH | DEFINED |
| L-1 IDENTITY SOLUTIONS INC   | COM              | 50212A106 | 33   | 4721  | SH | DEFINED |



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|                              |                |           |     |       |    |         |
|------------------------------|----------------|-----------|-----|-------|----|---------|
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 2   | 31    | SH | DEFINED |
| LABORATORY CORP AMER HLDGS   | COM NEW        | 50540R409 | 22  | 328   | SH | DEFINED |
| LANCASTER COLONY CORP        | COM            | 513847103 | 7   | 131   | SH | DEFINED |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 21  | 1243  | SH | DEFINED |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 4   | 117   | SH | DEFINED |
| LEAP WIRELESS INTL INC       | COM NEW        | 521863308 | 13  | 672   | SH | DEFINED |
| LEGG MASON INC               | COM            | 524901105 | 6   | 208   | SH | DEFINED |
| LEGGETT & PLATT INC          | COM            | 524660107 | 10  | 520   | SH | DEFINED |
| LENDER PROCESSING SVCS INC   | COM            | 52602E102 | 8   | 210   | SH | DEFINED |
| LEUCADIA NATL CORP           | COM            | 527288104 | 6   | 250   | SH | DEFINED |
| LIBERTY MEDIA CORP NEW       | INT COM SER A  | 53071M104 | 7   | 628   | SH | DEFINED |
| LIBERTY MEDIA CORP NEW       | ENT COM SER A  | 53071M500 | 6   | 202   | SH | DEFINED |
| LIFE SCIENCES RESH INC       | COM            | 532169109 | 6   | 811   | SH | DEFINED |
| LIFE TIME FITNESS INC        | COM            | 53217R207 | 20  | 706   | SH | DEFINED |
| LIFEPOINT HOSPITALS INC      | COM            | 53219L109 | 20  | 725   | SH | DEFINED |
| LIHIR GOLD LTD               | SPONSORED ADR  | 532349107 | 10  | 400   | SH | DEFINED |
| LILLY ELI & CO               | COM            | 532457108 | 63  | 1906  | SH | DEFINED |
| LINCARE HLDGS INC            | COM            | 532791100 | 6   | 196   | SH | DEFINED |
| LINCOLN ELEC HLDGS INC       | COM            | 533900106 | 3   | 54    | SH | DEFINED |
| LINCOLN NATL CORP IND        | COM            | 534187109 | 15  | 582   | SH | DEFINED |
| LOCKHEED MARTIN CORP         | COM            | 539830109 | 33  | 427   | SH | DEFINED |
| LOEWS CORP                   | COM            | 540424108 | 4   | 126   | SH | DEFINED |
| LOWES COS INC                | COM            | 548661107 | 108 | 5180  | SH | DEFINED |
| LSI CORPORATION              | COM            | 502161102 | 0   | 15    | SH | DEFINED |
| LUBRIZOL CORP                | COM            | 549271104 | 0   | 0     | SH | DEFINED |
| M D C HLDGS INC              | COM            | 552676108 | 45  | 1290  | SH | DEFINED |
| MACYS INC                    | COM            | 55616P104 | 46  | 2509  | SH | DEFINED |
| MADDEN STEVEN LTD            | COM            | 556269108 | 52  | 1405  | SH | DEFINED |
| MAGNA INTL INC               | CL A           | 559222401 | 14  | 328   | SH | DEFINED |
| MANHATTAN ASSOCS INC         | COM            | 562750109 | 8   | 399   | SH | DEFINED |
| MANULIFE FINL CORP           | COM            | 56501R106 | 10  | 484   | SH | DEFINED |
| MARATHON OIL CORP            | COM            | 565849106 | 67  | 2091  | SH | DEFINED |
| MARKEL CORP                  | COM            | 570535104 | 39  | 117   | SH | DEFINED |
| MARKET VECTORS ETF TR        | GOLD MINER ETF | 57060U100 | 132 | 2913  | SH | DEFINED |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 6   | 200   | SH | DEFINED |
| MARTEN TRANS LTD             | COM            | 573075108 | 19  | 1118  | SH | DEFINED |
| MARTIN MARIETTA MATLS INC    | COM            | 573284106 | 8   | 90    | SH | DEFINED |
| MARVEL ENTERTAINMENT INC     | COM            | 57383T103 | 0   | 10    | SH | DEFINED |
| MARVELL TECHNOLOGY GROUP LTD | ORD            | G5876H105 | 7   | 463   | SH | DEFINED |
| MASTERCARD INC               | CL A           | 57636Q104 | 7   | 37    | SH | DEFINED |
| MATTEL INC                   | COM            | 577081102 | 1   | 76    | SH | DEFINED |
| MAX CAPITAL GROUP LTD        | SHS            | G6052F103 | 35  | 1623  | SH | DEFINED |
| MBIA CAP CLAYMORE MNG DUR IN | COM            | 55266X100 | 57  | 4280  | SH | DEFINED |
| MBIA INC                     | COM            | 55262C100 | 2   | 289   | SH | DEFINED |
| MCCORMICK & CO INC           | COM NON VTG    | 579780206 | 53  | 1557  | SH | DEFINED |
| MCDERMOTT INTL INC           | COM            | 580037109 | 135 | 5346  | SH | DEFINED |
| MCDONALDS CORP               | COM            | 580135101 | 983 | 17224 | SH | DEFINED |
| MCGRAW HILL COS INC          | COM            | 580645109 | 2   | 95    | SH | DEFINED |
| MCKESSON CORP                | COM            | 58155Q103 | 187 | 3147  | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC   | COM            | 58405U102 | 11  | 207   | SH | DEFINED |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW       | 584690309 | 7   | 309   | SH | DEFINED |
| MEDTRONIC INC                | COM            | 585055106 | 52  | 1409  | SH | DEFINED |
| MEMC ELECTR MATLS INC        | COM            | 552715104 | 3   | 160   | SH | DEFINED |
| MERCK & CO INC               | COM            | 589331107 | 85  | 2698  | SH | DEFINED |
| MERIDIAN BIOSCIENCE INC      | COM            | 589584101 | 6   | 243   | SH | DEFINED |
| METABOLIX INC                | COM            | 591018809 | 5   | 529   | SH | DEFINED |
| METAVANTE TECHNOLOGIES INC   | COM            | 591407101 | 9   | 260   | SH | DEFINED |
| METLIFE INC                  | COM            | 59156R108 | 220 | 5767  | SH | DEFINED |
| MFS CHARTER INCOME TR        | SH BEN INT     | 552727109 | 11  | 1200  | SH | DEFINED |
| MFS SPL VALUE TR             | SH BEN INT     | 55274E102 | 15  | 2380  | SH | DEFINED |
| MGM MIRAGE                   | COM            | 552953101 | 286 | 23722 | SH | DEFINED |
| MICROCHIP TECHNOLOGY INC     | COM            | 595017104 | 8   | 304   | SH | DEFINED |

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|                              |                |           |     |       |    |         |
|------------------------------|----------------|-----------|-----|-------|----|---------|
| MICROSOFT CORP               | COM            | 594918104 | 553 | 21492 | SH | DEFINED |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR  | 606822104 | 36  | 6675  | SH | DEFINED |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR  | 607409109 | 5   | 112   | SH | DEFINED |
| MOLSON COORS BREWING CO      | CL B           | 60871R209 | 5   | 104   | SH | DEFINED |
| MONOLITHIC PWR SYS INC       | COM            | 609839105 | 3   | 119   | SH | DEFINED |
| MONSANTO CO NEW              | COM            | 61166W101 | 110 | 1422  | SH | DEFINED |
| MOODYS CORP                  | COM            | 615369105 | 1   | 45    | SH | DEFINED |
| MORGAN STANLEY               | COM NEW        | 617446448 | 14  | 465   | SH | DEFINED |
| MOSAIC CO                    | COM            | 61945A107 | 132 | 2748  | SH | DEFINED |
| MOTOROLA INC                 | COM            | 620076109 | 7   | 822   | SH | DEFINED |
| MOVADO GROUP INC             | COM            | 624580106 | 5   | 356   | SH | DEFINED |
| MUELLER WTR PRODS INC        | COM SER A      | 624758108 | 6   | 1030  | SH | DEFINED |
| MURPHY OIL CORP              | COM            | 626717102 | 252 | 4379  | SH | DEFINED |
| MYLAN INC                    | COM            | 628530107 | 38  | 2358  | SH | DEFINED |
| NASDAQ OMX GROUP INC         | COM            | 631103108 | 67  | 3189  | SH | DEFINED |
| NATIONAL BK GREECE S A       | SPONSORED ADR  | 633643408 | 55  | 7685  | SH | DEFINED |
| NATIONAL GRID PLC            | SPON ADR NEW   | 636274300 | 14  | 286   | SH | DEFINED |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 20  | 454   | SH | DEFINED |
| NAVIOS MARITIME HOLDINGS INC | COM            | Y62196103 | 16  | 3215  | SH | DEFINED |
| NCR CORP NEW                 | COM            | 62886E108 | 13  | 908   | SH | DEFINED |
| NET SERVICOS DE COMUNICACAO  | SPONSD ADR NEW | 64109T201 | 6   | 509   | SH | DEFINED |
| NETAPP INC                   | COM            | 64110D104 | 8   | 293   | SH | DEFINED |
| NETEASE COM INC              | SPONSORED ADR  | 64110W102 | 4   | 81    | SH | DEFINED |
| NETFLIX INC                  | COM            | 64110L106 | 3   | 68    | SH | DEFINED |
| NEW YORK CMNTY BANCORP INC   | COM            | 649445103 | 5   | 440   | SH | DEFINED |
| NEWALLIANCE BANCSHARES INC   | COM            | 650203102 | 8   | 770   | SH | DEFINED |
| NEWELL RUBBERMAID INC        | COM            | 651229106 | 148 | 9430  | SH | DEFINED |
| NEWMARKET CORP               | COM            | 651587107 | 32  | 348   | SH | DEFINED |
| NEWMONT MINING CORP          | COM            | 651639106 | 259 | 5873  | SH | DEFINED |
| NEWS CORP                    | CL A           | 65248E104 | 9   | 754   | SH | DEFINED |
| NEXEN INC                    | COM            | 65334H102 | 8   | 351   | SH | DEFINED |
| NIKE INC                     | CL B           | 654106103 | 72  | 1108  | SH | DEFINED |
| NIPPON TELEG & TEL CORP      | SPONSORED ADR  | 654624105 | 20  | 871   | SH | DEFINED |
| NOBLE CORPORATION BAAR       | NAMEN -AKT     | H5833N103 | 0   | 0     | SH | DEFINED |
| NOBLE ENERGY INC             | COM            | 655044105 | 72  | 1084  | SH | DEFINED |
| NOKIA CORP                   | SPONSORED ADR  | 654902204 | 18  | 1245  | SH | DEFINED |
| NOMURA HLDGS INC             | SPONSORED ADR  | 65535H208 | 9   | 1526  | SH | DEFINED |
| NORDSTROM INC                | COM            | 655664100 | 19  | 622   | SH | DEFINED |
| NORFOLK SOUTHERN CORP        | COM            | 655844108 | 36  | 825   | SH | DEFINED |
| NORTHERN TR CORP             | COM            | 665859104 | 38  | 647   | SH | DEFINED |
| NORTHROP GRUMMAN CORP        | COM            | 666807102 | 18  | 357   | SH | DEFINED |
| NORTHWEST NAT GAS CO         | COM            | 667655104 | 5   | 130   | SH | DEFINED |
| NOVAGOLD RES INC             | COM NEW        | 66987E206 | 112 | 21879 | SH | DEFINED |
| NOVARTIS A G                 | SPONSORED ADR  | 66987V109 | 108 | 2151  | SH | DEFINED |
| NOVATEL WIRELESS INC         | COM NEW        | 66987M604 | 37  | 3298  | SH | DEFINED |
| NOVO-NORDISK A S             | ADR            | 670100205 | 109 | 1726  | SH | DEFINED |
| NTT DOCOMO INC               | SPONS ADR      | 62942M201 | 2   | 148   | SH | DEFINED |
| NUCOR CORP                   | COM            | 670346105 | 87  | 1856  | SH | DEFINED |
| NUVASIVE INC                 | COM            | 670704105 | 4   | 89    | SH | DEFINED |
| NUVEEN PERFORMANCE PLUS MUN  | COM            | 67062P108 | 7   | 500   | SH | DEFINED |
| NV ENERGY INC                | COM            | 67073Y106 | 36  | 3095  | SH | DEFINED |
| NVIDIA CORP                  | COM            | 67066G104 | 4   | 240   | SH | DEFINED |
| NYSE EURONEXT                | COM            | 629491101 | 14  | 496   | SH | DEFINED |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 202 | 2571  | SH | DEFINED |
| OIL STS INTL INC             | COM            | 678026105 | 34  | 977   | SH | DEFINED |
| OILSANDS QUEST INC           | COM            | 678046103 | 65  | 57357 | SH | DEFINED |
| OM GROUP INC                 | COM            | 670872100 | 16  | 514   | SH | DEFINED |
| OMNICOM GROUP INC            | COM            | 681919106 | 18  | 483   | SH | DEFINED |
| ON SEMICONDUCTOR CORP        | COM            | 682189105 | 16  | 1926  | SH | DEFINED |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 6   | 329   | SH | DEFINED |
| OPTIMER PHARMACEUTICALS INC  | COM            | 68401H104 | 6   | 409   | SH | DEFINED |
| ORACLE CORP                  | COM            | 68389X105 | 238 | 11443 | SH | DEFINED |

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|                              |                |           |      |       |    |         |
|------------------------------|----------------|-----------|------|-------|----|---------|
| ORIENT-EXPRESS HOTELS LTD    | CL A           | G67743107 | 2    | 144   | SH | DEFINED |
| ORTHOFIX INTL N V            | COM            | N6748L102 | 38   | 1277  | SH | DEFINED |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 10   | 211   | SH | DEFINED |
| OWENS ILL INC                | COM NEW        | 690768403 | 6    | 171   | SH | DEFINED |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR  | 715684106 | 6    | 164   | SH | DEFINED |
| PACCAR INC                   | COM            | 693718108 | 17   | 439   | SH | DEFINED |
| PACTIV CORP                  | COM            | 695257105 | 18   | 674   | SH | DEFINED |
| PACWEST BANCORP DEL          | COM            | 695263103 | 24   | 1254  | SH | DEFINED |
| PALL CORP                    | COM            | 696429307 | 9    | 277   | SH | DEFINED |
| PANASONIC CORP               | ADR            | 69832A205 | 2    | 123   | SH | DEFINED |
| PARAMETRIC TECHNOLOGY CORP   | COM NEW        | 699173209 | 11   | 817   | SH | DEFINED |
| PARK ELECTROCHEMICAL CORP    | COM            | 700416209 | 7    | 264   | SH | DEFINED |
| PARKER HANNIFIN CORP         | COM            | 701094104 | 12   | 240   | SH | DEFINED |
| PARTNERRE LTD                | COM            | G6852T105 | 8    | 110   | SH | DEFINED |
| PATRIOT COAL CORP            | COM            | 70336T104 | 5    | 427   | SH | DEFINED |
| PAYCHEX INC                  | COM            | 704326107 | 12   | 410   | SH | DEFINED |
| PEABODY ENERGY CORP          | COM            | 704549104 | 46   | 1247  | SH | DEFINED |
| PEGASYSTEMS INC              | COM            | 705573103 | 4    | 111   | SH | DEFINED |
| PENNEY J C INC               | COM            | 708160106 | 5    | 140   | SH | DEFINED |
| PEOPLES UNITED FINANCIAL INC | COM            | 712704105 | 136  | 8712  | SH | DEFINED |
| PEPCO HOLDINGS INC           | COM            | 713291102 | 42   | 2822  | SH | DEFINED |
| PEPSICO INC                  | COM            | 713448108 | 55   | 935   | SH | DEFINED |
| PERRIGO CO                   | COM            | 714290103 | 8    | 230   | SH | DEFINED |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 7    | 184   | SH | DEFINED |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 345  | 7517  | SH | DEFINED |
| PFIZER INC                   | COM            | 717081103 | 377  | 22805 | SH | DEFINED |
| PG&E CORP                    | COM            | 69331C108 | 63   | 1551  | SH | DEFINED |
| PHILIP MORRIS INTL INC       | COM            | 718172109 | 307  | 6300  | SH | DEFINED |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 7    | 134   | SH | DEFINED |
| PIONEER NAT RES CO           | COM            | 723787107 | 10   | 285   | SH | DEFINED |
| PIPER JAFFRAY COS            | COM            | 724078100 | 35   | 733   | SH | DEFINED |
| PITNEY BOWES INC             | COM            | 724479100 | 8    | 310   | SH | DEFINED |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 12   | 417   | SH | DEFINED |
| PLATINUM UNDERWRITER HLDGS L | COM            | G7127P100 | 6    | 166   | SH | DEFINED |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 159  | 3277  | SH | DEFINED |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 6    | 84    | SH | DEFINED |
| POSCO                        | SPONSORED ADR  | 693483109 | 14   | 132   | SH | DEFINED |
| POTASH CORP SASK INC         | COM            | 73755L107 | 56   | 622   | SH | DEFINED |
| POWERSHARES ETF TRUST        | DYN FD & BEV   | 73935X849 | 6    | 414   | SH | DEFINED |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 21   | 503   | SH | DEFINED |
| PPG INDS INC                 | COM            | 693506107 | 12   | 201   | SH | DEFINED |
| PRAXAIR INC                  | COM            | 74005P104 | 86   | 1047  | SH | DEFINED |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 6    | 61    | SH | DEFINED |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 902  | 19742 | SH | DEFINED |
| PRICELINE COM INC            | COM NEW        | 741503403 | 40   | 243   | SH | DEFINED |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 1055 | 18210 | SH | DEFINED |
| PROGRESS ENERGY INC          | COM            | 743263105 | 40   | 1020  | SH | DEFINED |
| PROGRESSIVE CORP OHIO        | COM            | 743315103 | 3    | 206   | SH | DEFINED |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 24   | 480   | SH | DEFINED |
| PRUDENTIAL PLC               | ADR            | 74435K204 | 6    | 331   | SH | DEFINED |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 41   | 1303  | SH | DEFINED |
| QUALCOMM INC                 | COM            | 747525103 | 257  | 5720  | SH | DEFINED |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 43   | 820   | SH | DEFINED |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 5    | 387   | SH | DEFINED |
| RALCORP HLDGS INC NEW        | COM            | 751028101 | 2    | 37    | SH | DEFINED |
| RANGE RES CORP               | COM            | 75281A109 | 6    | 130   | SH | DEFINED |
| RAYTHEON CO                  | COM NEW        | 755111507 | 67   | 1387  | SH | DEFINED |
| RED HAT INC                  | COM            | 756577102 | 6    | 206   | SH | DEFINED |
| REED ELSEVIER P L C          | SPONS ADR NEW  | 758205207 | 35   | 1156  | SH | DEFINED |
| REGIS CORP MINN              | COM            | 758932107 | 4    | 242   | SH | DEFINED |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 6    | 115   | SH | DEFINED |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 33   | 488   | SH | DEFINED |

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|                              |                |           |     |      |    |         |
|------------------------------|----------------|-----------|-----|------|----|---------|
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 2   | 11   | SH | DEFINED |
| RITE AID CORP                | COM            | 767754104 | 5   | 3220 | SH | DEFINED |
| ROCKWELL AUTOMATION INC      | COM            | 773903109 | 101 | 2370 | SH | DEFINED |
| ROFIN SINAR TECHNOLOGIES INC | COM            | 775043102 | 20  | 892  | SH | DEFINED |
| ROSS STORES INC              | COM            | 778296103 | 119 | 2489 | SH | DEFINED |
| ROYAL BK CDA MONTREAL QUE    | COM            | 780087102 | 8   | 144  | SH | DEFINED |
| ROYAL BK SCOTLAND GROUP PLC  | SP ADR L RP PF | 780097788 | 9   | 835  | SH | DEFINED |
| ROYAL CARIBBEAN CRUISES LTD  | COM            | V7780T103 | 48  | 2004 | SH | DEFINED |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    | 780259206 | 4   | 65   | SH | DEFINED |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     | 780259107 | 13  | 239  | SH | DEFINED |
| RPM INTL INC                 | COM            | 749685103 | 3   | 178  | SH | DEFINED |
| RYDER SYS INC                | COM            | 783549108 | 11  | 275  | SH | DEFINED |
| RYLAND GROUP INC             | COM            | 783764103 | 10  | 474  | SH | DEFINED |
| SAFETY INS GROUP INC         | COM            | 78648T100 | 3   | 79   | SH | DEFINED |
| SANDISK CORP                 | COM            | 80004C101 | 3   | 133  | SH | DEFINED |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 67  | 1822 | SH | DEFINED |
| SAP AG                       | SPON ADR       | 803054204 | 100 | 2047 | SH | DEFINED |
| SARA LEE CORP                | COM            | 803111103 | 2   | 139  | SH | DEFINED |
| SAVIENT PHARMACEUTICALS INC  | COM            | 80517Q100 | 10  | 650  | SH | DEFINED |
| SCANA CORP NEW               | COM            | 80589M102 | 18  | 525  | SH | DEFINED |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 104 | 3664 | SH | DEFINED |
| SCHLUMBERGER LTD             | COM            | 806857108 | 87  | 1462 | SH | DEFINED |
| SCHNITZER STL INDS           | CL A           | 806882106 | 19  | 350  | SH | DEFINED |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 74  | 3854 | SH | DEFINED |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 22  | 1438 | SH | DEFINED |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 3   | 170  | SH | DEFINED |
| SEMPRA ENERGY                | COM            | 816851109 | 146 | 2924 | SH | DEFINED |
| SHAW GROUP INC               | COM            | 820280105 | 36  | 1121 | SH | DEFINED |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 9   | 148  | SH | DEFINED |
| SHINHAN FINANCIAL GROUP CO L | SPN ADR RESTRD | 824596100 | 4   | 44   | SH | DEFINED |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 4   | 71   | SH | DEFINED |
| SHUTTERFLY INC               | COM            | 82568P304 | 2   | 138  | SH | DEFINED |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 89  | 959  | SH | DEFINED |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 57  | 1053 | SH | DEFINED |
| SILVER WHEATON CORP          | COM            | 828336107 | 119 | 9448 | SH | DEFINED |
| SIRIUS XM RADIO INC          | COM            | 82967N108 | 2   | 3333 | SH | DEFINED |
| SJW CORP                     | COM            | 784305104 | 42  | 1840 | SH | DEFINED |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108 | 4   | 235  | SH | DEFINED |
| SKYWORKS SOLUTIONS INC       | COM            | 83088M102 | 8   | 572  | SH | DEFINED |
| SMITH & NEPHEW PLC           | SPDN ADR NEW   | 83175M205 | 64  | 1423 | SH | DEFINED |
| SMITH INTL INC               | COM            | 832110100 | 9   | 314  | SH | DEFINED |
| SMUCKER J M CO               | COM NEW        | 832696405 | 1   | 25   | SH | DEFINED |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 81  | 2066 | SH | DEFINED |
| SOLARWINDS INC               | COM            | 83416B109 | 5   | 238  | SH | DEFINED |
| SONOCO PRODS CO              | COM            | 835495102 | 3   | 121  | SH | DEFINED |
| SONY CORP                    | ADR NEW        | 835699307 | 14  | 492  | SH | DEFINED |
| SOUTH JERSEY INDS INC        | COM            | 838518108 | 42  | 1198 | SH | DEFINED |
| SOUTHERN CO                  | COM            | 842587107 | 154 | 4871 | SH | DEFINED |
| SPDR GOLD TRUST              | GOLD SHS       | 78463V107 | 246 | 2489 | SH | DEFINED |
| SPECTRA ENERGY CORP          | COM            | 847560109 | 56  | 2970 | SH | DEFINED |
| SPSS INC                     | COM            | 78462K102 | 19  | 384  | SH | DEFINED |
| SPX CORP                     | COM            | 784635104 | 8   | 132  | SH | DEFINED |
| ST JUDE MED INC              | COM            | 790849103 | 34  | 862  | SH | DEFINED |
| ST MARY LD & EXPL CO         | COM            | 792228108 | 5   | 144  | SH | DEFINED |
| STAGE STORES INC             | COM NEW        | 85254C305 | 5   | 388  | SH | DEFINED |
| STANCORP FINL GROUP INC      | COM            | 852891100 | 19  | 463  | SH | DEFINED |
| STANLEY WKS                  | COM            | 854616109 | 13  | 295  | SH | DEFINED |
| STARBUCKS CORP               | COM            | 855244109 | 81  | 3912 | SH | DEFINED |
| STARENT NETWORKS CORP        | COM            | 85528P108 | 6   | 228  | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 38  | 1165 | SH | DEFINED |
| STATE STR CORP               | COM            | 857477103 | 188 | 3582 | SH | DEFINED |
| STEINER LEISURE LTD          | ORD            | P8744Y102 | 15  | 422  | SH | DEFINED |

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|                              |                |           |     |       |    |         |
|------------------------------|----------------|-----------|-----|-------|----|---------|
| STERIS CORP                  | COM            | 859152100 | 52  | 1713  | SH | DEFINED |
| STERILITE INDS INDIA LTD     | ADS            | 859737207 | 75  | 4727  | SH | DEFINED |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 13  | 1363  | SH | DEFINED |
| SUNCOR ENERGY INC NEW        | COM            | 867224107 | 403 | 11674 | SH | DEFINED |
| SUNOCO INC                   | COM            | 86764P109 | 3   | 95    | SH | DEFINED |
| SUNPOWER CORP                | COM CL A       | 867652109 | 122 | 4084  | SH | DEFINED |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 61  | 4009  | SH | DEFINED |
| SUNTRUST BKS INC             | COM            | 867914103 | 12  | 534   | SH | DEFINED |
| SUPERVALU INC                | COM            | 868536103 | 18  | 1228  | SH | DEFINED |
| SURMODICS INC                | COM            | 868873100 | 12  | 474   | SH | DEFINED |
| SWS GROUP INC                | COM            | 78503N107 | 3   | 217   | SH | DEFINED |
| SYBASE INC                   | COM            | 871130100 | 11  | 284   | SH | DEFINED |
| SYNERON MEDICAL LTD          | ORD SHS        | M87245102 | 13  | 1126  | SH | DEFINED |
| SYNIVERSE HLDGS INC          | COM            | 87163F106 | 33  | 1869  | SH | DEFINED |
| SYSCO CORP                   | COM            | 871829107 | 84  | 3381  | SH | DEFINED |
| T-3 ENERGY SRVCS INC         | COM            | 87306E107 | 9   | 463   | SH | DEFINED |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 13  | 1223  | SH | DEFINED |
| TALISMAN ENERGY INC          | COM            | 87425E103 | 67  | 3844  | SH | DEFINED |
| TARGET CORP                  | COM            | 87612E106 | 57  | 1221  | SH | DEFINED |
| TCF FINL CORP                | COM            | 872275102 | 13  | 969   | SH | DEFINED |
| TECO ENERGY INC              | COM            | 872375100 | 14  | 1000  | SH | DEFINED |
| TELECOM ITALIA S P A NEW     | SPON ADR SVGS  | 87927Y201 | 4   | 358   | SH | DEFINED |
| TELEFONICA S A               | SPONSORED ADR  | 879382208 | 8   | 92    | SH | DEFINED |
| TEMPLE INLAND INC            | COM            | 879868107 | 7   | 447   | SH | DEFINED |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 22  | 631   | SH | DEFINED |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 3   | 472   | SH | DEFINED |
| TERADATA CORP DEL            | COM            | 88076W103 | 9   | 340   | SH | DEFINED |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 49  | 978   | SH | DEFINED |
| TEXAS INDS INC               | COM            | 882491103 | 3   | 80    | SH | DEFINED |
| TEXAS INSTRS INC             | COM            | 882508104 | 252 | 10635 | SH | DEFINED |
| THERMO FISHER SCIENTIFIC INC | COM            | 883556102 | 47  | 1082  | SH | DEFINED |
| THOMPSON CREEK METALS CO INC | COM            | 884768102 | 21  | 1702  | SH | DEFINED |
| TIBCO SOFTWARE INC           | COM            | 88632Q103 | 6   | 614   | SH | DEFINED |
| TIDEWATER INC                | COM            | 886423102 | 6   | 134   | SH | DEFINED |
| TIFFANY & CO NEW             | COM            | 886547108 | 5   | 131   | SH | DEFINED |
| TIME WARNER CABLE INC        | COM            | 88732J207 | 3   | 66    | SH | DEFINED |
| TIME WARNER INC              | COM NEW        | 887317303 | 60  | 2082  | SH | DEFINED |
| TITAN INTL INC ILL           | COM            | 88830M102 | 15  | 1723  | SH | DEFINED |
| TJX COS INC NEW              | COM            | 872540109 | 7   | 192   | SH | DEFINED |
| TORO CO                      | COM            | 891092108 | 5   | 118   | SH | DEFINED |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 13  | 208   | SH | DEFINED |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 120 | 2021  | SH | DEFINED |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 55  | 696   | SH | DEFINED |
| TRANSATLANTIC HLDGS INC      | COM            | 893521104 | 64  | 1269  | SH | DEFINED |
| TRANSOCEAN LTD               | REG SHS        | H8817H100 | 383 | 4473  | SH | DEFINED |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 696 | 14141 | SH | DEFINED |
| TRINITY INDS INC             | COM            | 896522109 | 9   | 551   | SH | DEFINED |
| TRIUMPH GROUP INC NEW        | COM            | 896818101 | 6   | 124   | SH | DEFINED |
| TSAKOS ENERGY NAVIGATION LTD | SHS            | G9108L108 | 28  | 1792  | SH | DEFINED |
| TUPPERWARE BRANDS CORP       | COM            | 899896104 | 9   | 228   | SH | DEFINED |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW   | 900111204 | 5   | 288   | SH | DEFINED |
| TYCO ELECTRONICS LTD SWITZER | SHS            | H8912P106 | 14  | 630   | SH | DEFINED |
| TYCO INTERNATIONAL LTD       | SHS            | H89128104 | 1   | 20    | SH | DEFINED |
| TYSON FOODS INC              | CL A           | 902494103 | 19  | 1496  | SH | DEFINED |
| U S G CORP                   | COM NEW        | 903293405 | 36  | 2072  | SH | DEFINED |
| UBS AG                       | SHS NEW        | H89231338 | 2   | 101   | SH | DEFINED |
| UIL HLDG CORP                | COM            | 902748102 | 4   | 149   | SH | DEFINED |
| ULTRAPAR PARTICIPACOES S A   | SP ADR REP PFD | 90400P101 | 111 | 2763  | SH | DEFINED |
| ULTRAPETROL BAHAMAS LTD      | COM            | P94398107 | 11  | 2235  | SH | DEFINED |
| UNILEVER N V                 | N Y SHS NEW    | 904784709 | 125 | 4316  | SH | DEFINED |
| UNILEVER PLC                 | SPON ADR NEW   | 904767704 | 66  | 2311  | SH | DEFINED |
| UNION PAC CORP               | COM            | 907818108 | 166 | 2838  | SH | DEFINED |

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|                              |                  |           |     |       |    |         |
|------------------------------|------------------|-----------|-----|-------|----|---------|
| UNITED ONLINE INC            | COM              | 911268100 | 17  | 2127  | SH | DEFINED |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 2   | 34    | SH | DEFINED |
| UNITED STATES STL CORP NEW   | COM              | 912909108 | 122 | 2749  | SH | DEFINED |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 111 | 1828  | SH | DEFINED |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 144 | 5766  | SH | DEFINED |
| UNIVERSAL HLTH SVCS INC      | CL B             | 913903100 | 5   | 77    | SH | DEFINED |
| UNUM GROUP                   | COM              | 91529Y106 | 152 | 7076  | SH | DEFINED |
| URBAN OUTFITTERS INC         | COM              | 917047102 | 7   | 218   | SH | DEFINED |
| US BANCORP DEL               | COM NEW          | 902973304 | 61  | 2807  | SH | DEFINED |
| V F CORP                     | COM              | 918204108 | 861 | 11887 | SH | DEFINED |
| VALEANT PHARMACEUTICALS INTL | COM              | 91911X104 | 105 | 3753  | SH | DEFINED |
| VALERO ENERGY CORP NEW       | COM              | 91913Y100 | 252 | 13014 | SH | DEFINED |
| VALIDUS HOLDINGS LTD         | COM SHS          | G9319H102 | 0   | 14    | SH | DEFINED |
| VALMONT INDS INC             | COM              | 920253101 | 15  | 178   | SH | DEFINED |
| VAN KAMPEN MUN TR            | SH BEN INT       | 920919107 | 22  | 1626  | SH | DEFINED |
| VANGUARD INDEX FDS           | MCAP GR IDXVIP   | 922908538 | 7   | 152   | SH | DEFINED |
| VANGUARD INTL EQUITY INDEX F | PACIFIC ETF      | 922042866 | 5   | 105   | SH | DEFINED |
| VARIAN MED SYS INC           | COM              | 92220P105 | 49  | 1165  | SH | DEFINED |
| VCA ANTECH INC               | COM              | 918194101 | 4   | 167   | SH | DEFINED |
| VEECO INSTRS INC DEL         | COM              | 922417100 | 29  | 1246  | SH | DEFINED |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR    | 92334N103 | 14  | 361   | SH | DEFINED |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 944 | 31198 | SH | DEFINED |
| VISA INC                     | COM CL A         | 92826C839 | 53  | 770   | SH | DEFINED |
| VIVO PARTICIPACOE S A        | SPON ADR PFD NEW | 92855S200 | 49  | 1947  | SH | DEFINED |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW    | 92857W209 | 213 | 9445  | SH | DEFINED |
| VULCAN MATLS CO              | COM              | 929160109 | 3   | 55    | SH | DEFINED |
| WABCO HLDGS INC              | COM              | 92927K102 | 5   | 250   | SH | DEFINED |
| WABTEC CORP                  | COM              | 929740108 | 0   | 0     | SH | DEFINED |
| WACOAL HOLDINGS CORP         | ADR              | 930004205 | 2   | 37    | SH | DEFINED |
| WAL MART STORES INC          | COM              | 931142103 | 563 | 11475 | SH | DEFINED |
| WALGREEN CO                  | COM              | 931422109 | 28  | 756   | SH | DEFINED |
| WALTER ENERGY INC            | COM              | 93317Q105 | 12  | 200   | SH | DEFINED |
| WASTE CONNECTIONS INC        | COM              | 941053100 | 53  | 1845  | SH | DEFINED |
| WASTE MGMT INC DEL           | COM              | 94106L109 | 67  | 2236  | SH | DEFINED |
| WATERS CORP                  | COM              | 941848103 | 41  | 740   | SH | DEFINED |
| WATSON WYATT WORLDWIDE INC   | CL A             | 942712100 | 10  | 232   | SH | DEFINED |
| WEIS MKTS INC                | COM              | 948849104 | 3   | 89    | SH | DEFINED |
| WELLPOINT INC                | COM              | 94973V107 | 107 | 2267  | SH | DEFINED |
| WELLS FARGO & CO NEW         | COM              | 949746101 | 205 | 7260  | SH | DEFINED |
| WESTAMERICA BANCORPORATION   | COM              | 957090103 | 5   | 97    | SH | DEFINED |
| WESTAR ENERGY INC            | COM              | 95709T100 | 27  | 1376  | SH | DEFINED |
| WESTERN UN CO                | COM              | 959802109 | 114 | 6008  | SH | DEFINED |
| WEYERHAEUSER CO              | COM              | 962166104 | 39  | 1054  | SH | DEFINED |
| WGL HLDGS INC                | COM              | 92924F106 | 27  | 800   | SH | DEFINED |
| WHITNEY HLDG CORP            | COM              | 966612103 | 2   | 236   | SH | DEFINED |
| WHOLE FOODS MKT INC          | COM              | 966837106 | 115 | 3770  | SH | DEFINED |
| WILLIAMS COS INC DEL         | COM              | 969457100 | 14  | 765   | SH | DEFINED |
| WILLIS GROUP HOLDINGS LTD    | SHS              | G96655108 | 73  | 2571  | SH | DEFINED |
| WINTRUST FINANCIAL CORP      | COM              | 97650W108 | 5   | 192   | SH | DEFINED |
| WMS INDS INC                 | COM              | 929297109 | 38  | 850   | SH | DEFINED |
| WOLVERINE WORLD WIDE INC     | COM              | 978097103 | 27  | 1095  | SH | DEFINED |
| WORTHINGTON INDS INC         | COM              | 981811102 | 3   | 237   | SH | DEFINED |
| WYETH                        | COM              | 983024100 | 27  | 564   | SH | DEFINED |
| WYNN RESORTS LTD             | COM              | 983134107 | 126 | 1780  | SH | DEFINED |
| XTO ENERGY INC               | COM              | 98385X106 | 205 | 4967  | SH | DEFINED |
| YAHOO INC                    | COM              | 984332106 | 54  | 3040  | SH | DEFINED |
| YAMANA GOLD INC              | COM              | 98462Y100 | 26  | 2474  | SH | DEFINED |
| YUM BRANDS INC               | COM              | 988498101 | 40  | 1188  | SH | DEFINED |
| ZIMMER HLDGS INC             | COM              | 98956P102 | 1   | 15    | SH | DEFINED |
| ZOLL MED CORP                | COM              | 989922109 | 6   | 296   | SH | DEFINED |