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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:  
[If there are no entries in this list, omit this section.]

|                      |       |
|----------------------|-------|
| Form 13F File Number | Name  |
| 28-<br>-----         | ----- |

[Repeat as necessary.]

FORM 13F SUMMARY PAGE

Report Summary:

|   |             |
|---|-------------|
| Number of Other Included Managers:      | 1           |
|   | -----       |
| Form 13F Information Table Entry Total: | 391         |
|   | -----       |
| Form 13F Information Table Value Total: | 566,074.00  |
|   | -----       |
|   | (thousands) |

List of Other Included Managers:

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

Goldman Sachs Prime Brokerage

Verizon Investment Management Corp.  
FORM 13F-SOLE INSTR V. NONE AUTHORITY  
30-Sep-11

| COLUMN 1                 | COLUMN 2       | COLUMN 3  | COLUMN 4           | COLUMN 5           | COLUMN 6                | CO                       |         |
|--------------------------|----------------|-----------|--------------------|--------------------|-------------------------|--------------------------|---------|
| 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 | O<br>MA |
| ACCENTURE PLC IRELAND    | SHS CLASS A    | G1151C101 | 1,001              | 19,006             |                         |                          |         |
| COVIDIEN PLC             | SHS            | G2554F113 | 344                | 7,792              |                         |                          |         |
| HERBALIFE LTD            | COM USD SHS    | G4412G101 | 939                | 17,510             |                         |                          |         |
| INGERSOLL-RAND PLC       | SHS            | G47791101 | 526                | 18,732             |                         |                          |         |
| MAIDEN HOLDINGS LTD      | SHS            | G5753U112 | 288                | 39,000             |                         |                          |         |
| WHITE MTNS INS GROUP LTD | COM            | G9618E107 | 812                | 2,000              |                         |                          |         |
| CNH GLOBAL N V           | SHS NEW        | N20935206 | 260                | 9,900              |                         |                          |         |

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|                                 |                |           |        |         |
|---------------------------------|----------------|-----------|--------|---------|
| AFLAC INC                       | COM            | 001055102 | 444    | 12,700  |
| AOL INC                         | COM            | 00184X105 | 272    | 22,700  |
| AT&T INC                        | COM            | 00206R102 | 5,077  | 178,000 |
| ABBOTT LABS                     | COM            | 002824100 | 4,856  | 94,958  |
| ADOBE SYS INC                   | COM            | 00724F101 | 692    | 28,644  |
| ADVANCED MICRO DEVICES<br>INC   | COM            | 007903107 | 92     | 18,103  |
| AGILENT TECHNOLOGIES INC        | COM            | 00846U101 | 320    | 10,245  |
| AIR PRODS & CHEMS INC           | COM            | 009158106 | 1,095  | 14,337  |
| ALBEMARLE CORP                  | COM            | 012653101 | 331    | 8,197   |
| ALCOA INC                       | COM            | 013817101 | 498    | 52,000  |
| ALEXION PHARMACEUTICALS<br>INC  | COM            | 015351109 | 347    | 5,415   |
| ALLEGHANY CORP DEL              | COM            | 017175100 | 433    | 1,500   |
| ALLERGAN INC                    | COM            | 018490102 | 2,865  | 34,773  |
| ALLSTATE CORP                   | COM            | 020002101 | 320    | 13,500  |
| ALTERA CORP                     | COM            | 021441100 | 772    | 24,483  |
| ALTRIA GROUP INC                | COM            | 02209S103 | 3,216  | 119,970 |
| AMAZON COM INC                  | COM            | 023135106 | 5,254  | 24,297  |
| AMERICAN ELEC PWR INC           | COM            | 025537101 | 380    | 10,000  |
| AMERICAN EXPRESS CO             | COM            | 025816109 | 2,614  | 58,212  |
| AMERICAN TOWER CORP             | CL A           | 029912201 | 628    | 11,674  |
| AMERISOURCEBERGEN CORP          | COM            | 03073E105 | 748    | 20,063  |
| AMETEK INC NEW                  | COM            | 031100100 | 690    | 20,932  |
| AMGEN INC                       | COM            | 031162100 | 2,418  | 44,000  |
| AMPHENOL CORP NEW               | CL A           | 032095101 | 211    | 5,186   |
| ANADARKO PETE CORP              | COM            | 032511107 | 1,370  | 21,725  |
| ANALOG DEVICES INC              | COM            | 032654105 | 457    | 14,619  |
| AON CORP                        | COM            | 037389103 | 285    | 6,800   |
| APACHE CORP                     | COM            | 037411105 | 1,777  | 22,152  |
| APPLE INC                       | COM            | 037833100 | 21,783 | 57,125  |
| APPLIED MATLS INC               | COM            | 038222105 | 2,788  | 269,244 |
| ARCHER DANIELS MIDLAND<br>CO    | COM            | 039483102 | 437    | 17,626  |
| ARROW ELECTRS INC               | COM            | 042735100 | 388    | 13,977  |
| ATMEL CORP                      | COM            | 049513104 | 102    | 12,619  |
| AUTOMATIC DATA<br>PROCESSING IN | COM            | 053015103 | 1,707  | 36,206  |
| AUTOZONE INC                    | COM            | 053332102 | 1,527  | 4,785   |
| AVON PRODS INC                  | COM            | 054303102 | 407    | 20,763  |
| BB&T CORP                       | COM            | 054937107 | 1,003  | 47,000  |
| BMC SOFTWARE INC                | COM            | 055921100 | 876    | 22,708  |
| BAIDU INC                       | SPON ADR REP A | 056752108 | 802    | 7,500   |
| BAKER HUGHES INC                | COM            | 057224107 | 720    | 15,592  |
| BALL CORP                       | COM            | 058498106 | 417    | 13,445  |
| BANK OF AMERICA<br>CORPORATION  | COM            | 060505104 | 1,071  | 175,000 |
| BANK HAWAII CORP                | COM            | 062540109 | 284    | 7,800   |
| BANK OF NEW YORK MELLON<br>CORP | COM            | 064058100 | 506    | 27,200  |
| BARD C R INC                    | COM            | 067383109 | 221    | 2,521   |
| BAXTER INTL INC                 | COM            | 071813109 | 1,623  | 28,910  |
| BECTON DICKINSON & CO           | COM            | 075887109 | 927    | 12,637  |
| BED BATH & BEYOND INC           | COM            | 075896100 | 707    | 12,334  |
| BERKLEY W R CORP                | COM            | 084423102 | 356    | 12,000  |
| BERKSHIRE HATHAWAY INC<br>DEL   | CL B NEW       | 084670702 | 3,623  | 51,000  |
| BEST BUY INC                    | COM            | 086516101 | 396    | 17,000  |
| BIOGEN IDEC INC                 | COM            | 09062X103 | 663    | 7,114   |
| BLACKROCK INC                   | COM            | 09247X101 | 1,160  | 7,838   |
| BOEING CO                       | COM            | 097023105 | 2,649  | 43,774  |
| BORGWARNER INC                  | COM            | 099724106 | 710    | 11,722  |

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|                                  |                |           |       |         |
|----------------------------------|----------------|-----------|-------|---------|
| BOSTON PROPERTIES INC            | COM            | 101121101 | 1,383 | 15,519  |
| BRISTOL MYERS SQUIBB CO          | COM            | 110122108 | 1,961 | 62,500  |
| BROADCOM CORP                    | CL A           | 111320107 | 1,075 | 32,281  |
| BROOKFIELD ASSET MGMT<br>INC     | CL A LTD VT SH | 112585104 | 482   | 17,500  |
| CBS CORP NEW                     | CL B           | 124857202 | 908   | 44,551  |
| CF INDS HLDGS INC                | COM            | 125269100 | 834   | 6,756   |
| C H ROBINSON WORLDWIDE<br>INC    | COM NEW        | 12541W209 | 950   | 13,873  |
| CME GROUP INC                    | COM            | 12572Q105 | 1,725 | 7,000   |
| CMS ENERGY CORP                  | COM            | 125896100 | 297   | 15,000  |
| CSX CORP                         | COM            | 126408103 | 1,004 | 53,757  |
| CVS CAREMARK CORPORATION         | COM            | 126650100 | 2,318 | 69,000  |
| CABLEVISION SYS CORP             | CL A NY CABLVS | 12686C109 | 222   | 14,121  |
| CALPINE CORP                     | COM NEW        | 131347304 | 204   | 14,500  |
| CAMERON INTERNATIONAL<br>CORP    | COM            | 13342B105 | 717   | 17,264  |
| CAPITAL ONE FINL CORP            | COM            | 14040H105 | 1,090 | 27,500  |
| CARDINAL HEALTH INC              | COM            | 14149Y108 | 1,096 | 26,162  |
| CAREFUSION CORP                  | COM            | 14170T101 | 756   | 31,562  |
| CARNIVAL CORP                    | PAIRED CTF     | 143658300 | 1,151 | 38,000  |
| CATERPILLAR INC DEL              | COM            | 149123101 | 2,863 | 38,778  |
| CELANESE CORP DEL                | COM SER A      | 150870103 | 556   | 17,097  |
| CELGENE CORP                     | COM            | 151020104 | 3,258 | 52,622  |
| CENTERPOINT ENERGY INC           | COM            | 15189T107 | 481   | 24,500  |
| CENTURYLINK INC                  | COM            | 156700106 | 576   | 17,400  |
| CERNER CORP                      | COM            | 156782104 | 2,479 | 36,183  |
| CHESAPEAKE ENERGY CORP           | COM            | 165167107 | 567   | 22,200  |
| CHEVRON CORP NEW                 | COM            | 166764100 | 6,331 | 68,373  |
| CHIPOTLE MEXICAN GRILL<br>INC    | COM            | 169656105 | 277   | 915     |
| CHUBB CORP                       | COM            | 171232101 | 600   | 10,000  |
| CISCO SYS INC                    | COM            | 17275R102 | 1,938 | 125,000 |
| CITIGROUP INC                    | COM NEW        | 172967424 | 1,537 | 60,000  |
| CITRIX SYS INC                   | COM            | 177376100 | 792   | 14,533  |
| CLIFFS NATURAL RESOURCES<br>INC  | COM            | 18683K101 | 353   | 6,894   |
| COACH INC                        | COM            | 189754104 | 1,044 | 20,143  |
| COCA COLA CO                     | COM            | 191216100 | 8,658 | 128,151 |
| COGNIZANT TECHNOLOGY<br>SOLUTION | CL A           | 192446102 | 1,502 | 23,956  |
| COLGATE PALMOLIVE CO             | COM            | 194162103 | 1,151 | 12,981  |
| COMCAST CORP NEW                 | CL A           | 20030N101 | 2,246 | 107,384 |
| CONCHO RES INC                   | COM            | 20605P101 | 216   | 3,042   |
| CONOCOPHILLIPS                   | COM            | 20825C104 | 3,008 | 47,500  |
| CONSOL ENERGY INC                | COM            | 20854P109 | 1,173 | 34,571  |
| CONSOLIDATED EDISON INC          | COM            | 209115104 | 798   | 14,000  |
| CONSTELLATION ENERGY<br>GROUP I  | COM            | 210371100 | 259   | 6,800   |
| CORN PRODS INTL INC              | COM            | 219023108 | 1,307 | 33,313  |
| CORNING INC                      | COM            | 219350105 | 667   | 54,000  |
| COSTCO WHSL CORP NEW             | COM            | 22160K105 | 3,241 | 39,458  |
| CROWN CASTLE INTL CORP           | COM            | 228227104 | 750   | 18,450  |
| CROWN HOLDINGS INC               | COM            | 228368106 | 523   | 17,089  |
| CULLEN FROST BANKERS INC         | COM            | 229899109 | 573   | 12,500  |
| CUMMINS INC                      | COM            | 231021106 | 896   | 10,976  |
| CYPRESS SEMICONDUCTOR<br>CORP    | COM            | 232806109 | 366   | 24,448  |
| DPL INC                          | COM            | 233293109 | 285   | 9,461   |
| DTE ENERGY CO                    | COM            | 233331107 | 662   | 13,500  |
| DANAHER CORP DEL                 | COM            | 235851102 | 1,727 | 41,166  |
| DARDEN RESTAURANTS INC           | COM            | 237194105 | 492   | 11,514  |

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|                                  |                |           |        |         |
|----------------------------------|----------------|-----------|--------|---------|
| DECKERS OUTDOOR CORP             | COM            | 243537107 | 711    | 7,637   |
| DEERE & CO                       | COM            | 244199105 | 1,419  | 21,976  |
| DELL INC                         | COM            | 24702R101 | 1,372  | 97,009  |
| DELTA AIR LINES INC DEL          | COM NEW        | 247361702 | 112    | 14,970  |
| DEVON ENERGY CORP NEW            | COM            | 25179M103 | 748    | 13,500  |
| DISNEY WALT CO                   | COM DISNEY     | 254687106 | 1,870  | 62,000  |
| DISCOVERY COMMUNICATNS<br>NEW    | COM SER A      | 25470F104 | 308    | 8,198   |
| DISH NETWORK CORP                | CL A           | 25470M109 | 612    | 24,423  |
| DISCOVER FINL SVCS               | COM            | 254709108 | 943    | 41,091  |
| DIRECTV                          | COM CL A       | 25490A101 | 2,333  | 55,199  |
| DOLLAR TREE INC                  | COM            | 256746108 | 271    | 3,600   |
| DOMINION RES INC VA NEW          | COM            | 25746U109 | 1,396  | 27,500  |
| DONALDSON INC                    | COM            | 257651109 | 671    | 12,245  |
| DOVER CORP                       | COM            | 260003108 | 712    | 15,272  |
| DOW CHEM CO                      | COM            | 260543103 | 865    | 38,500  |
| DR PEPPER SNAPPLE GROUP<br>INC   | COM            | 26138E109 | 1,509  | 38,918  |
| DU PONT E I DE NEMOURS &<br>CO   | COM            | 263534109 | 2,212  | 55,338  |
| DUKE ENERGY CORP NEW             | COM            | 26441C105 | 1,299  | 65,000  |
| E M C CORP MASS                  | COM            | 268648102 | 2,688  | 128,066 |
| EOG RES INC                      | COM            | 26875P101 | 1,392  | 19,601  |
| EQT CORP                         | COM            | 26884L109 | 256    | 4,792   |
| EASTMAN CHEM CO                  | COM            | 277432100 | 267    | 3,892   |
| EATON CORP                       | COM            | 278058102 | 543    | 15,307  |
| EBAY INC                         | COM            | 278642103 | 1,726  | 58,522  |
| ECOLAB INC                       | COM            | 278865100 | 572    | 11,693  |
| EDWARDS LIFESCIENCES<br>CORP     | COM            | 28176E108 | 241    | 3,378   |
| EL PASO CORP                     | COM            | 28336L109 | 1,421  | 81,302  |
| EL PASO ELEC CO                  | COM NEW        | 283677854 | 289    | 9,000   |
| ELECTRONIC ARTS INC              | COM            | 285512109 | 507    | 24,787  |
| EMERSON ELEC CO                  | COM            | 291011104 | 2,153  | 52,127  |
| ENERGIZER HLDGS INC              | COM            | 29266R108 | 332    | 5,000   |
| EXELON CORP                      | COM            | 30161N101 | 415    | 9,731   |
| EXPEDIA INC DEL                  | COM            | 30212P105 | 357    | 13,848  |
| EXPEDITORS INTL WASH INC         | COM            | 302130109 | 862    | 21,251  |
| EXPRESS SCRIPTS INC              | COM            | 302182100 | 1,579  | 42,605  |
| EXXON MOBIL CORP                 | COM            | 30231G102 | 18,884 | 260,008 |
| FMC TECHNOLOGIES INC             | COM            | 30249U101 | 932    | 24,775  |
| FASTENAL CO                      | COM            | 311900104 | 289    | 8,681   |
| FEDEX CORP                       | COM            | 31428X106 | 388    | 5,738   |
| FIDELITY NATIONAL<br>FINANCIAL   | CL A           | 31620R105 | 326    | 21,500  |
| FIRST SOLAR INC                  | COM            | 336433107 | 357    | 5,653   |
| FISERV INC                       | COM            | 337738108 | 573    | 11,286  |
| FIRSTENERGY CORP                 | COM            | 337932107 | 449    | 10,000  |
| FLUOR CORP NEW                   | COM            | 343412102 | 541    | 11,630  |
| FLOWSERVE CORP                   | COM            | 34354P105 | 399    | 5,389   |
| FOOT LOCKER INC                  | COM            | 344849104 | 352    | 17,500  |
| FORD MTR CO DEL                  | COM PAR \$0.01 | 345370860 | 1,155  | 119,434 |
| FOREST LABS INC                  | COM            | 345838106 | 406    | 13,200  |
| FRANKLIN RES INC                 | COM            | 354613101 | 1,412  | 14,765  |
| FREEMPORT-MCMORAN COPPER<br>& GO | COM            | 35671D857 | 1,930  | 63,387  |
| GENERAL DYNAMICS CORP            | COM            | 369550108 | 540    | 9,500   |
| GENERAL ELECTRIC CO              | COM            | 369604103 | 5,160  | 339,000 |
| GENERAL MLS INC                  | COM            | 370334104 | 1,411  | 36,670  |
| GENERAL MTRS CO                  | COM            | 37045V100 | 321    | 15,900  |
| GILEAD SCIENCES INC              | COM            | 375558103 | 2,063  | 53,169  |
| GOLDMAN SACHS GROUP INC          | COM            | 38141G104 | 1,106  | 11,700  |

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|                                 |              |           |        |         |
|---------------------------------|--------------|-----------|--------|---------|
| GOODRICH CORP                   | COM          | 382388106 | 964    | 7,991   |
| GOOGLE INC                      | CL A         | 38259P508 | 8,451  | 16,408  |
| GRAFTECH INTL LTD               | COM          | 384313102 | 291    | 22,902  |
| GRAINGER W W INC                | COM          | 384802104 | 251    | 1,676   |
| GREAT PLAINS ENERGY INC         | COM          | 391164100 | 349    | 18,100  |
| GREEN MTN COFFEE<br>ROASTERS IN | COM          | 393122106 | 336    | 3,617   |
| GUESS INC                       | COM          | 401617105 | 282    | 9,910   |
| HCP INC                         | COM          | 40414L109 | 463    | 13,200  |
| HALLIBURTON CO                  | COM          | 406216101 | 2,195  | 71,932  |
| HARLEY DAVIDSON INC             | COM          | 412822108 | 826    | 24,054  |
| HEINZ H J CO                    | COM          | 423074103 | 809    | 16,033  |
| HEWLETT PACKARD CO              | COM          | 428236103 | 1,378  | 61,400  |
| HOME DEPOT INC                  | COM          | 437076102 | 3,184  | 96,864  |
| HONEYWELL INTL INC              | COM          | 438516106 | 2,313  | 52,666  |
| HUMANA INC                      | COM          | 444859102 | 727    | 10,000  |
| ITT EDUCATIONAL SERVICES<br>INC | COM          | 45068B109 | 336    | 5,827   |
| IDEX CORP                       | COM          | 45167R104 | 364    | 11,687  |
| ILLINOIS TOOL WKS INC           | COM          | 452308109 | 1,425  | 34,263  |
| INTEL CORP                      | COM          | 458140100 | 2,539  | 119,000 |
| INTEGRYS ENERGY GROUP<br>INC    | COM          | 45822P105 | 331    | 6,800   |
| INTERCONTINENTALEXCHANGE<br>INC | COM          | 45865V100 | 1,439  | 12,165  |
| INTERNATIONAL BUSINESS<br>MACHS | COM          | 459200101 | 13,491 | 77,151  |
| INTERNATIONAL<br>FLAVORS&FRAGRA | COM          | 459506101 | 515    | 9,167   |
| INTL PAPER CO                   | COM          | 460146103 | 275    | 11,828  |
| INTUITIVE SURGICAL INC          | COM NEW      | 46120E602 | 1,915  | 5,256   |
| INTUIT                          | COM          | 461202103 | 1,134  | 23,906  |
| ISHARES TR                      | RUSSELL 1000 | 464287622 | 9,197  | 147,065 |
| JPMORGAN CHASE & CO             | COM          | 46625H100 | 3,645  | 121,000 |
| JOHNSON & JOHNSON               | COM          | 478160104 | 7,162  | 112,458 |
| JOHNSON CTLS INC                | COM          | 478366107 | 645    | 24,453  |
| JOY GLOBAL INC                  | COM          | 481165108 | 411    | 6,584   |
| JUNIPER NETWORKS INC            | COM          | 48203R104 | 271    | 15,691  |
| KBR INC                         | COM          | 48242W106 | 420    | 17,788  |
| KELLOGG CO                      | COM          | 487836108 | 360    | 6,771   |
| KIMBERLY CLARK CORP             | COM          | 494368103 | 1,749  | 24,630  |
| KOHL'S CORP                     | COM          | 500255104 | 1,229  | 25,031  |
| KRAFT FOODS INC                 | CL A         | 50075N104 | 1,998  | 59,500  |
| KROGER CO                       | COM          | 501044101 | 1,497  | 68,172  |
| LABORATORY CORP AMER<br>HLDGS   | COM NEW      | 50540R409 | 233    | 2,950   |
| LAM RESEARCH CORP               | COM          | 512807108 | 432    | 11,362  |
| LAS VEGAS SANDS CORP            | COM          | 517834107 | 1,018  | 26,544  |
| LAUDER ESTEE COS INC            | CL A         | 518439104 | 292    | 3,322   |
| LEUCADIA NATL CORP              | COM          | 527288104 | 431    | 19,000  |
| LIBERTY GLOBAL INC              | COM SER A    | 530555101 | 261    | 7,220   |
| LIFE TECHNOLOGIES CORP          | COM          | 53217V109 | 978    | 25,457  |
| LILLY ELI & CO                  | COM          | 532457108 | 2,069  | 55,958  |
| LIMITED BRANDS INC              | COM          | 532716107 | 892    | 23,154  |
| LOCKHEED MARTIN CORP            | COM          | 539830109 | 534    | 7,355   |
| LOEWS CORP                      | COM          | 540424108 | 1,296  | 37,500  |
| LOWES COS INC                   | COM          | 548661107 | 774    | 40,000  |
| M & T BK CORP                   | COM          | 55261F104 | 839    | 12,000  |
| MACYS INC                       | COM          | 55616P104 | 304    | 11,550  |
| MARATHON OIL CORP               | COM          | 565849106 | 1,475  | 68,362  |
| MARSH & MCLENNAN COS INC        | COM          | 571748102 | 478    | 18,000  |
| MARRIOTT INTL INC NEW           | CL A         | 571903202 | 223    | 8,190   |

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|                                |          |           |        |         |
|--------------------------------|----------|-----------|--------|---------|
| MASCO CORP                     | COM      | 574599106 | 75     | 10,541  |
| MASTERCARD INC                 | CL A     | 57636Q104 | 2,587  | 8,156   |
| MATTEL INC                     | COM      | 577081102 | 1,219  | 47,100  |
| MAXIM INTEGRATED PRODS<br>INC  | COM      | 57772K101 | 203    | 8,693   |
| MCDERMOTT INTL INC             | COM      | 580037109 | 138    | 12,844  |
| MCDONALDS CORP                 | COM      | 580135101 | 5,975  | 68,042  |
| MCGRAW HILL COS INC            | COM      | 580645109 | 733    | 17,880  |
| MCKESSON CORP                  | COM      | 58155Q103 | 1,812  | 24,922  |
| MEAD JOHNSON NUTRITION<br>CO   | COM      | 582839106 | 764    | 11,099  |
| MEDCO HEALTH SOLUTIONS<br>INC  | COM      | 58405U102 | 552    | 11,770  |
| MEDTRONIC INC                  | COM      | 585055106 | 1,668  | 50,186  |
| MERCK & CO INC NEW             | COM      | 58933Y105 | 2,786  | 85,200  |
| METLIFE INC                    | COM      | 59156R108 | 266    | 9,500   |
| METROPCS COMMUNICATIONS<br>INC | COM      | 591708102 | 258    | 29,670  |
| MICROSOFT CORP                 | COM      | 594918104 | 11,176 | 449,013 |
| MOHAWK INDS INC                | COM      | 608190104 | 322    | 7,500   |
| MONSANTO CO NEW                | COM      | 61166W101 | 2,166  | 36,076  |
| MONSTER WORLDWIDE INC          | COM      | 611742107 | 83     | 11,624  |
| MORGAN STANLEY                 | COM NEW  | 617446448 | 259    | 19,200  |
| MOSAIC CO NEW                  | COM      | 61945C103 | 642    | 13,111  |
| MYLAN INC                      | COM      | 628530107 | 199    | 11,706  |
| NII HLDGS INC                  | CL B NEW | 62913F201 | 355    | 13,184  |
| NVR INC                        | COM      | 62944T105 | 483    | 800     |
| NASDAQ OMX GROUP INC           | COM      | 631103108 | 693    | 29,946  |
| NATIONAL FUEL GAS CO N J       | COM      | 636180101 | 285    | 5,855   |
| NATIONAL OILWELL VARCO<br>INC  | COM      | 637071101 | 615    | 12,000  |
| NETAPP INC                     | COM      | 64110D104 | 727    | 21,430  |
| NETFLIX INC                    | COM      | 64110L106 | 741    | 6,545   |
| NEWMONT MINING CORP            | COM      | 651639106 | 1,083  | 17,200  |
| NEWS CORP                      | CL A     | 65248E104 | 1,415  | 91,400  |
| NIKE INC                       | CL B     | 654106103 | 1,326  | 15,508  |
| NOBLE ENERGY INC               | COM      | 655044105 | 499    | 7,044   |
| NORDSTROM INC                  | COM      | 655664100 | 219    | 4,800   |
| NORFOLK SOUTHERN CORP          | COM      | 655844108 | 873    | 14,300  |
| NOVELLUS SYS INC               | COM      | 670008101 | 859    | 31,500  |
| NSTAR                          | COM      | 67019E107 | 627    | 14,000  |
| NUCOR CORP                     | COM      | 670346105 | 221    | 7,000   |
| NVIDIA CORP                    | COM      | 67066G104 | 221    | 17,672  |
| OGE ENERGY CORP                | COM      | 670837103 | 478    | 10,000  |
| O REILLY AUTOMOTIVE INC<br>NEW | COM      | 67103H107 | 270    | 4,059   |
| OCCIDENTAL PETE CORP DEL       | COM      | 674599105 | 3,002  | 41,991  |
| OCEANEERING INTL INC           | COM      | 675232102 | 735    | 20,796  |
| OMNICOM GROUP INC              | COM      | 681919106 | 920    | 24,975  |
| ON SEMICONDUCTOR CORP          | COM      | 682189105 | 94     | 13,099  |
| ONEOK INC NEW                  | COM      | 682680103 | 544    | 8,238   |
| ORACLE CORP                    | COM      | 68389X105 | 7,154  | 248,920 |
| PG&E CORP                      | COM      | 69331C108 | 360    | 8,500   |
| PNC FINL SVCS GROUP INC        | COM      | 693475105 | 1,422  | 29,500  |
| PNM RES INC                    | COM      | 69349H107 | 246    | 15,000  |
| PPG INDS INC                   | COM      | 693506107 | 965    | 13,655  |
| PACCAR INC                     | COM      | 693718108 | 641    | 18,955  |
| PARKER HANNIFIN CORP           | COM      | 701094104 | 755    | 11,967  |
| PAYCHEX INC                    | COM      | 704326107 | 410    | 15,547  |
| PEABODY ENERGY CORP            | COM      | 704549104 | 270    | 7,967   |
| PENNEY J C INC                 | COM      | 708160106 | 335    | 12,500  |
| PEPSICO INC                    | COM      | 713448108 | 6,285  | 101,527 |

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|                                 |              |           |       |         |
|---------------------------------|--------------|-----------|-------|---------|
| PERRIGO CO                      | COM          | 714290103 | 237   | 2,444   |
| PFIZER INC                      | COM          | 717081103 | 4,243 | 240,000 |
| PHILIP MORRIS INTL INC          | COM          | 718172109 | 7,166 | 114,873 |
| PINNACLE WEST CAP CORP          | COM          | 723484101 | 386   | 9,000   |
| POTASH CORP SASK INC            | COM          | 73755L107 | 666   | 15,400  |
| PRAXAIR INC                     | COM          | 74005P104 | 1,442 | 15,430  |
| PRECISION CASTPARTS CORP        | COM          | 740189105 | 3,377 | 21,723  |
| PRICE T ROWE GROUP INC          | COM          | 74144T108 | 365   | 7,646   |
| PRICELINE COM INC               | COM NEW      | 741503403 | 1,600 | 3,560   |
| PRINCIPAL FINL GROUP INC        | COM          | 74251V102 | 299   | 13,200  |
| PROCTER & GAMBLE CO             | COM          | 742718109 | 6,350 | 100,505 |
| PROGRESS ENERGY INC             | COM          | 743263105 | 512   | 9,900   |
| PROGRESSIVE CORP OHIO           | COM          | 743315103 | 419   | 23,600  |
| PRUDENTIAL FINL INC             | COM          | 744320102 | 1,022 | 21,800  |
| PUBLIC STORAGE                  | COM          | 74460D109 | 2,215 | 19,895  |
| QEP RES INC                     | COM          | 74733V100 | 327   | 12,083  |
| QUALCOMM INC                    | COM          | 747525103 | 6,037 | 124,142 |
| QUEST DIAGNOSTICS INC           | COM          | 74834L100 | 210   | 4,254   |
| RALPH LAUREN CORP               | CL A         | 751212101 | 240   | 1,849   |
| RANGE RES CORP                  | COM          | 75281A109 | 1,586 | 27,131  |
| RAYONIER INC                    | COM          | 754907103 | 546   | 14,832  |
| RAYTHEON CO                     | COM NEW      | 755111507 | 715   | 17,500  |
| RED HAT INC                     | COM          | 756577102 | 240   | 5,682   |
| REPUBLIC SVCS INC               | COM          | 760759100 | 296   | 10,542  |
| ROCKWELL AUTOMATION INC         | COM          | 773903109 | 910   | 16,247  |
| ROCKWELL COLLINS INC            | COM          | 774341101 | 809   | 15,335  |
| ROSS STORES INC                 | COM          | 778296103 | 272   | 3,458   |
| SLM CORP                        | COM          | 78442P106 | 654   | 52,500  |
| ST JUDE MED INC                 | COM          | 790849103 | 350   | 9,680   |
| SALESFORCE COM INC              | COM          | 79466L302 | 1,136 | 9,941   |
| SANDISK CORP                    | COM          | 80004C101 | 1,150 | 28,500  |
| SANDRIDGE ENERGY INC            | COM          | 80007P307 | 67    | 12,060  |
| SARA LEE CORP                   | COM          | 803111103 | 234   | 14,294  |
| SCHEIN HENRY INC                | COM          | 806407102 | 300   | 4,837   |
| SCHLUMBERGER LTD                | COM          | 806857108 | 5,074 | 84,941  |
| SCHWAB CHARLES CORP NEW         | COM          | 808513105 | 546   | 48,478  |
| SEMPRA ENERGY                   | COM          | 816851109 | 247   | 4,800   |
| SIGMA ALDRICH CORP              | COM          | 826552101 | 778   | 12,585  |
| SIMON PPTY GROUP INC NEW        | COM          | 828806109 | 2,096 | 19,054  |
| SIRIUS XM RADIO INC             | COM          | 82967N108 | 176   | 116,433 |
| SOTHEBYS                        | COM          | 835898107 | 276   | 10,000  |
| SOUTHERN CO                     | COM          | 842587107 | 1,335 | 31,500  |
| SOUTHWESTERN ENERGY CO          | COM          | 845467109 | 446   | 13,377  |
| SPECTRA ENERGY CORP             | COM          | 847560109 | 601   | 24,500  |
| SPRINT NEXTEL CORP              | COM SER 1    | 852061100 | 454   | 149,500 |
| STARBUCKS CORP                  | COM          | 855244109 | 2,221 | 59,562  |
| STARWOOD HOTELS&RESORTS<br>WRLD | COM          | 85590A401 | 708   | 18,241  |
| STATE STR CORP                  | COM          | 857477103 | 868   | 27,000  |
| STERICYCLE INC                  | COM          | 858912108 | 204   | 2,527   |
| STRYKER CORP                    | COM          | 863667101 | 435   | 9,227   |
| SUNTRUST BKS INC                | COM          | 867914103 | 673   | 37,500  |
| SYMANTEC CORP                   | COM          | 871503108 | 760   | 46,638  |
| SYSCO CORP                      | COM          | 871829107 | 445   | 17,174  |
| TJX COS INC NEW                 | COM          | 872540109 | 1,443 | 26,017  |
| TARGET CORP                     | COM          | 87612E106 | 1,524 | 31,076  |
| TECH DATA CORP                  | COM          | 878237106 | 367   | 8,500   |
| TELE NORTE LESTE PART S<br>A    | SPON ADR PFD | 879246106 | 507   | 53,200  |
| TELECOMUNICACOES DE SAO<br>PAUL | SPON ADR PFD | 87929A102 | 1,177 | 44,485  |
| TERADATA CORP DEL               | COM          | 88076W103 | 748   | 13,970  |



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|                                 |               |           |        |           |
|---------------------------------|---------------|-----------|--------|-----------|
| TERADYNE INC                    | COM           | 880770102 | 429    | 39,000    |
| TESORO CORP                     | COM           | 881609101 | 370    | 19,000    |
| TEXAS INSTRS INC                | COM           | 882508104 | 1,514  | 56,803    |
| THERMO FISHER SCIENTIFIC<br>INC | COM           | 883556102 | 1,190  | 23,500    |
| THOMAS & BETTS CORP             | COM           | 884315102 | 354    | 8,874     |
| 3M CO                           | COM           | 88579Y101 | 3,221  | 44,868    |
| TIFFANY & CO NEW                | COM           | 886547108 | 229    | 3,759     |
| TIM PARTICIPACOES S A           | SPONSORED ADR | 88706P205 | 1,002  | 42,534    |
| TIME WARNER INC                 | COM NEW       | 887317303 | 1,049  | 35,000    |
| TIME WARNER CABLE INC           | COM           | 88732J207 | 878    | 14,003    |
| TOLL BROTHERS INC               | COM           | 889478103 | 209    | 14,500    |
| TORCHMARK CORP                  | COM           | 891027104 | 884    | 25,350    |
| TOWERS WATSON & CO              | CL A          | 891894107 | 768    | 12,848    |
| TRAVELERS COMPANIES INC         | COM           | 89417E109 | 975    | 20,000    |
| US BANCORP DEL                  | COM NEW       | 902973304 | 1,577  | 67,000    |
| UNION PAC CORP                  | COM           | 907818108 | 1,662  | 20,352    |
| UNITED CONTL HLDGS INC          | COM           | 910047109 | 374    | 19,315    |
| UNITED PARCEL SERVICE<br>INC    | CL B          | 911312106 | 2,092  | 33,128    |
| UNITED STATES CELLULAR<br>CORP  | COM           | 911684108 | 321    | 8,100     |
| UNITED TECHNOLOGIES CORP        | COM           | 913017109 | 4,171  | 59,287    |
| UNITEDHEALTH GROUP INC          | COM           | 91324P102 | 2,873  | 62,300    |
| UNUM GROUP                      | COM           | 91529Y106 | 650    | 31,000    |
| VALEANT PHARMACEUTICALS<br>INTL | COM           | 91911K102 | 490    | 13,200    |
| VALERO ENERGY CORP NEW          | COM           | 91913Y100 | 244    | 13,733    |
| VARIAN MED SYS INC              | COM           | 92220P105 | 1,166  | 22,348    |
| VENTAS INC                      | COM           | 92276F100 | 224    | 4,528     |
| VERIZON COMMUNICATIONS<br>INC   | COM           | 92343V104 | 48,964 | 1,330,548 |
| VERTEX PHARMACEUTICALS<br>INC   | COM           | 92532F100 | 239    | 5,366     |
| VIACOM INC NEW                  | CL B          | 92553P201 | 1,500  | 38,722    |
| VIRGIN MEDIA INC                | COM           | 92769L101 | 483    | 19,839    |
| VISA INC                        | COM CL A      | 92826C839 | 1,626  | 18,972    |
| VMWARE INC                      | CL A COM      | 928563402 | 1,326  | 16,494    |
| VORNADO RLTY TR                 | SH BEN INT    | 929042109 | 470    | 6,297     |
| WAL MART STORES INC             | COM           | 931142103 | 4,370  | 84,195    |
| WALGREEN CO                     | COM           | 931422109 | 2,711  | 82,437    |
| WASTE CONNECTIONS INC           | COM           | 941053100 | 522    | 15,428    |
| WASTE MGMT INC DEL              | COM           | 94106L109 | 456    | 14,000    |
| WATERS CORP                     | COM           | 941848103 | 204    | 2,697     |
| WATSON PHARMACEUTICALS<br>INC   | COM           | 942683103 | 240    | 3,512     |
| WELLPOINT INC                   | COM           | 94973V107 | 947    | 14,500    |
| WELLS FARGO & CO NEW            | COM           | 949746101 | 3,501  | 145,136   |
| WESTERN DIGITAL CORP            | COM           | 958102105 | 225    | 8,759     |
| WESTERN UN CO                   | COM           | 959802109 | 723    | 47,308    |
| WHOLE FOODS MKT INC             | COM           | 966837106 | 297    | 4,551     |
| WISCONSIN ENERGY CORP           | COM           | 976657106 | 391    | 12,500    |
| WYNN RESORTS LTD                | COM           | 983134107 | 890    | 7,738     |
| XILINX INC                      | COM           | 983919101 | 215    | 7,818     |
| YAHOO INC                       | COM           | 984332106 | 223    | 16,900    |
| YUM BRANDS INC                  | COM           | 988498101 | 1,674  | 33,903    |

TOTAL

566,074