

## **Index Methodology Guide**

### **Millennium bcp Technical US Index**

#### **Issue 1.0**

Issue date: May 13th, 2011

Print date: May 13th, 2011

Produced by: Millennium investment banking

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## Table of contents

<b>Chapter 1. Index description</b>	<b>3</b>
<b>Chapter 2. Index construction</b>	<b>4</b>
2.1. Base date and value	4
2.2. Component eligibility and other requirements	4
2.3. Weighting adjustment	5
2.4. Dividend treatment	5
2.5. Index equations	5
<b>Chapter 3. Index maintenance</b>	<b>7</b>
3.1. Details of share changes	7
3.2. Scheduled component changes	7
3.3. Unscheduled component changes	7
<b>Chapter 4. Index calculation and dissemination</b>	<b>9</b>
4.1. Price return calculation	9
4.2. Calculation frequency and dissemination	9
4.3. Input data	9
4.4. Data correction	9
<b>Appendices</b>	<b>10</b>
Appendix A. Index components from January 1 <sup>st</sup> 2000 to June 1 <sup>st</sup> 2011	10
Appendix B. Document change history	38

# Chapter 1. Index descriptions

This document summarizes the methodology and rules used to construct, calculate, and maintain the Millennium bcp Technical US Index.

The Index is designed to track the performance of Millennium investment banking's selected investment list of publicly traded companies in the United States. The Index is calculated and maintained by Standard & Poor's based on a methodology developed by Millennium investment banking in consultation with Standard & Poor's.

Millennium bcp Technical US Index tracks the performance of publicly traded companies selected by Millennium investment banking by applying a proprietary screening process to the universe composed by the S&P 500 Index and Nasdaq 100 Index. The technical screening approach selects the stocks by applying the following filters:

1. Data availability: the stock must have more than \$2Bn of market capitalization, trade a 30 days average turnover of more than \$2Mn, and have a 30 days average volume higher than 100 000 shares.
2. Trend Strength: the stock must have a positive rating in the database used by Millennium investment banking.
3. Support & Resistance: the stocks must trigger our Support & Resistance indicator.
4. Technical Patterns: the stocks should trigger at least one of our buy opportunity alerts.

The Millennium bcp Technical US Index contains a variable number of different stocks, with monthly rebalancing and neither minimum nor maximum number of stocks can be replaced. Companies may not apply, and may not be nominated, for inclusion in the Index. Companies are added or removed by Millennium investment banking based on the methodology described herein. Whenever possible, Millennium investment banking will publicly disclose changes to the Index on the calendar month of the actual change.

Given the nature of the selection, the Index applies an equal-weighted methodology with a limit of 20%. The equal-weighted methodology ensures each component stock is equally represented in the Index. However, if the filter selects less than 5 stocks, each one will have 20% weight and the rest will be allocated to cash. Monthly rebalancing events are used to "re-set" the weighting of each component such that each component has an equal influence on the Index performance.

The Index is calculated on a price return basis and on an end-of-day basis, disseminated via Reuters and Bloomberg. The last value is freely available on Millennium bcp's website, [www.millenniumbcp.pt](http://www.millenniumbcp.pt).

## Chapter 2. Index construction

This chapter outlines and defines the key steps in constructing and calculating the Index, including: eligibility requirements, formulas, initial component selection, and special adjustments.

### 2.1. Base date and value

The Index has the following base date and value:

Index	Base date	Base Value	# of Components	Weighting
Millennium bcp Technical US Index	January 1, 2000	1000	Vary	EW

\* EW = equal-weighted

### 2.2. Component eligibility and other requirements

All of the following sequential requirements must be met in order for a company to be eligible for inclusion:

#### 1) Investable Universe

- a. Common stock of companies included in the S&P 500 or Nasdaq 100.
- b. More than \$2Bn of Market Capitalization.
- c. Have 30 days average Turnover of more than \$2Mn.
- d. Have 30 days average Volume of more than 100 000 shares.

#### 2) Trend Strength

The stocks within the Investable Universe are classified based on the Trend Strength indicator. The Trend Strength, based on current prices, uses four metrics for short and long-term:

- a. Trend.
- b. Momentum.
- c. Seasonality.
- d. Cycles.

Stocks with a non-negative classification will pass this filter.

#### 3) Support & Resistance

The stocks within the Investable Universe are placed in terms of the distances to the most important Support (*downside*) and Resistances (*upside*). The differences between the *upside* and *downside* will give us a positive, neutral or negative indication. Stocks with a positive indication will pass this filter.

#### 4) Technical Patterns

The stocks within the Investable Universe are checked in terms of Technical Patterns. The Technical Patterns are:

- a. Reversal.
- b. Breakout.
- c. Divergence.
- d. Consolidation.

Stocks should trigger at least one of our alerts.

The execution of the process described above will use financial databases available to Millennium investment banking.

## 2.3. Weighting adjustment

The Index has 2 components: (1) Stocks equal-weighted; and (2) Cash. At each monthly rebalancing:

- i) If the Total Number of Stocks (TNS) is less or equal than five (5), each stock represents 20% of the Index Value. The rest is allocated to cash.
- ii) If the TNS is higher than five (5), each stock represents the Index Value divided by the Total Number of Stocks (TNS). The allocation to cash is null.

At the beginning of each monthly rebalancing, the Index Number of Shares ( $INS_i$ ) of stock and the Index Number of Shares in cash ( $INS_c$ ) are set with the above rules, so that:

- i) If there are less or equal than five (5) constituents, each has a weight of 20%. The  $INS_{i(i)}$  is represented by the following equation:

$$INS_i = \frac{20\% \times IndexValue_{before\ rebalancing}}{P_{i(r)}}$$

and

$$INS_c = 20\% \times (5 - TNS) \times IndexValue_{before\ rebalancing}$$

- ii) If there are more than five (5) constituents, each has a weight of 1 divided by the TNS. The  $INS_{i(i)}$  is represented by the following equation:

$$INS_i = \frac{IndexValue_{before\ rebalancing}}{TNS * P_{i(r)}} \quad \text{and} \quad INS_c = 0\%$$

where,

$P_{i(r)}$  = Price of stock (i) at time (r). Time (r) represents the closing value at the day of the rebalancing. And TNS represents the Total Number of Shares.

## 2.4. Dividend treatment

The price index does not take normal dividend payments into account. Special dividends require an adjustment (as described in Chapter 3) to prevent such distributions from distorting the price index.

## 2.5. Index equations

The price index is calculated using the following basic equation

$$I_{(t)} = \sum_{i=1}^n (P_{i(t)} \times INS_{i(t)}) + INS_{c(t)}$$

where:

$I_{(t)}$  = Index value at time (t)

n = Number of stocks in the index

t = The day the index is calculated

$P_{i(t)}$  = Price of stock (i) at time (t)

$INS_{i(t)}$  = Number of shares of stock (i) at time (t).

$INS_{c(t)}$  = Number of shares in cash at time (t).

The initial Index Value, set as at January 1st 2000 is 1000.

Several key features of this process should be noted:

**INS (Index Number of Shares) and Index Value are artificial constructs.** Index Number of Shares shown in the equations here are artificial constructs bearing no relation to actual shares outstanding. These might include fractions, and might be less than 1. Therefore, the Index Value is also an artificial construct. These terms are used simply to show the resemblance between the calculation methodology of the equally weighted and capitalization-weighted indices.

**The index return is an arithmetic mean, not a geometric mean.** In between two rebalancing periods, the index return will be the arithmetic mean of the return of the stocks in the Index times the index percentage allocated to stocks.

**The index is not always equally weighted.** In between two rebalancing periods, the Millennium bcp Technical US Index will usually not be equally weighted. Therefore, any return computation starting from a non-rebalancing date will not match the arithmetic average of returns of Millennium bcp Technical US Index's constituents between those two dates.

## Chapter 3. Index maintenance

This chapter describes the circumstances that require Index changes, as well as the details on performing those changes.

### 3.1. Details of share changes

The following events require adjustments to the Index Number of Shares:

- Stock Splits
- Reverse Splits
- Spin-offs
- Rights Issues

The adjustment to the Index Number of Shares will be made so that the component's weight in the Index Value remains unaffected by the event, therefore assuring the continuity of the index as well as the component's representation in the Index.

Price of a stock making a special dividend payment is adjusted by adding the per share special dividend amount to the prices as of the close of trading on the ex-date.

Any other extraordinary event will be dealt with in a way consistent with the underlying policy of the adjustments set in this Chapter.

### 3.2. Scheduled component changes

Each component's eligibility and ranking is reviewed at scheduled times throughout the year. The Index is rebalanced monthly. Changes are made using the closing prices on the first trading day of each month, and become effective at the opening on the next trading day. However, should one or more markets within the index be closed then the rebalance will take place on the next business day when all markets are open. Whenever possible, Millennium investment banking will publicly disclose changes to the Index on the Internet in the calendar month of the actual change.

The selection process will use the requirements of Chapter 2.2.

### 3.3. Unscheduled component changes

Component changes may occur between scheduled review and rebalancing events if a specific corporate event makes an existing component ineligible. The following events may require a component's replacement:

Event	Action
Merger or acquisition	If a merger or acquisition results in one component absorbing another, the resulting company will remain a component and the absorbed company will be replaced. If a non-component company absorbs a component company, the original component will be removed and the corresponding weight is allocated to cash.
Spin-off	If a component splits or spins off a portion of its business to form one or more new companies, the resulting company with the highest market value will remain a component as long as it meets the eligibility requirements. The remaining companies will be evaluated for eligibility and possible addition to the Index.

Bankruptcy	A component will be removed and the corresponding weight is allocated to cash, immediately after bankruptcy filing.
Delisting	A component will be removed and the corresponding weight is allocated to cash, immediately after being delisted from its primary market.
Suspension	If a component is suspended for 5 or more days the Index committee will meet and decide which measures should be taken. During those five days, the rebalance won't be done.
Special Dividend	When a company pays a special dividend the share price is assumed to drop by the amount of the dividend; the divisor adjustment reflects this drop in index market value.

Whenever possible, interim component changes are disclosed on Millennium bcp's publicly available website.

## **Chapter 4. Index calculation and dissemination**

This chapter summarizes calculation and dissemination practices, quality assurance practices, and the circumstances requiring calculation corrections.

### **4.1. Price return calculation**

Standard & Poor's calculates the Millennium bcp Technical US Index. The price index is calculated and disseminated on an end-of-day basis. The Millennium bcp Technical US Index is calculated using the last traded price for each company in the Index from the relevant exchanges and markets.

Index values are rounded to two decimal places.

### **4.2. Calculation frequency and dissemination**

Index values are posted on Reuters and Bloomberg (MBCPTHUS) and the last value is available on Millennium bcp's website, [www.millenniumbcp.pt](http://www.millenniumbcp.pt).

If trading in a stock is suspended prior to the market opening, the stock's adjusted closing price from the previous day will be used in the Index calculation until trading commences. If trading in a stock is suspended while the relevant market is open, the last traded price for that stock will be used for all subsequent Index calculations until trading resumes.

### **4.3. Input data**

Standard & Poor's uses various quality assurance tools to audit, monitor, and maintain the accuracy of its input data. While every reasonable effort is taken to ensure high standards of data integrity, there is no guarantee against errors. Please refer to the Data Correction section for more detail.

The index closing price is calculated using the closing prices issued by the primary exchange for each component stock in the index. If the primary exchange changes the closing price of a component stock, the new price will be used to calculate the index closing price. A final check of closing prices is done between one hour and one and one half hours after the close of markets. This timeframe may be expanded at S&P's discretion on days where trading volume is unusually large at the close. For example, futures and options expiration dates, and large index rebalancing dates often result in unusually large volume. Only changes received prior to this final check are used in the closing price calculation.

### **4.4. Data correction**

Incorrect index component data or corporate action data will be corrected upon detection. If such errors are discovered within five days of occurrence, they will be corrected that same day. If discovered after five days, adjustments will be handled on a case-by-case basis depending on the significance of the error and the feasibility of a correction. Announcements will be made on the Internet prior to the change becoming effective.

# Appendices

This section provides additional information related to the Index in particular as well as changes to this document.

## Appendix A. Index components from January 1<sup>st</sup> 2000 to June 1<sup>st</sup> 2011

### January 2000 components

Symbol	Issue Name
AMAT US Equity	Applied Materials Inc
CNET US Equity	Cnet Networks Inc
INKT US Equity	Inktomi Corp
LVLT US Equity	Level 3 Communications Inc
SEG US Equity	Veritas Software Technology

### February 2000 components

Symbol	Issue Name
AMCC US Equity	Applied Micro Circuits Corp
CCK US Equity	Crown Holdings Inc
CMCSK US Equity	Comcast Corp-Special Cl A
GLW US Equity	Corning Inc
LSI US Equity	Lsi Corp
MSFT US Equity	Microsoft Corp
NTRS US Equity	Northern Trust Corp
PMCS US Equity	Pmc - Sierra Inc
ROH US Equity	Rohm And Haas Co

### March 2000 components

Symbol	Issue Name
748957Q US Equity	Pharmacia Corp
BHI US Equity	Baker Hughes Inc
HET US Equity	Harrah'S Entertainment Inc
JCI US Equity	Johnson Controls Inc
MTG US Equity	Mgic Investment Corp
NOVL US Equity	Novell Inc
TLAB US Equity	Tellabs Inc
UIS US Equity	Unisys Corp

### April 2000 components

Symbol	Issue Name
2641504Q US Equity	Solectron Corp
653707Q US Equity	At&T Corp
AL US Equity	Alcan Inc
GE US Equity	General Electric Co
MFNXQ US Equity	Metromedia Fiber Network-A
RSH US Equity	Radioshack Corp
SEG US Equity	Veritas Software Technology
SLB US Equity	Schlumberger Ltd
TRB US Equity	Tribune Co
TYC US Equity	Tyco International Ltd

### May 2000 components

Symbol	Issue Name
236555Q US Equity	Bestfoods
3277Q US Equity	J.P. Morgan & Company-Old
AVY US Equity	Avery Dennison Corp
BBT US Equity	Bb&T Corp
DOV US Equity	Dover Corp
EXC US Equity	Exelon Corp
JNJ US Equity	Johnson & Johnson
LOW US Equity	Lowe'S Cos Inc
PH US Equity	Parker Hannifin Corp
RBK US Equity	Reebok International Ltd
TLAB US Equity	Tellabs Inc
WAG US Equity	Walgreen Co

## June 2000 components

Symbol	Issue Name
2968900Q US Equity	Clear Channel Communications
AMCC US Equity	Applied Micro Circuits Corp
APA US Equity	Apache Corp
CA US Equity	Ca Inc
CCTYQ US Equity	Circuit City Stores Inc
HSY US Equity	Hershey Co/The
LIZ US Equity	Liz Claiborne Inc
MCHP US Equity	Microchip Technology Inc

## July 2000 components

Symbol	Issue Name
301710Q US Equity	Ubs Paine Webber Group Inc
AAPL US Equity	Apple Inc
ABGX US Equity	Abgenix Inc
ADI US Equity	Analog Devices Inc
BGEN US Equity	Biogen Inc
BIIB US Equity	Biogen Idec Inc
CMVT US Equity	Comverse Technology Inc
GTW US Equity	Gateway Inc
HGSI US Equity	Human Genome Sciences Inc
IACI US Equity	Iac/Interactivecorp
IMNX US Equity	Immunex Corp
LVLT US Equity	Level 3 Communications Inc
MCHP US Equity	Microchip Technology Inc
NTAP US Equity	Netapp Inc
RNWK US Equity	Realnetworks Inc
S US Equity	Sprint Nextel Corp
TXN US Equity	Texas Instruments Inc
VTSS US Equity	Vitesse Semiconductor Corp
WYE US Equity	Wyeth

## August 2000 components

Symbol	Issue Name
ENRNQ US Equity	Enron Corp
MDT US Equity	Medtronic Inc
NTAP US Equity	Netapp Inc
PKI US Equity	Perkinelmer Inc
PVN US Equity	Providian Financial Corp
STT US Equity	State Street Corp
TYC US Equity	Tyco International Ltd
VTSS US Equity	Vitesse Semiconductor Corp

## September 2000 components

Symbol	Issue Name
2269312Q US Equity	Eastern Enterprises
ADI US Equity	Analog Devices Inc
BHI US Equity	Baker Hughes Inc
CHIR US Equity	Chiron Corp
HAL US Equity	Halliburton Co
HGSI US Equity	Human Genome Sciences Inc
HUM US Equity	Humana Inc
RBK US Equity	Reebok International Ltd
TXN US Equity	Texas Instruments Inc
VRTS US Equity	Virtus Investment Partners

## October 2000 components

Symbol	Issue Name
253647Q US Equity	Historic Tw Inc
CNXT US Equity	Conexant Systems Inc
INTC US Equity	Intel Corp
K US Equity	Kellogg Co
LLY US Equity	Eli Lilly & Co
QCOM US Equity	Qualcomm Inc
UNH US Equity	Unitedhealth Group Inc
VRTS US Equity	Virtus Investment Partners

## November 2000 components

Symbol	Issue Name
2641504Q US Equity	Solectron Corp
CI US Equity	Cigna Corp
HGSI US Equity	Human Genome Sciences Inc
QCOM US Equity	Qualcomm Inc
RTN US Equity	Raytheon Company
SGP US Equity	Schering-Plough Corp
STJ US Equity	St Jude Medical Inc

## December 2000 components

Symbol	Issue Name
ADP US Equity	Automatic Data Processing
AEE US Equity	Ameren Corporation
AMR US Equity	Amr Corp
AVY US Equity	Avery Dennison Corp
BNI US Equity	Burlington Northern Santa Fe
CGP US Equity	El Paso Co Llc
COP US Equity	Conocophillips
DUK US Equity	Duke Energy Corp
ENRNQ US Equity	Enron Corp
EP US Equity	El Paso Corp
GD US Equity	General Dynamics Corp
IACI US Equity	Iac/Interactivecorp
NCR US Equity	Ncr Corporation
SANM US Equity	Sanmina-Sci Corp
SLB US Equity	Schlumberger Ltd
THC US Equity	Tenet Healthcare Corp
UNP US Equity	Union Pacific Corp
XOM US Equity	Exxon Mobil Corp

## January 2001 components

Symbol	Issue Name
3026360Q US Equity	Scientific-Atlanta Inc
C US Equity	Citigroup Inc
FITB US Equity	Fifth Third Bancorp
FNM US Equity	Fannie Mae
TXN US Equity	Texas Instruments Inc
WAMUQ US Equity	Washington Mutual Inc

## February 2001 components

Symbol	Issue Name
166783Q US Equity	Voicestream Wireless Corp
2307532Q US Equity	American Power Conversion
2641504Q US Equity	Soletron Corp
945852Q US Equity	Sprint Corp-Pcs Group
AMCC US Equity	Applied Micro Circuits Corp
CBS US Equity	Cbs Corp-Class B Non Voting
CIEN US Equity	Ciena Corp
CMVT US Equity	Comverse Technology Inc
COMS US Equity	3Com Corp
ERIC US Equity	Ericsson (Lm) Tel-Sp Adr

ERTS US Equity	Electronic Arts Inc
GPS US Equity	Gap Inc/The
ITWO US Equity	I2 Technologies Inc
MER US Equity	Merrill Lynch & Co Inc
MU US Equity	Micron Technology Inc
NCC US Equity	National City Corp
NT US Equity	Nortel Networks Corp
QTRN US Equity	Quintiles Transnational Corp
RATL US Equity	Rational Software Corp
SANM US Equity	Sanmina-Sci Corp
SEBL US Equity	Siebel Systems Inc
WFC US Equity	Wells Fargo & Co

## March 2001 components

Symbol	Issue Name
355488Q US Equity	Regions Financial Corp-Old
ACV US Equity	Alberto-Culver Co
AES US Equity	Aes Corp
ALL US Equity	Allstate Corp
AXP US Equity	American Express Co
BNI US Equity	Burlington Northern Santa Fe
CBS US Equity	Cbs Corp-Class B Non Voting
CCE US Equity	Coca-Cola Enterprises
CFC US Equity	Countrywide Financial Corp
EP US Equity	El Paso Corp
FISV US Equity	Fiserv Inc
FITB US Equity	Fifth Third Bancorp
GCI US Equity	Gannett Co
HOG US Equity	Harley-Davidson Inc
KRI US Equity	Knight Ridder Inc
KSS US Equity	Kohls Corp
MIL US Equity	Millipore Corp
RATL US Equity	Rational Software Corp
RDC US Equity	Rowan Companies Inc
SWK US Equity	Stanley Works/The
TAP US Equity	Molson Coors Brewing Co -B
TMO US Equity	Thermo Fisher Scientific Inc
WNDXQ US Equity	Winn-Dixie Stores Inc-Old

### April 2001 components

Symbol	Issue Name
ABK US Equity	Ambac Financial Group Inc
BHI US Equity	Baker Hughes Inc
CAR US Equity	Avis Budget Group Inc
CAT US Equity	Caterpillar Inc
SYX US Equity	Sysco Corp
TJX US Equity	Tjx Companies Inc

### May 2001 components

Symbol	Issue Name
3026360Q US Equity	Scientific Atlan
929530Q US Equity	Burlington Resources Inc
AA US Equity	Alcoa Inc
ALL US Equity	Allstate Corp
AMCC US Equity	Applied Micro Circuits Corp
AVY US Equity	Avery Dennison Corp
AXP US Equity	American Express Co
BA US Equity	Boeing Co
BBY US Equity	Best Buy Co Inc
BEAS US Equity	Bea Systems Inc
C US Equity	Citigroup Inc
EMN US Equity	Eastman Chemical Company
FDC US Equity	First Data Corp
JCI US Equity	Johnson Controls Inc
KRB US Equity	Mbna Corp
LUV US Equity	Southwest Airlines Co
MER US Equity	Merrill Lynch & Co Inc
PGN US Equity	Progress Energy Inc
RRD US Equity	Rr Donnelley & Sons Co
TEK US Equity	Tektronix Inc
TROW US Equity	T Rowe Price Group Inc
UNP US Equity	Union Pacific Corp

### June 2001 components

Symbol	Issue Name
BIIB US Equity	Biogen Idec Inc
CBE US Equity	Cooper Inds-A
CL US Equity	Colgate-Palmoliv
CTAS US Equity	Cintas Corp
CVG US Equity	Convergys Corp
GD US Equity	General Dynamics
GT US Equity	Goodyear Tire
HIG US Equity	Hartford Finl Sv
ITW US Equity	Illinois Tool Wo
LLTC US Equity	Linear Tech Corp
M US Equity	Macy'S Inc
MMC US Equity	Marsh & Mclennan
PAYX US Equity	Paychex Inc
PEG US Equity	Pub Serv Enterp
PKI US Equity	Perkinelmer Inc
PNC US Equity	Pnc Financial Se
RHI US Equity	Robert Half Intl
WMI US Equity	Waste Management

### July 2001 components

Symbol	Issue Name
ABT US Equity	Abbott Labs
AW US Equity	Allied Waste Ind
BHI US Equity	Baker Hughes Inc
CL US Equity	Colgate-Palmoliv
KSS US Equity	Kohls Corp
LNC US Equity	Lincoln Natl Crp
LOW US Equity	Lowe'S Cos Inc
MDT US Equity	Medtronic Inc
MMM US Equity	3M Co
MTG US Equity	Mgic Invt Corp
PTV US Equity	Pactiv Corp
TOS US Equity	Tosco Corp
TRV US Equity	Travelers Cos In

### August 2001 components

Symbol	Issue Name
502466Q US Equity	Wellpoint Health
BEN US Equity	Franklin Res Inc
DG US Equity	Dollar General
DRI US Equity	Darden Restauran
FDC US Equity	First Data Corp
GD US Equity	General Dynamics
HOG US Equity	Harley-Davidson
ITT US Equity	Itt Corp
JCP US Equity	J.C. Penney Co
KRB US Equity	Mbna Corp
MRO US Equity	Marathon Oil
STJ US Equity	St Jude Medical
TIF US Equity	Tiffany & Co
WMI US Equity	Waste Management

### September 2001 components

Symbol	Issue Name
502466Q US Equity	Wellpoint Health
ABS US Equity	Albertson'S Llc
ADP US Equity	Automatic Data
AGN US Equity	Allergan Inc
BIIB US Equity	Biogen Idec Inc
BMJ US Equity	Bristol-Myer Sqb
HM US Equity	Homestake Mining
MTG US Equity	Mgic Invt Corp
ODP US Equity	Office Depot Inc
PAYX US Equity	Paychex Inc
UN US Equity	Unilever Nv-Nys
UNH US Equity	Unitedhealth Grp
WNDXQ US Equity	Winn-Dixie S-Old
YUM US Equity	Yum! Brands Inc

### October 2001 components

Symbol	Issue Name
FE US Equity	Firstenergy Corp
RTN US Equity	Raytheon Co
SO US Equity	Southern Co

### November 2001 components

Symbol	Issue Name
3080867Q US Equity	Maytag Corp
ABT US Equity	Abbott Labs
AT US Equity	Alltel Corp
BHI US Equity	Baker Hughes Inc
BMET US Equity	Biomet Inc
BSX US Equity	Boston Scientifc
BUD US Equity	Anheuser Busch
CAH US Equity	Cardinal Health
CI US Equity	Cigna Corp
CVX US Equity	Chevron Corp
FO US Equity	Fortune Brands
ITW US Equity	Illinois Tool Wo
MCK US Equity	Mckesson Corp
MEL US Equity	Mellon Financial
MMM US Equity	3M Co
ODP US Equity	Office Depot Inc
PGR US Equity	Progressive Corp
RTN US Equity	Raytheon Co
SAF US Equity	Safeco Corp
SPLS US Equity	Staples Inc
SYK US Equity	Stryker Corp

### December 2001 components

Symbol	Issue Name
2727195Q US Equity	Hsbc Finance Cor
AES US Equity	Aes Corp
APD US Equity	Air Prods & Chem
BAC US Equity	Bank Of America
BSX US Equity	Boston Scientifc
CIN US Equity	Cinergy Corp
CTL US Equity	Centurytel Inc
DHR US Equity	Danaher Corp
FBF US Equity	Fleetboston Fin
FLEX US Equity	Flextronics Intl
GDW US Equity	Golden West Fin
HLT US Equity	Hilton Hotels Co
JDSU US Equity	Jds Uniphase
PCAR US Equity	Paccar Inc
SEBL US Equity	Siebel Systems
SWK US Equity	Stanley Works

## January 2002 components

Symbol	Issue Name
3029830Q US Equity	Peoplesoft Inc
355488Q US Equity	Regions Finl-Old
BBBY US Equity	Bed Bath &Beyond
BCR US Equity	Cr Bard Inc
BIIB US Equity	Biogen Idec Inc
CI US Equity	Cigna Corp
CTAS US Equity	Cintas Corp
FDX US Equity	Fedex Corp
FISV US Equity	Fiserv Inc
GIS US Equity	General Mills In
GT US Equity	Goodyear Tire
KMI US Equity	Knight Inc
LLTC US Equity	Linear Tech Corp
MIL US Equity	Millipore Corp
MSFT US Equity	Microsoft Corp
SIAL US Equity	Sigma-Aldrich
SNV US Equity	Synovus Finl
USB US Equity	Us Bancorp

## February 2002 components

Symbol	Issue Name
605555Q US Equity	Sears Roebuck
DRI US Equity	Darden Restauran
HUM US Equity	Humana Inc
TJX US Equity	Tjx Cos Inc

## March 2002 components

Symbol	Issue Name
AT US Equity	Alltel Corp
CLX US Equity	Clorox Co
ETN US Equity	Eaton Corp
GCI US Equity	Gannett Co
HMA US Equity	Health Mgmt As-A
LNC US Equity	Lincoln Natl Crp
MCD US Equity	Mcdonalds Corp
ONE US Equity	Bank One Corp
PD US Equity	Freeport-Mcmoran
SHW US Equity	Sherwin-Williams
SLE US Equity	Sara Lee Corp
SUN US Equity	Sunoco Inc

TRB US Equity	Tribune Co
TXT US Equity	Textron Inc
UCL US Equity	Unocal Corp
UPC US Equity	Union Planters

## April 2002 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
APA US Equity	Apache Corp
BBT US Equity	Bb&T Corp
BBY US Equity	Best Buy Co Inc
BC US Equity	Brunswick Corp
C US Equity	Citigroup Inc
CAR US Equity	Avis Budget Grou
CMA US Equity	Comerica Inc
EIX US Equity	Edison Intl
EQR US Equity	Equity Residenti
FDX US Equity	Fedex Corp
GIS US Equity	General Mills In
HLT US Equity	Hilton Hotels Co
L US Equity	Loews Corp
LIZ US Equity	Liz Claiborne
PPG US Equity	Ppg Inds Inc
RHI US Equity	Robert Half Intl
UCL US Equity	Unocal Corp
UNP US Equity	Union Pac Corp
WHR US Equity	Whirlpool Corp

## May 2002 components

Symbol	Issue Name
3022239Q US Equity	Wendy'S Intl Inc
AFL US Equity	Aflac Inc
APOL US Equity	Apollo Group-A
COP US Equity	Conocophillips
FO US Equity	Fortune Brands
L US Equity	Loews Corp
LOW US Equity	Lowe'S Cos Inc
NOC US Equity	Northrop Grumman
THC US Equity	Tenet Healthcare

## June 2002 components

Symbol	Issue Name
605018Q US Equity	Charter One Fin
ABK US Equity	Ambac Finl Group
AZO US Equity	Autozone Inc
CTL US Equity	Centurytel Inc
DDS US Equity	Dillards Inc-A
EBAY US Equity	Ebay Inc
ED US Equity	Cons Edison Inc
EQR US Equity	Equity Residenti
FCX US Equity	Freeport-Mcmoran
HPQ US Equity	Hewlett-Packard
INTC US Equity	Intel Corp
KSE US Equity	Keyspan Corp
NUE US Equity	Nucor Corp
PFE US Equity	Pfizer Inc
RTN US Equity	Raytheon Co
SNPS US Equity	Synopsys Inc
WCOEQ US Equity	Worldcom Inc-Wor

## July 2002 components

Symbol	Issue Name
BNI US Equity	Burlington North
BSX US Equity	Boston Scientific
CLX US Equity	Clorox Co
JNJ US Equity	Johnson&Johnson
MAT US Equity	Mattel Inc
TXU US Equity	Energy Future
WMI US Equity	Waste Management

## August 2002 components

Symbol	Issue Name
519239Q US Equity	Concord Efs

## September 2002 components

Symbol	Issue Name
BF/B US Equity	Brown-Forman -B
CFC US Equity	Countrywide Fina
CTAS US Equity	Cintas Corp
GILD US Equity	Gilead Sciences
HAS US Equity	Hasbro Inc
HRB US Equity	H&R Block Inc
IGT US Equity	Intl Game Tech
JCI US Equity	Johnson Controls
JNY US Equity	Jones Apparel
JP US Equity	Jefferson-Pilot
LOW US Equity	Lowe'S Cos Inc
ONE US Equity	Bank One Corp
SAF US Equity	Safeco Corp
SO US Equity	Southern Co
SYMC US Equity	Symantec Corp
TJX US Equity	Tjx Cos Inc
TOY US Equity	Toys R Us
WAMUQ US Equity	Wamu Inc
WFC US Equity	Wells Fargo & Co

## October 2002 components

Symbol	Issue Name
297504Q US Equity	Northrop Grumman
CLX US Equity	Clorox Co
FDO US Equity	Family Dollar St
KSS US Equity	Kohls Corp
LMT US Equity	Lockheed Martin
MCO US Equity	Moody'S Corp
TJX US Equity	Tjx Cos Inc

## November 2002 components

Symbol	Issue Name
2942331Q US Equity	Bear Stearns Cos
ALL US Equity	Allstate Corp
AVY US Equity	Avery Dennison
BMET US Equity	Biomet Inc
BSX US Equity	Boston Scientific
CFC US Equity	Countrywide Fina
DRI US Equity	Darden Restauran
EK US Equity	Eastman Kodak
EMR US Equity	Emerson Elec Co
EOG US Equity	Eog Resources
ERTS US Equity	Electronic Arts
ESRX US Equity	Express Script
FITB US Equity	Fifth Third Banc
GPC US Equity	Genuine Parts Co
GWW US Equity	Ww Grainger Inc
HMA US Equity	Health Mgmt As-A
HOG US Equity	Harley-Davidson
INCLF US Equity	Inco Ltd
ITW US Equity	Illinois Tool Wo
LOW US Equity	Lowe'S Cos Inc
MCHP US Equity	Microchip Tech
MO US Equity	Altria Group Inc
NWL US Equity	Newell Rubbermai
NYT US Equity	New York Times-A
PBG US Equity	Pepsi Bottling
THC US Equity	Tenet Healthcare
TRB US Equity	Tribune Co
UVN US Equity	Univision Comm-A
WWY US Equity	Wrigley Wm Jr Co
XEL US Equity	Xcel Energy Inc

## December 2002 components

Symbol	Issue Name
BBBY US Equity	Bed Bath &Beyond
BLL US Equity	Ball Corp
LEHMQ US Equity	Lehman Bros Hldg
MCHP US Equity	Microchip Tech
USB US Equity	Us Bancorp
UTX US Equity	United Tech Corp
VFC US Equity	Vf Corp
WWY US Equity	Wrigley Wm Jr Co
YHOO US Equity	Yahoo! Inc

## January 2003 components

Symbol	Issue Name
AMGN US Equity	Amgen Inc
GDW US Equity	Golden West Fin
ROK US Equity	Rockwell Automat
TJX US Equity	Tjx Cos Inc

## February 2003 components

Symbol	Issue Name
MERQ US Equity	Mercury Interact

## March 2003 components

Symbol	Issue Name
FAST US Equity	Fastenal Co
GLW US Equity	Corning Inc
GM US Equity	General Motors
ORCL US Equity	Oracle Corp
SPG US Equity	Simon Property
TT US Equity	Trane Inc

## April 2003 components

Symbol	Issue Name
AMZN US Equity	Amazon.Com Inc
DISH US Equity	Dish Network-A
EBAY US Equity	Ebay Inc
FTR US Equity	Frontier Communi
IGT US Equity	Intl Game Tech
MCO US Equity	Moody'S Corp
MEL US Equity	Mellon Financial
NKE US Equity	Nike Inc -Cl B
NYT US Equity	New York Times-A
SANM US Equity	Sanmina-Sci Corp
SEBL US Equity	Siebel Systems
TRB US Equity	Tribune Co
XEL US Equity	Xcel Energy Inc

### May 2003 components

Symbol	Issue Name
AMAT US Equity	Applied Material
AMGN US Equity	Amgen Inc
AMZN US Equity	Amazon.Com Inc
AOC US Equity	Aon Corp
BEN US Equity	Franklin Res Inc
CBS US Equity	Cbs Corp-B
EBAY US Equity	Ebay Inc
LOW US Equity	Lowe'S Cos Inc
NVDA US Equity	Nvidia Corp
TEVA US Equity	Teva Pharm-Adr
WFMI US Equity	Whole Foods Mkt
WMB US Equity	Williams Cos Inc
XL US Equity	XI Capital Ltd-A

### June 2003 components

Symbol	Issue Name
APOL US Equity	Apollo Group-A
BBBY US Equity	Bed Bath &Beyond
CVG US Equity	Convergys Corp
FHN US Equity	First Horizon Na

### July 2003 components

Symbol	Issue Name
AGN US Equity	Allergan Inc
AMZN US Equity	Amazon.Com Inc
BC US Equity	Brunswick Corp
BHI US Equity	Baker Hughes Inc
CMVT US Equity	Comverse Tech
DISH US Equity	Dish Network-A
DLTR US Equity	Dollar Tree Inc
FAST US Equity	Fastenal Co
HUM US Equity	Humana Inc
OMC US Equity	Omnicom Group
PCG US Equity	Pg&E Corp
RX US Equity	Ims Health Inc
SANM US Equity	Sanmina-Sci Corp
USB US Equity	Us Bancorp
WLP US Equity	Wellpoint Inc

### August 2003 components

Symbol	Issue Name
3026360Q US Equity	Scientific Atlan
945852Q US Equity	Sprint Corp-Pcs
AET US Equity	Aetna Inc
ALTR US Equity	Altera Corp
APD US Equity	Air Prods & Chem
CHIR US Equity	Chiron Corp
EBAY US Equity	Ebay Inc
ETN US Equity	Eaton Corp
FISV US Equity	Fiserv Inc
JBL US Equity	Jabil Circuit
LSI US Equity	Lsi Corp
MIL US Equity	Millipore Corp
SUN US Equity	Sunoco Inc
SYK US Equity	Stryker Corp
TIF US Equity	Tiffany & Co
VRTS US Equity	Virtus Invest
ZION US Equity	Zions Bancorp

### September 2003 components

Symbol	Issue Name
CVG US Equity	Convergys Corp
ERIC US Equity	Ericsson Lm-Adr
ETN US Equity	Eaton Corp
TT US Equity	Trane Inc

### October 2003 components

Symbol	Issue Name
AES US Equity	Aes Corp
AMGN US Equity	Amgen Inc
BF/B US Equity	Brown-Forman -B
C US Equity	Citigroup Inc
CTXS US Equity	Citrix Systems
DELL US Equity	Dell Inc
ETN US Equity	Eaton Corp
IBM US Equity	Ibm
MLNM US Equity	Millennium Pharm
MOLX US Equity	Molex Inc
MS US Equity	Morgan Stanley

NOVL US Equity	Novell Inc
PVN US Equity	Providian Finl
QLGC US Equity	Qlogic Corp
TMO US Equity	Thermo Fisher
USB US Equity	Us Bancorp
WYE US Equity	Wyeth
ZION US Equity	Zions Bancorp

### November 2003 components

Symbol	Issue Name
2307532Q US Equity	Amer Power Conv
2641504Q US Equity	Solectron Corp
AAPL US Equity	Apple
ACV US Equity	Alberto-Culver
ADM US Equity	Archer-Daniels
AMZN US Equity	Amazon.Com Inc
AW US Equity	Allied Waste Ind
C US Equity	Citigroup Inc
DELL US Equity	Dell Inc
ERIC US Equity	Ericsson Lm-Adr
HUM US Equity	Humana Inc
NAV US Equity	Navistar Intl
NOVL US Equity	Novell Inc
NTAP US Equity	Netapp Inc
PH US Equity	Parker Hannifin
RYAAY US Equity	Ryanair Hldg-Adr
WFC US Equity	Wells Fargo & Co

### December 2003 components

Symbol	Issue Name
2307532Q US Equity	Amer Power Conv
ABT US Equity	Abbott Labs
AZO US Equity	Autozone Inc
CI US Equity	Cigna Corp
LEHMQ US Equity	Lehman Bros Hldg
MDP US Equity	Meredith Corp
MOLX US Equity	Molex Inc
NI US Equity	Nisource Inc
PIXR US Equity	Pixar
PX US Equity	Praxair Inc
SNV US Equity	Synovus Finl

### January 2004 components

Symbol	Issue Name
ADBE US Equity	Adobe Sys Inc
BMC US Equity	Bmc Software Inc
CI US Equity	Cigna Corp
DVN US Equity	Devon Energy Co
IBM US Equity	Ibm
INTU US Equity	Intuit Inc
JAVA US Equity	Sun Microsystems
JBL US Equity	Jabil Circuit
RX US Equity	Ims Health Inc
SYMC US Equity	Symantec Corp
TXU US Equity	Energy Future
TYC US Equity	Tyco Intl Ltd
XEL US Equity	Xcel Energy Inc

### February 2004 components

Symbol	Issue Name
BC US Equity	Brunswick Corp
BMC US Equity	Bmc Software Inc
BMET US Equity	Biomet Inc
EIX US Equity	Edison Intl
ETR US Equity	Entergy Corp
GENZ US Equity	Genzyme Corp
GP US Equity	Georgia-Pac Llc
HOT US Equity	Starwood Hotels
LIFE US Equity	Life Technologie
LLTC US Equity	Linear Tech Corp
PFG US Equity	Principal Finl
RRD US Equity	Rr Donnelley & S
RSH US Equity	Radioshack Corp
SUN US Equity	Sunoco Inc
UVN US Equity	Univision Comm-A
WFMI US Equity	Whole Foods Mkt
WPI US Equity	Watson Pharm
XEL US Equity	Xcel Energy Inc
ZION US Equity	Zions Bancorp

### March 2004 components

Symbol	Issue Name
A US Equity	Agilent Tech Inc
AGN US Equity	Allergan Inc
AOC US Equity	Aon Corp
BEAS US Equity	Bea Systems
BF/B US Equity	Brown-Forman -B
CNP US Equity	Centerpoint Ener
DIS US Equity	Walt Disney Co
DLTR US Equity	Dollar Tree Inc
GS US Equity	Goldman Sachs Gp
HAL US Equity	Halliburton Co
KSS US Equity	Kohls Corp
MER US Equity	Merrill Lynch
MOLX US Equity	Molex Inc
SUN US Equity	Sunoco Inc
VRSN US Equity	Verisign Inc
XEL US Equity	Xcel Energy Inc

### April 2004 components

Symbol	Issue Name
APA US Equity	Apache Corp
AXP US Equity	American Express
BCR US Equity	Cr Bard Inc
CECO US Equity	Career Education
NUE US Equity	Nucor Corp
PPG US Equity	Ppg Inds Inc
RAI US Equity	Reynolds America
RSH US Equity	Radioshack Corp
UNH US Equity	Unitedhealth Grp

### May 2004 components

Symbol	Issue Name
3022239Q US Equity	Wendy'S Intl Inc
AA US Equity	Alcoa Inc
ADI US Equity	Analog Devices
AGN US Equity	Allergan Inc
AMD US Equity	Adv Micro Device
AMZN US Equity	Amazon.Com Inc
AV US Equity	Avaya Inc
AVP US Equity	Avon Products
DE US Equity	Deere & Co
DOV US Equity	Dover Corp

EBAY US Equity	Ebay Inc
EOG US Equity	Eog Resources
GILD US Equity	Gilead Sciences
GPS US Equity	Gap Inc/The
IGT US Equity	Intl Game Tech
IR US Equity	Ingersoll-Rand-A
JBL US Equity	Jabil Circuit
KRI US Equity	Knight Ridder In
MAR US Equity	Marriott Intl-A
MAS US Equity	Masco Corp
MOT US Equity	Motorola Inc
NSM US Equity	Natl Semiconduct
NTAP US Equity	Netapp Inc
NUE US Equity	Nucor Corp
PDCO US Equity	Patterson Cos
PFG US Equity	Principal Finl
RX US Equity	Ims Health Inc
SPLS US Equity	Staples Inc
TEVA US Equity	Teva Pharm-Adr
ZMH US Equity	Zimmer Hldgs

### June 2004 components

Symbol	Issue Name
DGX US Equity	Quest Diagnostic
EXPD US Equity	Expeditors Intl

### July 2004 components

Symbol	Issue Name
AES US Equity	Aes Corp
CNP US Equity	Centerpoint Ener
CPWR US Equity	Compuware Corp
EXPD US Equity	Expeditors Intl
FITB US Equity	Fifth Third Banc
HLT US Equity	Hilton Hotels Co
IGT US Equity	Intl Game Tech
LXK US Equity	Lexmark Intl-A
NOVL US Equity	Novell Inc
NXTL US Equity	Nextel Comm-A
PVN US Equity	Providian Finl
RIMM US Equity	Research In Moti
SPLS US Equity	Staples Inc
TYC US Equity	Tyco Intl Ltd

## August 2004 components

Symbol	Issue Name
COL US Equity	Rockwell Collins
JCI US Equity	Johnson Controls

## September 2004 components

Symbol	Issue Name
2987536Q US Equity	Symbol Tech Inc
AES US Equity	Aes Corp
COST US Equity	Costco Wholesale
DISH US Equity	Dish Network-A
ERTS US Equity	Electronic Arts
FLR US Equity	Fluor Corp
HSY US Equity	Hershey Co/The
ITW US Equity	Illinois Tool Wo
PHM US Equity	Pulte Homes Inc
PPL US Equity	Ppl Corporation
XEL US Equity	Xcel Energy Inc

## October 2004 components

Symbol	Issue Name
AAPL US Equity	Apple
ABK US Equity	Ambac Finl Group
BDX US Equity	Becton Dickinson
COL US Equity	Rockwell Collins
KBH US Equity	Kb Home
NUE US Equity	Nucor Corp
ORCL US Equity	Oracle Corp
PCAR US Equity	Paccar Inc
QLGC US Equity	Qlogic Corp
R US Equity	Ryder System Inc
RHI US Equity	Robert Half Intl
TROW US Equity	T Rowe Price Grp

## November 2004 components

Symbol	Issue Name
2307532Q US Equity	Amer Power Conv
CLX US Equity	Clorox Co
CTXS US Equity	Citrix Systems
JBL US Equity	Jabil Circuit

LU US Equity	Alcatel-Lucent
NCR US Equity	Ncr Corp
PVN US Equity	Providian Finl
R US Equity	Ryder System Inc
SANM US Equity	Sanmina-Sci Corp
TLAB US Equity	Tellabs Inc

## December 2004 components

Symbol	Issue Name
ADP US Equity	Automatic Data
ALTR US Equity	Altera Corp
AMGN US Equity	Amgen Inc
BLL US Equity	Ball Corp
CHIR US Equity	Chiron Corp
CMCSA US Equity	Comcast Corp-A
CVS US Equity	Cvs Caremark Cor
DG US Equity	Dollar General
DIS US Equity	Walt Disney Co
EMR US Equity	Emerson Elec Co
ETFC US Equity	E*Trade Financia
EXC US Equity	Exelon Corp
GPS US Equity	Gap Inc/The
HSY US Equity	Hershey Co/The
IBM US Equity	Ibm
JNPR US Equity	Juniper Networks
KRB US Equity	Mbna Corp
LEG US Equity	Leggett & Platt
LU US Equity	Alcatel-Lucent
NEM US Equity	Newmont Mining
OMC US Equity	Omnicom Group
PCAR US Equity	Paccar Inc
PVN US Equity	Providian Finl
RSH US Equity	Radioshack Corp
S US Equity	Sprint Nextel Co
SHW US Equity	Sherwin-Williams
VMC US Equity	Vulcan Materials
VRSN US Equity	Verisign Inc
WAG US Equity	Walgreen Co
WWY US Equity	Wrigley Wm Jr Co

## January 2005 components

Symbol	Issue Name
AV US Equity	Avaya Inc
CCL US Equity	Carnival Corp
CMS US Equity	Cms Energy Corp
DUK US Equity	Duke Energy Corp
FRX US Equity	Forest Labs Inc
GNTX US Equity	Gentex Corp
HAL US Equity	Halliburton Co
JWN US Equity	Nordstrom Inc
MO US Equity	Altria Group Inc
MTB US Equity	M&T Bank Corp
NTRS US Equity	Northern Trust
PLD US Equity	Prologis
RAI US Equity	Reynolds America
RIMM US Equity	Research In Moti
RX US Equity	Ims Health Inc
SNDK US Equity	Sandisk Corp
SNV US Equity	Synovus Finl
TYC US Equity	Tyco Intl Ltd
UNH US Equity	Unitedhealth Grp
XRAY US Equity	Dentsply Intl

## February 2005 components

Symbol	Issue Name
APOL US Equity	Apollo Group-A
BJS US Equity	Bj Services Co
HUM US Equity	Humana Inc
KMB US Equity	Kimberly-Clark
MRO US Equity	Marathon Oil
PDCO US Equity	Patterson Cos
PIXR US Equity	Pixar

## March 2005 components

Symbol	Issue Name
ASH US Equity	Ashland Inc
BDX US Equity	Becton Dickinson
BHI US Equity	Baker Hughes Inc
BIIB US Equity	Biogen Idec Inc
CNP US Equity	Centerpoint Ener
FLR US Equity	Fluor Corp
GR US Equity	Goodrich Corp
INTC US Equity	Intel Corp
LLTC US Equity	Linear Tech Corp

MRVL US Equity	Marvell Tech Grp
NVLS US Equity	Novellus Sys
PVN US Equity	Providian Finl
RYAAY US Equity	Ryanair Hldg-Adr
SLB US Equity	Schlumberger Ltd
STJ US Equity	St Jude Medical

## April 2005 components

Symbol	Issue Name
AYE US Equity	Allegheny Energy
CPWR US Equity	Compuware Corp
F US Equity	Ford Motor Co
MBI US Equity	Mbia Inc
MERQ US Equity	Mercury Interact
NAV US Equity	Navistar Intl
NSC US Equity	Norfolk Southern
SIAL US Equity	Sigma-Aldrich
UNM US Equity	Unum Group
YUM US Equity	Yum! Brands Inc

## May 2005 components

Symbol	Issue Name
3022239Q US Equity	Wendy'S Intl Inc
EOP US Equity	Equity Office Pr
GNTX US Equity	Gentex Corp

## June 2005 components

Symbol	Issue Name
CAT US Equity	Caterpillar Inc
CNP US Equity	Centerpoint Ener
FE US Equity	Firstenergy Corp
FO US Equity	Fortune Brands
HCR US Equity	Manor Care Inc
HD US Equity	Home Depot Inc
ITT US Equity	Itt Corp
KO US Equity	Coca-Cola Co
RHI US Equity	Robert Half Intl
SBUX US Equity	Starbucks Corp
SNV US Equity	Synovus Finl
STJ US Equity	St Jude Medical
TMO US Equity	Thermo Fisher

## July 2005 components

Symbol	Issue Name
AN US Equity	Autonation Inc
APC US Equity	Anadarko Petrole
BA US Equity	Boeing Co
BMY US Equity	Bristol-Myer Sqb
CCL US Equity	Carnival Corp
CMA US Equity	Comerica Inc
COP US Equity	Conocophillips
EOG US Equity	Eog Resources
ETFC US Equity	E*Trade Financia
GDW US Equity	Golden West Fin
KRB US Equity	Mbna Corp
LEHMQ US Equity	Lehman Bros Hldg
MI US Equity	Marshall & Ilsley
MOT US Equity	Motorola Inc
NUE US Equity	Nucor Corp
OXY US Equity	Occidental Pete
PCG US Equity	Pg&E Corp
PCL US Equity	Plum Creek Timbr
PD US Equity	Freeport-Mcmoran
PX US Equity	Praxair Inc
RDC US Equity	Rowan Companies
SANM US Equity	Sanmina-Sci Corp
TMO US Equity	Thermo Fisher
TXU US Equity	Energy Future
UNM US Equity	Unum Group
VRSN US Equity	Verisign Inc

## August 2005 components

Symbol	Issue Name
AEP US Equity	American Electri
AMAT US Equity	Applied Material
EMN US Equity	Eastman Chemical
FAST US Equity	Fastenal Co
HOT US Equity	Starwood Hotels
MRVL US Equity	Marvell Tech Grp
PEG US Equity	Pub Serv Enterp
PPL US Equity	Ppl Corporation
TXT US Equity	Textron Inc
UNM US Equity	Unum Group

## September 2005 components

Symbol	Issue Name
ADSK US Equity	Autodesk Inc
AYE US Equity	Allegheny Energy
CAT US Equity	Caterpillar Inc
HAL US Equity	Halliburton Co
LLL US Equity	L-3 Comm Hldgs
MO US Equity	Altria Group Inc
MRVL US Equity	Marvell Tech Grp
NVDA US Equity	Nvidia Corp
SRE US Equity	Sempra Energy
WLP US Equity	Wellpoint Inc

## October 2005 components

Symbol	Issue Name
AYE US Equity	Allegheny Energy
FII US Equity	Federated Inv-B
GILD US Equity	Gilead Sciences
GRMN US Equity	Garmin Ltd
OXY US Equity	Occidental Pete
UNM US Equity	Unum Group

## November 2005 components

Symbol	Issue Name
AFL US Equity	Aflac Inc
BNI US Equity	Burlington North
EFX US Equity	Equifax Inc
EMC US Equity	Emc Corp/Mass
S US Equity	Sprint Nextel Co

## December 2005 components

Symbol	Issue Name
2942331Q US Equity	Bear Stearns Cos
AAPL US Equity	Apple
AES US Equity	Aes Corp
APD US Equity	Air Prods & Chem
BA US Equity	Boeing Co
BDX US Equity	Becton Dickinson
BEN US Equity	Franklin Res Inc
CIT US Equity	Cit Group Inc
COH US Equity	Coach Inc
ESRX US Equity	Express Script
FPL US Equity	Fpl Group Inc
GDW US Equity	Golden West Fin
GLW US Equity	Corning Inc
GPC US Equity	Genuine Parts Co
HCA US Equity	Hca Inc
HET US Equity	Harrah'S Enterta
HPQ US Equity	Hewlett-Packard
INTC US Equity	Intel Corp
MAR US Equity	Marriott Intl-A
MBI US Equity	Mbia Inc
MCHP US Equity	Microchip Tech
MER US Equity	Merrill Lynch
PBG US Equity	Pepsi Bottling
PHM US Equity	Pulte Homes Inc
QCOM US Equity	Qualcomm Inc
STT US Equity	State St Corp
TROW US Equity	T Rowe Price Grp
USB US Equity	Us Bancorp
UTX US Equity	United Tech Corp
WAG US Equity	Walgreen Co

## January 2006 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
ADCT US Equity	Adc Telecom Inc
BCR US Equity	Cr Bard Inc
D US Equity	Dominion Res/Va
NTRS US Equity	Northern Trust
NVDA US Equity	Nvidia Corp
TLAB US Equity	Tellabs Inc

## February 2006 components

Symbol	Issue Name
AZO US Equity	Autozone Inc
BMS US Equity	Bemis Co
CBE US Equity	Cooper Inds-A
FII US Equity	Federated Inv-B
GILD US Equity	Gilead Sciences
MHS US Equity	Medco Health Sol
MIL US Equity	Millipore Corp
NBR US Equity	Nabors Inds Ltd
NEM US Equity	Newmont Mining
NVDA US Equity	Nvidia Corp
PCAR US Equity	Paccar Inc
TROW US Equity	T Rowe Price Grp
TXU US Equity	Energy Future

## March 2006 components

Symbol	Issue Name
CIEN US Equity	Ciena Corp
COL US Equity	Rockwell Collins
CTL US Equity	Centurytel Inc
DE US Equity	Deere & Co
EDS US Equity	Electronic Data
GR US Equity	Goodrich Corp
HSP US Equity	Hospira Inc
KG US Equity	King Pharmaceut
LEHMQ US Equity	Lehman Bros Hldg
MHP US Equity	Mcgraw-Hill Cos
MI US Equity	Marshall &Ilsley
NCC US Equity	Natl City Corp
NE US Equity	Noble Corp
SPLS US Equity	Staples Inc
TEK US Equity	Tektronix Inc
UNM US Equity	Unum Group
UVN US Equity	Univision Comm-A

## April 2006 components

Symbol	Issue Name
BMS US Equity	Bemis Co
DD US Equity	Du Pont (Ei)
IBM US Equity	Ibm
IR US Equity	Ingersoll-Rand-A

JAVA US Equity	Sun Microsystems
JNY US Equity	Jones Apparel
JWN US Equity	Nordstrom Inc
LIFE US Equity	Life Technologie
LU US Equity	Alcatel-Lucent
MHS US Equity	Medco Health Sol
NCR US Equity	Ncr Corp
PFG US Equity	Principal Finl
PGR US Equity	Progressive Corp
SHLD US Equity	Sears Holdings
VZ US Equity	Verizon Communic

### May 2006 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
APA US Equity	Apache Corp
BJS US Equity	Bj Services Co
EOG US Equity	Eog Resources
HET US Equity	Harrah'S Enterta
JNS US Equity	Janus Capital Gr
MRO US Equity	Marathon Oil
NIHD US Equity	Nii Holding Inc
NOV US Equity	Natl Oilwell Var
NVDA US Equity	Nvidia Corp
OXY US Equity	Occidental Pete
ROH US Equity	Rohm & Haas Co
ROK US Equity	Rockwell Automat
STT US Equity	State St Corp
TER US Equity	Teradyne Inc
UVN US Equity	Univision Comm-A
X US Equity	Us Steel Corp

### June 2006 components

Symbol	Issue Name
BF/B US Equity	Brown-Forman -B
HET US Equity	Harrah'S Enterta
NWSA US Equity	News Corp-A

### July 2006 components

Symbol	Issue Name
ASN US Equity	Archstone-Smith
GD US Equity	General Dynamics
MCK US Equity	Mckesson Corp

### August 2006 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
PEG US Equity	Pub Serv Enterp

### September 2006 components

Symbol	Issue Name
AMD US Equity	Adv Micro Device
BUD US Equity	Anheuser Busch
CMVT US Equity	Comverse Tech
DRI US Equity	Darden Restauran
HPQ US Equity	Hewlett-Packard
JCP US Equity	J.C. Penney Co
KLAC US Equity	Kla-Tencor Corp
PEP US Equity	Pepsico Inc

### October 2006 components

Symbol	Issue Name
ASH US Equity	Ashland Inc
BBBY US Equity	Bed Bath &Beyond
BBY US Equity	Best Buy Co Inc
BK US Equity	Bank Ny Mellon
CHRW US Equity	Ch Robinson
CLX US Equity	Clorox Co
CTSH US Equity	Cognizant Tech-A
DG US Equity	Dollar General
DISH US Equity	Dish Network-A
DYN US Equity	Dynegy Inc-A
EXPD US Equity	Expeditors Intl
FAST US Equity	Fastenal Co
GOOG US Equity	Google Inc-CI A
ISRG US Equity	Intuitive Surgic
LLL US Equity	L-3 Comm Hldgs
MS US Equity	Morgan Stanley
ODP US Equity	Office Depot Inc
PPG US Equity	Ppg Inds Inc
TMO US Equity	Thermo Fisher
USB US Equity	Us Bancorp

## November 2006 components

Symbol	Issue Name
ACE US Equity	Ace Ltd
AV US Equity	Avaya Inc
AW US Equity	Allied Waste Ind
AYE US Equity	Allegheny Energy
BXP US Equity	Boston Propertie
CBE US Equity	Cooper Inds-A
CVS US Equity	Cvs Caremark Cor
EOP US Equity	Equity Office Pr
GILD US Equity	Gilead Sciences
HIG US Equity	Hartford Finl Sv
ITW US Equity	Illinois Tool Wo
JCI US Equity	Johnson Controls
LRCX US Equity	Lam Research
MMM US Equity	3M Co
ODP US Equity	Office Depot Inc
ROK US Equity	Rockwell Automat
X US Equity	Us Steel Corp
XRX US Equity	Xerox Corp

## December 2006 components

Symbol	Issue Name
AES US Equity	Aes Corp
AMAT US Equity	Applied Material
APD US Equity	Air Prods & Chem
BIG US Equity	Big Lots Inc
BIIB US Equity	Biogen Idec Inc
CHRW US Equity	Ch Robinson
EMR US Equity	Emerson Elec Co
GAS US Equity	Nicor Inc
HNZ US Equity	Hj Heinz Co
IFF US Equity	Intl Flvr & Frag
R US Equity	Ryder System Inc
RAI US Equity	Reynolds America
STZ US Equity	Constellation-A
UIS US Equity	Unisys Corp
VNO US Equity	Vornado Rlty Tst
XEL US Equity	Xcel Energy Inc

## January 2007 components

Symbol	Issue Name
AVY US Equity	Avery Dennison
BIG US Equity	Big Lots Inc
BRCM US Equity	Broadcom Corp-A
C US Equity	Citigroup Inc
CIEN US Equity	Ciena Corp
COL US Equity	Rockwell Collins
DE US Equity	Deere & Co
ESRX US Equity	Express Script
HNZ US Equity	Hj Heinz Co
HPQ US Equity	Hewlett-Packard
IFF US Equity	Intl Flvr & Frag
ISRG US Equity	Intuitive Surgic
JOYG US Equity	Joy Global Inc
LTD US Equity	Limited Brands
PNC US Equity	Pnc Financial Se
RIG US Equity	Transocean Ltd
SGP US Equity	Schering-Plough
SWY US Equity	Safeway Inc
TWX US Equity	Time Warner Inc
USB US Equity	Us Bancorp

## February 2007 components

Symbol	Issue Name
BXP US Equity	Boston Propertie
CL US Equity	Colgate-Palmoliv
FRX US Equity	Forest Labs Inc
IACI US Equity	Iac/Interactivec
LMT US Equity	Lockheed Martin
MAR US Equity	Marriott Intl-A
SHW US Equity	Sherwin-Williams
SPG US Equity	Simon Property
T US Equity	At&T Inc
WYNN US Equity	Wynn Resorts Ltd

## March 2007 components

Symbol	Issue Name
ASH US Equity	Ashland Inc
CI US Equity	Cigna Corp
CVS US Equity	Cvs Caremark Cor
EDS US Equity	Electronic Data
EMR US Equity	Emerson Elec Co
ETN US Equity	Eaton Corp
EXC US Equity	Exelun Corp
HCR US Equity	Manor Care Inc
IACI US Equity	Iac/Interactivec
JOYG US Equity	Joy Global Inc
NOV US Equity	Natl Oilwell Var
NVLS US Equity	Novellus Sys
ODP US Equity	Office Depot Inc
PEG US Equity	Pub Serv Enterp
PMTC US Equity	Parametric Tech
PPL US Equity	Ppl Corporation
PSA US Equity	Public Storage
SCHW US Equity	Schwab (Charles)
TEX US Equity	Terex Corp
XOM US Equity	Exxon Mobil Corp
XTO US Equity	Xto Energy Inc
ZION US Equity	Zions Bancorp

BTU US Equity	Peabody Energy
CEG US Equity	Constellat Ener
CMA US Equity	Comerica Inc
ECL US Equity	Ecolab Inc
ETR US Equity	Entergy Corp
FE US Equity	Firstenergy Corp
GILD US Equity	Gilead Sciences
GS US Equity	Goldman Sachs Gp
HOG US Equity	Harley-Davidson
JWN US Equity	Nordstrom Inc
LNC US Equity	Lincoln Natl Crp
MHP US Equity	Mcgraw-Hill Cos
MON US Equity	Monsanto Co
MUR US Equity	Murphy Oil Corp
NUE US Equity	Nucor Corp
OXY US Equity	Occidental Pete
PCG US Equity	Pg&E Corp
PEG US Equity	Pub Serv Enterp
PPG US Equity	Ppg Inds Inc
PPL US Equity	Ppl Corporation
RAI US Equity	Reynolds America
SCHW US Equity	Schwab (Charles)
TT US Equity	Trane Inc
VNO US Equity	Vornado Rity Tst
XRX US Equity	Xerox Corp
ZMH US Equity	Zimmer Hldgs

## April 2007 components

Symbol	Issue Name
CEG US Equity	Constellat Ener
DYN US Equity	Dynegy Inc-A
MRO US Equity	Marathon Oil
NE US Equity	Noble Corp
PETM US Equity	Petsmart Inc
PPG US Equity	Ppg Inds Inc
TEX US Equity	Terex Corp
WFT US Equity	Weatherford Intl

## May 2007 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
AES US Equity	Aes Corp
AZO US Equity	Autozone Inc
BAX US Equity	Baxter Intl Inc

## June 2007 components

Symbol	Issue Name
AOC US Equity	Aon Corp
ESRX US Equity	Express Script
FIS US Equity	Fidelity Nationa
LAMR US Equity	Lamar Advertis-A
MCK US Equity	Mckesson Corp
MCO US Equity	Moody'S Corp
MHP US Equity	Mcgraw-Hill Cos
MS US Equity	Morgan Stanley
NOV US Equity	Natl Oilwell Var
TIF US Equity	Tiffany & Co
UTX US Equity	United Tech Corp

## July 2007 components

Symbol	Issue Name
AW US Equity	Allied Waste Ind
CBS US Equity	Cbs Corp-B
EMR US Equity	Emerson Elec Co
FO US Equity	Fortune Brands
HD US Equity	Home Depot Inc
HOT US Equity	Starwood Hotels
INFY US Equity	Infosys Tech-Adr
MHP US Equity	Mcgraw-Hill Cos
STT US Equity	State St Corp
VMC US Equity	Vulcan Materials
WAT US Equity	Waters Corp
WFT US Equity	Weatherford Intl
XRAY US Equity	Dentsply Intl

## August 2007 components

Symbol	Issue Name
ASN US Equity	Archstone-Smith
AYE US Equity	Allegheny Energy
BEN US Equity	Franklin Res Inc
BXP US Equity	Boston Propertie
COH US Equity	Coach Inc
COL US Equity	Rockwell Collins
CSX US Equity	Csx Corp
CTXS US Equity	Citrix Systems
DIS US Equity	Walt Disney Co
EMR US Equity	Emerson Elec Co
FIS US Equity	Fidelity Nationa
GD US Equity	General Dynamics
GLW US Equity	Corning Inc
GR US Equity	Goodrich Corp
GS US Equity	Goldman Sachs Gp
HOT US Equity	Starwood Hotels
IBM US Equity	Ibm
JNJ US Equity	Johnson&Johnson
LH US Equity	Laboratory Cp
LMT US Equity	Lockheed Martin
LRCX US Equity	Lam Research
MUR US Equity	Murphy Oil Corp
NOC US Equity	Northrop Grumman
OMC US Equity	Omnicom Group
ROK US Equity	Rockwell Automat
TIF US Equity	Tiffany & Co

WAT US Equity	Waters Corp
WFT US Equity	Weatherford Intl
WMT US Equity	Wal-Mart Stores
XOM US Equity	Exxon Mobil Corp

## September 2007 components

Symbol	Issue Name
AMP US Equity	Ameriprise Finan
MI US Equity	Marshall &Isley
SWY US Equity	Safeway Inc

## October 2007 components

Symbol	Issue Name
AET US Equity	Aetna Inc
CCL US Equity	Carnival Corp
COH US Equity	Coach Inc
DUK US Equity	Duke Energy Corp
EIX US Equity	Edison Intl
ESRX US Equity	Express Script
F US Equity	Ford Motor Co
FPL US Equity	Fpl Group Inc
HES US Equity	Hess Corp
KIM US Equity	Kimco Realty
MHS US Equity	Medco Health Sol
RIG US Equity	Transocean Ltd
RL US Equity	Polo Ralph Laure
SGP US Equity	Schering-Plough
SPG US Equity	Simon Property
SRE US Equity	Sempra Energy
TJX US Equity	Tjx Cos Inc
XOM US Equity	Exxon Mobil Corp

## November 2007 components

Symbol	Issue Name
2968900Q US Equity	Clear Channel
APC US Equity	Anadarko Petrole
FII US Equity	Federated Inv-B
GRMN US Equity	Garmin Ltd
HES US Equity	Hess Corp
MCK US Equity	Mckesson Corp
MRO US Equity	Marathon Oil
PLL US Equity	Pall Corp
SIAL US Equity	Sigma-Aldrich
TAP US Equity	Molson Coors-B

## December 2007 components

Symbol	Issue Name
FE US Equity	Firstenergy Corp
TGT US Equity	Target Corp

## January 2008 components

Symbol	Issue Name
COL US Equity	Rockwell Collins
EIX US Equity	Edison Intl
HES US Equity	Hess Corp
PCAR US Equity	Paccar Inc
PLL US Equity	Pall Corp
UNH US Equity	Unitedhealth Grp
VZ US Equity	Verizon Communic
XTO US Equity	Xto Energy Inc

## February 2008 components

Symbol	Issue Name
GENZ US Equity	Genzyme Corp

## March 2008 components

Symbol	Issue Name
AMAT US Equity	Applied Material
AMT US Equity	American Tower-A
BIDU US Equity	Baidu Inc-Sp Adr
CHK US Equity	Chesapeake Energ
CL US Equity	Colgate-Palmoliv
D US Equity	Dominion Res/Va
DTV US Equity	Directv Group In
DYN US Equity	Dynegy Inc-A
EMR US Equity	Emerson Elec Co
EP US Equity	El Paso Corp
FPL US Equity	Fpl Group Inc
JEC US Equity	Jacobs Engin Grp
JOYG US Equity	Joy Global Inc
LUK US Equity	Leucadia Natl
MON US Equity	Monsanto Co
NSC US Equity	Norfolk Southern

PH US Equity	Parker Hannifin
PLL US Equity	Pall Corp
RRC US Equity	Range Resources
STJ US Equity	St Jude Medical
STR US Equity	Questar Corp
TMO US Equity	Thermo Fisher
UTX US Equity	United Tech Corp
YHOO US Equity	Yahoo! Inc

## April 2008 components

Symbol	Issue Name
BXP US Equity	Boston Propertie
HAS US Equity	Hasbro Inc
NUE US Equity	Nucor Corp

## May 2008 components

Symbol	Issue Name
AOC US Equity	Aon Corp
CEG US Equity	Constellat Ener
CHRW US Equity	Ch Robinson
CL US Equity	Colgate-Palmoliv
DE US Equity	Deere & Co
EMN US Equity	Eastman Chemical
ESRX US Equity	Express Script
FAST US Equity	Fastenal Co
HNZ US Equity	Hj Heinz Co
HPQ US Equity	Hewlett-Packard
ITW US Equity	Illinois Tool Wo
JEC US Equity	Jacobs Engin Grp
LUK US Equity	Leucadia Natl
MSFT US Equity	Microsoft Corp
NSC US Equity	Norfolk Southern
PH US Equity	Parker Hannifin
RTN US Equity	Raytheon Co
SE US Equity	Spectra Energ
SLB US Equity	Schlumberger Ltd
STJ US Equity	St Jude Medical
TT US Equity	Trane Inc
UNM US Equity	Unum Group
VIA/B US Equity	Viacom Inc-B
YUM US Equity	Yum! Brands Inc

### June 2008 components

Symbol	Issue Name
AA US Equity	Alcoa Inc
KFT US Equity	Kraft Foods Inc
L US Equity	Loews Corp
UNM US Equity	Unum Group
WFR US Equity	Memc Elec Mater

### July 2008 components

Symbol	Issue Name
AIZ US Equity	Assurant Inc
AMAT US Equity	Applied Material
APD US Equity	Air Prods & Chem
BF/B US Equity	Brown-Forman -B
BIIB US Equity	Biogen Idec Inc
BJS US Equity	Bj Services Co
CEPH US Equity	Cephalon Inc
FAST US Equity	Fastenal Co
GOOG US Equity	Google Inc-CI A
HNZ US Equity	Hj Heinz Co
HPQ US Equity	Hewlett-Packard
JNS US Equity	Janus Capital Gr
JOYG US Equity	Joy Global Inc
NBR US Equity	Nabors Inds Ltd
RIMM US Equity	Research In Moti
SPLS US Equity	Staples Inc
SYMC US Equity	Symantec Corp
WMB US Equity	Williams Cos Inc
WMT US Equity	Wal-Mart Stores
WU US Equity	Western Union

### August 2008 components

Symbol	Issue Name
AA US Equity	Alcoa Inc
AMZN US Equity	Amazon.Com Inc
BIIB US Equity	Biogen Idec Inc
CELG US Equity	Celgene Corp
CPWR US Equity	Compuware Corp
DD US Equity	Du Pont (Ei)
FAST US Equity	Fastenal Co
GME US Equity	Gamestop Corp-A
MCD US Equity	Mcdonalds Corp
PG US Equity	Procter & Gamble
WPI US Equity	Watson Pharm

### September 2008 components

Symbol	Issue Name
ALTR US Equity	Altera Corp
BBY US Equity	Best Buy Co Inc
BCR US Equity	Cr Bard Inc
BEN US Equity	Franklin Res Inc
BXP US Equity	Boston Propertie
CAG US Equity	Conagra Foods
CAH US Equity	Cardinal Health
CAT US Equity	Caterpillar Inc
CVS US Equity	Cvs Caremark Cor
DOV US Equity	Dover Corp
EL US Equity	Estee Lauder
EMN US Equity	Eastman Chemical
FPL US Equity	Fpl Group Inc
HRB US Equity	H&R Block Inc
HSIC US Equity	Henry Schein Inc
INTU US Equity	Intuit Inc
LLL US Equity	L-3 Comm Hldgs
LMT US Equity	Lockheed Martin
MCD US Equity	Mcdonalds Corp
MIL US Equity	Millipore Corp
MON US Equity	Monsanto Co
NBL US Equity	Noble Energy Inc
PGN US Equity	Progress Energy
SYK US Equity	Stryker Corp
TDC US Equity	Teradata Corp
UTX US Equity	United Tech Corp
VMC US Equity	Vulcan Materials
X US Equity	Us Steel Corp
ZMH US Equity	Zimmer Hldgs

### October 2008 components

Symbol	Issue Name
BLL US Equity	Ball Corp
FDO US Equity	Family Dollar St
TMK US Equity	Torchmark Corp

### November 2008 components

Symbol	Issue Name
ETR US Equity	Entergy Corp

### December 2008 components

Symbol	Issue Name
100% cash	100% cash

### January 2009 components

Symbol	Issue Name
RYAAY US Equity	Ryanair Hldg-Adr
CAG US Equity	Conagra Foods

### February 2009 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
ADM US Equity	Archer-Daniels
BCR US Equity	Cr Bard Inc
BIIB US Equity	Biogen Idec Inc
DISCA US Equity	Discovery Comm-A
PM US Equity	Philip Morris
PPL US Equity	Ppl Corporation

### March 2009 components

Symbol	Issue Name
AET US Equity	Aetna Inc
CELG US Equity	Celgene Corp
EMC US Equity	Emc Corp/Mass
ESRX US Equity	Express Script
GENZ US Equity	Genzyme Corp
GILD US Equity	Gilead Sciences
HRB US Equity	H&R Block Inc
MRK US Equity	Merck & Co
VAR US Equity	Varian Medical S
VRTX US Equity	Vertex Pharm
WLP US Equity	Wellpoint Inc

### April 2009 components

Symbol	Issue Name
APOL US Equity	Apollo Group-A
F US Equity	Ford Motor Co
MTB US Equity	M&T Bank Corp
MXIM US Equity	Maxim Integrated
NWSA US Equity	News Corp-A
OXY US Equity	Occidental Pete
SWN US Equity	Southwestrn Engy

### May 2009 components

Symbol	Issue Name
GR US Equity	Goodrich Corp
PBCT US Equity	People'S United
SWN US Equity	Southwestrn Engy
TROW US Equity	T Rowe Price Grp
TSN US Equity	Tyson Foods-A

### June 2009 components

Symbol	Issue Name
BEN US Equity	Franklin Res Inc
BF/B US Equity	Brown-Forman -B

### July 2009 components

Symbol	Issue Name
BIIB US Equity	Biogen Idec Inc
BK US Equity	Bank Ny Mellon
CTSH US Equity	Cognizant Tech-A
DUK US Equity	Duke Energy Corp
ITW US Equity	Illinois Tool Wo
MHS US Equity	Medco Health Sol
MMM US Equity	3M Co
ORCL US Equity	Oracle Corp
WLP US Equity	Wellpoint Inc

### August 2009 components

Symbol	Issue Name
ADM US Equity	Archer-Daniels
CINF US Equity	Cincinnati Fin
CTSH US Equity	Cognizant Tech-A
D US Equity	Dominion Res/Va
DF US Equity	Dean Foods Co
DIS US Equity	Walt Disney Co
DNB US Equity	Dun & Bradstreet
FISV US Equity	Fiserv Inc
JNJ US Equity	Johnson&Johnson
MFE US Equity	Mcafee Inc
ORCL US Equity	Oracle Corp
PEG US Equity	Pub Serv Enterp
QCOM US Equity	Qualcomm Inc
SNDK US Equity	Sandisk Corp
UNH US Equity	Unitedhealth Grp

## September 2009 components

Symbol	Issue Name
ADSK US Equity	Autodesk Inc
AET US Equity	Aetna Inc
AIZ US Equity	Assurant Inc
ANF US Equity	Abercrombie & Fi
APC US Equity	Anadarko Petrole
BJS US Equity	Bj Services Co
CBE US Equity	Cooper Inds-A
FIS US Equity	Fidelity Nationa
JAVA US Equity	Sun Microsystems
NWL US Equity	Newell Rubbermai
RRC US Equity	Range Resources
SBUX US Equity	Starbucks Corp
TSS US Equity	Total Sys Servs
ZMH US Equity	Zimmer Hldgs

## October 2009 components

Symbol	Issue Name
ALTR US Equity	Altera Corp
BHI US Equity	Baker Hughes Inc
BIDU US Equity	Baidu Inc-Sp Adr
BMC US Equity	Bmc Software Inc
DIS US Equity	Walt Disney Co
NBR US Equity	Nabors Inds Ltd
PLL US Equity	Pall Corp
RHT US Equity	Red Hat Inc
VIA/B US Equity	Viacom Inc-B
WU US Equity	Western Union

## November 2009 components

Symbol	Issue Name
ARG US Equity	Airgas Inc
BBY US Equity	Best Buy Co Inc
BHI US Equity	Baker Hughes Inc
CEG US Equity	Constellat Ener
CMS US Equity	Cms Energy Corp
COG US Equity	Cabot Oil & Gas
DE US Equity	Deere & Co
DOW US Equity	Dow Chemical
ECL US Equity	Ecolab Inc
FISV US Equity	Fiserv Inc

FO US Equity	Fortune Brands
GS US Equity	Goldman Sachs Gp
HAL US Equity	Halliburton Co
HSIC US Equity	Henry Schein Inc
HSP US Equity	Hospira Inc
IGT US Equity	Intl Game Tech
ITW US Equity	Illinois Tool Wo
MSFT US Equity	Microsoft Corp
OMC US Equity	Omnicom Group
OXY US Equity	Occidental Pete
ROK US Equity	Rockwell Automat
RRC US Equity	Range Resources
SEE US Equity	Sealed Air Corp
SLM US Equity	Slm Corp
STR US Equity	Questar Corp
SWN US Equity	Southwestrn Engy
TJX US Equity	Tjx Cos Inc
TMK US Equity	Torchmark Corp
WAT US Equity	Waters Corp
XTO US Equity	Xto Energy Inc

## December 2009 components

Symbol	Issue Name
AVP US Equity	Avon Products
BTU US Equity	Peabody Energy
CMS US Equity	Cms Energy Corp
CSX US Equity	Csx Corp
DHI US Equity	Dr Horton Inc
FCX US Equity	Freeport-Memoran
NKE US Equity	Nike Inc -Cl B
NWSA US Equity	News Corp-A
PBG US Equity	Pepsi Bottling
Q US Equity	Qwest Communicat
TWC US Equity	Time Warner
TXN US Equity	Texas Instrument
VRTX US Equity	Vertex Pharm
WU US Equity	Western Union

## January 2010 components

Symbol	Issue Name
AGN US Equity	Allergan Inc
AMAT US Equity	Applied Material
APA US Equity	Apache Corp
AVB US Equity	Avalonbay Commun
BF/B US Equity	Brown-Forman -B
CEG US Equity	Constellat Ener
COG US Equity	Cabot Oil & Gas
COL US Equity	Rockwell Collins
DPS US Equity	Dr Pepper Snappl
DTV US Equity	Directv-A
EOG US Equity	Eog Resources
FTI US Equity	Fmc Technologies
IPG US Equity	Interpublic Grp
ISRG US Equity	Intuitive Surgic
JWN US Equity	Nordstrom Inc
MHP US Equity	Mcgraw-Hill Cos
MMM US Equity	3M Co
MRK US Equity	Merck & Co
PCP US Equity	Precision Castpt
RHI US Equity	Robert Half Intl
SBUX US Equity	Starbucks Corp
SPLS US Equity	Staples Inc
TEG US Equity	Integrays Energy
TLAB US Equity	Tellabs Inc
TROW US Equity	T Rowe Price Grp
VIA/B US Equity	Viacom Inc-B
VNO US Equity	Vornado Rlty Tst
WYN US Equity	Wyndham Worldwid

## February 2010 components

Symbol	Issue Name
BCR US Equity	Cr Bard Inc
BMS US Equity	Bemis Co
BTU US Equity	Peabody Energy
CAM US Equity	Cameron Internat
CLF US Equity	Cliffs Natural R
CMA US Equity	Comerica Inc
CNX US Equity	Consol Energy
DVN US Equity	Devon Energy Co
FCX US Equity	Freeport-Mcmoran
FLS US Equity	Flowserve Corp

HAR US Equity	Harman Intl
HCN US Equity	Health Care Reit
HPQ US Equity	Hewlett-Packard
MET US Equity	Metlife Inc
MICC US Equity	Millicom Intl
MMM US Equity	3M Co
MOLX US Equity	Molex Inc
ORCL US Equity	Oracle Corp
PNW US Equity	Pinnacle West
POM US Equity	Pepco Holdings
PPG US Equity	Ppg Inds Inc
SPLS US Equity	Staples Inc
STX US Equity	Seagate Technolo
TEG US Equity	Integrays Energy
UNP US Equity	Union Pac Corp
VMED US Equity	Virgin Media Inc
WHR US Equity	Whirlpool Corp

## March 2010 components

Symbol	Issue Name
APC US Equity	Anadarko Petrole
BIDU US Equity	Baidu Inc-Sp Adr
HPQ US Equity	Hewlett-Packard
SBUX US Equity	Starbucks Corp

## April 2010 components

Symbol	Issue Name
AIV US Equity	Apartment Invest
BIG US Equity	Big Lots Inc
BRK/B US Equity	Berkshire Hath-B
CSCO US Equity	Cisco Systems
CVH US Equity	Coventry Health
DD US Equity	Du Pont (Ei)
DE US Equity	Deere & Co
FITB US Equity	Fifth Third Banc
FLEX US Equity	Flextronics Intl
FLS US Equity	Flowserve Corp
GE US Equity	General Electric
GR US Equity	Goodrich Corp
HAS US Equity	Hasbro Inc
HOG US Equity	Harley-Davidson
JNS US Equity	Janus Capital Gr

KG US Equity	King Pharmaceut
LM US Equity	Legg Mason Inc
LNC US Equity	Lincoln Natl Crp
LOW US Equity	Lowe'S Cos Inc
LUV US Equity	Southwest Air
MAS US Equity	Masco Corp
MCD US Equity	Mcdonalds Corp
MRK US Equity	Merck & Co
NWSA US Equity	News Corp-A
PH US Equity	Parker Hannifin
PXD US Equity	Pioneer Natural
RHI US Equity	Robert Half Intl
RIMM US Equity	Research In Moti
TGT US Equity	Target Corp
WHR US Equity	Whirlpool Corp

### May 2010 components

Symbol	Issue Name
MSFT US Equity	Microsoft Corp
GE US Equity	General Electric
CSCO US Equity	Cisco Systems
OXY US Equity	Occidental Pete
UTX US Equity	United Tech Corp
V US Equity	Visa Inc-Class A
AXP US Equity	American Express
MO US Equity	Altria Group Inc
NWSA US Equity	News Corp-A
TGT US Equity	Target Corp
NKE US Equity	Nike Inc -Cl B
CCL US Equity	Carnival Corp
FCX US Equity	Freeport-Mcmoran
GD US Equity	General Dynamics
EOG US Equity	Eog Resources
ITW US Equity	Illinois Tool Wo
CSX US Equity	Csx Corp
VIA/B US Equity	Viacom Inc-B
COF US Equity	Capital One Fina
SBUX US Equity	Starbucks Corp
PCP US Equity	Precision Castpt
PCAR US Equity	Paccar Inc
BRCM US Equity	Broadcom Corp-A
GPS US Equity	Gap Inc/The
L US Equity	Loews Corp
RAI US Equity	Reynolds America

XRX US Equity	Xerox Corp
TROW US Equity	T Rowe Price Grp
ISRG US Equity	Intuitive Surgic
NBL US Equity	Noble Energy Inc

### June 2010 components

Symbol	Issue Name
CERN US Equity	Cerner Corp
DISH US Equity	Dish Network-A
JBL US Equity	Jabil Circuit
TIE US Equity	Titanium Metals

### July 2010 components

Symbol	Issue Name
OXY US Equity	Occidental Pete
CAT US Equity	Caterpillar Inc
NKE US Equity	Nike Inc -Cl B
D US Equity	Dominion Res/Va
TMO US Equity	Thermo Fisher
VIA/B US Equity	Viacom Inc-B
TWC US Equity	Time Warner Cabl
BBT US Equity	Bb&T Corp
TJX US Equity	Tjx Cos Inc
CB US Equity	Chubb Corp
CTSH US Equity	Cognizant Tech-A
PGR US Equity	Progressive Corp
XRX US Equity	Xerox Corp
INTU US Equity	Intuit Inc
SNDK US Equity	Sandisk Corp
AZO US Equity	Autozone Inc
HST US Equity	Host Hotels & Re
CI US Equity	Cigna Corp
DOV US Equity	Dover Corp
ALTR US Equity	Altera Corp
FAST US Equity	Fastenal Co
DVA US Equity	Davita Inc
CLF US Equity	Cliffs Natural R
GPC US Equity	Genuine Parts Co
LLTC US Equity	Linear Tech Corp
HAS US Equity	Hasbro Inc
WAT US Equity	Waters Corp
WEC US Equity	Wisconsin Energy
SRCL US Equity	Stericycle Inc
XL US Equity	Xl Group Plc

## August 2010 components

Symbol	Issue Name
AIZ US Equity	Assurant Inc
CTSH US Equity	Cognizant Tech-A
EL US Equity	Estee Lauder
SEE US Equity	Sealed Air Corp

MRVL US Equity	Marvell Tech Grp
HSY US Equity	Hershey Co/The
CBS US Equity	Cbs Corp-B
ADI US Equity	Analog Devices
RF US Equity	Regions Financia
AKAM US Equity	Akamai Technolog

## September 2010 components

Symbol	Issue Name
ILMN US Equity	Illumina Inc
LTD US Equity	Limited Brands
NTAP US Equity	Netapp Inc
SLM US Equity	Slm Corp
TIF US Equity	Tiffany & Co
WCRX US Equity	Warner Chilcot-A

## November 2010 components

Symbol	Issue Name
AIV US Equity	Apartment Invest
AVY US Equity	Avery Dennison
BLL US Equity	Ball Corp
COP US Equity	Conocophillips
CSCO US Equity	Cisco Systems
CTSH US Equity	Cognizant Tech-A
EIX US Equity	Edison Intl
EL US Equity	Estee Lauder
EMC US Equity	Emc Corp/Mass
EMN US Equity	Eastman Chemical
EP US Equity	El Paso Corp
FDX US Equity	Fedex Corp
GLW US Equity	Corning Inc
HNZ US Equity	Hj Heinz Co
KIM US Equity	Kimco Realty
KMX US Equity	Carmax Inc
LNC US Equity	Lincoln Natl Crp
MCD US Equity	Mcdonalds Corp
MMM US Equity	3M Co
PCP US Equity	Precision Castpt
PEG US Equity	Pub Serv Enterp
POM US Equity	Pepco Holdings
PPG US Equity	Ppg Inds Inc
VNO US Equity	Vornado Rity Tst

## October 2010 components

Symbol	Issue Name
BRK/B US Equity	Berkshire Hath-B
VOD US Equity	Vodafone Grp-Adr
MRK US Equity	Merck & Co
EMC US Equity	Emc Corp/Mass
DD US Equity	Du Pont (Ei)
FCX US Equity	Freeport-Mcmoran
TGT US Equity	Target Corp
EBAY US Equity	Ebay Inc
DE US Equity	Deere & Co
SPG US Equity	Simon Property
TRV US Equity	Travelers Cos In
JCI US Equity	Johnson Controls
CTSH US Equity	Cognizant Tech-A
SBUX US Equity	Starbucks Corp
TYC US Equity	Tyco Intl Ltd
PCP US Equity	Precision Castpt
CB US Equity	Chubb Corp
NTAP US Equity	Netapp Inc
DISCA US Equity	Discovery Comm-A
WM US Equity	Waste Management
HNZ US Equity	Hj Heinz Co
PGR US Equity	Progressive Corp
BXP US Equity	Boston Propertie
BBBY US Equity	Bed Bath &Beyond

## December 2010 components

Symbol	Issue Name
BIIB US Equity	Biogen Idec Inc
DFS US Equity	Discover Financi
EP US Equity	El Paso Corp
HOT US Equity	Starwood Hotels
ILMN US Equity	Illumina Inc
MEE US Equity	Massey Energy Co
MXIM US Equity	Maxim Integrated
NIHD US Equity	Nii Holding Inc
NOC US Equity	Northrop Grumman
OKE US Equity	Oneok Inc
TMK US Equity	Torchmark Corp
VMED US Equity	Virgin Media Inc

## January 2011 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
ANF US Equity	Abercrombie & Fi
CAH US Equity	Cardinal Health
CBS US Equity	Cbs Corp-B
FAST US Equity	Fastenal Co
FLS US Equity	Flowserve Corp
GWW US Equity	Ww Grainger Inc
HP US Equity	Helmerich & Payn
LRCX US Equity	Lam Research
MO US Equity	Altria Group Inc
NWL US Equity	Newell Rubbermai
RHI US Equity	Robert Half Intl
SWK US Equity	Stanley Black &
TXT US Equity	Textron Inc
XL US Equity	XI Group Plc

## February 2011 components

Symbol	Issue Name
CMCSA US Equity	Comcast Corp-A
ETN US Equity	Eaton Corp
HST US Equity	Host Hotels & Re
LNC US Equity	Lincoln Natl Crp
MICC US Equity	Millicom Intl
TWC US Equity	Time Warner Cabl
TXT US Equity	Textron Inc
WPI US Equity	Watson Pharm
XL US Equity	XI Group Plc

## March 2011 components

Symbol	Issue Name
AMP US Equity	Ameriprise Finan
BEN US Equity	Franklin Res Inc
CAH US Equity	Cardinal Health
CLF US Equity	Cliffs Natural R
DFS US Equity	Discover Financi
FIS US Equity	Fidelity Nationa
FLS US Equity	Flowserve Corp
GNW US Equity	Genworth Financi
HCP US Equity	Hcp Inc
HIG US Equity	Hartford Finl Sv
ICE US Equity	Intercontinental
IPG US Equity	Interpublic Grp
KLAC US Equity	Kla-Tencor Corp
MCHP US Equity	Microchip Tech
MJN US Equity	Mead Johnson
MU US Equity	Micron Tech
OKE US Equity	Oneok Inc
SPG US Equity	Simon Property
TSO US Equity	Tesoro Corp

## April 2011 components

Symbol	Issue Name
BTU US Equity	Peabody Energy
CNX US Equity	Consol Energy
CSX US Equity	Csx Corp
EMR US Equity	Emerson Elec Co
HAS US Equity	Hasbro Inc
WYNN US Equity	Wynn Resorts Ltd

## May 2011 components

Symbol	Issue Name
ABC US Equity	Amerisourceberge
CERN US Equity	Cerner Corp
EL US Equity	Estee Lauder
FFIV US Equity	F5 Networks
JNPR US Equity	Juniper Networks
JWN US Equity	Nordstrom Inc
LINTA US Equity	Liberty-Inter A
LM US Equity	Legg Mason Inc
MAT US Equity	Mattel Inc
MUR US Equity	Murphy Oil Corp
MWW US Equity	Monster Worldwid
NBR US Equity	Nabors Inds Ltd
RAI US Equity	Reynolds America
RRC US Equity	Range Resources
SLM US Equity	Slm Corp

## Appendix B. Document change history

A history of significant changes to this document is shown in the table below.

<b>Issue</b>	<b>Date</b>	<b>Change</b>
1.0	April 5, 2011	First draft