

# APPENDIX I

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## 1. List of the 1,037 companies analyzed (Bloomberg Tickers)

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Equity, 8206908Q UW Equity, 8214761Q UN Equity, 827663Q UN Equity, 8277831Q UN Equity, 8394653Q UN Equity, 841273Q UQ Equity, 89236Q UN Equity, 896661Q UN Equity, 929530Q UN Equity, 93916Q UN Equity, 945852Q UN Equity, 950967Q UN Equity, 968734Q UN Equity, 987200Q UN Equity, 9876544D UN Equity, 9876549D UN Equity, A UN Equity, AA UN Equity, AAL UW Equity, AAMRQ UN Equity, AAP UN Equity, AAPL UQ Equity, AAPL UW Equity, ABBV UN Equity, ABC UN Equity, ABKFQ UN Equity, ABT UN Equity, ABX UN Equity, ACAS UW Equity, ACE UN Equity, ACKH UN Equity, ACN UN Equity, ADBE UQ Equity, ADBE UW Equity, ADCT UQ Equity, ADCT UW Equity, ADI UN Equity, ADI UW Equity, ADM UN Equity, ADP UN Equity, ADP UW Equity, ADS UN Equity, ADSK UQ Equity, ADSK UW Equity, ADT UN Equity, AEE UN Equity, AEP UN Equity, AES UN Equity, AET UN Equity, AFL UN Equity, AFS UN Equity, AGN UN Equity, AIG UN Equity, AIV UN Equity, AIZ UN Equity, AKAM UW Equity, AKS UN Equity, ALL UN Equity, ALLE UN Equity, ALTR UQ Equity, ALTR UW Equity, ALXN UW Equity, AMAT UQ Equity, AMAT UW Equity, AMCC UQ Equity, AMD UN Equity, AME UN Equity, AMG UN Equity, AMGN UQ Equity, AMGN UW Equity, AMP UN Equity, AMT UN Equity, AMZN UQ Equity, AMZN UW Equity, AN UN Equity, ANDW UQ Equity, ANF UN Equity, ANRZQ UN Equity, ANTM UN Equity, AON UN Equity, APA UN Equity, APC UN Equity, APD UN Equity, APH UN Equity, APOL UQ Equity, APOL UW Equity, ARB UN Equity, ARG UN Equity, ASH UN Equity, ATI UN Equity, ATVI UW Equity, AVB UN Equity, AVGO UW Equity, AVP UN Equity, AVY UN Equity, AW UN Equity, AWE UN Equity, AXP UN Equity, AYE UN Equity, AZA UN Equity, AZO UN Equity, BA UN Equity, BAC UN Equity, BAX UN Equity, BBBY UQ Equity, BBBY UW Equity, BBT UN Equity, BBY UN Equity, BC UN Equity, BCR UN Equity, BDK UN Equity, BDX UN Equity, BEAM UN Equity, BEN UN Equity, BF/B UN Equity, BGEN UQ Equity, BGG UN Equity, BHI UN Equity, BHMSQ UN Equity, BIG UN Equity, BIIB UQ Equity, BIIB UW Equity, BJS UN Equity, BK UN Equity, BKB UN Equity, BLK UN Equity, BLL UN Equity, BLS UN Equity, BMC UN Equity, BMC UQ Equity, BMC UW Equity, BMG UN Equity, BMS UN Equity, BMY UN Equity, BNI UN Equity, BOL UN Equity, BRCM UQ Equity, BRCM UW Equity, BRK/B UN Equity, BRL UN Equity, BSX UN Equity, BTU UN Equity, BVSN UQ Equity, BWA UN Equity, BXLN UN Equity, BXP UN Equity, C UN Equity, CA UN Equity, CA UW Equity, CAG UN Equity, CAH UN Equity, CAM UN Equity, CAR UN Equity, CAT UN Equity, CB UN

Equity, CBE UN Equity, CBG UN Equity, CBH UN Equity, CBS UA Equity, CBS UN Equity, CCE UN Equity, CCI UN Equity, CCK UN Equity, CCL UN Equity, CCTYQ UN Equity, CEG UN Equity, CELG UW Equity, CEPH UW Equity, CERN UW Equity, CF UN Equity, CFC UN Equity, CFN UN Equity, CGP UN Equity, CHIR UQ Equity, CHK UN Equity, CHRW UW Equity, CI UN Equity, CIEN UQ Equity, CIEN UW Equity, CIN UN Equity, CINF UQ Equity, CINF UW Equity, CITGQ UN Equity, CL UN Equity, CLF UN Equity, CLX UN Equity, CMA UN Equity, CMCSA UQ Equity, CMCSA UW Equity, CMCSK UQ Equity, CMCSK UW Equity, CME UN Equity, CME UW Equity, CMG UN Equity, CMI UN Equity, CMS UN Equity, CMVT UQ Equity, CMX UN Equity, CNCEQ UN Equity, CNP UN Equity, CNRG UN Equity, CNX UN Equity, COC UN Equity, COF UN Equity, COG UN Equity, COH UN Equity, COL UN Equity, COMS UQ Equity, COP UN Equity, COST UQ Equity, COST UW Equity, COV UN Equity, CPB UN Equity, CPGX UN Equity, CPNLQ UN Equity, CPWR UQ Equity, CPWR UW Equity, CR UN Equity, CRM UN Equity, CSC UN Equity, CSCO UQ Equity, CSCO UW Equity, CSX UN Equity, CTAS UQ Equity, CTAS UW Equity, CTB UN Equity, CTL UN Equity, CTSH UW Equity, CTXS UQ Equity, CTXS UW Equity, CVC UN Equity, CVG UN Equity, CVH UN Equity, CVS UN Equity, CVX UN Equity, D UN Equity, DAL UN Equity, DALRQ UN Equity, DCNAQ UN Equity, DD UN Equity, DDR UN Equity, DDS UN Equity, DE UN Equity, DELL UQ Equity, DELL UW Equity, DF UN Equity, DFS UN Equity, DG UN Equity, DGX UN Equity, DHI UN Equity, DHR UN Equity, DIS UN Equity, DISCA UW Equity, DISCK UW Equity, DJ UN Equity, DLPH UN Equity, DLTR UW Equity, DLX UN Equity, DNB UN Equity, DNR UN Equity, DO UN Equity, DOV UN Equity, DOW UN Equity, DPHIQ UN Equity, DPS UN Equity, DRI UN Equity, DTE UN Equity, DTV UN Equity, DTV UW Equity, DUK UN Equity, DV UN Equity, DVA UN Equity, DVN UA Equity, DVN UN Equity, DYNIQ UN Equity, EA UQ Equity, EA UW Equity, EBAY UQ Equity, EBAY UW Equity, ECL UN Equity, ED UN Equity, EFX UN Equity, EIX UN Equity, EKDKQ UN Equity, EL UN Equity, EMC UN Equity, EMN UN Equity, EMR UN Equity, ENDP UW Equity, ENRNQ UN Equity, EOG UN Equity, EOP UN Equity, EP UN Equity, EQ UN Equity, EQIX UW Equity, EQR UN Equity, EQT UN Equity, ES UN Equity, ESRX UQ Equity, ESRX UW Equity, ESS UN Equity, ESV UN Equity, ETFC UN Equity, ETFC UW Equity, ETN UN Equity, ETR UN Equity, ETS UN Equity, EW UN Equity, EXC UN Equity, EXPD UW Equity, EXPE UW Equity, F UN Equity, FAST UW Equity, FB UW

Equity, FBF UN Equity, FCX UN Equity, FDO UN Equity, FDX UN Equity, FE UN Equity, FFIV UW Equity, FHN UN Equity, FII UN Equity, FIS UN Equity, FISV UQ Equity, FISV UW Equity, FITB UQ Equity, FITB UW Equity, FJ UN Equity, FL UN Equity, FLIR UW Equity, FLR UN Equity, FLS UN Equity, FLTWQ UN Equity, FMC UN Equity, FMCC UN Equity, FNMA UN Equity, FOSL UW Equity, FOX UW Equity, FOXA UN Equity, FOXA UW Equity, FPC UN Equity, FRX UN Equity, FSH UN Equity, FSL/B UN Equity, FSLR UW Equity, FTI UN Equity, FTLAQ US Equity, FTR UN Equity, FTR UW Equity, FWLT US Equity, GAPQ UN Equity, GAS UN Equity, GBLXQ UN Equity, GBLXQ US Equity, GD UN Equity, GDT UN Equity, GDW UN Equity, GE UN Equity, GENZ UQ Equity, GENZ UW Equity, GGP UN Equity, GHC UN Equity, GILD UQ Equity, GILD UW Equity, GIS UN Equity, GLW UN Equity, GM UN Equity, GMCR UW Equity, GME UN Equity, GNW UN Equity, GOOG UW Equity, GOOGL UW Equity, GP UN Equity, GPC UN Equity, GPS UN Equity, GPUI UN Equity, GR UN Equity, GRA UN Equity, GRMN UW Equity, GS UN Equity, GT UN Equity, GT UW Equity, GTW UN Equity, GWW UN Equity, HAL UN Equity, HAR UN Equity, HAS US Equity, HAS UW Equity, HBAN UQ Equity, HBAN UW Equity, HBI UN Equity, HCA UN Equity, HCBK UW Equity, HCN UN Equity, HCP UN Equity, HCR UN Equity, HD UN Equity, HES UN Equity, HET UN Equity, HIG UN Equity, HLS UN Equity, HM UN Equity, HMA UN Equity, HNZ UN Equity, HOG UN Equity, HON UN Equity, HOT UN Equity, HP UN Equity, HPC US Equity, HPQ UN Equity, HRB UN Equity, HRL UN Equity, HRS UN Equity, HRZIQ US Equity, HSH UN Equity, HSIC UW Equity, HSP UN Equity, HST UN Equity, HSY UN Equity, HUM UN Equity, IACI UW Equity, IBM UN Equity, ICE UN Equity, IFF UN Equity, IKN UN Equity, IMNX UQ Equity, INCLF UN Equity, INTC UQ Equity, INTC UW Equity, INTU UQ Equity, INTU UW Equity, IP UN Equity, IPG UN Equity, IR UN Equity, IRM UN Equity, ISRG UW Equity, ITT UN Equity, ITW UN Equity, IVZ UN Equity, JAVA UQ Equity, JAVA UW Equity, JBHT UW Equity, JBL UN Equity, JCI UN Equity, JCP UN Equity, JEC UN Equity, JHF UN Equity, JNJ UN Equity, JNPR UN Equity, JNPR UW Equity, JNS UN Equity, JNY UN Equity, JOSEA US Equity, JOY UN Equity, JPM UN Equity, JWN UN Equity, JWN UQ Equity, K UN Equity, KATE UN Equity, KBH UN Equity, KEY UN Equity, KG UN Equity, KHC UW Equity, KIM UN Equity, KLAC UQ Equity, KLAC UW Equity, KMB UN Equity, KMI UN Equity, KMRTQ UN Equity, KMX UN Equity, KO UN Equity, KORS UN Equity, KR UN Equity, KRB UN Equity, KRFT UW Equity,

KRI UN Equity, KSE UN Equity, KSS UN Equity, KSU UN Equity, L UN Equity, LB UN Equity, LDG UN Equity, LDOS UN Equity, LDWIF UN Equity, LEG UN Equity, LEHMQ UN Equity, LEN UN Equity, LH UN Equity, LLL UN Equity, LLTC UQ Equity, LLTC UW Equity, LLY UN Equity, LM UN Equity, LMT UN Equity, LNC UN Equity, LO UN Equity, LOW UN Equity, LPX UN Equity, LRCX UW Equity, LSI UN Equity, LSI UW Equity, LU UN Equity, LUK UN Equity, LUV UN Equity, LVLTL UN Equity, LXX UN Equity, LYB UN Equity, M UN Equity, MA UN Equity, MAC UN Equity, MAR UN Equity, MAR UW Equity, MAS UN Equity, MAT UN Equity, MAT UW Equity, MBI UN Equity, MCD UN Equity, MCHP UW Equity, MCK UN Equity, MCO UN Equity, MDLZ UN Equity, MDLZ UW Equity, MDP UN Equity, MDR UN Equity, MDT UN Equity, MEDI UQ Equity, MEDI UW Equity, MEE UN Equity, MEL UN Equity, MER UN Equity, MERQ UQ Equity, MET UN Equity, MFE UN Equity, MHFI UN Equity, MHK UN Equity, MHS UN Equity, MI UN Equity, MIRKQ UN Equity, MJN UN Equity, MKC UN Equity, MKG UN Equity, MLM UN Equity, MMC UN Equity, MMM UN Equity, MNK UN Equity, MNST UW Equity, MO UN Equity, MOLX UQ Equity, MOLX UW Equity, MON UN Equity, MOS UN Equity, MPC UN Equity, MRK UN Equity, MRO UN Equity, MS UN Equity, MSFT UQ Equity, MSFT UW Equity, MSI UN Equity, MTB UN Equity, MTG UN Equity, MTLQQ UN Equity, MTW UN Equity, MU UN Equity, MU UW Equity, MUR UN Equity, MWI UN Equity, MWV UN Equity, MWW UN Equity, MWW UQ Equity, MWW UW Equity, MXIM UQ Equity, MXIM UW Equity, MYL UN Equity, MYL UW Equity, MZIAQ UN Equity, NAV UN Equity, NAVI UW Equity, NBL UN Equity, NBR UA Equity, NBR UN Equity, NC UN Equity, NCC UN Equity, NCE UN Equity, NCR UN Equity, NDAQ UW Equity, NE UN Equity, NEE UN Equity, NEM UN Equity, NFB UN Equity, NFLX UW Equity, NFX UN Equity, NGH UN Equity, NI UN Equity, NKE UN Equity, NLSN UN Equity, NMK UN Equity, NOC UN Equity, NOV UN Equity, NOVL UQ Equity, NOVL UW Equity, NRG UN Equity, NRTLQ UN Equity, NSC UN Equity, NTAP UQ Equity, NTAP UW Equity, NTRS UQ Equity, NTRS UW Equity, NUE UN Equity, NVDA UQ Equity, NVDA UW Equity, NWL UN Equity, NWS UW Equity, NWSA UW Equity, NXTL UQ Equity, NYT UN Equity, NYX UN Equity, O UN Equity, OAT UN Equity, ODP UN Equity, OI UN Equity, OK UN Equity, OKE UN Equity, OMC UN Equity, OMX UN Equity, ORCL UN Equity, ORCL UQ Equity, ORCL UW Equity, ORLY UW Equity, ORX UN Equity, OWENQ UN Equity, OXY UN Equity, PALM UQ Equity, PAYX UQ Equity,

PAYX UW Equity, PBCT UW Equity, PBG UN Equity, PBI UN Equity, PBY UN Equity, PCAR UQ Equity, PCAR UW Equity, PCG UN Equity, PCH UN Equity, PCL UN Equity, PCLN UW Equity, PCP UN Equity, PD UN Equity, PDCO UQ Equity, PDCO UW Equity, PDG UN Equity, PEG UN Equity, PEP UN Equity, PETM UW Equity, PFE UN Equity, PFG UN Equity, PG UN Equity, PGL UN Equity, PGR UN Equity, PH UN Equity, PHM UN Equity, PKI UN Equity, PLD UN Equity, PLL UN Equity, PM UN Equity, PMCS UQ Equity, PMCS UW Equity, PNC UN Equity, PNR UN Equity, PNW UN Equity, POM UN Equity, PPG UN Equity, PPL UN Equity, PPW US Equity, PRDCQ UN Equity, PRGO UN Equity, PRGO UW Equity, PRU UN Equity, PSA UN Equity, PSX UN Equity, PTC UQ Equity, PTC UW Equity, PTV UN Equity, PVH UN Equity, PVN UN Equity, PVT UN Equity, PWER UQ Equity, PWR UN Equity, PX UN Equity, PXD UN Equity, PYPL UW Equity, QCOM UQ Equity, QCOM UW Equity, QEP UN Equity, QLGC UQ Equity, QLGC UW Equity, QRVO UW Equity, QTRN UQ Equity, R UN Equity, RAD UN Equity, RAI UN Equity, RAL UN Equity, RATL UQ Equity, RBD UN Equity, RBK UN Equity, RCL UN Equity, RDC UN Equity, RDPL UN Equity, REGN UW Equity, RF UN Equity, RHI UN Equity, RHT UN Equity, RIG UN Equity, RL UN Equity, RLM UN Equity, RML UN Equity, RNB US Equity, ROH UN Equity, ROK UN Equity, ROP UN Equity, ROST UW Equity, RRC UN Equity, RRD UN Equity, RRD UW Equity, RSG UN Equity, RSHCQ UN Equity, RTN UN Equity, RX UN Equity, RYC UN Equity, SAF UN Equity, SAF UQ Equity, SANM UQ Equity, SANM UW Equity, SAPE UQ Equity, SBUX UQ Equity, SBUX UW Equity, SCG UN Equity, SCHW UN Equity, SCHW UQ Equity, SCHW UW Equity, SCI UN Equity, SE UN Equity, SEBL UQ Equity, SEE UN Equity, SGID UN Equity, SGP UN Equity, SHLD UQ Equity, SHLD UW Equity, SHW UN Equity, SIAL UQ Equity, SIAL UW Equity, SIG UN Equity, SII UN Equity, SJM UN Equity, SLB UN Equity, SLG UN Equity, SLM UN Equity, SLM UW Equity, SNA UN Equity, SNDK UW Equity, SNI UN Equity, SNV UN Equity, SO UN Equity, SOV UN Equity, SPG UN Equity, SPLS UQ Equity, SPLS UW Equity, SRCL UW Equity, SRE UN Equity, SSP UN Equity, STI UN Equity, STJ UN Equity, STR UN Equity, STT UN Equity, STX UW Equity, STZ UN Equity, SUNE UN Equity, SVU UN Equity, SWK UN Equity, SWKS UW Equity, SWN UN Equity, SWY UN Equity, SXCL UQ Equity, SYK UN Equity, SYMC UQ Equity, SYMC UW Equity, SYU UN Equity, T UN Equity, TAP UN Equity, TAP UQ Equity, TAP/B UN Equity, TCOMA UQ Equity, TDC UN Equity, TE UN Equity, TEG UN Equity, TEK UN Equity, TEL

UN Equity, TEN UN Equity, TER UN Equity, TEX UN Equity, TGNA UN Equity, TGT UN Equity, THC UN Equity, TIE UN Equity, TIF UN Equity, TIN UN Equity, TJX UN Equity, TKR UN Equity, TLAB UQ Equity, TLAB UW Equity, TMC UN Equity, TMK UN Equity, TMO UN Equity, TMUS UN Equity, TNB UN Equity, TOS UN Equity, TOY UN Equity, TRB UN Equity, TRIP UW Equity, TROW UQ Equity, TROW UW Equity, TRV UN Equity, TSCO UW Equity, TSG UN Equity, TSN UN Equity, TSO UN Equity, TSS UN Equity, TT UN Equity, TUP UN Equity, TWC UN Equity, TWX UN Equity, TXN UN Equity, TXN UW Equity, TXT UN Equity, TXU US Equity, TYC UN Equity, UA UN Equity, UAL UN Equity, UAWGQ UN Equity, UCL UN Equity, UCM UN Equity, UHS UN Equity, UIS UN Equity, UMGI UN Equity, UN UN Equity, UNH UN Equity, UNM UN Equity, UNP UN Equity, UPC UN Equity, UPS UN Equity, URBN UW Equity, URI UN Equity, USB UN Equity, USW UN Equity, UTX UN Equity, V UN Equity, VAR UN Equity, VFC UN Equity, VIAB UN Equity, VIAB UW Equity, VIAV UQ Equity, VIAV UW Equity, VLO UN Equity, VMC UN Equity, VNO UN Equity, VRSK UW Equity, VRSN UW Equity, VRTX UW Equity, VSTNQ UN Equity, VTR UN Equity, VTSS UQ Equity, VZ UN Equity, WAMUQ UN Equity, WAT UN Equity, WBA UN Equity, WBA UW Equity, WCOEQ UQ Equity, WDC UN Equity, WDC UW Equity, WEC UN Equity, WFC UN Equity, WFM UW Equity, WFT UN Equity, WHR UN Equity, WIN UN Equity, WIN UW Equity, WLA UN Equity, WM UN Equity, WMB UN Equity, WMT UN Equity, WNDXQ UN Equity, WOR UN Equity, WOR UQ Equity, WPX UN Equity, WRK UN Equity, WU UN Equity, WWY UN Equity, WY UN Equity, WYE UN Equity, WYN UN Equity, WYNN UW Equity, X UN Equity, XEC UN Equity, XEL UN Equity, XL UN Equity, XLNX UQ Equity, XLNX UW Equity, XOM UN Equity, XRAY UW Equity, XRX UN Equity, XTO UN Equity, XYL UN Equity, YHOO UQ Equity, YHOO UW Equity, YUM UN Equity, ZBH UN Equity, ZION UQ Equity, ZION UW Equity, ZTS UN Equity.

## 2. List of companies invested in each quarter (Bloomberg Tickers)

1<sup>st</sup> Quarter of 2000: 0203524D UN Equity, 0848680D UN Equity, 1317355D UN Equity, 3423152Q UN Equity, 502466Q US Equity, 544791Q UN Equity, 653707Q UN Equity, 8214761Q UN Equity, AAPL UQ Equity, ABT UN Equity, ADBE UQ Equity, APA UN Equity, BF/B UN Equity, BLS UN Equity, CAH UN Equity, CI UN Equity, CNP UN Equity, CSC UN Equity, DALRQ UN Equity, DD UN Equity, DHR UN Equity, DJ UN Equity, DOW UN Equity, DTE UN Equity, ECL UN Equity, ED UN Equity, GDT UN Equity, GP UN Equity, IBM UN Equity, INTC UQ Equity, IP UN Equity, ITT UN Equity, KRI UN Equity, LLY UN Equity, LSI UN Equity, MDP UN Equity, MDT UN Equity, MRO UN Equity, MU UN Equity, PAYX UQ Equity, PBI UN Equity, PCH UN Equity, PHM UN Equity, PPL UN Equity, TIN UN Equity, VZ UN Equity, WHR UN Equity, WY UN Equity.

2<sup>nd</sup> Quarter of 2000: 0964591D UQ Equity, 1317355D UN Equity, 502466Q US Equity, 8214761Q UN Equity, AAPL UQ Equity, ADP UN Equity, APA UN Equity, AVY UN Equity, AZA UN Equity, BAX UN Equity, BCR UN Equity, BF/B UN Equity, BLL UN Equity, BMY UN Equity, BOL UN Equity, CA UN Equity, CCL UN Equity, CI UN Equity, CLX UN Equity, CSC UN Equity, CVX UN Equity, FDX UN Equity, HPQ UN Equity, IBM UN Equity, IP UN Equity, IR UN Equity, ITW UN Equity, JNJ UN Equity, KMB UN Equity, KRI UN Equity, LLY UN Equity, MHFI UN Equity, MRK UN Equity, NOVL UQ Equity, OMX UN Equity, PAYX UQ Equity, PBI UN Equity, PCH UN Equity, PEG UN Equity, PH UN Equity, PPL UN Equity, SVU UN Equity, SYU UN Equity, TER UN Equity, TGNA UN Equity, TYC UN Equity, VZ UN Equity, WHR UN Equity, WY UN Equity.

3<sup>rd</sup> Quarter of 2000: 0203524D UN Equity, 0964591D UQ Equity, , 1317355D UN Equity, 3692470Q UN Equity, 502466Q US Equity, 653707Q UN Equity, AAMRQ UN Equity, AAPL UQ Equity, ABT UN Equity, ADP UN Equity, AMD UN Equity, BCR UN Equity, BLS UN Equity, BMY UN Equity, CAH UN Equity, CSC UN Equity, CTL UN Equity, CTRS UQ Equity, DHR UN Equity, DIS UN Equity, DOV UN Equity, DRI UN Equity, GD UN Equity, HES UN Equity, HON UN Equity, HPQ UN Equity, INTC UQ Equity, IPG UN Equity, JNJ UN Equity, KLAC UQ Equity, KMB UN Equity, KRI UN Equity, LB UN Equity, MHFI UN

Equity, MRK UN Equity, MSI UN Equity, QCOM UQ Equity, RHI UN Equity, SCHW UN Equity, SWY UN Equity, SYU UN Equity, T UN Equity, TGNA UN Equity, TGT UN Equity, TRB UN Equity, TYC UN Equity, UNH UN Equity, VZ UN Equity, WMB UN Equity.

4<sup>th</sup> Quarter of 2000: 0964591D UQ Equity, 1317355D UN Equity, 3692470Q UN Equity, 502466Q US Equity, AAMRQ UN Equity, AAPL UQ Equity, ABT UN Equity, ADCT UQ Equity, ADP UN Equity, APC UN Equity, AVY UN Equity, BAX UN Equity, BCR UN Equity, BMY UN Equity, BOL UN Equity, CAH UN Equity, CCTYQ UN Equity, CI UN Equity, CNP UN Equity, COST UQ Equity, CSCO UQ Equity, CTXS UQ Equity, DHR UN Equity, DIS UN Equity, DRI UN Equity, DUK UN Equity, ETR UN Equity, INTC UQ Equity, JNJ UN Equity, KMB UN Equity, LLY UN Equity, MRK UN Equity, MSFT UQ Equity, PEP UN Equity, PHM UN Equity, PNW UN Equity, QLGC UQ Equity, RDC UN Equity, , SWY UN Equity, SYU UN Equity, T UN Equity, TEK UN Equity, THC UN Equity, , TLAB UQ Equity, TYC UN Equity, UNH UN Equity, UTX UN Equity, VZ UN Equity, WCOEQ UQ Equity.

1<sup>st</sup> Quarter of 2001: 3692470Q UN Equity, 502466Q US Equity, AAPL UQ Equity, ABT UN Equity, ADI UN Equity, ALTR UQ Equity, AMAT UQ Equity, APC UN Equity, AVY UN Equity, AYE UN Equity, BBY UN Equity, BLS UN Equity, CEG UN Equity, CNP UN Equity, CSC UN Equity, DELL UQ Equity, DIS UN Equity, DRI UN Equity, DTE UN Equity, DUK UN Equity, ETR UN Equity, HPQ UN Equity, IBM UN Equity, INTC UQ Equity, IPG UN Equity, JNJ UN Equity, KLAC UQ Equity, KRI UN Equity, LB UN Equity, LLTC UQ Equity, LSI UN Equity, LXX UN Equity, MMC UN Equity, MU UN Equity, MXIM UQ Equity, OMC UN Equity, PEG UN Equity, PGL UN Equity, PHM UN Equity, PNW UN Equity, RHI UN Equity, RSHCQ UN Equity, SAPE UQ Equity, SO UN Equity, T UN Equity, TIF UN Equity, TLAB UQ Equity, TRB UN Equity, XEL UN Equity, XLNX UQ Equity.

2<sup>nd</sup> Quarter 2001: 2641504Q UN Equity, AA UN Equity, ABT UN Equity, AEP UN Equity, APC UN Equity, BAX UN Equity, BBY UQ Equity, BBY UN Equity, BCR UN Equity, BMY UN Equity, COST UQ Equity, CSCO UQ Equity, DHR UN Equity, DRI UN Equity, DTE UN Equity, ECL UN Equity, EOG UN Equity, ETR UN Equity, GLW UN Equity, HD UN Equity, HET UN Equity, HOG UN Equity, JNJ UN Equity, KMB

UN Equity, LB UN Equity, LLY UN Equity, LOW UN Equity, LUV UN Equity, MRK UN Equity, NEE UN Equity, NI UN Equity, NMK UN Equity, NRTLQ UN Equity, PEG UN Equity, PEP UN Equity, PFE UN Equity, PGL UN Equity, PNW UN Equity, PPL UN Equity, QLGC UQ Equity, RHI UN Equity, SEBL UQ Equity, SYU UN Equity, TIF UN Equity, TLAB UQ Equity, XEL UN Equity.

3<sup>rd</sup> Quarter 2001: 0226226D UN Equity, 228510Q UN Equity, 2999130Q UN Equity, 3286728Q UN Equity, 502466Q US Equity, AA UN Equity, ADP UN Equity, AEP UN Equity, APC UN Equity, APD UN Equity, BAX UN Equity, BGEN UQ Equity, CAH UN Equity, CNP UN Equity, COST UQ Equity, CVS UN Equity, DLX UN Equity, DUK UN Equity, ECL UN Equity, ETR UN Equity, GLW UN Equity, HD UN Equity, HOG UN Equity, HRB UN Equity, ITT UN Equity, JCI UN Equity, JNJ UN Equity, KATE UN Equity, KBH UN Equity, KLAC UQ Equity, KMB UN Equity, LB UN Equity, MO UN Equity, NEE UN Equity, NI UN Equity, PEP UN Equity, PFE UN Equity, PGL UN Equity, RHI UN Equity, RSHCQ UN Equity, SIAL UQ Equity, SO UN Equity, SWY UN Equity, TGT UN Equity, TJX UN Equity, WMT UN Equity, XEL UN Equity.

4<sup>th</sup> Quarter 2001: 1280712D UQ Equity, 228510Q UN Equity, 2999130Q UN Equity, 3605818Q UN Equity, 502466Q US Equity, 8214761Q UN Equity, 9876544D UN Equity, AA UN Equity, ADBE UQ Equity, ADI UN Equity, ADP UN Equity, APD UN Equity, BAX UN Equity, BBBY UQ Equity, BBY UN Equity, BCR UN Equity, CAH UN Equity, CI UN Equity, CTAS UQ Equity, DRI UN Equity, ECL UN Equity, FMCC UN Equity, HMA UN Equity, HOG UN Equity, HRB UN Equity, JCI UN Equity, JNJ UN Equity, KLAC UQ Equity, KMB UN Equity, KSS UN Equity, LLTC UQ Equity, LUV UN Equity, MHFI UN Equity, MO UN Equity, MXIM UQ Equity, PAYX UQ Equity, PHM UN Equity, SBUX UQ Equity, SEBL UQ Equity, SIAL UQ Equity, SYU UN Equity, UNH UN Equity.

1<sup>st</sup> Quarter of 2002: 0226226D UN Equity, 2999130Q UN Equity, 3022239Q UN Equity, 3423152Q UN Equity, 3605818Q UN Equity, 9876544D UN Equity, AA UN Equity, APD UN Equity, BBBY UQ Equity, BBY UN Equity, BCR UN Equity, COF UN Equity, COST UQ Equity, DRI UN Equity, ED UN Equity, EQR UN Equity, FDO UN Equity, GPC UN Equity, HET UN Equity, HOG UN Equity, HRB UN Equity, INTU

UQ Equity, JCI UN Equity, KBH UN Equity, KRI UN Equity, KSS UN Equity, LLTC UQ Equity, LOW UN Equity, LUV UN Equity, NAV UN Equity, OMC UN Equity, PHM UN Equity, PX UN Equity, SBUX UQ Equity, SIAL UQ Equity, TGT UN Equity, TIF UN Equity, TJX UN Equity, WBA UN Equity, WHR UN Equity, WMT UN Equity.

2<sup>nd</sup> Quarter of 2002: 0226226D UN Equity, 0964591D UQ Equity, 1317355D UN Equity, 2999130Q UN Equity, 3022239Q UN Equity, 3423152Q UN Equity, 502466Q US Equity, 605555Q UN Equity, AA UN Equity, APD UN Equity, ASH UN Equity, AZO UN Equity, BBBY UQ Equity, BBY UN Equity, CTB UN Equity, DRI UN Equity, ECL UN Equity, EOP UN Equity, FCX UN Equity, FDO UN Equity, GPC UN Equity, GWW UN Equity, HET UN Equity, HMA UN Equity, HOG UN Equity, JCI UN Equity, KATE UN Equity, KBH UN Equity, KSS UN Equity, LOW UN Equity, MO UN Equity, NAV UN Equity, NE UN Equity, NEM UN Equity, NUE UN Equity, ODP UN Equity, OXY UN Equity, PHM UN Equity, PX UN Equity, RBK UN Equity, SBUX UQ Equity, SIAL UQ Equity, TGT UN Equity, TIF UN Equity, TJX UN Equity, TOY UN Equity, UNP UN Equity, VMC UN Equity, WBA UN Equity, WHR UN Equity.

3<sup>rd</sup> Quarter of 2002: 2999130Q UN Equity, 3022239Q UN Equity, AA UN Equity, APD UN Equity, BBY UN Equity, BMS UN Equity, CTB UN Equity, DRI UN Equity, ECL UN Equity, ETN UN Equity, FDX UN Equity, GPC UN Equity, GWW UN Equity, HET UN Equity, ITT UN Equity, JCI UN Equity, JNY UN Equity, KATE UN Equity, KBH UN Equity, MMM UN Equity, NE UN Equity, NEM UN Equity, NUE UN Equity, OXY UN Equity, PX UN Equity, R UN Equity, RBK UN Equity, ROH UN Equity, ROK UN Equity, SHW UN Equity, SIAL UQ Equity, SWK UN Equity, TOY UN Equity, UNP UN Equity.

4<sup>th</sup> Quarter of 2002: 0964591D UQ Equity, 502466Q US Equity, ABC UN Equity, APA UN Equity, BAX UN Equity, BC UN Equity, BCR UN Equity, BF/B UN Equity, CAG UN Equity, CAH UN Equity, DHR UN Equity, EFX UN Equity, FCX UN Equity, HMA UN Equity, HRB UN Equity, ITT UN Equity, JNJ UN Equity, K UN Equity, KRI UN Equity, MDP UN Equity, MHFI UN Equity, MO UN Equity, NYT UN Equity, OXY UN Equity, ROK UN Equity, SBUX UQ Equity, STJ UN Equity, SWK UN Equity, SYK UN Equity, UNH UN Equity, WWY UN Equity.

1<sup>st</sup> Quarter of 2003: 1086832D UN Equity, 3605818Q UN Equity, 502466Q US Equity, ABC UN Equity, APOL UQ Equity, AVP UN Equity, BCR UN Equity, CAG UN Equity, CAH UN Equity, DGX UN Equity, DHR UN Equity, EA UQ Equity, EFX UN Equity, ETN UN Equity, GIS UN Equity, GPC UN Equity, HRB UN Equity, ITT UN Equity, JNJ UN Equity, K UN Equity, KRI UN Equity, MDP UN Equity, MO UN Equity, NEM UN Equity, NYT UN Equity, RBK UN Equity, STJ UN Equity, SWK UN Equity, SYK UN Equity, SYU UN Equity, THS UN Equity, TT UN Equity, UNH UN Equity, WWY UN Equity.

2<sup>nd</sup> Quarter of 2003: 0964591D UQ Equity, 1086832D UN Equity, 3605818Q UN Equity, 502466Q US Equity, 929530Q UN Equity, ABC UN Equity, APOL UQ Equity, AVP UN Equity, BCR UN Equity, BF/B UN Equity, DGX UN Equity, DHR UN Equity, EBAY UQ Equity, FCX UN Equity, GIS UN Equity, HRB UN Equity, JNJ UN Equity, NEM UN Equity, NYT UN Equity, OXY UN Equity, PG UN Equity, STJ UN Equity, SYK UN Equity, , SYU UN Equity, UNH UN Equity, WWY UN Equity.

3<sup>rd</sup> Quarter of 2003: 0964591D UQ Equity, 1086832D UN Equity, 1317355D UN Equity, 3022239Q UN Equity, 502466Q US Equity, BCR UN Equity, BMS UN Equity, CAT UN Equity, DGX UN Equity, DRI UN Equity, EA UQ Equity, EBAY UQ Equity, EOG UN Equity, FCX UN Equity, GIS UN Equity, GPC UN Equity, HRB UN Equity, HUM UN Equity, ITT UN Equity, JCI UN Equity, KBH UN Equity, KRI UN Equity, LOW UN Equity, MDP UN Equity, PGL UN Equity, R UN Equity, ROK UN Equity, SYU UN Equity, UNH UN Equity.

4<sup>th</sup> Quarter of 2003: 0948669D UN Equity, 1086832D UN Equity, 2999130Q UN Equity, 3022239Q UN Equity, 502466Q US Equity, 929530Q UN Equity, ABC UN Equity, AEE UN Equity, BBBY UQ Equity, BC UN Equity, BCR UN Equity, BMS UN Equity, CFC UN Equity, DGX UN Equity, ECL UN Equity, EOG UN Equity, ESRX UQ Equity, ETR UN Equity, FCX UN Equity, GIS UN Equity, GPC UN Equity, HRB UN Equity, HUM UN Equity, IFF UN Equity, ITT UN Equity, JCI UN Equity, KATE UN Equity, KBH UN Equity, LPX UN Equity, NEE UN Equity, NEM UN Equity, NKE UN Equity, PHM UN Equity, PPL UN Equity, PX UN Equity, R UN Equity, RBK UN Equity, SHW UN Equity, SIAL UQ Equity, SRE UN Equity, TJX UN Equity, UNH UN Equity, WHR UN Equity, YUM UN Equity.

1<sup>st</sup> Quarter of 2004: 0961514D UN Equity, 2999130Q UN Equity, 3022239Q UN Equity, ADM UN Equity, ADSK UQ Equity, AEE UN Equity, APD UN Equity, BC UN Equity, BJS UN Equity, CBE UN Equity, CEG UN Equity, CIN UN Equity, D UN Equity, DOW UN Equity, ECL UN Equity, ED UN Equity, EIX UN Equity, EOG UN Equity, ETN UN Equity, EXC UN Equity, FE UN Equity, GPC UN Equity, HAS US Equity, HUM UN Equity, IFF UN Equity, IR UN Equity, JCP UN Equity, JWN UN Equity, KATE UN Equity, KSE UN Equity, LPX UN Equity, MAR UN Equity, MRO UN Equity, NEE UN Equity, PCG UN Equity, PEG UN Equity, PGL UN Equity, PPG UN Equity, PPL UN Equity, RBK UN Equity, RRD UN Equity, SHW UN Equity, SIAL UQ Equity, TGNA UN Equity, TIN UN Equity, TJX UN Equity, TRB UN Equity, VFC UN Equity, WHR UN Equity, YUM UN Equity.

2<sup>nd</sup> Quarter of 2004: 0203524D UN Equity, 0910150D US Equity, 2999130Q UN Equity, 3022239Q UN Equity, 605555Q UN Equity, ADM UN Equity, APD UN Equity, ASH UN Equity, BBY UN Equity, BC UN Equity, COP UN Equity, DDS UN Equity, DOW UN Equity, EBAY UQ Equity, FE UN Equity, FII UN Equity, GP UN Equity, GPC UN Equity, HAS US Equity, HOT UN Equity, IFF UN Equity, IP UN Equity, JCP UN Equity, JWN UN Equity, KATE UN Equity, M UN Equity, MAR UN Equity, MDP UN Equity, MHFI UN Equity, MO UN Equity, MRO UN Equity, NUE UN Equity, ODP UN Equity, OMX UN Equity, PCL UN Equity, PPG UN Equity, PX UN Equity, RAI UN Equity, ROH UN Equity, RRD UN Equity, SIAL UQ Equity, SPLS UQ Equity, SRE UN Equity, SVU UN Equity, TAP UN Equity, TGNA UN Equity, TIN UN Equity, VFC UN Equity, WHR UN Equity, YUM UN Equity.

3<sup>rd</sup> Quarter of 2004: 3022239Q UN Equity, AAPL UQ Equity, ADM UN Equity, BBY UN Equity, BEN UN Equity, BF/B UN Equity, CAG UN Equity, CLX UN Equity, CMI UN Equity, COF UN Equity, COP UN Equity, CVX UN Equity, DOW UN Equity, EMN UN Equity, FDO UN Equity, FE UN Equity, FII UN Equity, GP UN Equity, GPC UN Equity, GWW UN Equity, HAS US Equity, HMA UN Equity, HOT UN Equity, HRB UN Equity, HUM UN Equity, IFF UN Equity, IP UN Equity, JCI UN Equity, JCP UN Equity, JWN UN Equity, LB UN Equity, LEG UN Equity, LPX UN Equity, M UN Equity, MHFI UN Equity, MO UN Equity, NAV UN Equity, NCR UN Equity, NXTL UQ Equity, ODP UN Equity, OMX UN Equity, PPG

UN Equity, ROH UN Equity, RRD UN Equity, TGT UN Equity, UCL UN Equity, VFC UN Equity, WHR UN Equity, WY UN Equity, YUM UN Equity.

4<sup>th</sup> Quarter of 2004: 0202445Q UN Equity, 0544749D UN Equity, 2999130Q UN Equity, 3022239Q UN Equity, APC UN Equity, BBBY UQ Equity, CCE UN Equity, CLX UN Equity, COF UN Equity, DCNAQ UN Equity, DGX UN Equity, DHR UN Equity, EMN UN Equity, ESRX UQ Equity, GPC UN Equity, GWW UN Equity, HAS US Equity, HCR UN Equity, HSH UN Equity, IP UN Equity, JCP UN Equity, JWN UN Equity, K UN Equity, KMB UN Equity, LB UN Equity, LEG UN Equity, M UN Equity, MHFI UN Equity, MO UN Equity, NAV UN Equity, NCR UN Equity, ODP UN Equity, PBG UN Equity, PEP UN Equity, PH UN Equity, PPG UN Equity, RAI UN Equity, ROH UN Equity, RRD UN Equity, RTN UN Equity, SVU UN Equity, SYU UN Equity, TAP UN Equity, TIN UN Equity, VFC UN Equity, WHR UN Equity, WWY UN Equity, WY UN Equity, XOM UN Equity.

1<sup>st</sup> Quarter of 2005: 0848680D UN Equity, AEE UN Equity, AVP UN Equity, BOL UN Equity, CAG UN Equity, CCTYQ UN Equity, CEG UN Equity, CIN UN Equity, CLX UN Equity, COP UN Equity, CPB UN Equity, D UN Equity, DDS UN Equity, DTE UN Equity, ED UN Equity, EFX UN Equity, EIX UN Equity, ETR UN Equity, FE UN Equity, HES UN Equity, HNZ UN Equity, HRB UN Equity, HSH UN Equity, IP UN Equity, K UN Equity, KMB UN Equity, KSE UN Equity, MAT UN Equity, MCD UN Equity, MHFI UN Equity, MRO UN Equity, MSI UN Equity, , NEE UN Equity, NOVL UQ Equity, NSC UN Equity, PBG UN Equity, PCG UN Equity, PEP UN Equity, PG UN Equity, PNW UN Equity, PPL UN Equity, RHI UN Equity, RRD UN Equity, SO UN Equity, TAP UN Equity, WWY UN Equity, WY UN Equity, YHOO UQ Equity.

2<sup>nd</sup> Quarter of 2005: 0111145D UN Equity, 0226226D UN Equity, 0848680D UN Equity, 3022239Q UN Equity, 3414924Q US Equity, A UN Equity, BDK UN Equity, BSX UN Equity, CAR UN Equity, CCL UN Equity, CCTYQ UN Equity, COST UQ Equity, CSX UN Equity, DIS UN Equity, DOV UN Equity, EQR UN Equity, GENZ UQ Equity, HAL UN Equity, HAS US Equity, HNZ UN Equity, HRB UN Equity, HUM UN Equity, IR UN Equity, JNJ UN Equity, KATE UN Equity, LEG UN Equity, MAT UN Equity, MCD UN Equity, MDP UN Equity, MO UN Equity, MSI UN Equity, NCR UN Equity, NI UN Equity, NOC UN

Equity, NOVL UQ Equity, OMX UN Equity, PH UN Equity, PTC UQ Equity, RAI UN Equity, RBK UN Equity, RDC UN Equity, RHI UN Equity, RTN UN Equity, SNA UN Equity, SSP UN Equity, TMO UN Equity, WHR UN Equity, YHOO UQ Equity.

3<sup>rd</sup> Quarter of 2005: 0111145D UN Equity, 0848680D UN Equity, 0910150D US Equity, 3692470Q UN Equity, AAPL UQ Equity, ABT UN Equity, AEP UN Equity, BDX UN Equity, COST UQ Equity, CSX UN Equity, D UN Equity, DD UN Equity, DDS UN Equity, DHR UN Equity, DIS UN Equity, DOW UN Equity, EBAY UQ Equity, ED UN Equity, EMN UN Equity, ETN UN Equity, FTR UN Equity, GENZ UQ Equity, GPC UN Equity, GWW UN Equity, HAS US Equity, IR UN Equity, JCI UN Equity, JNJ UN Equity, LB UN Equity, LEG UN Equity, LPX UN Equity, MAT UN Equity, MCD UN Equity, MCK UN Equity, MDP UN Equity, MO UN Equity, MSI UN Equity, NOC UN Equity, NOVL UQ Equity, NSC UN Equity, NUE UN Equity, PH UN Equity, PNW UN Equity, RBK UN Equity, SO UN Equity, VFC UN Equity, X UN Equity, XRX UN Equity, YHOO UQ Equity.

4<sup>th</sup> Quarter of 2005:

0848680D UN Equity, 3414924Q US Equity, 3605818Q UN Equity, 9876544D UN Equity, AEE UN Equity, AEP UN Equity, AN UN Equity, BC UN Equity, BDX UN Equity, BF/B UN Equity, BMC UN Equity, CA UN Equity, CAG UN Equity, CCL UN Equity, COST UQ Equity, DIS UN Equity, DRI UN Equity, EBAY UQ Equity, FTR UN Equity, GPC UN Equity, GWW UN Equity, HAS US Equity, HMA UN Equity, JCI UN Equity, JCP UN Equity, JNJ UN Equity, KATE UN Equity, LOW UN Equity, M UN Equity, MCK UN Equity, MDP UN Equity, MHFI UN Equity, MO UN Equity, MSI UN Equity, NCR UN Equity, NKE UN Equity, PBG UN Equity, PNW UN Equity, RAI UN Equity, RDC UN Equity, RIG UN Equity, RRD UN Equity, SPLS UQ Equity, STJ UN Equity, VFC UN Equity, WHR UN Equity, XRX UN Equity, YHOO UQ Equity.

1<sup>st</sup> Quarter of 2006: 3517233Q UN Equity, A UN Equity, ABC UN Equity, ADM UN Equity, AES UN Equity, APC UN Equity, BBY UN Equity, CFC UN Equity, COP UN Equity, CSC UN Equity, CVS UN

Equity, CVX UN Equity, DOW UN Equity, DTE UN Equity, DUK UN Equity, ED UN Equity, EMN UN Equity, EOP UN Equity, FII UN Equity, FOXA UN Equity, FTR UN Equity, GPC UN Equity, GWW UN Equity, HAL UN Equity, HAS US Equity, HES UN Equity, HPQ UN Equity, JCI UN Equity, JNJ UN Equity, KATE UN Equity, LB UN Equity, M UN Equity, MAR UN Equity, MCD UN Equity, MCK UN Equity, MO UN Equity, MRO UN Equity, MSI UN Equity, NCR UN Equity, NKE UN Equity, PEG UN Equity, PG UN Equity, RRD UN Equity, SSP UN Equity, SVU UN Equity, SYK UN Equity, TGT UN Equity, VFC UN Equity, WHR UN Equity, XOM UN Equity.

2<sup>nd</sup> Quarter of 2006: 0203524D UN Equity, 0772031D UN Equity, AAPL UW Equity, AN UN Equity, BAX UN Equity, BC UN Equity, BMC UN Equity, CA UN Equity, CCTYQ UN Equity, CMI UN Equity, COF UN Equity, CPWR UW Equity, CVX UN Equity, DDS UN Equity, DGX UN Equity, FOXA UN Equity, GPC UN Equity, GWW UN Equity, HAS US Equity, HES UN Equity, HPQ UN Equity, JCP UN Equity, JNS UN Equity, LB UN Equity, LOW UN Equity, LSI UN Equity, MO UN Equity, MSI UN Equity, NCR UN Equity, NEE UN Equity, NKE UN Equity, PCAR UW Equity, PDCO UW Equity, PG UN Equity, PKI UN Equity, PPG UN Equity, PPL UN Equity, RAI UN Equity, RRD UN Equity, RX UN Equity, SYK UN Equity, TAP UN Equity, TXN UN Equity, VFC UN Equity, WHR UN Equity, WY UN Equity, XOM UN Equity, XRX UN Equity.

3<sup>rd</sup> Quarter of 2006: 0202445Q UN Equity, 3517233Q UN Equity, ABC UN Equity, AYE UN Equity, BDX UN Equity, BF/B UN Equity, BIG UN Equity, BMC UN Equity, CI UN Equity, CLX UN Equity, CMS UN Equity, CNP UN Equity, COF UN Equity, CPB UN Equity, CPWR UW Equity, DGX UN Equity, DHR UN Equity, FII UN Equity, GIS UN Equity, GPC UN Equity, GS UN Equity, HNZ UN Equity, HPQ UN Equity, KR UN Equity, KSE UN Equity, LH UN Equity, LSI UN Equity, MCD UN Equity, MCK UN Equity, MHFI UN Equity, MKC UN Equity, MO UN Equity, MS UN Equity, MWW UW Equity, NI UN Equity, PBG UN Equity, PEP UN Equity, PG UN Equity, PNW UN Equity, PPG UN Equity, ROH UN Equity, RRD UN Equity, STJ UN Equity, STZ UN Equity, SVU UN Equity, TAP UN Equity, TE UN Equity, TEK UN Equity, WY UN Equity, XEL UN Equity.

4<sup>th</sup> Quarter of 2006: 0772031D UN Equity, 3414924Q US Equity, ABC UN Equity, BAX UN Equity, BIG UN Equity, CCL UN Equity, CI UN Equity, COF UN Equity, COST UW Equity, D UN Equity, DDS UN Equity, DIS UN Equity, FOXA UN Equity, FTR UN Equity, GPC UN Equity, GWW UN Equity, ITT UN Equity, JCI UN Equity, KG UN Equity, LB UN Equity, LH UN Equity, LSI UN Equity, MCD UN Equity, MCK UN Equity, MER UN Equity, MO UN Equity, MS UN Equity, MWW UW Equity, NE UN Equity, PD UN Equity, PEP UN Equity, PH UN Equity, RAI UN Equity, RRD UN Equity, SVU UN Equity, SWY UN Equity, T UN Equity, TAP UN Equity, TIN UN Equity, TJX UN Equity, TLAB UW Equity, VFC UN Equity, VNO UN Equity, WBA UN Equity, WHR UN Equity, WYE UN Equity, X UN Equity, XRX UN Equity.

1<sup>st</sup> Quarter of 2007: 3423152Q UN Equity, ABC UN Equity, ABT UN Equity, ADP UN Equity, BAX UN Equity, BIG UN Equity, BRL UN Equity, CAG UN Equity, CCL UN Equity, CCTYQ UN Equity, COST UW Equity, CPWR UW Equity, CTXS UW Equity, CVG UN Equity, DD UN Equity, DHR UN Equity, EMN UN Equity, FIS UN Equity, GIS UN Equity, GLW UN Equity, GPC UN Equity, GWW UN Equity, HNZ UN Equity, KATE UN Equity, KG UN Equity, KMB UN Equity, KR UN Equity, KSS UN Equity, LSI UN Equity, MAT UN Equity, MU UN Equity, NOC UN Equity, NOVL UW Equity, PBG UN Equity, PEP UN Equity, PG UN Equity, PH UN Equity, QCOM UW Equity, RHI UN Equity, RRD UN Equity, SGP UN Equity, SVU UN Equity, SWK UN Equity, SWY UN Equity, SYK UN Equity, TAP UN Equity, TGT UN Equity, TXN UN Equity, UNP UN Equity, WYE UN Equity.

2<sup>nd</sup> Quarter of 2007: 0772031D UN Equity, 3423152Q UN Equity, ADSK UW Equity, AMD UN Equity, AN UN Equity, BLL UN Equity, BMS UN Equity, CMCSA UW Equity, COST UW Equity, CPWR UW Equity, CSC UN Equity, CSCO UW Equity, CTL UN Equity, CVG UN Equity, DDS UN Equity, DIS UN Equity, DYNIQ UN Equity, FTR UN Equity, GD UN Equity, GE UN Equity, HAS US Equity, HOG UN Equity, HPC US Equity, ITT UN Equity, JAVA UW Equity, JCI UN Equity, KG UN Equity, LB UN Equity, LSI UN Equity, MAT UN Equity, MDP UN Equity, MSFT UW Equity, NOVL UW Equity, NVDA UW Equity, R UN Equity, RTN UN Equity, SEE UN Equity, SWK UN Equity, TGT UN Equity, TJX UN Equity, TLAB

UW Equity, TWX UN Equity, TXN UN Equity, VRSN UW Equity, VZ UN Equity, WBA UN Equity, XRX UN Equity, YUM UN Equity.

3<sup>rd</sup> Quarter of 2007: 0772031D UN Equity, 0961514D UN Equity, ADBE UW Equity, ADM UN Equity, APC UN Equity, BAX UN Equity, BBY UN Equity, BRCM UW Equity, CAG UN Equity, CPWR UW Equity, CSC UN Equity, CSCO UW Equity, CTXS UW Equity, CVS UN Equity, DIS UN Equity, DOV UN Equity, EKDKQ UN Equity, EMC UN Equity, FOXA UN Equity, GE UN Equity, GPC UN Equity, HPC US Equity, HPQ UN Equity, INTU UW Equity, ITT UN Equity, JAVA UW Equity, LLL UN Equity, LMT UN Equity, MAT UN Equity, MSFT UW Equity, MSI UN Equity, NOC UN Equity, NSC UN Equity, ORCL UW Equity, PBI UN Equity, QCOM UW Equity, RTN UN Equity, SGP UN Equity, SPLS UW Equity, T UN Equity, TLAB UW Equity, TMO UN Equity, TWX UN Equity, TXN UN Equity, UNH UN Equity, VRSN UW Equity, VZ UN Equity, XRX UN Equity.

4<sup>th</sup> Quarter of 2007: 3423152Q UN Equity, ADBE UW Equity, ADM UN Equity, ADP UN Equity, AN UN Equity, AON UN Equity, BBY UN Equity, BMY UN Equity, CAG UN Equity, CCE UN Equity, CIEN UW Equity, COST UW Equity, CPWR UW Equity, CSC UN Equity, CTL UN Equity, CVG UN Equity, DRI UN Equity, DUK UN Equity, EKDKQ UN Equity, EMC UN Equity, FIS UN Equity, FISV UW Equity, GPC UN Equity, GWW UN Equity, HAS US Equity, HPQ UN Equity, INTU UW Equity, JNS UN Equity, KLAC UW Equity, KR UN Equity, KSS UN Equity, MDP UN Equity, MRK UN Equity, MSFT UW Equity, MWW UW Equity, NOC UN Equity, ODP UN Equity, ORCL UW Equity, PPG UN Equity, QCOM UW Equity, RAI UN Equity, RDC UN Equity, RHI UN Equity, SGP UN Equity, SPLS UW Equity, STR UN Equity, SWY UN Equity, TJX UN Equity, VFC UN Equity, WYE UN Equity.

1<sup>st</sup> Quarter of 2008: 0202445Q UN Equity, 1284849D UN Equity, ABC UN Equity, ABT UN Equity, BAX UN Equity, BBY UN Equity, BDX UN Equity, BF/B UN Equity, BMY UN Equity, CELG UW Equity, CIEN UW Equity, COST UW Equity, CPB UN Equity, CPWR UW Equity, CSC UN Equity, CVG UN Equity, CVS UN Equity, EFX UN Equity, GIS UN Equity, HAS US Equity, HOT UN Equity, HUM UN Equity, INTC UW Equity, JAVA UW Equity, JCI UN Equity, JCP UN Equity, K UN Equity, KMB UN Equity, KO

UN Equity, KR UN Equity, MAR UN Equity, MAT UN Equity, MCD UN Equity, MCK UN Equity, MKC UN Equity, MO UN Equity, NKE UN Equity, PG UN Equity, RAI UN Equity, RDC UN Equity, RTN UN Equity, SHLD UN Equity, SWY UN Equity, TGT UN Equity, TJX UN Equity, VFC UN Equity, WHR UN Equity, WYE UN Equity, XRX UN Equity.

2<sup>nd</sup> Quarter of 2008: 1284849D UN Equity, ABT UN Equity, AET UN Equity, AKAM UN Equity, ANF UN Equity, AZO UN Equity, BAX UN Equity, BDX UN Equity, BEN UN Equity, BF/B UN Equity, BMC UN Equity, BMY UN Equity, CI UN Equity, COP UN Equity, COST UN Equity, CPWR UN Equity, GIS UN Equity, GLW UN Equity, GPC UN Equity, GPS UN Equity, HES UN Equity, HPQ UN Equity, HUM UN Equity, IBM UN Equity, INTC UN Equity, JCI UN Equity, JNS UN Equity, JWN UN Equity, MAT UN Equity, MCD UN Equity, MCK UN Equity, MO UN Equity, MRK UN Equity, NVDA UN Equity, NWL UN Equity, ORCL UN Equity, RAI UN Equity, RL UN Equity, RRD UN Equity, SVU UN Equity, SWY UN Equity, TIF UN Equity, TJX UN Equity, TXN UN Equity, VFC UN Equity, VNO UN Equity, WHR UN Equity, WMB UN Equity, XRX UN Equity.

3<sup>rd</sup> Quarter of 2008: ABT UN Equity, AEP UN Equity, AES UN Equity, AET UN Equity, AZO UN Equity, BAX UN Equity, BDX UN Equity, BEN UN Equity, CELG UN Equity, CI UN Equity, CNP UN Equity, CPB UN Equity, CVS UN Equity, DHR UN Equity, DUK UN Equity, EL UN Equity, FII UN Equity, GENZ UN Equity, GLW UN Equity, GME UN Equity, GT UN Equity, GWW UN Equity, HAS UN Equity, JCI UN Equity, JNS UN Equity, MO UN Equity, MRK UN Equity, NEM UN Equity, NKE UN Equity, PCAR UN Equity, PCG UN Equity, PEP UN Equity, PG UN Equity, PSA UN Equity, RAI UN Equity, RL UN Equity, SO UN Equity, SRE UN Equity, SWY UN Equity, SYK UN Equity, TIF UN Equity, TJX UN Equity, , VFC UN Equity, XEL UN Equity.

4<sup>th</sup> Quarter of 2008: AAPL UN Equity, ABT UN Equity, AON UN Equity, APC UN Equity, BAX UN Equity, BDX UN Equity, BIG UN Equity, BTU UN Equity, CELG UN Equity, CHK UN Equity, COST UN Equity, CSCO UN Equity, CVS UN Equity, DHR UN Equity, EOG UN Equity, GME UN Equity, GT UN Equity, GWW UN Equity, HAS UN Equity, JCI UN Equity, JNJ UN Equity, JNS UN Equity, KO UN Equity, MCD UN Equity, MCK UN Equity, MO UN Equity, MRK UN Equity, MTW UN Equity, NBL UN Equity,

NKE UN Equity, NUE UN Equity, PCAR UW Equity, PCL UN Equity, PSA UN Equity, RL UN Equity, STR UN Equity, SWY UN Equity, SYK UN Equity, T UN Equity, TAP UN Equity, TJX UN Equity, TROW UW Equity, VFC UN Equity, WMT UN Equity, X UN Equity.

1<sup>st</sup> Quarter of 2009: AAPL UW Equity, ABT UN Equity, AKAM UW Equity, AKS UN Equity, AMZN UW Equity, AON UN Equity, BAX UN Equity, BCR UN Equity, BIG UN Equity, CELG UW Equity, CNX UN Equity, COST UW Equity, EXC UN Equity, FLS UN Equity, GME UN Equity, GWW UN Equity, HAS US Equity, HCP UN Equity, ISRG UW Equity, JEC UN Equity, MCD UN Equity, NKE UN Equity, PCL UN Equity, PSA UN Equity, TMO UN Equity, TROW UW Equity, UNP UN Equity, WMT UN Equity, X UN Equity.

2<sup>nd</sup> Quarter of 2009: AAPL UW Equity, AON UN Equity, BIG UN Equity, CELG UW Equity, CHRW UW Equity, FLS UN Equity, HAS US Equity, MCD UN Equity, TAP UN Equity, WMT UN Equity.

3<sup>rd</sup> Quarter of 2009: AAPL UW Equity, AZO UN Equity, FLIR UW Equity, HAS US Equity, MCD UN Equity, MON UN Equity, ROST UW Equity.

4<sup>th</sup> Quarter of 2009: AAPL UW Equity, AON UN Equity, BIG UN Equity, EMC UN Equity, GWW UN Equity, HPQ UN Equity, IBM UN Equity, MCD UN Equity, ORCL UW Equity, OXY UN Equity, ROST UW Equity, SIAL UW Equity, TJX UN Equity.

1<sup>st</sup> Quarter of 2010: BAX UN Equity, BIG UN Equity, DV UN Equity, FDO UN Equity, FLS UN Equity, GPS UN Equity, GWW UN Equity, MCD UN Equity, NKE UN Equity, ORLY UW Equity, OXY UN Equity, ROST UW Equity, SJM UN Equity, TJX UN Equity, WDC UN Equity.

2<sup>nd</sup> Quarter of 2010: 1255459D UW Equity, ABC UN Equity, BBBY UW Equity, BIG UN Equity, BMY UN Equity, CAG UN Equity, CAM UN Equity, CMI UN Equity, DV UN Equity, EMN UN Equity, EXPE UW Equity, FDO UN Equity, FTI UN Equity, GPS UN Equity, GWW UN Equity, HCN UN Equity, INTC UW

Equity, LEG UN Equity, MCD UN Equity, MCK UN Equity, NKE UN Equity, ORLY UW Equity, OXY UN Equity, RL UN Equity, ROST UW Equity, RSHCQ UN Equity, SCHW UN Equity, SJM UN Equity, SWN UN Equity, TJX UN Equity, VTR UN Equity, WMT UN Equity, YUM UN Equity.

3<sup>rd</sup> Quarter of 2010: 1255459D UW Equity, ABC UN Equity, ALTR UW Equity, BMY UN Equity, BRCM UW Equity, CLF UN Equity, DV UN Equity, EMN UN Equity, F UN Equity, HSP UN Equity, INTC UW Equity, KO UN Equity, LEG UN Equity, MFE UN Equity, NKE UN Equity, OXY UN Equity, SCHW UN Equity, SJM UN Equity, TSN UN Equity, WDC UN Equity, WHR UN Equity, XLNX UW Equity.

4<sup>th</sup> Quarter of 2010: AAPL UW Equity, ADI UN Equity, ALTR UW Equity, BBBY UW Equity, BRCM UW Equity, CLF UN Equity, CTL UN Equity, DIS UN Equity, DOV UN Equity, DRI UN Equity, DUK UN Equity, EMC UN Equity, EXPE UW Equity, F UN Equity, GPS UN Equity, INTC UW Equity, MFE UN Equity, OXY UN Equity, PH UN Equity, QLGC UW Equity, RL UN Equity, SCHW UN Equity, SWN UN Equity, VFC UN Equity, VRSN UW Equity, VTR UN Equity, WDC UN Equity, WHR UN Equity, XLNX UW Equity.

1<sup>st</sup> Quarter of 2011: 1255459D UW Equity, 1284849D UN Equity, AAPL UW Equity, ABC UN Equity, ADI UN Equity, ALTR UW Equity, BIG UN Equity, BIIB UW Equity, BMS UN Equity, BMY UN Equity, BRCM UW Equity, CCE UN Equity, CLF UN Equity, CTL UN Equity, DHR UN Equity, DIS UN Equity, DOV UN Equity, DV UN Equity, GIS UN Equity, GOOGL UW Equity, HCP UN Equity, HRL UN Equity, HSH UN Equity, ISRG UW Equity, IVZ UN Equity, KMB UN Equity, KO UN Equity, LLTC UW Equity, MA UN Equity, MCHP UW Equity, NBL UN Equity, PCAR UW Equity, RAI UN Equity, RSG UN Equity, SJM UN Equity, SNDK UW Equity, VZ UN Equity, WDC UN Equity, XLNX UW Equity.

2<sup>nd</sup> Quarter of 2011: ABC UN Equity, APA UN Equity, BBBY UW Equity, BF/B UN Equity, BMY UN Equity, CAG UN Equity, CF UN Equity, CMCSA UW Equity, COP UN Equity, COST UW Equity, CTL UN Equity, DHR UN Equity, DIS UN Equity, DISCA UW Equity, DRI UN Equity, DV UN Equity, GIS UN Equity, GPC UN Equity, GWW UN Equity, HNZ UN Equity, HRL UN Equity, HSH UN Equity, HUM UN

Equity, IPG UN Equity, JCI UN Equity, JWN UN Equity, LLTC UW Equity, MCHP UW Equity, MCK UN Equity, MDLZ UN Equity, MWV UN Equity, NKE UN Equity, OMC UN Equity, ORCL UW Equity, PSA UN Equity, QCOM UW Equity, RAI UN Equity, RHI UN Equity, RSG UN Equity, SCHW UN Equity, SPG UN Equity, THC UN Equity, TSN UN Equity, TWX UN Equity, VFC UN Equity, VIAV UW Equity, VZ UN Equity, WHR UN Equity, WYN UN Equity.

3<sup>rd</sup> Quarter of 2011: AAPL UW Equity, ABC UN Equity, BBBY UW Equity, BIG UN Equity, BMY UN Equity, CAG UN Equity, CBS UN Equity, CF UN Equity, COF UN Equity, COST UW Equity, CPWR UW Equity, DIS UN Equity, DRI UN Equity, EOG UN Equity, FIS UN Equity, FRX UN Equity, GIS UN Equity, GPC UN Equity, GWW UN Equity, HCP UN Equity, HD UN Equity, HOT UN Equity, HRL UN Equity, HSH UN Equity, HUM UN Equity, IP UN Equity, JBL UN Equity, JWN UN Equity, LLTC UW Equity, M UN Equity, MDLZ UN Equity, PFE UN Equity, PSA UN Equity, RAI UN Equity, RHI UN Equity, RL UN Equity, SCHW UN Equity, SJM UN Equity, SYY UN Equity, TER UN Equity, THC UN Equity, TSN UN Equity, TYC UN Equity, VFC UN Equity, VIAV UW Equity, VZ UN Equity, WBA UN Equity, WHR UN Equity, WMT UN Equity, WYN UN Equity.

4<sup>th</sup> Quarter of 2011: A UN Equity, AAPL UW Equity, ADI UN Equity, ALTR UW Equity, ANTM UN Equity, AON UN Equity, BBBY UW Equity, BEN UN Equity, BRCM UW Equity, CCE UN Equity, CF UN Equity, CMI UN Equity, CNP UN Equity, CVX UN Equity, EMC UN Equity, F UN Equity, FIS UN Equity, GPC UN Equity, HCP UN Equity, HD UN Equity, HSH UN Equity, HUM UN Equity, JBL UN Equity, KLAC UW Equity, LSI UN Equity, M UN Equity, MCK UN Equity, MRK UN Equity, MSI UN Equity, NTAP UW Equity, ORCL UW Equity, OXY UN Equity, PCLN UW Equity, PFE UN Equity, PXD UN Equity, QCOM UW Equity, ROK UN Equity, SCHW UN Equity, TE UN Equity, TIF UN Equity, TROW UW Equity, TYC UN Equity, UNH UN Equity, VAR UN Equity, WYNN UW Equity.

1<sup>st</sup> Quarter of 2012: AAPL UW Equity, ABC UN Equity, ABT UN Equity, AGN UN Equity, AMGN UW Equity, ANTM UN Equity, BBBY UW Equity, BIG UN Equity, BRCM UW Equity, BWA UN Equity, CAH UN Equity, CCE UN Equity, CI UN Equity, CMI UN Equity, CVS UN Equity, DHR UN Equity, DOV UN

Equity, DVA UN Equity, EBAY UW Equity, EMC UN Equity, ETN UN Equity, F UN Equity, GPC UN Equity, GPS UN Equity, HD UN Equity, HOG UN Equity, HUM UN Equity, IPG UN Equity, ITW UN Equity, JBL UN Equity, JCI UN Equity, LLY UN Equity, M UN Equity, MCK UN Equity, MRK UN Equity, MRO UN Equity, NOC UN Equity, ORCL UW Equity, OXY UN Equity, PH UN Equity, PNW UN Equity, RAI UN Equity, SNA UN Equity, SYY UN Equity, TER UN Equity, UNH UN Equity, VFC UN Equity, WFM UW Equity, WMT UN Equity, WYNN UW Equity.

2<sup>nd</sup> Quarter of 2012: A UN Equity, AET UN Equity, AMGN UW Equity, ANF UN Equity, ANTM UN Equity, BA UN Equity, BMY UN Equity, CAH UN Equity, CCE UN Equity, CELG UW Equity, COF UN Equity, CSX UN Equity, CVH UN Equity, CVS UN Equity, DHI UN Equity, DHR UN Equity, DRI UN Equity, EBAY UW Equity, EFX UN Equity, EXPE UW Equity, FRX UN Equity, GOOGL UW Equity, GPC UN Equity, HCP UN Equity, HOG UN Equity, HOT UN Equity, JCI UN Equity, JNJ UN Equity, KMB UN Equity, LH UN Equity, LLY UN Equity, LOW UN Equity, MHFI UN Equity, MRK UN Equity, NKE UN Equity, NOC UN Equity, NSC UN Equity, ORCL UW Equity, PDCO UW Equity, PFE UN Equity, PH UN Equity, RAI UN Equity, RHI UN Equity, SYY UN Equity, TGT UN Equity, TSN UN Equity, TSS UN Equity, UNP UN Equity, WFM UW Equity, WMT UN Equity.

3<sup>rd</sup> Quarter of 2012: AET UN Equity, APD UN Equity, BCR UN Equity, BEAM UN Equity, BWA UN Equity, CAG UN Equity, CAH UN Equity, CAT UN Equity, CI UN Equity, COV UN Equity, CTAS UW Equity, CTSH UW Equity, CVH UN Equity, CVS UN Equity, DELL UW Equity, DHR UN Equity, EBAY UW Equity, EFX UN Equity, ESRX UW Equity, ETN UN Equity, F UN Equity, FRX UN Equity, GIS UN Equity, GPS UN Equity, HNZ UN Equity, IFF UN Equity, IR UN Equity, LLY UN Equity, M UN Equity, MCK UN Equity, MCO UN Equity, MHFI UN Equity, MOLX UW Equity, NI UN Equity, NOC UN Equity, NTAP UW Equity, PDCO UW Equity, PEP UN Equity, PFE UN Equity, PG UN Equity, PH UN Equity, QCOM UW Equity, RHI UN Equity, SYY UN Equity, TER UN Equity, THC UN Equity, TSS UN Equity, VAR UN Equity, XRX UN Equity, ZBH UN Equity.

4<sup>th</sup> Quarter of 2012: A UN Equity, AET UN Equity, AMP UN Equity, AON UN Equity, ARG UN Equity, AXP UN Equity, BEN UN Equity, BIG UN Equity, CAH UN Equity, CAT UN Equity, CELG UW Equity,

CI UN Equity, COF UN Equity, DHR UN Equity, DOW UN Equity, EQR UN Equity, F UN Equity, FIS UN Equity, FISV UW Equity, GIS UN Equity, GPC UN Equity, HAR UN Equity, HOT UN Equity, ICE UN Equity, IR UN Equity, ISRG UW Equity, IVZ UN Equity, JNJ UN Equity, JWN UN Equity, KLAC UW Equity, LLTC UW Equity, M UN Equity, MCK UN Equity, MMC UN Equity, MSFT UW Equity, ORCL UW Equity, PHM UN Equity, PPG UN Equity, PSA UN Equity, PX UN Equity, RHI UN Equity, SIAL UW Equity, TER UN Equity, TGT UN Equity, TROW UW Equity, TSN UN Equity, VAR UN Equity, WU UN Equity, XRX UN Equity, ZBH UN Equity.

1<sup>st</sup> Quarter of 2013: AET UN Equity, AMP UN Equity, BAX UN Equity, BCR UN Equity, BMS UN Equity, CAH UN Equity, CELG UW Equity, CI UN Equity, COV UN Equity, CPB UN Equity, CTAS UW Equity, DE UN Equity, EIX UN Equity, EMR UN Equity, ESRX UW Equity, FDX UN Equity, FRX UN Equity, GE UN Equity, GIS UN Equity, GRMN UW Equity, HCP UN Equity, HON UN Equity, HRS UN Equity, IPG UN Equity, ITW UN Equity, JNJ UN Equity, K UN Equity, KR UN Equity, MDT UN Equity, MMM UN Equity, MRK UN Equity, MSFT UW Equity, NOC UN Equity, PDCO UW Equity, PEP UN Equity, PFE UN Equity, PG UN Equity, PHM UN Equity, PLL UN Equity, PWR UN Equity, RTN UN Equity, SNI UN Equity, SYY UN Equity, TEL UN Equity, TSS UN Equity, VAR UN Equity, VLO UN Equity, XRAY UW Equity, YHOO UW Equity, ZBH UN Equity.

2<sup>nd</sup> Quarter of 2013: 1255459D UW Equity, ABT UN Equity, AET UN Equity, AKAM UW Equity, AVY UN Equity, BAX UN Equity, BDX UN Equity, BEAM UN Equity, BRCM UW Equity, CA UW Equity, CAH UN Equity, CI UN Equity, CTAS UW Equity, CTL UN Equity, DHR UN Equity, EFX UN Equity, EMC UN Equity, ESRX UW Equity, F UN Equity, FRX UN Equity, GE UN Equity, GHC UN Equity, HUM UN Equity, K UN Equity, KLAC UW Equity, LLY UN Equity, LMT UN Equity, MDT UN Equity, MRK UN Equity, MSFT UW Equity, PDCO UW Equity, PEP UN Equity, PG UN Equity, PHM UN Equity, PWR UN Equity, RAI UN Equity, RTN UN Equity, SNDK UW Equity, SWY UN Equity, SYK UN Equity, SYY UN Equity, TGNA UN Equity, TSN UN Equity, TSS UN Equity, VAR UN Equity, WAT UN Equity, XRAY UW Equity, XRX UN Equity, YHOO UW Equity, ZBH UN Equity.

3<sup>rd</sup> Quarter of 2013: 1284849D UN Equity, AAPL UW Equity, ABT UN Equity, ALTR UW Equity, AMGN UW Equity, ANTM UN Equity, APD UN Equity, AVY UN Equity, BAX UN Equity, CCL UN Equity, CF UN Equity, COP UN Equity, CSCO UW Equity, CTAS UW Equity, CTL UN Equity, DD UN Equity, DE UN Equity, EMC UN Equity, EW UN Equity, GD UN Equity, GE UN Equity, HP UN Equity, HRB UN Equity, HST UN Equity, IFF UN Equity, INTC UW Equity, JEC UN Equity, KR UN Equity, LLY UN Equity, MON UN Equity, PDCO UW Equity, PEP UN Equity, PFE UN Equity, PWR UN Equity, QCOM UW Equity, RDC UN Equity, RHI UN Equity, SIAL UW Equity, SWY UN Equity, SYK UN Equity, SYMC UW Equity, T UN Equity, TAP UN Equity, TDC UN Equity, TSN UN Equity, VAR UN Equity, VLO UN Equity, VRSN UW Equity, XRX UN Equity, YHOO UW Equity.

4<sup>th</sup> Quarter of 2013: 1255459D UW Equity, 1284849D UN Equity, ABT UN Equity, ADM UN Equity, AET UN Equity, ANTM UN Equity, APD UN Equity, AVY UN Equity, BAX UN Equity, C UN Equity, CBG UN Equity, CSC UN Equity, CVS UN Equity, DD UN Equity, DOW UN Equity, ESRX UW Equity, F UN Equity, FLR UN Equity, FRX UN Equity, HP UN Equity, HRB UN Equity, HST UN Equity, HUM UN Equity, INTC UW Equity, ISRG UW Equity, IVZ UN Equity, JCI UN Equity, JNJ UN Equity, K UN Equity, KO UN Equity, LRCX UW Equity, MDT UN Equity, MSFT UW Equity, NUE UN Equity, PCAR UW Equity, PFE UN Equity, PG UN Equity, PWR UN Equity, PX UN Equity, QCOM UW Equity, RDC UN Equity, STJ UN Equity, SYK UN Equity, SYMC UW Equity, SYY UN Equity, TIF UN Equity, TSN UN Equity, VZ UN Equity, XRAY UW Equity, XRX UN Equity.

1<sup>st</sup> Quarter of 2014: ABT UN Equity, AEE UN Equity, AEP UN Equity, AMAT UW Equity, ANTM UN Equity, APC UN Equity, APD UN Equity, AVY UN Equity, BBY UN Equity, BCR UN Equity, C UN Equity, CSC UN Equity, CSCO UW Equity, DAL UN Equity, EMC UN Equity, FTI UN Equity, GD UN Equity, GLW UN Equity, GRMN UW Equity, HCP UN Equity, HES UN Equity, HP UN Equity, HST UN Equity, INTC UW Equity, JNJ UN Equity, K UN Equity, KLAC UW Equity, LLY UN Equity, LM UN Equity, LRCX UW Equity, MDT UN Equity, MON UN Equity, MSFT UW Equity, MUR UN Equity, NOV UN Equity, NUE UN Equity, PCAR UW Equity, PFE UN Equity, PWR UN Equity, PX UN Equity, QCOM

UW Equity, SLB UN Equity, SYK UN Equity, SYMC UW Equity, T UN Equity, TAP UN Equity, VAR UN Equity, VZ UN Equity, WU UN Equity, ZBH UN Equity.

2<sup>nd</sup> Quarter of 2014: AAPL UW Equity, ADM UN Equity, AMAT UW Equity, AVY UN Equity, BAX UN Equity, BSX UN Equity, CAG UN Equity, CBG UN Equity, COV UN Equity, CSCO UW Equity, CTSH UW Equity, DHI UN Equity, DHR UN Equity, DLTR UW Equity, DOW UN Equity, EBAY UW Equity, EL UN Equity, F UN Equity, GPS UN Equity, HST UN Equity, IP UN Equity, JCI UN Equity, JWN UN Equity, K UN Equity, KO UN Equity, LEN UN Equity, LRCX UW Equity, MCD UN Equity, MDT UN Equity, MON UN Equity, MRK UN Equity, NUE UN Equity, NVDA UW Equity, PDCO UW Equity, PG UN Equity, PHM UN Equity, PX UN Equity, QCOM UW Equity, RHI UN Equity, STJ UN Equity, SYMC UW Equity, SYY UN Equity, TAP UN Equity, TGT UN Equity, TIF UN Equity, VAR UN Equity, WMT UN Equity, WU UN Equity, XRAY UW Equity, ZBH UN Equity.

3<sup>rd</sup> Quarter of 2014: ABT UN Equity, ADM UN Equity, AVB UN Equity, BAX UN Equity, BBY UW Equity, BMY UN Equity, BSX UN Equity, CAG UN Equity, CF UN Equity, CLX UN Equity, CPB UN Equity, CSCO UW Equity, DD UN Equity, DISCA UW Equity, DOW UN Equity, EBAY UW Equity, EL UN Equity, ESRX UW Equity, F UN Equity, GIS UN Equity, HAR UN Equity, K UN Equity, KO UN Equity, LH UN Equity, LLY UN Equity, MRK UN Equity, NUE UN Equity, PDCO UW Equity, PEP UN Equity, PETM UW Equity, PFE UN Equity, PG UN Equity, PHM UN Equity, PWR UN Equity, QCOM UW Equity, ROST UW Equity, RSG UN Equity, SWY UN Equity, SYMC UW Equity, SYY UN Equity, T UN Equity, TSN UN Equity, TSS UN Equity, VAR UN Equity, VLO UN Equity, VRSN UW Equity, WFM UW Equity, WU UN Equity, XRAY UW Equity, YHOO UW Equity.

4<sup>th</sup> Quarter of 2014: AVY UN Equity, BBY UN Equity, BDX UN Equity, BMY UN Equity, BSX UN Equity, CA UW Equity, CFN UN Equity, CPB UN Equity, CSC UN Equity, CSCO UW Equity, CTSH UW Equity, EMC UN Equity, ESRX UW Equity, F UN Equity, GIS UN Equity, GLW UN Equity, HCN UN Equity, HST UN Equity, IP UN Equity, K UN Equity, KO UN Equity, KR UN Equity, LEN UN Equity, LH UN Equity, MDT UN Equity, MJN UN Equity, MKC UN Equity, MSFT UW Equity, MYL UW Equity, NUE UN Equity, NVDA UW Equity, PBI UN Equity, PCAR UW Equity, PCG UN Equity, PDCO UW Equity, PEP UN

Equity, PFE UN Equity, PG UN Equity, PHM UN Equity, RHI UN Equity, SJM UN Equity, STJ UN Equity, SYK UN Equity, SYMC UW Equity, SYU UN Equity, TSS UN Equity, VAR UN Equity, VLO UN Equity, WFM UW Equity, XRAY UW Equity.

1<sup>st</sup> Quarter of 2015: AAPL UW Equity, ABT UN Equity, AES UN Equity, AKAM UW Equity, BAX UN Equity, BBY UN Equity, BRCM UW Equity, BSX UN Equity, CA UW Equity, CLX UN Equity, CPB UN Equity, CSC UN Equity, CSCO UW Equity, CTSH UW Equity, DGX UN Equity, EMC UN Equity, ESRX UW Equity, FAST UW Equity, FLIR UW Equity, GILD UW Equity, GLW UN Equity, GME UN Equity, HPQ UN Equity, INTC UW Equity, IR UN Equity, KSS UN Equity, LEN UN Equity, LH UN Equity, LRCX UN Equity, MKC UN Equity, MRK UN Equity, MSFT UW Equity, MUR UN Equity, NVDA UW Equity, PDCO UW Equity, PEG UN Equity, PFE UN Equity, PG UN Equity, PHM UN Equity, PWR UN Equity, SJM UN Equity, STJ UN Equity, SWK UN Equity, SYU UN Equity, TAP UN Equity, TSN UN Equity, VAR UN Equity, WMT UN Equity, XRAY UW Equity, XRX UN Equity.

2<sup>nd</sup> Quarter of 2015: A UN Equity, ADM UN Equity, AVY UN Equity, BAX UN Equity, BBBY UW Equity, BBY UN Equity, BCR UN Equity, BHI UN Equity, BRCM UW Equity, CA UW Equity, CCL UN Equity, CPB UN Equity, CSCO UW Equity, DHR UN Equity, DRI UN Equity, EMR UN Equity, ESRX UW Equity, F UN Equity, FDX UN Equity, FLIR UW Equity, GME UN Equity, HAL UN Equity, HPQ UN Equity, HRB UN Equity, INTC UW Equity, JCI UN Equity, KO UN Equity, LLTC UW Equity, LRCX UW Equity, MRK UN Equity, MSFT UW Equity, MU UW Equity, NVDA UW Equity, PCAR UW Equity, PDCO UW Equity, PEP UN Equity, PG UN Equity, PHM UN Equity, PWR UN Equity, QCOM UW Equity, RAI UN Equity, STJ UN Equity, SYK UN Equity, SYU UN Equity, TSN UN Equity, VAR UN Equity, WU UN Equity, XLNX UW Equity, XRAY UW Equity.

### 3. Logarithmic return of the Hybrid Strategy and the S&P 500

