Fund	Asset Class	Ticker	Security Name	CUSIP Number	Shares/Par Value	Base Price Amount	Base Market Value	Interest Rate	Maturity Date
NQ11	EQUITY		GREEN MOUNTAIN CAPITAL L.P	'394990998	50	19440.1	972005	0	
NQ11	EQUITY		NORTH ATLANTIC VENTURE FUND II	'651991929	711490.37	2.624742	1867478.66	0	
NQ11	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	302.97	100	302.97	0.416769	12/31/2030
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	493105.3	100	493105.3	0.416769	12/31/2030
NQ20	CASH		US DOLLAR	'USD	0	1	0	0	
NQ20	CASH		US DOLLAR	'USD	699.76	1	699.76	0	
NQ2A	EQUITY		HITACHI	'642910004	668000	3.119656	2083930.14	0	
NQ2A	EQUITY		IWATANI INTL CORP	'646820001	19000	2.808727	53365.81	0	
NQ2A	EQUITY		KAKEN PHARM	'648164002	91000	8.913303	811110.54	0	
NQ2A	EQUITY		KANDENKO CO	'648358000	26000	7.410478	192672.44	0	
NQ2A	EQUITY		KINDEN CORPORATION	'649292000	11000	8.778567	96564.23	0	
NQ2A	EQUITY		KOMORI CORPORATION	'649665007	23400	11.970773	280116.08	0	
NQ2A	EQUITY		MAEDA ROAD CONST	'655472009	25000	10.219205	255480.13	0	
NQ2A	EQUITY		MARUBENI CORP	'656946001	6000	4.435923	26615.54	0	
NQ2A	EQUITY		MITSUBISHI MATERL	'659708002	8000	3.119656	24957.25	0	
NQ2A	EQUITY		MITSUI + CO	'659730006	14300	11.877494	169848.16	0	
NQ2A	EQUITY		MITSUI ENG+SHIPBG	'659738009	38000	2.352697	89402.5	0	
NQ2A	EQUITY		NEC CORP	'664040003	347000	3.928072	1363040.89	0	
NQ2A	EQUITY		NIPPON MEAT PACKER	'664076007	14000	12.634088	176877.23	0	
NQ2A	EQUITY		PIRELLI + CO SPA	'468980008	611276	0.349821	213837.19	0	
NQ2A	EQUITY		MORINAGA MILK IND	'660264003	34000	3.834793	130382.96	0	
NQ2A	EQUITY		OHSHO FOOD SERVICE CORP	'666093901	1800	20.51096	36919.73	0	
NQ2A	EQUITY		HITACHI INFO SYS	'664095007	8600	21.091361	181385.71	0	
NQ2A	EQUITY	SHL A	SHAWCOR LTD	'820904209	9100	17.333276	157732.81	0	
NQ2A	EQUITY		ERSTE GROUP BANK AG	'528983901	6117	26.972968	164993.65	0	
NQ2A	EQUITY		NET ONE SYSTEMS CO	'603654906	228	1759.859045	401247.86	0	
NQ2A	EQUITY		EADS(EURO AERO	'401225909	127363	16.144507	2056212.8	0	
NQ2A	EQUITY		FUJI OIL CO	'635684004	14800	11.649479	172412.29	0	
NQ2A	EQUITY		ROLAND CORPORATION	'674751003	2600	12.292066	31959.37	0	
NQ2A	EQUITY		H.I.S. CO	'640043907	9600	22.024149	211431.83	0	
NQ2A	EQUITY	CAIGY	CENTRAIS ELETRICAS BRASILEIRAS	'15234Q108	15900	13.06	207654	0	
NQ2A	EQUITY		AGGREKO	'014789903	63661	8.538915	543595.88	0	
NQ2A	EQUITY		ALPINE ELECTRONICS	'602148009	21400	10.353941	221574.34	0	
NQ2A	EQUITY		KGHM POLSKA MIEDZ	'526325907	5766	25.604373	147634.82	0	
NQ2A	EQUITY		WERELDHAVE NV	'494862006	1400	74.340474	104076.66	0	
NQ2A	EQUITY	CA;BMO	BANK MONTREAL QUE	'063671952	28900	42.209498	1219854.48	0	
NQ2A	EQUITY	CA;RY	ROYAL BK CDA MONTREAL QUE	'780087953	7900	40.960951	323591.51	0	
NQ2A	EQUITY		MAGNA INTL INC	'559222955	9100	42.49365	386692.21	0	
NQ2A	EQUITY	BRP	BRASIL TELECOM PARTICIPACOES	'105530109	36942	38.4	1418572.8	0	
NQ2A	EQUITY		SUMISHO COMP SYS	'685847006	5100	15.650101	79815.52	0	
NQ2A	EQUITY		KOJIMA CO	'648891901	5800	4.974867	28854.23	0	
NQ2A	EQUITY		ORDINA NV	'525064903	7086	3.909187	27700.49	0	
NQ2A	EQUITY		THOMSON SA	'598893907	38190	0.875254	33425.95	0	
NQ2A	EQUITY		NSD CO.LTD	'663960003	10300	10.136291	104403.79	0	
NQ2A	EQUITY	TSP	TELECOMUNICACOES DE SAO PAULO	'87929A102	2600	22.24	57824	0	
NQ2A	EQUITY		HITACHI CAP CORP	'642915003	23200	13.546147	314270.61	0	
NQ2A	EQUITY		HITACHI CABLE	'642914006	39000	3.20257	124900.24	0	
NQ2A	EQUITY	TNE	TELE NORTE LESTE PARTICIPACOES	'879246106	40300	14.87	599261	0	
NQ2A	EQUITY		HAVAS	'598095909	29119	2.454638	71476.61	0	
NQ2A	EQUITY		AIFUL CORP	'601941909	22000	3.845157	84593.46	0	
NQ2A	EQUITY		CNP ASSURANCES	'554398909	3923	95.457376	374479.29	0	
NQ2A	EQUITY		WEST JAPAN RAILWAY	'695799908	108	3306.213401	357071.05	0	
NQ2A	EQUITY		HITACHI SOFTWARE	'642950000	19600	17.111468	335384.77	0	
NQ2A	EQUITY	CA;TD	TORONTO DOMINION BK ONT	'891160954	6400	51.741508	331145.65	0	
NQ2A	EQUITY		KRUNG THAI BANK PLC	'649282902	410600	0.256824	105452.01	0	
NQ2A	EQUITY		OKINAWA ELEC POWER	'665805008	4500	53.894388	242524.74	0	
NQ2A	EQUITY	CA;BWL	BREAKWATER RES LTD	'106902950	175500	0.249709	43824	0	
NQ2A	EQUITY		AVENG	'615333903	14433	4.532211	65413.4	0	
NQ2A	EQUITY		FUJITSU BSNESS SYS	'635718000	2800	18.925222	52990.62	0	
NQ2A	EQUITY		EXOR SPA	'573310901	5000	8.415903	42079.51	0	
NQ2A	EQUITY		GOLDEN AGRI RESOUR	'616447900	2085880	0.262549	547645.28	0	
NQ2A	EQUITY		STATE BK OF INDIA	'513109900	2000	71	142000	0	
NQ2A	EQUITY	ATD B	ALIMENTATION COUCHE TARD INC	'01626P403	16700	11.589741	193548.68	0	
NQ2A	EQUITY	CA;GIB	CGI GROUPE INC	'39945C950	72296	8.903431	643682.47	0	
NQ2A	EQUITY		YAMAZAKI BAKING CO	'698550001	36000	11.276364	405949.11	0	
NQ2A	EQUITY		INFINEON TECHNOLOGIES AG	'588950907	139566	3.611825	504087.95	0	
NQ2A	EQUITY		ADEKA CORPORATION	'605490002	14500	9.566254	138710.68	0	
NQ2A	EQUITY		FUJI HEAVY INDS	'635640006	144000	4.052443	583551.85	0	
NQ2A	EQUITY		HEIWA CORP	'641958004	2600	11.566565	30073.07	0	
NQ2A	EQUITY		NIPPO CORPORATION	'664078003	15000	9.286418	139296.26	0	
NQ2A	EQUITY		TOYOTA INDUSTRIES	'690054002	6800	24.926154	169497.85	0	
NQ2A	EQUITY		TELEFONOS DE MEXICO SAB DE CV	'288168008	97200	0.815474	79264.1	0	
NQ2A	EQUITY		INTERSERVE PLC	'015281900	17780	2.886104	51314.93	0	
NQ2A	EQUITY		CAPE PLC	'017260001	13795	3.240177	44698.23	0	
NQ2A	EQUITY		KELLER GROUP	'048662902	5268	9.115312	48019.47	0	
NQ2A	EQUITY		THE GAME GROUP	'073601007	141002	2.709068	381983.94	0	
NQ2A	EQUITY		NCC	'464574003	3500	8.64756	30266.46	0	
NQ2A	EQUITY		ANTOFAGASTA	'004561908	184984	9.675241	1789764.83	0	
NQ2A	EQUITY		PER AARSLEFF	'545747909	260	113.953138	29627.82	0	
NQ2A	EQUITY		AIRPORT FACILTIES	'601274905	5900	5.254703	31002.75	0	
NQ2A	EQUITY		BEACH PETROLEUM NL	'608820007	136597	0.638675	87241.15	0	
NQ2A	EQUITY		BIOTA HOLDINGS LTD	'610031908	128372	0.966098	124019.89	0	

NQ2A	EQUITY		CALTEX AUSTRALIA	'616150009	16708	11.197031	187080	0	
NQ2A	EQUITY		CHINA PHARMA GROUP	'619199904	136000	0.514835	70017.61	0	
NQ2A	EQUITY		AGFA GEVAERT NV	'568905905	15808	2.84738	45011.39	0	
NQ2A	EQUITY		BALFOUR BEATTY	'009616004	55693	5.088765	283408.6	0	
NQ2A	EQUITY		BRITISH LAND CO	'013670005	23929	6.290965	150536.51	0	
NQ2A	EQUITY		BAE SYSTEMS	'026349902	841379	5.574586	4690339.45	0	
NQ2A	EQUITY		IMI	'045796000	21033	5.134054	107984.55	0	
NQ2A	EQUITY		LOGICA PLC	'052270006	489803	1.301011	637239.17	0	
NQ2A	EQUITY		HSBC HLDGS	'054052907	131622	8.275419	1089227.22	0	
NQ2A	EQUITY		TAYLOR WIMPEY PLC	'087823001	155493	0.551695	85784.66	0	
NQ2A	EQUITY		ASTRAZENECA	'098952906	50367	43.979118	2215096.24	0	
NQ2A	EQUITY		DANISCO	'415558907	2200	39.177277	86190.01	0	
NQ2A	EQUITY		CAP GEMINI	'416343002	9554	36.805548	351640.2	0	
NQ2A	EQUITY		DELHAIZE GROUP	'426211009	18761	70.32188	1319308.8	0	
NQ2A	EQUITY		VALORA HLDG AG	'458161007	300	180.589398	54176.82	0	
NQ2A	EQUITY		SEB SA	'479213001	2131	41.378188	88176.92	0	
NQ2A	EQUITY		TECHNIP	'487416901	8966	48.938474	438782.36	0	
NQ2A	EQUITY		VALEO	'493757900	17768	18.388747	326731.26	0	
NQ2A	EQUITY		BAYER AG	'506921907	75131	53.6093	4027720.33	0	
NQ2A	EQUITY		FRANCE TELECOM	'517617908	186855	22.666831	4235410.75	0	
NQ2A	EQUITY		ALLIANZ SE	'523148906	6612	92.055949	608673.93	0	
NQ2A	EQUITY		DEUTSCHE LUFTHANSA	'528748908	314354	12.525669	3937494	0	
NQ2A	EQUITY		RHEINMETALL AG	'533458907	7131	43.271766	308570.97	0	
NQ2A	EQUITY		OCE NV	'544675903	11228	5.356722	60145.27	0	
NQ2A	EQUITY		BBVA (BILB VIZ ARG)	'550190904	130023	12.539695	1630448.76	0	
NQ2A	EQUITY		SECURITAS	'555404904	13835	8.453958	116960.51	0	
NQ2A	EQUITY		THYSSENKRUPP AG	'563692904	39805	24.812886	987676.94	0	
NQ2A	EQUITY		SANOFI AVENTIS	'567173901	85435	58.728974	5017509.92	0	
NQ2A	EQUITY		BANCO SANTANDER SA	'570594903	267322	12.006688	3209651.81	0	
NQ2A	EQUITY		CORP FINANC ALBA	'573040904	7457	48.138963	358972.25	0	
NQ2A	EQUITY		ALPS ELECTRIC CO	'602150005	54400	5.44126	296004.56	0	
NQ2A	EQUITY		AOYAMA TRADING CO	'604587006	6800	17.266933	117415.14	0	
NQ2A	EQUITY		ACOM CO	'604978908	12360	25.029797	309368.3	0	
NQ2A	EQUITY		AMCOR LIMITED	'606660009	246572	4.034165	994712.16	0	
NQ2A	EQUITY		CLP HOLDINGS	'609701909	31000	6.632215	205598.67	0	
NQ2A	EQUITY		BROTHER INDUSTRIES	'614650000	84000	8.871845	745235.01	0	
NQ2A	EQUITY		DBS GROUP HLDGS	'617520903	266000	8.152831	2168653.06	0	
NQ2A	EQUITY		CSK HOLDINGS CORPORATION	'621555002	44800	4.715759	211266	0	
NQ2A	EQUITY		BORAL LIMITED NEW	'621867902	13046	3.290391	42926.44	0	
NQ2A	EQUITY		JARDINE CYCLE + CARRIAGE LTD	'624226007	18000	13.265623	238781.22	0	
NQ2A	EQUITY		DAITO TRUST CONST	'625050000	25100	47.261232	1186256.93	0	
NQ2A	EQUITY		ANSELL LTD	'628661001	18193	7.090106	128990.29	0	
NQ2A	EQUITY		EBARA CORP	'630270007	133000	3.451314	459024.72	0	
NQ2A	EQUITY		FUJI SOFT INC	'635700008	1400	19.785459	27699.64	0	
NQ2A	EQUITY		GUNZE LIMITED	'639870005	22000	4.456651	98046.33	0	
NQ2A	EQUITY		HIGO BANK	'642604003	55000	5.959476	327771.16	0	
NQ2A	EQUITY	CAIFY	CENTRAIS ELETRICAS BRASILEIRAS	'15234Q207	36600	14.58	533628	0	
NQ2A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	362427.71	100	362427.71	0.416769	12/31/2030
NQ2A	EQUITY		ROUND ONE CORP	'624836904	7100	9.960097	70716.69	0	
NQ2A	EQUITY		PUBLICIS GROUPE SA	'438042905	12700	30.479594	387090.85	0	
NQ2A	EQUITY		NOVABASE SGPS SA	'406361907	6045	6.816881	41208.05	0	
NQ2A	EQUITY		CAWACHI	'628978900	2900	19.028865	55183.71	0	
NQ2A	EQUITY		HANNOVER RUECKVERS	'451180905	9271	36.973866	342784.71	0	
NQ2A	EQUITY		DANSKE BANK A/S	'458882909	30812	17.234235	531021.25	0	
NQ2A	EQUITY		GLAXOSMITHKLINE	'092528900	23054	17.596588	405671.73	0	
NQ2A	EQUITY		DOWNER GROUP	'646557900	85730	4.519235	387434.02	0	
NQ2A	EQUITY		CHOW SANG SANG HLD	'619368004	100000	0.759995	75999.51	0	
NQ2A	EQUITY		CHUETSU PULP+PAPER	'619570005	23000	2.445976	56257.45	0	
NQ2A	EQUITY		DS SMITH PLC	'082201906	46600	1.095155	51034.22	0	
NQ2A	EQUITY		MIRACA HOLDINGS INC	'635661002	11700	24.459761	286179.2	0	
NQ2A	EQUITY		GWA INTERNATIONAL	'639294909	34868	1.859435	64834.77	0	
NQ2A	EQUITY		HANWA CO	'640882007	149000	3.751879	559029.9	0	
NQ2A	EQUITY		INABA DENKISANGYO	'645921909	1500	23.319687	34979.53	0	
NQ2A	EQUITY		INABATA + CO	'646160002	9100	4.073172	37065.87	0	
NQ2A	EQUITY		INUI STEAMSHIP CO	'646586909	6200	7.358657	45623.67	0	
NQ2A	EQUITY		ITOHCHU ENEX CO LTD	'646782003	18100	6.18749	111993.57	0	
NQ2A	EQUITY		KANEMATSU CORP	'648346005	109000	1.046795	114100.64	0	
NQ2A	EQUITY		KANTO AUTO WORKS	'648356004	3500	9.70099	33953.46	0	
NQ2A	EQUITY		KINUGAWA RUBBER	'649370004	23000	1.554646	35756.85	0	
NQ2A	EQUITY		KURABO INDUSTRIES	'649765005	36000	2.072861	74623	0	
NQ2A	EQUITY		KURIMOTO	'649794005	29000	1.181531	34264.39	0	
NQ2A	EQUITY		MARUDAI FOOD CO	'656944006	12000	2.91237	34948.44	0	
NQ2A	EQUITY		MITSUBISHI STEEL	'659720007	50000	2.352697	117634.87	0	
NQ2A	EQUITY		MITSUI SUGAR CO LTD	'659756001	22000	3.389128	74560.81	0	
NQ2A	EQUITY		MITSUI HOME CO	'659939904	6000	5.866197	35197.18	0	
NQ2A	EQUITY		NIPPON CHEM INDL	'664031002	14000	2.45634	34388.77	0	
NQ2A	EQUITY		NIPPON DENSETSU	'664032000	12000	10.509406	126112.87	0	
NQ2A	EQUITY		NIPPON SODA CO	'664058005	87000	4.498109	391335.44	0	
NQ2A	EQUITY		NIPPON FLOUR MILLS	'664074002	41000	4.809038	197170.54	0	
NQ2A	EQUITY		NIPPON YAKIN KOGYO	'664156007	28000	4.840131	135523.66	0	
NQ2A	EQUITY		NISSAN SHATAI CO	'664290004	3000	8.239623	24718.87	0	
NQ2A	EQUITY		OSAKA STEEL CO	'666209903	6400	18.12717	116013.89	0	
NQ2A	EQUITY		PRESS KOGYO CO	'670100007	14000	1.782661	24957.25	0	

NQ2A	EQUITY		PRIMA MEAT PACKERS	'670340009	28000	1.212624	33953.46	0
NQ2A	EQUITY		RAITO KOGYO CO	'672100005	25200	2.622169	66078.67	0
NQ2A	EQUITY		SOFINA	'482030004	1653	81.353726	134477.71	0
NQ2A	EQUITY		TESSENDERLO CHEMIE	'488400003	4211	31.770033	133783.61	0
NQ2A	EQUITY		RYOYO ELECTRO CORP	'676341001	3100	8.35363	25896.25	0
NQ2A	EQUITY		SAKAI CHEMICAL IND	'676940000	10000	4.031715	40317.15	0
NQ2A	EQUITY		SANKI ENGINEERING	'677482002	9000	7.67995	69119.55	0
NQ2A	EQUITY		NICHIREI CORP	'664086006	27000	3.928072	106057.94	0
NQ2A	EQUITY		NISSHIN SEIFUN GRP	'664096005	10000	11.918951	119189.51	0
NQ2A	EQUITY		NIPPON TEL+TEL CP	'664137007	44000	40.628077	1787635.38	0
NQ2A	EQUITY		NIPPON OIL CORP	'664140001	498000	5.907654	2942011.71	0
NQ2A	EQUITY		NIPPON SHEET GLASS	'664144003	145000	2.922734	423796.45	0
NQ2A	EQUITY		NIPPON EXPRESS CO	'664212008	22000	4.54993	100098.46	0
NQ2A	EQUITY		MINEBEA CO	'664240009	53000	4.259729	225765.66	0
NQ2A	EQUITY		NIPPON SIGNAL CO	'664252004	7300	8.322537	60754.52	0
NQ2A	EQUITY		PIONEER CORP	'668874001	145900	2.974556	433987.67	0
NQ2A	EQUITY		SANTOS LTD	'677670002	128992	11.835707	1526711.49	0
NQ2A	EQUITY		SEINO HOLDINGS	'679342006	61000	8.322537	507674.77	0
NQ2A	EQUITY		77TH BANK	'680416005	15000	5.82474	87371.09	0
NQ2A	EQUITY		SINGAPORE AIRLINES	'681173001	61000	9.189208	560541.68	0
NQ2A	EQUITY		TAKEFUJI CORP	'687606905	40990	5.472353	224311.76	0
NQ2A	EQUITY		TELECOM CORP OF NZ	'688143007	129852	1.768494	229642.53	0
NQ2A	EQUITY		TOPPAN PRINTING CO	'689702009	22000	10.105198	222314.35	0
NQ2A	EQUITY		TOYO SEIKAN KAISHA	'690026000	20800	21.195004	440856.09	0
NQ2A	EQUITY		UNITED O SEAS BANK	'691678007	29000	10.142675	294137.56	0
NQ2A	EQUITY		ILUKA RESOURCES	'695757005	70490	2.312167	162984.64	0
NQ2A	EQUITY		ASTELLAS PHARMA INC	'698538006	28600	35.445924	1013753.43	0
NQ2A	EQUITY	KZL	KAGARA LIMITED	'620044909	71865	0.549746	39507.49	0
NQ2A	EQUITY		NAMURA SHIPBUILDNG	'662106004	5200	6.228948	32390.53	0
NQ2A	EQUITY		TOKEN CORP	'689844900	5410	32.336633	174941.18	0
NQ2A	EQUITY		SHINSEI BANK	'673093902	158000	1.606467	253821.84	0
NQ2A	EQUITY		CATLIN GROUP COM	'B00LBS900	6677	5.290504	35324.69	0
NQ2A	EQUITY		GRANDE CACHE COAL CORP	'38655X105	30000	1.67047	50114.09	0
NQ2A	EQUITY		PSP SWISS PROPERTY	'B01287901	1106	47.721944	52780.47	0
NQ2A	EQUITY		HALFORDS GRUP	'B012TP908	10748	5.125819	55092.31	0
NQ2A	EQUITY		CENTERRA GOLD INC	'152006102	8200	4.563654	37421.97	0
NQ2A	EQUITY		GBL ONE R/EST INV	'669360901	8	7275.742343	58205.94	0
NQ2A	EQUITY		PACIFIC BASIN SHIP	'B01RQM903	39602	0.638706	25294.02	0
NQ2A	EQUITY	LPL	LG DISPLAY CO LTD	'50186V102	147300	12.49	1839777	0
NQ2A	EQUITY		G4S PLC	'B01FLG907	43137	3.433681	148118.72	0
NQ2A	EQUITY		JFE SHOJI HLDGS	'B01S2K901	13000	3.700057	48100.74	0
NQ2A	EQUITY		CIRCLE K SUNKUS CO	'B02FK9903	7100	15.608644	110821.37	0
NQ2A	EQUITY		CENTRICA ORD	'B033F2900	50849	3.672475	186741.66	0
NQ2A	EQUITY		CAMPARI	'B08BR2904	23635	8.002121	189130.13	0
NQ2A	EQUITY		FILTRONA ORD	'B07443904	25554	2.009156	51341.98	0
NQ2A	EQUITY		MTU AERO ENGINES I	'B09DHL908	9995	36.468912	364506.77	0
NQ2A	EQUITY		ROYAL DUTCH SHELL	'B09CBL906	280061	24.967178	6992332.83	0
NQ2A	EQUITY	CA;HTE	HARVEST ENERGY TR	'41752X952	15100	5.450553	82303.35	0
NQ2A	EQUITY		OVERSEAS CHINESE BK	'B0F9V2906	70000	4.615331	323073.2	0
NQ2A	EQUITY		CRESCENDO INVESTME	'B064LV904	38	1909.105042	72545.99	0
NQ2A	EQUITY		CHINA CONST BK	'B0LMTQ900	737000	0.775479	571527.93	0
NQ2A	EQUITY		MOUNT GIBSON IRON	'696374909	32604	0.727605	23722.83	0
NQ2A	EQUITY		SEIKA CORP	'679330001	12000	2.363062	28356.74	0
NQ2A	EQUITY		SINANEN CO LTD	'680452000	6000	5.057781	30346.69	0
NQ2A	EQUITY		SINTOKOGIO	'680462009	21400	7.078821	151486.76	0
NQ2A	EQUITY		TAIKISHA	'686995002	6100	11.773851	71820.49	0
NQ2A	EQUITY		HEIDELBERGER DRUCK	'536722903	9163	5.568522	51024.37	0
NQ2A	EQUITY		TOKAI TOKYO SECS	'689487007	11000	3.648235	40130.59	0
NQ2A	EQUITY		TOKYO TEKKO CO	'689506004	33000	3.751879	123811.99	0
NQ2A	EQUITY		TOPY INDUSTRIES	'689712008	25000	1.896668	47416.7	0
NQ2A	EQUITY		TOYO ENGINEERING	'689971000	107000	3.389128	362636.68	0
NQ2A	EQUITY		AISIN SEIKI CO	'601070006	29152	21.71322	632983.78	0
NQ2A	EQUITY		TSUTSUMI JEWELRY	'690715008	2700	18.562471	50118.67	0
NQ2A	EQUITY		BANK OF SAGA	'607644002	9000	3.409856	30688.71	0
NQ2A	EQUITY		BEST DENKI CO	'609818000	12000	4.342644	52111.73	0
NQ2A	EQUITY		CANON MARKETING JA	'617245006	19900	13.991812	278437.06	0
NQ2A	EQUITY		CHUGOKU BANK	'619580004	3000	13.877805	41633.41	0
NQ2A	EQUITY		FUTABA CORP	'635773005	12500	18.355185	229439.81	0
NQ2A	EQUITY		HACHIJUNI BANK	'640062006	70000	5.658911	396123.75	0
NQ2A	EQUITY		HINO MOTORS	'642830004	106000	3.119656	330683.53	0
NQ2A	EQUITY		HEALTHSCOPE LTD	'643292907	30899	3.55718	109913.29	0
NQ2A	EQUITY		ITOHAM FOODS INC	'646790006	12000	3.762243	45146.91	0
NQ2A	EQUITY		IZUMIYA CO	'646827006	11000	5.82474	64072.14	0
NQ2A	EQUITY		NAGASE + CO	'661982009	26000	10.043012	261118.31	0
NQ2A	EQUITY		YOKOHAMA REITO CO	'698648003	6000	6.197855	37187.13	0
NQ2A	EQUITY		U SHIN	'698862000	5900	5.068145	29902.06	0
NQ2A	EQUITY		QP CORP	'671450005	30300	10.405763	315294.61	0
NQ2A	EQUITY		SAN IN GODO BANK	'677285009	23000	8.633466	198569.73	0
NQ2A	EQUITY		TOAGOSEI CO LTD	'689446003	29000	2.756905	79950.25	0
NQ2A	EQUITY		TOYO SUISAN KAISHA	'689996007	14000	20.593875	288314.25	0
NQ2A	EQUITY		TOYOTA TSUSHO CORP	'690058003	40600	14.862414	603414	0
NQ2A	EQUITY		YODOGAWA STEEL WKS	'698636008	20000	5.07851	101570.19	0
NQ2A	EQUITY		MEDICEO PALTAC HOLDINGS	'678209909	35900	11.452557	411146.81	0

NQ2A	EQUITY		STMICROELECTRONICS	'596233908	95636	7.480335	715389.31	0
NQ2A	EQUITY		SOC GENERALE	'596651901	12246	54.542063	667922.1	0
NQ2A	EQUITY		HONG KONG ELECTRIC	'643532005	25500	5.561254	141811.99	0
NQ2A	EQUITY	ENI	ENERSIS S A	'29274F104	6900	18.47	127443	0
NQ2A	EQUITY	TEO	TELECOM ARGENTINA S.A.	'879273209	3925	12.83	50357.75	0
NQ2A	EQUITY		MIMASU SEMICONDUCT	'659460901	12500	12.01223	150152.87	0
NQ2A	EQUITY		AEGON NV	'592737902	71166	6.147817	437515.54	0
NQ2A	EQUITY		CMNWLTH BK OF AUST	'621503002	69076	31.529547	2177934.98	0
NQ2A	EQUITY		STAGECOACH GROUP	'B1VJ6Q909	178003	2.087382	371560.23	0
NQ2A	EQUITY		THOMAS COOK GROUP	'B1VYCH909	157372	3.384276	532590.26	0
NQ2A	EQUITY		MONDI	'B1CRLC906	12498	3.408979	42605.41	0
NQ2A	EQUITY		TUI TRAVEL PLC	'B1Z7RQ908	27118	3.816574	103497.86	0
NQ2A	EQUITY		MATSUMOTOKIYOSHI H	'B249GC909	4400	20.593875	90613.05	0
NQ2A	EQUITY	UMC	UNITED MICROELECTRONICS CORP	'910873405	380278	2.64	1003933.92	0
NQ2A	EQUITY		MACQUARIE GP LTD	'B28YTC906	26173	31.610392	827338.78	0
NQ2A	EQUITY		GET SA	'B292JQ905	10103	5.666708	57250.75	0
NQ2A	EQUITY		WH SMITH PLC	'B2PDGW903	32616	6.887948	224657.32	0
NQ2A	EQUITY		COCOKARA FINE HOLD	'B2Q4CF903	3100	15.339172	47551.43	0
NQ2A	EQUITY		SBI VERITRANS CO NPV	'B02QRZ904	152	592.838265	90111.42	0
NQ2A	EQUITY		BOMBARDIER INC	'097751952	202300	2.970681	600968.7	0
NQ2A	EQUITY	MTRAF	METRO INC	'59162N950	8900	32.737762	291366.08	0
NQ2A	EQUITY	CA;OCX	ONEX CORP	'68272K954	1600	17.221337	27554.14	0
NQ2A	EQUITY		KURODA ELECTRIC	'650458904	4600	13.442504	61835.52	0
NQ2A	EQUITY		REGUS PLC	'B3CGFD901	258499	1.070452	276710.83	0
NQ2A	EQUITY		JAZZ AIR INCOME FD	'47214X951	31500	2.824299	88965.43	0
NQ2A	EQUITY		WESTERN CDN COAL CORP	'957999956	28500	1.592974	45399.75	0
NQ2A	EQUITY		KSB AG	'449806009	100	450.62951	45062.95	0
NQ2A	EQUITY		DE LA RUE	'B3DGH8909	30799	15.0028	462071.23	0
NQ2A	EQUITY		ALIMENTATION COUCHE TARD INC	'01626P957	3300	12.115211	39980.2	0
NQ2A	EQUITY		EMPIRE LTD	'291843951	5100	36.423128	185757.95	0
NQ2A	EQUITY		HOSHIZAKI ELECTRIC	'B3FF8W906	10400	11.255636	117058.61	0
NQ2A	EQUITY		TISCO FINANCIAL GR	'B3KFW7908	86500	0.540065	46715.59	0
NQ2A	EQUITY		WESTJET AIRLS LTD	'960410959	1071	8.696775	9314.25	0
NQ2A	EQUITY		TOKYU COMMUNITY CO	'613349901	2900	21.868684	63419.18	0
NQ2A	EQUITY		NORSKE SKOGSINDUST	'707039905	81000	1.463517	118544.87	0
NQ2A	EQUITY		NIPPON PAPER GROUP INC	'633478904	2500	25.858942	64647.35	0
NQ2A	EQUITY		GPE BRUXELLES LAM	'709732903	7137	73.078088	521558.32	0
NQ2A	EQUITY		NOVARTIS AG	'710306903	42965	40.49469	1739854.35	0
NQ2A	EQUITY		NESTLE SA	'712387901	58140	37.625856	2187567.28	0
NQ2A	EQUITY		UNIBAIL RODAMCO SE	'707624904	8202	148.905372	1221321.86	0
NQ2A	EQUITY		NEXANS	'713083905	11535	53.111359	612639.54	0
NQ2A	EQUITY		SKANSKA AB	'714209905	19002	11.132121	211532.55	0
NQ2A	EQUITY		COCA COLA CENTRAL	'635554900	4400	13.805255	60743.12	0
NQ2A	EQUITY		PEUGEOT SA	'710352907	1	26.257616	26.26	0
NQ2A	EQUITY		ENEL	'714456902	321609	4.867197	1565334.38	0
NQ2A	EQUITY		DYDO DRINCO INC	'637499906	1100	27.258123	29983.94	0
NQ2A	EQUITY		TOUEI HOUSING CORP	'617391909	7300	6.197855	45244.34	0
NQ2A	EQUITY		SBI HOLDINGS INC	'630946903	1706	204.073172	348148.83	0
NQ2A	EQUITY		TOHO HOLDINGS CO LTD	'689555001	6000	10.530134	63180.81	0
NQ2A	EQUITY	CA;NGX	NORTHGATE MINERALS CORP	'666416953	32100	2.126835	68271.41	0
NQ2A	EQUITY		WESSANEN KON CVA	'727116907	19546	3.829236	74846.24	0
NQ2A	EQUITY		CHUO MITSUI TRUST HOLDINGS INC	'643189905	19000	3.824429	72664.14	0
NQ2A	EQUITY		HMV GROUP	'315757906	73968	1.856823	137345.48	0
NQ2A	EQUITY	SBS	COMPANHIA DE SANEAMENTO BASICO	'20441A102	28800	29.99	863712	0
NQ2A	EQUITY	AUO	AU OPTRONICS CORP	'002255107	251998	9.68	2439340.64	0
NQ2A	EQUITY		GLOBAL GREEN TECH	'631371903	508000	0.055484	28185.62	0
NQ2A	EQUITY		STUDIO ALICE	'652816901	4300	7.7525	33335.75	0
NQ2A	EQUITY		AAREAL BANK AG	'738006907	4379	11.010806	48216.32	0
NQ2A	EQUITY		CIE DE ST GOBAIN	'738048909	66707	33.418147	2229224.33	0
NQ2A	EQUITY		BLUESCOPE STEEL LTD	'653323907	76504	2.045378	156479.62	0
NQ2A	EQUITY		NIPPON MINING HLDG	'654377902	153500	5.202881	798642.28	0
NQ2A	EQUITY		NS SOLUTIONS CORP	'654468909	3100	16.03358	49704.1	0
NQ2A	EQUITY		HONG LEONG ASIA	'610575904	30000	1.036377	31091.3	0
NQ2A	EQUITY		SUMITOMO MITSUI GR	'656302908	102086	40.73172	4158138.36	0
NQ2A	EQUITY		VALIANT HOLDING AG	'751789900	2084	184.45129	384396.49	0
NQ2A	EQUITY		MUSASHI SEIMITSU I JPY50	'613522903	3600	15.505001	55818	0
NQ2A	EQUITY		DAIKOKU DENKI CO	'654865906	9300	13.318132	123858.63	0
NQ2A	EQUITY	GALN	GALENICA AG	'755257904	502	294.46922	147823.55	0
NQ2A	EQUITY		SEIKO EPSON CORP	'661650903	11300	16.323781	184458.72	0
NQ2A	EQUITY		NEC ELECTRONICS	'663567907	53500	9.089496	486288.02	0
NQ2A	EQUITY		HOKUHOKU FINANCIAL GROUP INC	'668359904	33000	2.508162	82769.34	0
NQ2A	EQUITY		ALFRESA HOLDINGS C	'668721905	4700	46.121159	216769.45	0
NQ2A	EQUITY		GREGGS	'B63QSB902	4222	6.138632	25917.31	0
NQ2A	EQUITY		BEAZLEY PLC	'B64G90908	17047	1.601561	27301.82	0
NQ2A	EQUITY		GOLDEN AGRI RESOURCESRTS	'910QAS901	354599	0.124365	44099.78	0
NQ2A	EQUITY		TOKYU LAND CORP	'689508000	56000	4.560294	255376.48	0
NQ2A	EQUITY		NEC NETWORKS + SYS	'661942003	16200	12.292066	199131.47	0
NQ2A	EQUITY		MINISTOP CO	'658385901	5800	16.085402	93295.33	0
NQ2A	EQUITY		SORUN CORPORATION	'655033009	8700	6.11494	53199.98	0
NQ2A	CASH		AUSTRALIAN DOLLAR	'AUD	20332.03	0.80845	16437.43	0
NQ2A	CASH		CANADIAN DOLLAR	'CAD	219082.11	0.861067	188644.34	0
NQ2A	CASH		SWISS FRANC	'CHF	159153.35	0.919498	146341.18	0
NQ2A	CASH		DANISH KRONE	'DKK	520.43	0.188352	98.02	0

NQ2A	CASH		EURO CURRENCY	'EUR	381034.59	1.40265	534458.34	0
NQ2A	CASH		POUND STERLING	'GBP	212395.5	1.64685	349783.44	0
NQ2A	CASH		HONG KONG DOLLAR	'HKD	546.25	0.129031	70.48	0
NQ2A	CASH		ISRAELI SHEKEL	'ILS	184557.02	0.255001	47062.26	0
NQ2A	CASH		JAPANESE YEN	'JPY	60817005	0.010364	630326.01	0
NQ2A	CASH		MEXICAN PESO (NEW)	'MXN	97463.6	0.075929	7400.28	0
NQ2A	CASH		NORWEGIAN KRONE	'NOK	1128253.27	0.155363	175288.51	0
NQ2A	CASH		NEW ZEALAND DOLLAR	'NZD	7196.08	0.6478	4661.62	0
NQ2A	CASH		POLISH ZLOTY	'PLN	65057.32	0.314164	20438.67	0
NQ2A	CASH		SWEDISH KRONA	'SEK	718393.18	0.129068	92721.62	0
NQ2A	CASH		SINGAPORE DOLLAR	'SGD	9818.37	0.690918	6783.69	0
NQ2A	CASH		THAILAND BAHT	'THB	2253400.34	0.029351	66140.31	0
NQ2A	CASH		SOUTH AFRICAN RAND	'ZAR	4747.99	0.129492	614.83	0
NQ2A	CASH		US DOLLAR	'USD	0	1	0	0
NQ2A	EQUITY		DONGFENG MOTOR GRO	'B0PH5N900	172000	0.843866	145144.87	0
NQ2A	EQUITY		BRITVIC	'B0N8QD901	34328	4.59471	157727.22	0
NQ2A	EQUITY		LANCASHIRE HLDGS	'B0PYHC904	39029	7.682553	299842.38	0
NQ2A	EQUITY		EZRA HOLDING	'667442909	90000	0.801465	72131.83	0
NQ2A	EQUITY		KYORIN CO LTD	'B0YZFP904	6000	15.152614	90915.69	0
NQ2A	EQUITY		CHINA AVIATION OIL	'B10SYQ902	37000	0.773828	28631.64	0
NQ2A	EQUITY		BANCO MACRO SA	'05961W105	3141	16.19	50852.79	0
NQ2A	EQUITY		NORSK HYDRO ASA	'B11HK3901	74200	5.12697	380421.19	0
NQ2A	EQUITY		KON BAM GROEP NV	'B12W5Y906	7342	8.111528	59554.84	0
NQ2A	EQUITY		MITSUI HIGH TEC	'659743009	3500	10.965435	38379.02	0
NQ2A	EQUITY		YAMANASHI CHUO BK	'698536000	15000	5.503446	82551.69	0
NQ2A	EQUITY		ATKINS WS	'006080907	14732	9.815223	144597.87	0
NQ2A	EQUITY		KOBAYASHI PHARMACE	'614945905	2900	37.829714	109706.17	0
NQ2A	EQUITY		UNILEVER NV	'B12T3J908	99687	24.076495	2400113.56	0
NQ2A	EQUITY		MATSUYA FOODS CO	'657298907	6500	13.618697	88521.53	0
NQ2A	EQUITY		ATEA ASA	'B12TR1901	13500	4.148185	56000.5	0
NQ2A	EQUITY		JM AB	'B142FZ906	53181	6.872874	365506.33	0
NQ2A	EQUITY		DEMAG CRANES AG	'B16LY7903	4746	22.610725	107310.5	0
NQ2A	EQUITY		JAPAN SECS FINANCE	'647076009	41100	8.436545	346741.98	0
NQ2A	EQUITY		INVESTEC	'B17BBQ907	7282	5.381081	39185.04	0
NQ2A	EQUITY		YAMAGUCHI FINANCIA	'B1DGKS905	7000	13.193761	92356.32	0
NQ2A	EQUITY		OUTOTEC OYJ	'B1FN8X901	8901	23.704793	210996.36	0
NQ2A	EQUITY		AGL ENERGY	'B0ZNPN904	31728	10.873651	344999.21	0
NQ2A	EQUITY	CA;EFX	ENERFLEX SYSTEMS INCOME FUND	'29268J955	7700	8.825935	67959.7	0
NQ2A	EQUITY		USG PEOPLE NV	'B1FRPV907	9539	11.459654	109313.64	0
NQ2A	EQUITY		NIPPON COMMERCIAL	'B1CBVY902	38	1921.542209	73018.6	0
NQ2A	EQUITY		CHUBU STEEL PLATE	'619573009	6000	8.156708	48940.25	0
NQ2A	EQUITY		UNIPRES	'698569902	9400	11.069078	104049.33	0
NQ2A	EQUITY		NATL PORTEFEUILLE	'B1H4YG909	735	48.251175	35464.61	0
NQ2A	EQUITY		LEOPALACE21	'659842009	46300	8.934031	413645.64	0
NQ2A	EQUITY		INVESTEC	'B1DHG4901	55670	5.393331	300246.75	0
NQ2A	EQUITY		KYOEI STEEL LTD	'B1HHF4908	2700	28.398197	76675.13	0
NQ2A	EQUITY		TULLETT PREBON PLC	'B1H0DZ908	34182	4.874675	166626.13	0
NQ2A	EQUITY		ELECTROLUX AB	'B1KKBX907	68998	13.907084	959560.97	0
NQ2A	EQUITY		FUJISHOJI CO LTD	'B1MP48907	94	1225.06089	115155.72	0
NQ2A	EQUITY		TS TECH CO LTD	'B1P1JR909	7400	14.592942	107987.77	0
NQ2A	EQUITY		INDUSTRIVARDEN AB	'B1VSK5909	23131	8.195822	189577.56	0
NQ2A	EQUITY		DRAX GROUP	'B1VNSX901	119460	7.22967	863656.34	0
NQ2A	EQUITY		D/S NORDEN	'B1WP65900	1516	34.185941	51825.89	0
NQ2B	EQUITY		JARDINE MATHESON	'647211002	74823	27.42	2051646.66	0
NQ2B	CASH		US DOLLAR	'USD	0	1	0	0
NQ2B	EQUITY		KDDI CORP	'624899902	641	5306.52433	3401482.1	0
NQ2B	EQUITY		AVIVA PLC	'021623004	197457	5.623991	1110496.46	0
NQ2B	EQUITY		BP PLC	'079805909	683589	7.868647	5378920.72	0
NQ2B	EQUITY		BG GROUP	'087628905	188522	16.764929	3160557.89	0
NQ2B	EQUITY		INTESA SANPAOLO	'407683002	1114529	3.219083	3587761.12	0
NQ2B	EQUITY		REED ELSEVIER NV	'414881904	241040	11.000987	2651678.02	0
NQ2B	EQUITY		UNICREDIT SPA	'423244003	693412	2.517758	1745843.3	0
NQ2B	EQUITY		UPM KYMMENE OY	'505125906	150363	8.710459	1309730.79	0
NQ2B	EQUITY		FRANCE TELECOM	'517617908	163352	22.666831	3702672.22	0
NQ2B	EQUITY		SUEZ LYONN EAUX	'551929904	1	0.014027	0.01	0
NQ2B	EQUITY		CARREFOUR	'564156909	132047	42.668627	5634264.14	0
NQ2B	EQUITY		BANCO SANTANDER SA	'570594903	326973	12.006688	3925862.74	0
NQ2B	EQUITY		TELEFONICA SA	'573252905	253510	22.610725	5732044.95	0
NQ2B	EQUITY		DEUTSCHE TELEKOM	'584235907	333416	11.782264	3928395.26	0
NQ2B	EQUITY		AMCOR LIMITED	'606660009	416798	4.034165	1681431.94	0
NQ2B	EQUITY		TELSTRA CORP	'608728903	2061119	2.740645	5648795.94	0
NQ2B	EQUITY		CANON INC	'617232004	169000	32.751205	5534953.62	0
NQ2B	EQUITY		FOSTERS GROUP	'634926901	1047104	4.163517	4359635.39	0
NQ2B	EQUITY		WHARF(HLDGS)	'643557002	724000	4.238682	3068806.01	0
NQ2B	EQUITY		KAO CORP	'648380004	215000	21.816863	4690625.49	0
NQ2B	EQUITY		NATL AUSTRALIA BK	'662460005	230891	18.141616	4188735.9	0
NQ2B	EQUITY		NITTO DENKO CORP	'664180007	64600	30.471058	1968430.33	0
NQ2B	EQUITY		SEKISUI HOUSE	'679390005	208000	10.157019	2112660	0
NQ2B	EQUITY		TAKEDA PHARMACEUTICAL CO LTD	'687044008	147300	38.969788	5740249.78	0
NQ2B	EQUITY		TELECOM CORP OF NZ	'688143007	720918	1.768494	1274939.42	0
NQ2B	EQUITY		TOYOTA MOTOR CORP	'690064001	78000	38.037001	2966886.04	0
NQ2B	EQUITY		UNITED O SEAS BANK	'691678007	222000	10.142675	2251673.75	0
NQ2B	EQUITY		WESFARMERS	'694883000	173874	18.311391	3183874.74	0

NQ2B	EQUITY		ASTELLAS PHARMA INC	'698538006	104000	35.445924	3686376.12	0	
NQ2B	EQUITY		SASOL	'677745903	42846	34.960181	1497903.93	0	
NQ2B	EQUITY	TSM	TAIWAN SEMICNDCTR MFG CO LTD	'874039100	247372	9.41	2327770.52	0	
NQ2B	EQUITY		SOC GENERALE	'596651901	49172	54.542063	2681942.31	0	
NQ2B	EQUITY		HONG KONG ELECTRIC	'643532005	427000	5.561254	2374655.65	0	
NQ2B	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	3614309.68	100	3614309.68	0.416769	12/31/2030
NQ2B	EQUITY		RWE AG (NEU)	'476896907	65494	78.674664	5152718.42	0	
NQ2B	EQUITY		GLAXOSMITHKLINE	'092528900	338351	17.596588	5953823.06	0	
NQ2B	EQUITY		COMPASS GROUP	'053315909	363881	5.628108	2047961.73	0	
NQ2B	EQUITY		NOVARTIS AG	'710306903	135686	40.49469	5494562.49	0	
NQ2B	EQUITY		ING GROEP NV	'715418901	154859	10.059809	1557851.97	0	
NQ2B	EQUITY		GKN	'306465907	388144	2.042093	792626.33	0	
NQ2B	EQUITY		FORTIS	'726613904	212376	3.408441	723870.98	0	
NQ2B	EQUITY		FORTIS	'726615909	82908	0.001403	116.29	0	
NQ2B	EQUITY		TOKIO MARINE HOLDING INC	'651312902	130100	27.672695	3600217.65	0	
NQ2B	EQUITY		CIE DE ST GOBAIN	'738048909	94432	33.418147	3155742.45	0	
NQ2B	EQUITY		SINGAPORE TELECOMM	'B02PY2901	1426000	2.072754	2955746.71	0	
NQ2B	EQUITY		ROYAL DUTCH SHELL	'B09CBL906	210229	24.967178	5248824.86	0	
NQ2B	EQUITY		OVERSEAS CHINESE BK	'B0F9V2906	480536	4.615331	2217832.92	0	
NQ2B	EQUITY		SEVEN + I HOLDINGS	'B0FS5D909	143000	23.526973	3364357.15	0	
NQ2B	EQUITY		TOTAL SA	'B15C55900	105815	53.973989	5711257.67	0	
NQ2B	EQUITY		UNILEVER PLC	'B10RZP905	241011	23.451138	5651982.21	0	
NQ2B	EQUITY		IBERDROLA SA	'B288C9908	612554	8.10732	4966171.04	0	
NQ2B	EQUITY		GDF SUEZ	'B3B9KQ903	12516	0.001403	17.56	0	
NQ2B	EQUITY		FORTIS	'916ELB907	212376	0	0	0	
NQ2B	EQUITY		CHUNGHWA TELECOM CO LTD	'17133Q403	85440	19.83	1694275.2	0	
NQ2B	CASH		SWISS FRANC	'CHF	0.01	0.919498	0.01	0	
NQ2B	CASH		EURO CURRENCY	'EUR	112799.31	1.40265	158218	0	
NQ2B	CASH		POUND STERLING	'GBP	0.01	1.64685	0.02	0	
NQ2B	CASH		HONG KONG DOLLAR	'HKD	0.02	0.129031	0	0	
NQ2B	CASH		JAPANESE YEN	'JPY	31107909	0.010364	322411.87	0	
NQ2B	CASH		SINGAPORE DOLLAR	'SGD	-0.01	0.690918	-0.01	0	
NQ2B	CASH		SOUTH AFRICAN RAND	'ZAR	0.01	0.129492	0	0	
NQ2B	EQUITY		WEST JAPAN RAILWAY	'695799908	517	3306.213401	1709312.33	0	
NQ2D	FIXED INCOME		CWALT INC	'12668ABD6	332413.01	78.03455	259397	5.5	10/25/2035
NQ2D	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94985WDR9	730912.11	84.46257	617347.15	6	8/25/2037
NQ2D	FIXED INCOME		WAMU MTG PASS THROUGH CTFS	'92922FX94	317000	61.50375	194966.89	5.5	8/25/2035
NQ2D	FIXED INCOME		DEUTSCHE MTG SECS INC	'25156WAG3	563528.99	51.04017	287626.15	5.65	9/28/2036
NQ2D	FIXED INCOME		MEXICO(UTD MEX ST)	'B2PGD7II5	11520000	7.427498	855647.72	7.75	12/14/2017
NQ2D	FIXED INCOME		DEUTSCHE MTG SECS INC REMIC TR	'25156BAG9	554166.78	58.48566	324108.1	5.65	8/28/2036
NQ2D	FIXED INCOME		ORACLE CORP	'68389XAE5	531000	108.12313	574133.82	6.5	4/15/2038
NQ2D	FIXED INCOME		E ON UNTL FIN B V	'268789AB0	480000	106.96353	513424.94	6.65	4/30/2038
NQ2D	FIXED INCOME	3	BRISTOL MYERS SQUIBB CO	'110122AQ1	430000	106.50429	457968.45	6.125	5/1/2038
NQ2D	FIXED INCOME		THORNBURG MTG SECS TR	'885220JJ3	382351.06	17.58957	67253.91	5.156232	10/25/2035
NQ2D	FIXED INCOME		THORNBURG MTG SECS TR	'885220JW4	148592.62	18.03446	26797.88	5.310214	12/25/2035
NQ2D	CASH		US DOLLAR	'USD	0.01	1	0.01	0	
NQ2D	FIXED INCOME		GLAXOSMITHKLINE CAP INC	'377372AE7	495000	108.53783	537262.26	6.375	5/15/2038
NQ2D	FIXED INCOME		TYCO ELECTRONICS GROUP	'902133AG2	440000	74.53888	327971.07	7.125	10/1/2037
NQ2D	FIXED INCOME		TYCO ELECTRONICS GROUP S A	'902133AF4	436000	87.87145	383119.52	6.55	10/1/2017
NQ2D	FIXED INCOME		CREDIT SUISSE FIRST BOSTON MTG	'225492AA5	609410.11	71.17027	433718.82	6	7/25/2037
NQ2D	FIXED INCOME		RBSGC STRUCTURED	'74928AAA9	638708.56	66.00391	421572.62	5.5	11/25/2035
NQ2D	FIXED INCOME		AMERICAN WTR CAP CORP	'03040WAD7	645000	84.85088	547288.18	6.593	10/15/2037
NQ2D	FIXED INCOME		TIME WARNER CABLE INC	'88732JAN8	900000	104.65615	941905.35	7.3	7/1/2038
NQ2D	FIXED INCOME		NEW STH WALES TSY	'B39MPZII3	750000	79.205455	594040.92	6	4/1/2019
NQ2D	FIXED INCOME		COVIDIEN INTL FIN S A	'22303QAH3	252000	107.39985	270647.62	6.55	10/15/2037
NQ2D	FIXED INCOME		MASTR RESECURITIZATION TR	'55292FAA5	501194.09	70.02939	350983.16	6	6/27/2036
NQ2D	FIXED INCOME		UNITED STATES TREAS BDS	'912810PX0	4655000	103.3125	4809196.88	4.5	5/15/2038
NQ2D	FIXED INCOME		DELL INC	'24702RAF8	275000	95.60498	262913.7	6.5	4/15/2038
NQ2D	FIXED INCOME		SHELL INTL FIN B V	'822582AD4	555000	107.41823	596171.18	6.375	12/15/2038
NQ2D	FIXED INCOME		ANHEUSER BUSCH INVEV WORLDWIDE	'03523TAB4	480000	109.04252	523404.1	7.75	1/15/2019
NQ2D	FIXED INCOME		KOREA DEV BK	'500630BQ0	460000	106	487600	8	1/23/2014
NQ2D	FIXED INCOME		CONOCOPHILLIPS	'20825CAQ7	350000	105.83618	370426.63	6.5	2/1/2039
NQ2D	FIXED INCOME		NOVARTIS SECS INVT LTD	'66989GAA8	563000	101.39007	570826.09	5.125	2/10/2019
NQ2D	FIXED INCOME		CISCO SYS INC	'17275RAD4	695000	98.99265	687998.92	5.9	2/15/2039
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAY7	310000	98.88506	306543.69	6.55	7/1/2039
NQ2D	CASH		INDONESIAN RUPIAH	'IDR	0.12	0.000098	0	0	
NQ2D	CASH		MEXICAN PESO (NEW)	'MXN	408000	0.075929	30978.91	0	
NQ2D	CASH		NEW ZEALAND DOLLAR	'NZD	39268.75	0.6478	25438.3	0	
NQ2D	CASH		SINGAPORE DOLLAR	'SGD	0.01	0.690918	0.01	0	
NQ2D	FIXED INCOME		CANADA GOVT	'135087XB5	1485000	93.862315	1393855.38	6	6/1/2011
NQ2D	FIXED INCOME		STH AFRICA REP	'682178II1	9910000	13.75798	1363415.81	13	8/31/2010
NQ2D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	5138518.62	100	5138518.62	0.416769	12/31/2030
NQ2D	FIXED INCOME		UNITED KINGDOM TREASURY	'324523II2	1470000	160.600771	2360831.33	4.25	3/7/2036
NQ2D	FIXED INCOME		SWEDEN(KINGDOM)	'B00FJBII3	8300000	13.099505	1087258.92	4	12/1/2009
NQ2D	FIXED INCOME		QUEENSLAND GOVT DEV AUTH GLBL	'671144II6	1445000	80.861161	1168443.77	6	10/14/2015
NQ2D	FIXED INCOME		GERMANY (FED REP)	'B05Q87II5	250000	134.794708	336986.77	4	1/4/2037
NQ2D	FIXED INCOME		BRAZIL(FED REP)	'B0LCVJII6	3525000	57.097663	2012692.62	12.5	1/5/2016
NQ2D	FIXED INCOME		CWALT INC	'12668ANZ4	157469.55	79.97998	125944.11	5.5	11/25/2035
NQ2D	FIXED INCOME		CWALT INC	'12668AZS7	316016.13	81.19199	256579.78	5.5	12/25/2035
NQ2D	FIXED INCOME		INDONESIA(REP OF)	'B0BSGYII6	2189000000	0.009831	215200.73	11	11/15/2020
NQ2D	FIXED INCOME		COMCAST CORP NEW	'20030NAM3	150000	97.9905	146985.75	6.45	3/15/2037
NQ2D	FIXED INCOME		UK(GOVT OF)	'B0V3WXII3	145000	173.683344	251840.85	4	9/7/2016
NQ2D	FIXED INCOME		FEDERAL NATL MTG ASSN	'31359ML84	1970000	102.53196	2019879.61	6	4/18/2036

NQ2D	FIXED INCOME		NEW STH WALES TSY	'B1262FII8	4085000	77.831899	3179433.07	5.5	3/1/2017
NQ2D	FIXED INCOME		VIACOM INC	'925524AX8	350000	93.25847	326404.65	6.875	4/30/2036
NQ2D	FIXED INCOME		POLAND(REP OF)	'B1G0JZII4	6650000	29.767047	1979508.65	5.25	10/25/2017
NQ2D	FIXED INCOME		INDONESIA(REP)	'B1SDSDII2	6176000000	0.008865	547498.85	10.25	7/15/2022
NQ2D	FIXED INCOME		GEN ELEC CAP CORP	'B1W6W3II9	2075000	62.363719	1294047.17	7.625	12/10/2014
NQ2D	FIXED INCOME		MEX BONOS DE DESAR	'B1QGYRII9	17100000	6.784989	1160233.1	7.5	6/3/2027
NQ2D	FIXED INCOME		INDONESIA (REP OF)	'B1W6P3II7	3840000000	0.00845	324467.3	10	9/15/2024
NQ2D	FIXED INCOME		CMALT CITIMORTGAGE ALT LN TR	'12566VAE2	403560.26	65.59766	264726.09	5.75	4/25/2037
NQ2D	FIXED INCOME		KRAFT FOODS INC	'50075NAR5	170000	107.0542	181992.14	7	8/11/2037
NQ2D	FIXED INCOME	8	COMCAST CORP NEW	'20030NAV3	510000	104.14538	531141.44	6.95	8/15/2037
NQ2D	FIXED INCOME		WELLS FARGO MORTGAGE BACKED	'94985WBM2	1920000	68.19887	1309418.3	6	8/25/2037
NQ2D	FIXED INCOME		SWEDISH EXP CREDIT	'B1Z99GII7	1030000	67.682158	697126.23	7.625	6/30/2014
NQ2D	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GFD1	461000	87.91909	405307	6.75	10/1/2037
NQ2D	FIXED INCOME		TARGET CORP	'87612EAR7	230000	102.58186	235938.28	6.5	10/15/2037
NQ2D	FIXED INCOME		ALTERNATIVE LN TR 2007 22	'02151BBG2	833753.31	55.49495	462690.98	6.5	9/25/2037
NQ2D	FIXED INCOME		ALTERNATIVE LN TR	'02149FAF1	664041.39	61.49856	408375.89	6	2/25/2037
NQ2D	FIXED INCOME		UNITEDHEALTH GROUP INC	'91324PBK7	140000	91.60936	128253.1	6.875	2/15/2038
NQ2D	FIXED INCOME		CWALT INC	'12667GTS2	600000	58.03713	348222.78	5.5	7/25/2035
NQ2D	FIXED INCOME		CMC MORTGAGE BACKED TR	'126384AQ9	800000	50.6272	405017.6	5.5	3/25/2037
NQ2D	FIXED INCOME		UNITEDHEALTH GROUP INC	'91324PBE1	780000	88.71056	691942.37	6.625	11/15/2037
NQ2D	FIXED INCOME		CHL	'12543RAM1	555000	60	333000	6	4/25/2037
NQ2D	FIXED INCOME		FIFTH THIRD BANCORP	'316773CH1	635000	74.23472	471390.47	8.25	3/1/2038
NQ2D	FIXED INCOME		PRIME MORTGAGE TRUST	'74161YAP0	383146.66	50.80914	194673.52	6.25	11/25/2036
NQ2D	FIXED INCOME		CWALT INC	'12668ABN4	435000	52.88067	230030.91	5.5	10/25/2035
NQ2D	FIXED INCOME		CHL MTG PASS THROUGH TR 2007 5	'12544VAB5	540000	56.65352	305929.01	5.75	5/25/2037
NQ2D	FIXED INCOME		BIOGEN IDEC INC	'09062XAB9	450000	102.29451	460325.3	6.875	3/1/2018
NQ2F	EQUITY	CKH	SEACOR HLDGS INC	'811904101	14900	75.24	1121076	0	
NQ2F	EQUITY	UNF	UNIFIRST CORP	'904708104	49100	37.17	1825047	0	
NQ2F	EQUITY	UNS	UNISOURCE ENERGY CORP	'909205106	66900	26.54	1775526	0	
NQ2F	EQUITY	UAM	UNIVERSAL AMERN FINL CORP	'913377107	158500	8.72	1382120	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	49800	25.04	1246992	0	
NQ2F	EQUITY	WBSN	WEBSENSE INC	'947684106	105600	17.84	1883904	0	
NQ2F	EQUITY	CRL	CHARLES RIV LABORATORIES INTL	'159864107	61700	33.75	2082375	0	
NQ2F	EQUITY	FMBI	FIRST MIDWEST BANCORP INC DEL	'320867104	115900	7.31	847229	0	
NQ2F	EQUITY	SSD	SIMPSON MFG INC	'829073105	31900	21.62	689678	0	
NQ2F	EQUITY	ATR	APTARGROUP INC	'038336103	49300	33.77	1664861	0	
NQ2F	EQUITY	CASY	CASEYS GEN STORES INC	'147528103	45400	25.69	1166326	0	
NQ2F	EQUITY	NTE	NAM TAI ELECTRONICS	'629865205	137200	4.26	584472	0	
NQ2F	EQUITY	AKR	ACADIA RLTY TR	'004239109	82165	13.05	1072253.25	0	
NQ2F	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	14299	25.01	357617.99	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	116600	16.79	1957714	0	
NQ2F	EQUITY	IBOC	INTERNATIONAL BANCSHARES CORP	'459044103	100049	10.31	1031505.19	0	
NQ2F	EQUITY	IPCR	IPC HOLDINGS LTD BERMUDA	'G4933P101	43600	27.34	1192024	0	
NQ2F	EQUITY	STRL	STERLING CONSTR INC	'859241101	41600	15.26	634816	0	
NQ2F	EQUITY	NAL	NEWALLIANCE BANCSHARES INC	'650203102	53800	11.5	618700	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	80200	12.38	992876	0	
NQ2F	EQUITY	XRTX	XYRATEX LTD	'G98268108	140200	4.99	699598	0	
NQ2F	EQUITY	BDC	BELDEN INC	'077454106	154400	16.7	2578480	0	
NQ2F	EQUITY	ACC	AMERICAN CAMPUS CMNTYS INC	'024835100	40800	22.18	904944	0	
NQ2F	EQUITY	ARCC	ARES CAP CORP	'04010L103	181466	8.06	1462615.96	0	
NQ2F	EQUITY	HLF	HERBALIFE LTD	'G4412G101	76800	31.54	2422272	0	
NQ2F	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	85100	6.26	532726	0	
NQ2F	EQUITY	ABD	ACCO BRANDS CORP	'00081T108	234500	2.82	661290	0	
NQ2F	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	9800	29.92	293216	0	
NQ2F	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	54800	18	986400	0	
NQ2F	EQUITY	ZEP	ZEP INC	'98944B108	162250	12.05	1955112.5	0	
NQ2F	EQUITY	RGA	REINSURANCE GROUP AMER INC	'759351604	28200	34.91	984462	0	
NQ2F	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2F	EQUITY	CEC	CEC ENTMT INC	'125137109	38300	29.48	1129084	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	35722	22.77	813389.94	0	
NQ2F	EQUITY	FIF	FINANCIAL FED CORP	'317492106	42800	20.55	879540	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	40100	31.79	1274779	0	
NQ2F	EQUITY	LNCE	LANCE INC	'514606102	86600	23.13	2003058	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	61100	41.25	2520375	0	
NQ2F	EQUITY	NJR	NEW JERSEY RES CORP	'646025106	26500	37.04	981560	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	118900	10.03	1192567	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP	'989207105	58400	23.66	1381744	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INC	'169905106	57540	26.61	1531139.4	0	
NQ2F	EQUITY	EFII	ELETRONICS FOR IMAGING INC	'286082102	112900	10.66	1203514	0	
NQ2F	EQUITY	MLI	MUELLER INDS INC	'624756102	89100	20.8	1853280	0	
NQ2F	EQUITY	PSB	PS BUSINESS PKS INC CA	'69360J107	14000	48.44	678160	0	
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'913004107	65300	34.88	2277664	0	
NQ2F	EQUITY	WBS	WEBSTER FINL CORP WATERBURY	'947890109	125800	8.05	1012690	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	21000	49.61	1041810	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	77200	26.36	2034992	0	
NQ2F	EQUITY	CSL	CARLISLE COS INC	'142339100	151200	24.04	3634848	0	
NQ2F	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	59900	6.11	365989	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2472902.16	100	2472902.16	0.416769	12/31/2030
NQ2F	EQUITY	WGL	WGL HLDGS INC	'92924F106	36300	32.02	1162326	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	103800	15.89	1649382	0	
NQ2F	EQUITY	MBFI	MB FINL INC	'55264U108	58000	10.19	591020	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	231200	11.1	2566320	0	
NQ2F	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	41200	28.05	1155660	0	

NQ2F	EQUITY	CNC	CENTENE CORP DEL	'15135B101	78500	19.98	1568430	0	
NQ2F	EQUITY	VTNC	VITRAN CORP INC	'92850E107	56000	9.9	554400	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HOLDINGS	'G7127P100	60048	28.59	1716772.32	0	
NQ2F	EQUITY	WLL	WHITING PETE CORP NEW	'966387102	36900	35.16	1297404	0	
NQ2F	EQUITY	TPX	TEMPUR PEDIC INTL INC	'88023U101	64721	13.07	845903.47	0	
NQ2F	EQUITY	MATW	MATTHEWS INTL CORP	'577128101	45700	31.12	1422184	0	
NQ2F	EQUITY	CLI	MACK CA RLTY CORP	'554489104	32800	22.8	747840	0	
NQ2F	EQUITY	O	REALTY INCOME CORP	'756109104	85100	21.92	1865392	0	
NQ2F	EQUITY	Y	ALLEGHANY CORP DEL	'017175100	3500	271	948500	0	
NQ2F	EQUITY	GMT	GATX CORPORATION	'361448103	80200	25.72	2062744	0	
NQ2F	EQUITY	WR	WESTSTAR ENERGY INC	'95709T100	78700	18.77	1477199	0	
NQ2F	EQUITY	AIN	ALBANY INTL CORP	'012348108	117300	11.38	1334874	0	
NQ2F	EQUITY	AMSG	AMSURG CORP	'03232P405	70800	21.44	1517952	0	
NQ2F	EQUITY	BNE	BOWNE + CO INC	'103043105	130096	6.51	846924.96	0	
NQ2F	EQUITY	CTR	CATO CORP NEW	'149205106	148100	17.44	2582864	0	
NQ2F	EQUITY	CPRT	COPART INC	'217204106	11750	34.67	407372.5	0	
NQ2F	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	39220	21.85	856957	0	
NQ2F	EQUITY	DFG	DELPHI FINL GROUP INC	'247131105	124400	19.43	2417092	0	
NQ2F	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	37800	35.47	1340766	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	19600	44.8	878080	0	
NQ2F	EQUITY	GWR	GENESEE + WYO INC	'371559105	57600	26.51	1526976	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	39400	41.15	1621310	0	
NQ2F	EQUITY	PVA	PENN VA CORP	'707882106	81700	16.37	1337429	0	
NQ2F	EQUITY	SM	ST MARY LD + EXPL CO	'792228108	26200	20.87	546794	0	
NQ2G	EQUITY	OPEN	OPENTABLE INC	'68372A104	200	30.17	6034	0	
NQ2G	EQUITY	ACLID	AMERICAN COML LINES INC	'025195405	400	15.48	6192	0	
NQ2G	EQUITY	CDE	COEUR D ALENE MINES CORP IDAHO	'192108504	4104	12.3	50479.2	0	
NQ2G	EQUITY	TPC	TUTOR PERINI CORP	'901109108	1570	17.36	27255.2	0	
NQ2G	EQUITY	INSP	INFOSPACE INC	'45678T300	2210	6.63	14652.3	0	
NQ2G	EQUITY	BPSG	BROADPOINT GLEACHER SECURITY	'11134A103	2200	5.58	12276	0	
NQ2G	EQUITY	UFS	DOMTAR CORP	'257559203	2550	16.58	42279	0	
NQ2G	EQUITY	MYRX	MYRIAD PHARMACEUTICALS	'62856H107	1395	4.65	6486.75	0	
NQ2G	EQUITY	METR	METRO BANCORP INC PA	'59161R101	300	19.26	5778	0	
NQ2G	EQUITY	CHBT	CHINA BIOTICS INC	'16937B109	500	10.78	5390	0	
NQ2G	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	300	27.91	8373	0	
NQ2G	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	2500	2.18	5450	0	
NQ2G	EQUITY		PFD SIRF TECH HLDGS C	'82967H994	2171.13	39.267322	85254.46	0	
NQ2G	EQUITY	APAGF	APCO OIL + GAS INTERNATIONAL	'G0471F109	600	19.23	11538	0	
NQ2G	EQUITY	CETV	CENTRAL EUROPEAN MEDIA ENTERPR	'G20045202	2100	19.69	41349	0	
NQ2G	EQUITY	PVTB	PRIVATEBANKCORP INC	'742962103	2160	22.24	48038.4	0	
NQ2G	EQUITY	PRFT	PERFICIENT INC	'71375U101	1700	6.99	11883	0	
NQ2G	CASH		US DOLLAR	'USD	-356.6	1	-356.6	0	
NQ2G	EQUITY	TWTC	TW TELECOM INC	'87311L104	9480	10.27	97359.6	0	
NQ2G	EQUITY	RNN	REXAHN PHARMACEUTICALS INC	'761640101	1500	0.83	1245	0	
NQ2G	EQUITY	CSKI	CHINA SKY ONE MED INC	'16941P102	400	13.48	5392	0	
NQ2G	EQUITY	CRA	CELERA CORP	'15100E106	5360	7.63	40896.8	0	
NQ2G	EQUITY	CPEX	CPEX PHARMACEUTICALS INC	'12620N104	106	9.99	1058.94	0	
NQ2G	EQUITY	ERII	ENERGY RECOVERY INC	'29270J100	2100	7.08	14868	0	
NQ2G	EQUITY	DHT	DHT MARITIME INC	'Y2065G105	3100	5.21	16151	0	
NQ2G	EQUITY	ACAS	AMERICAN CAP LTD	'02503Y103	13500	3.21	43335	0	
NQ2G	EQUITY	SOLR	GT SOLAR INTL INC	'3623E0209	1900	5.32	10108	0	
NQ2G	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	20544	7.14	146684.16	0	
NQ2G	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	1700	12.52	21284	0	
NQ2G	EQUITY	WSBF	WATERSTONE FINL INC	'941888109	500	2.97	1485	0	
NQ2G	EQUITY	RAX	RACKSPACE HOSTING INC	'750086100	4100	13.86	56826	0	
NQ2G	EQUITY	TKTM	TICKETMASTER ENTERTAINMENT INC	'88633P302	2400	6.42	15408	0	
NQ2G	EQUITY	IACI	IAC INTERACTIVECORP	'44919P508	6800	16.05	109140	0	
NQ2G	EQUITY	MYRG	MYR GROUP INC DEL	'55405W104	1100	20.22	22242	0	
NQ2G	EQUITY	IILG	INTERVAL LEISURE GROUP INC	'46113M108	2500	9.32	23300	0	
NQ2G	EQUITY	PMFG	PMFG INC	'69345P103	600	8.81	5286	0	
NQ2G	EQUITY	HSNI	HSN INC DEL	'404303109	2500	10.57	26425	0	
NQ2G	EQUITY	OGXI	ONCOGENEX PHARMACEUTICALS INC	'68230A106	300	21.88	6564	0	
NQ2G	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934503	28800	1.72	49536	0	
NQ2G	EQUITY	SIG	SIGNET JEWELERS LTD	'G81276100	5500	20.82	114510	0	
NQ2G	EQUITY		FRESENIUS KABI PHARMACEUTICALS	'35802M115	1470	0.27	396.9	0	
NQ2G	EQUITY	REV US	REVLON INC	'761525609	1200	5.44	6528	0	
NQ2G	EQUITY	MHH W	MASTECH HLDGS INC	'57633B100	78	3.47	270.66	0	
NQ2G	EQUITY	ASCMA	ASCENT MEDIA CORP	'043632108	900	26.58	23922	0	
NQ2G	EQUITY	CDII	CHINA DIRECT INC	'169384203	400	1.72	688	0	
NQ2G	EQUITY	WEN	WENDYS/ARBYS GROUP INC	'950587105	25259	4	101036	0	
NQ2G	EQUITY	MLNK	MODUSLINK GLOBAL SOLUTIONS INC	'60786L107	2680	6.86	18384.8	0	
NQ2G	EQUITY	CHSI	CATALYST HEALTH SOLUTIONS INC	'14888B103	2270	24.94	56613.8	0	
NQ2G	EQUITY	CLDX	CELLDEX THERAPEUTICS INC NEW	'15117B103	800	7.82	6256	0	
NQ2G	EQUITY	ZN	ZION OIL + GAS INC	'989696109	700	10.62	7434	0	
NQ2G	EQUITY	WWWW	WEB COM GROUP INC	'94733A104	1500	5.63	8445	0	
NQ2G	EQUITY	HBCP	HOME BANCORP INC	'43689E107	600	11.94	7164	0	
NQ2G	EQUITY	CFL	BRINKS HOME SEC HLDGS INC	'109699108	2900	28.31	82099	0	
NQ2G	EQUITY	CRTX	CORNERSTONE THERAPEUTICS INC	'21924P103	400	10.98	4392	0	
NQ2G	EQUITY		GREENHUNTER ENERGY INC	'39530A922	20	0.0001	0	0	9/14/2011
NQ2G	EQUITY	CGAGUS	CHINA GREEN AGRICULTURE INC	'16943W105	500	8.09	4045	0	
NQ2G	EQUITY	NVE	NV ENERGY INC	'67073Y106	14850	10.79	160231.5	0	
NQ2G	EQUITY	LOPE	GRANDCANYON ED INC	'38526M106	1000	16.78	16780	0	
NQ2G	EQUITY	RGA	REINSURANCE GROUP AMER INC	'759351604	4500	34.91	157095	0	

NQ2G	EQUITY	FUR	WINTHROP RLTY TR	'976391300	682	8.93	6090.26	0
NQ2G	EQUITY	CLWRD	CLEARWIRE CORP NEW	'18538Q105	3600	5.53	19908	0
NQ2G	EQUITY	WHI	W HLDG CO INC	'929251874	93	14.2	1320.6	0
NQ2G	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	300	16.68	5004	0
NQ2G	EQUITY	CBRL	CRACKER BARREL OLD CTRY STORE	'22410J106	1401	27.9	39087.9	0
NQ2G	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	572	25.29	14465.88	0
NQ2G	EQUITY	GMR	GENERAL MARITIME CORP NEW	'Y2693R101	3075	9.89	30411.75	0
NQ2G	EQUITY	FACT	FACET BIOTECH CORP	'30303Q103	1260	9.29	11705.4	0
NQ2G	EQUITY	VRTS	VIRTUS INVT PARTNERS INC	'92828Q109	302	14.69	4436.38	0
NQ2G	EQUITY	MD	MEDNAX INC	'58502B106	2880	42.13	121334.4	0
NQ2G	EQUITY	SAAS	INCONTACT INC	'45336E109	1700	2.74	4658	0
NQ2G	EQUITY	BTH	BLYTH INC	'09643P207	300	32.79	9837	0
NQ2G	EQUITY	IDT	IDT CORP	'448947507	836	1.62	1354.32	0
NQ2G	EQUITY	WG	WILLBROS GROUP INC DE	'969203108	2500	12.51	31275	0
NQ2G	EQUITY	ALC	ASSISTED LIVING CONCEPTS INC	'04544X300	520	14.55	7566	0
NQ2G	EQUITY	UTA	UNIVERSAL TRAVEL GROUP	'91388Q202	600	11.19	6714	0
NQ2G	EQUITY	WAC	WALTER INV MGMT CORP	'93317W102	1330	13.28	17662.4	0
NQ2G	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	900	17	15300	0
NQ2G	EQUITY	RST	ROSETTA STONE INC	'777780107	400	27.44	10976	0
NQ2G	EQUITY	RRI	RRI ENERGY INC	'74971X107	21900	5.01	109719	0
NQ2G	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	900	19.2	17280	0
NQ2G	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	1620	4.54	7354.8	0
NQ2G	EQUITY	SWI	SOLARWINDS INC	'83416B109	800	16.49	13192	0
NQ2G	EQUITY	HOME	HOME FED BANCORP INC MD	'43710G105	1000	10.19	10190	0
NQ2G	EQUITY	ITLN	INTELLON CORP	'45816W504	1300	4.25	5525	0
NQ2G	EQUITY	TNK	TEEKAY TANKERS LTD	'Y8565N102	600	9.29	5574	0
NQ2G	EQUITY	TBI	TRUEBLUE INC	'89785X101	2390	8.4	20076	0
NQ2G	EQUITY	OESX	ORION ENERGY SYS	'686275108	700	3.75	2625	0
NQ2G	EQUITY	N	NETSUITE INC	'64118Q107	1000	11.81	11810	0
NQ2G	EQUITY	FOR	FORESTAR GROUP INC	'346233109	2196	11.88	26088.48	0
NQ2G	EQUITY	FDML	FEDERAL MOGUL CORP	'313549404	1200	9.45	11340	0
NQ2G	EQUITY	GFG	GUARANTY FINL GROUP INC	'40108N106	4796	0.19	911.24	0
NQ2G	EQUITY	SATS	ECHOSTAR CORP	'278768106	2800	15.94	44632	0
NQ2G	EQUITY	HCKT	HACKETT GROUP INC	'404609109	2200	2.33	5126	0
NQ2G	EQUITY	ORN	ORION MARINE GROUP INC	'68628V308	1300	19	24700	0
NQ2G	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	730	31.61	23075.3	0
NQ2G	EQUITY	DNBK	DANVERS BANCORP	'236442109	900	13.45	12105	0
NQ2G	EQUITY	FSIN	FUSHI COPPERWELD INC	'36113E107	800	8.27	6616	0
NQ2G	EQUITY	EBSB	MERIDIAN INTST BANCORP INC	'58964Q104	600	7.45	4470	0
NQ2G	EQUITY	RMG	RISKMETRICS GROUP INC	'767735103	1400	17.66	24724	0
NQ2G	EQUITY	IPCM	IPC THE HOSPITALIST CO INC	'44984A105	1000	26.69	26690	0
NQ2G	EQUITY	CBNJ	CAPE BANCORP INC	'139209100	700	8.63	6041	0
NQ2G	EQUITY	DAN	DANA HLDG CORP	'235825205	5200	1.28	6656	0
NQ2G	EQUITY	AHC	A H BELO CORP	'001282102	808	0.98	791.84	0
NQ2G	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	800	9.02	7216	0
NQ2G	EQUITY	ARST	ARCSIGHT INC	'039666102	1100	17.77	19547	0
NQ2G	EQUITY	BJGP	BMP SUNSTONE CORP	'05569C105	1500	4.74	7110	0
NQ2G	EQUITY	BZ	BOISE INC	'09746Y105	1900	1.72	3268	0
NQ2G	EQUITY	STEL	STELLARONE CORP	'85856G100	1200	12.95	15540	0
NQ2G	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	2900	4.29	12441	0
NQ2G	EQUITY	GRH	GREENHUNTER ENERGY INC	'39530A104	200	2.04	408	0
NQ2G	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	2000	11.32	22640	0
NQ2G	EQUITY	GPK	GRAPHIC PACKAGING HLDG CO	'388689101	7630	1.83	13962.9	0
NQ2G	EQUITY	BEAT U	CARDIONET INC	'14159L103	1500	16.32	24480	0
NQ2G	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	1600	4.3	6880	0
NQ2G	EQUITY	HRC	HILL ROM HLDGS	'431475102	4190	16.22	67961.8	0
NQ2G	EQUITY	HI	HILLENBRAND INC	'431571108	4090	16.64	68057.6	0
NQ2G	EQUITY	BGCP	BGC PARTNERS INC	'05541T101	2870	3.79	10877.3	0
NQ2G	EQUITY	SUTR	SUTOR TECHNOLOGY GROUP LTD	'869362103	400	3.27	1308	0
NQ2G	EQUITY	CPBY	CHINA INFORMATION SEC TECH INC	'16944F101	1200	2.86	3432	0
NQ2G	EQUITY	FBNC	FIRST BANCORP N C	'318910106	740	15.68	11603.2	0
NQ2G	EQUITY	NX	QUANEX BLDG PRODS CORP	'747619104	2035	11.22	22832.7	0
NQ2G	EQUITY	CRED	CREDO PETE CORP	'225439207	400	10.68	4272	0
NQ2G	EQUITY	DECC	D + E COMMUNICATIONS INC	'232860106	900	10.23	9207	0
NQ2G	EQUITY	EEFT	EURONET WORLDWIDE INC	'298736109	3010	19.39	58363.9	0
NQ2G	EQUITY	IPI	INTREPID POTASH INC	'46121Y102	2600	28.08	73008	0
NQ2G	EQUITY	USPH	US PHYSICAL THERAPY INC	'90337L108	600	14.75	8850	0
NQ2G	EQUITY	HEV	ENER1 INC	'29267A203	3000	5.46	16380	0
NQ2G	EQUITY	AWK	AMERICAN WATER WORKS	'030420103	4100	19.11	78351	0
NQ2G	EQUITY	HTS	HATTERAS FINL CORP	'41902R103	2300	28.59	65757	0
NQ2G	EQUITY	FNLC	FIRST BANCORP INC ME	'31866P102	500	19.47	9735	0
NQ2G	EQUITY	MVSN	MACROVISION SOLUTIONS CORP	'55611C108	6269	21.81	136726.89	0
NQ2G	EQUITY	CFX	COLFAX CORP	'194014106	1100	7.72	8492	0
NQ2G	EQUITY	MHLD	MAIDEN HOLDINGS LTD	'G5753U112	2600	6.56	17056	0
NQ2G	EQUITY	CHIC	CHARLOTTE RUSSE HLDG INC	'161048103	1260	12.88	16228.8	0
NQ2G	EQUITY	GBNK	GUARANTY BANCORP INC	'40075T102	2900	1.91	5539	0
NQ2G	EQUITY	PACW	PACWEST BANCORP DEL	'695263103	1897	13.16	24964.52	0
NQ2G	EQUITY	COGO	COGO GROUP INC	'192448108	1400	5.97	8358	0
NQ2G	EQUITY	AGNC	AMERICAN CAPITAL AGENCY CORP	'02503X105	500	22.97	11485	0
NQ2G	EQUITY	MSFG	MAINSOURCE FINL GROUP INC	'56062Y102	987	7.42	7323.54	0
NQ2G	EQUITY	SYBT	S Y BANCORP INC	'785060104	762	24.17	18417.54	0
NQ2G	EQUITY	VRS	VERSO PAPER CORP	'92531L108	700	1.23	861	0
NQ2G	EQUITY	ATSG	AIR TRANS SVCS GROUP INC	'00922R105	3500	2.32	8120	0

NQ2G	EQUITY	DIN	DINEEQUITY INC	'254423106	1060	31.19	33061.4	0
NQ2G	EQUITY	ATAC	ATC TECHNOLOGY CORP	'00211W104	1170	14.5	16965	0
NQ2G	EQUITY	IUSA	INFOGROUP INC	'45670G108	2110	5.71	12048.1	0
NQ2G	EQUITY	FSC	FIFTH STREET FINANCE CORP	'31678A103	1231	10.04	12359.24	0
NQ2G	EQUITY	DUF	DUFF + PHELPS CORP NEW	'26433B107	1000	17.78	17780	0
NQ2G	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	1500	19.84	29760	0
NQ2G	EQUITY	HSWI	HSW INTL INC	'40431N104	1500	0.235	352.5	0
NQ2G	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	300	12.22	3666	0
NQ2G	EQUITY	MAIN	MAIN STR CAP CORP	'56035L104	400	13.69	5476	0
NQ2G	EQUITY	GMO	GENERAL MOLY INC	'370373102	3300	2.22	7326	0
NQ2G	EQUITY	VM	VIRGIN MOBILE USA INC	'92769R108	2400	4.02	9648	0
NQ2G	EQUITY	FEED	AGFEED INDS INC	'00846L101	1700	5.93	10081	0
NQ2G	EQUITY	CML	COMPELLENT TECHNOLOGIES INC	'20452A108	1100	15.25	16775	0
NQ2G	EQUITY	TGH	TEXTAINER GROUP HOLDING LTD	'G8766E109	500	11.49	5745	0
NQ2G	EQUITY	FFNW	FIRST FINANCIAL NORTHWEST	'32022K102	1200	7.82	9384	0
NQ2G	EQUITY	TSON	TRANS1 INC	'89385X105	600	6.23	3738	0
NQ2G	EQUITY	ZEP	ZEP INC	'98944B108	1030	12.05	12411.5	0
NQ2G	EQUITY	DFT	DUPONT FABROS TECHNOLOGY INC	'26613Q106	1700	9.42	16014	0
NQ2G	EQUITY	TIS	ORCHIDS PAPER PRODS CO DEL	'68572N104	300	20.55	6165	0
NQ2G	EQUITY	CVI	CVR ENERGY INC	'12662P108	1200	7.33	8796	0
NQ2G	EQUITY	FUQI	FUQI INTL INC	'36102A207	500	20.71	10355	0
NQ2G	EQUITY	ULTA	ULTA SALON COSMETICS + FRAGRAN	'90384S303	1700	11.12	18904	0
NQ2G	EQUITY	FGXI	FGX INTERNATIONAL HOLDINGS LTD	'G3396L102	600	11.38	6828	0
NQ2G	EQUITY	PZN	PZENA INVT MGMT INC	'74731Q103	500	7.58	3790	0
NQ2G	EQUITY	PCX	PATRIOT COAL CORPORATION	'70336T104	3900	6.38	24882	0
NQ2G	EQUITY	GXDX	GENOPTIX INC	'37243V100	1100	31.99	35189	0
NQ2G	EQUITY	MV	METAVANTE TECHNOLOGIES INC	'591407101	5700	25.86	147402	0
NQ2G	EQUITY	MI	MARSHALL + ILSLEY CORP NEW	'571837103	16600	4.8	79680	0
NQ2G	EQUITY	PROJ	DELTEK INC	'24784L105	580	4.34	2517.2	0
NQ2G	EQUITY	NSPH	NANOSPHERE INC	'63009F105	700	4.91	3437	0
NQ2G	EQUITY	TNDM	NEUTRAL TANDEM INC	'64128B108	2000	29.52	59040	0
NQ2G	EQUITY	GLG	GLG PARTNERS INC	'37929X107	11900	4.09	48671	0
NQ2G	EQUITY	SD	SANDRIDGE ENERGY INC	'80007P307	7800	8.52	66456	0
NQ2G	EQUITY	ARYX	ARYX THERAPEUTICS INC	'043387109	1300	4.13	5369	0
NQ2G	EQUITY	ICXT	ICX TECHNOLOGIES INC	'44934T105	700	6	4200	0
NQ2G	EQUITY	AREX	APPROACH RES INC	'03834A103	400	6.9	2760	0
NQ2G	EQUITY	LL	LUMBER LIQUIDATORS INC	'55003Q103	900	15.76	14184	0
NQ2G	EQUITY	SYMX	SYNTHESIS ENERGY SYS INC	'871628103	1400	1.15	1610	0
NQ2G	EQUITY	APEI	AMERICAN PUB ED INC	'02913V103	1100	39.61	43571	0
NQ2G	EQUITY	ENSG	ENSIGN GROUP INC	'29358P101	700	14.23	9961	0
NQ2G	EQUITY	ABII	ABRAXIS BIOSCIENCE INC NEW	'00383Y102	392	36.86	14449.12	0
NQ2G	EQUITY	NFBK	NORTHFIELD BANCORP INC NEW	'66611L105	1000	11.62	11620	0
NQ2G	EQUITY	ES	ENERGY SOLUTIONS INC	'292756202	4700	9.2	43240	0
NQ2G	EQUITY	MXB	MSCI INC	'55354G100	6200	24.44	151528	0
NQ2G	EQUITY	ORRF	ORRSTOWN FINL SVCS INC	'687380105	300	37.24	11172	0
NQ2G	EQUITY	TOBC	TOWER BANCORP INC	'891709107	200	35.15	7030	0
NQ2G	EQUITY	VRAD	VIRTUAL RADIOLOGIC CORP	'92826B104	200	9.03	1806	0
NQ2G	EQUITY	PAR	3PAR INC	'88580F109	1400	12.4	17360	0
NQ2G	EQUITY	CIM	CHIMERA INVT CORP	'16934Q109	41900	3.49	146231	0
NQ2G	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	700	14.28	9996	0
NQ2G	EQUITY	INET	INTERNET BRANDS INC	'460608102	1200	7	8400	0
NQ2G	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	2300	9.18	21114	0
NQ2G	EQUITY	HEK	HECKMANN CORP	'422680108	5000	3.75	18750	0
NQ2G	EQUITY	UBNK	UNITED FINL BANCORP INC MD	'91030T109	900	13.82	12438	0
NQ2G	EQUITY	CAEI	CHINA ARCHITECTRAL ENGR INC	'16937S102	1000	1.95	1950	0
NQ2G	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	1800	6.37	11466	0
NQ2G	EQUITY	TICC	TICC CAP CORP	'87244T109	1610	4.41	7100.1	0
NQ2G	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	400	5.98	2392	0
NQ2G	EQUITY	GSI	GENERAL STL HLDGS INC	'370853103	600	3.97	2382	0
NQ2G	EQUITY	TITN	TITAN MACHY INC	'88830R101	800	12.69	10152	0
NQ2G	EQUITY	GTS	TRIPLE S MGMT CORP	'896749108	1300	15.59	20267	0
NQ2G	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	3300	2.25	7425	0
NQ2G	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	4122	8.13	33511.86	0
NQ2G	EQUITY	SOA	SOLUTIA INC	'834376501	5900	5.76	33984	0
NQ2G	EQUITY	CATM	CARDTRONICS INC	'14161H108	900	3.81	3429	0
NQ2G	EQUITY	MDAS	MEDASSETS INC	'584045108	2500	19.45	48625	0
NQ2G	EQUITY	LRN	K12 INC	'48273U102	1500	21.55	32325	0
NQ2G	EQUITY	APP	AMERICAN APPAREL INC	'023850100	1800	3.64	6552	0
NQ2G	EQUITY	RRR	RSC HLDGS INC	'74972L102	3100	6.72	20832	0
NQ2G	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD	'G4095J109	1800	17.31	31158	0
NQ2G	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	1900	8.61	16359	0
NQ2G	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	900	11.45	10305	0
NQ2G	EQUITY	JAZZ	JAZZ PHARMACEUTICALS INC	'472147107	300	3.73	1119	0
NQ2G	EQUITY	STAR	STARENT NETWORKS CORP	'85528P108	2400	24.41	58584	0
NQ2G	EQUITY	INFN	INFINERA CORP	'45667G103	6200	9.13	56606	0
NQ2G	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	1500	4.4	6600	0
NQ2G	EQUITY	FBCM	FBR CAP MKTS CORP	'30247C301	1400	4.7	6580	0
NQ2G	EQUITY	BAGL	EINSTEIN NOAH REST GROUP INC	'28257U104	200	8.65	1730	0
NQ2G	EQUITY	HOGS	ZHONGPIN INC	'98952K107	1000	10.36	10360	0
NQ2G	EQUITY	BWY	BWAY HLDG CO	'12429T104	400	17.53	7012	0
NQ2G	EQUITY	OPK	OPKO HEALTH INC	'68375N103	2500	1.77	4425	0
NQ2G	EQUITY	CRE	CARE INVT TR INC	'141657106	700	5.2	3640	0
NQ2G	EQUITY	BRCD	BROCADE COMMUNICATIONS SYS INC	'111621306	24112	7.82	188555.84	0

NQ2G	EQUITY	SCOR	COMSCORE INC	'20564W105	1300	13.32	17316	0
NQ2G	EQUITY	AUTH	AUTHENTEC INC	'052660107	1300	1.79	2327	0
NQ2G	EQUITY	ABBC	ABINGTON BANCORP INC PENN	'00350L109	1300	7.96	10348	0
NQ2G	EQUITY	PRO	PROS HLDGS INC	'74346Y103	1200	8.12	9744	0
NQ2G	EQUITY	DDUP	DATA DOMAIN INC	'23767P109	3000	33.35	100050	0
NQ2G	EQUITY	PPO	POLYPORE INTERNATIONAL INC	'73179V103	1400	11.12	15568	0
NQ2G	EQUITY	MBRK	MIDDLEBROOK PHARMACEUTICALS IN	'596087106	1900	1.35	2565	0
NQ2G	EQUITY	PAG	PENSKE AUTOMOTIVE GROUP INC	'70959W103	2800	16.64	46592	0
NQ2G	EQUITY	SHOR	SHORETEL INC	'825211105	2300	8	18400	0
NQ2G	EQUITY	RBI	SPORT SUPPLY GROUP INC DEL	'84916A104	600	8.59	5154	0
NQ2G	EQUITY	BMRC	BANK MARIN BANCORP	'063425102	300	26.95	8085	0
NQ2G	EQUITY	IDCC	INTERDIGITAL INC PA	'45867G101	2890	24.44	70631.6	0
NQ2G	EQUITY	WATG	WONDER AUTO TECHNOLGY INC	'978166106	800	10.13	8104	0
NQ2G	EQUITY	BNCL	BENEFICIAL MUT BANCORP INC	'08173R104	2000	9.6	19200	0
NQ2G	EQUITY	WBC	WABCO HLDGS INC	'92927K102	4300	17.7	76110	0
NQ2G	EQUITY	DHX	DICE HLDGS INC	'253017107	800	4.65	3720	0
NQ2G	EQUITY	MF	MF GLOBAL LTD	'G60642108	6000	5.93	35580	0
NQ2G	EQUITY	NZ	NETEZZA CORP	'64111N101	2900	8.32	24128	0
NQ2G	EQUITY	HGG	HHGREGG INC	'42833L108	700	15.16	10612	0
NQ2G	EQUITY	OWW	ORBITZ WORLDWIDE INC	'68557K109	2000	1.9	3800	0
NQ2G	EQUITY	AIRV	AIRVANA INC	'00950V101	1300	6.37	8281	0
NQ2G	EQUITY	PMC	PHARMERICA CORP	'71714F104	1875	19.63	36806.25	0
NQ2G	EQUITY	VR	VALIDUS HOLDINGS LTD	'G9319H102	2500	21.98	54950	0
NQ2G	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	2140	13.96	29874.4	0
NQ2G	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	1100	54.67	60137	0
NQ2G	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS	'61022P100	800	6.81	5448	0
NQ2G	EQUITY	REXX	REX ENERGY CORP	'761565100	1600	5.7	9120	0
NQ2G	EQUITY	LULU	LULULEMON ATHLETICA INC	'550021109	2500	13.03	32575	0
NQ2G	EQUITY	HTH	HILLTOP HLDGS INC	'432748101	2411	11.87	28618.57	0
NQ2G	EQUITY	PRM	PRIMEDIA INC	'74157K846	2186	2.01	4393.86	0
NQ2G	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	3900	6.81	26559	0
NQ2G	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS INC	'864909106	500	6.17	3085	0
NQ2G	EQUITY	G	GENPACT LTD	'G3922B107	3900	11.75	45825	0
NQ2G	EQUITY	DM	DOLAN MEDIA CO	'25659P402	1900	12.79	24301	0
NQ2G	EQUITY	VRTU	VIRTUSA CORP	'92827P102	500	8.03	4015	0
NQ2G	EQUITY	CXO	CONCHO RES INC	'20605P101	4800	28.69	137712	0
NQ2G	EQUITY	AGII	ARGO GROUP INTERNATIONAL HOLD	'G0464B107	2032	28.22	57343.04	0
NQ2G	EQUITY	MASI	MASIMO CORPORATION	'574795100	3200	24.11	77152	0
NQ2G	EQUITY	DMAN	DEMANDTEC INC	'24802R506	1000	8.8	8800	0
NQ2G	EQUITY	ZINC	HORSEHEAD HLDG CORP	'440694305	1900	7.45	14155	0
NQ2G	EQUITY	MELI	MERCADOLIBRE INC	'58733R102	1600	26.88	43008	0
NQ2G	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	4040	14.57	58862.8	0
NQ2G	EQUITY	DRL	DORAL FINL CORP	'25811P886	300	2.5	750	0
NQ2G	EQUITY	EXH	EXTERRAN HLDGS INC	'30225X103	3934	16.04	63101.36	0
NQ2G	EQUITY	POWR	POWERSECURE INTL INC	'73936N105	900	4.26	3834	0
NQ2G	EQUITY	BKCC	BLACKROCK KELSO CAPITAL CORP	'092533108	500	6.23	3115	0
NQ2G	EQUITY	EGT	ELIXIR GAMING TECHNOLOGIES INC	'28661G105	3600	0.16	576	0
NQ2G	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	2100	37.01	77721	0
NQ2G	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	5550	2.57	14263.5	0
NQ2G	EQUITY	HSTX	HARRIS STRATEX NETWORKS	'41457P106	3700	6.48	23976	0
NQ2G	EQUITY	ESGR	ENSTAR GROUP LTD D	'G3075P101	400	58.85	23540	0
NQ2G	EQUITY	EIG	EMPLOYERS HLDGS INC	'292218104	2700	13.55	36585	0
NQ2G	EQUITY	MIPI	MOLECULAR INSIGHT PHARMCEUTCAL	'60852M104	900	5.17	4653	0
NQ2G	EQUITY	HQS	HQ SUSTAINABLE MARTITIME	'40426A208	400	9.15	3660	0
NQ2G	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	900	2.31	2079	0
NQ2G	EQUITY	CENTA	CENTRAL GARDEN + PET CO	'153527205	3640	9.85	35854	0
NQ2G	EQUITY		PEGASUS WIRELESS CORP NEV	'70558E918	231	0.0001	0.02	0
NQ2G	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	2800	13.76	38528	0
NQ2G	EQUITY	ARAY	ACCURAY INC	'004397105	2500	6.67	16675	0
NQ2G	EQUITY	SDXC	SWITCH + DATA FACS CO INC	'871043105	1100	11.73	12903	0
NQ2G	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	1830	18	32940	0
NQ2G	EQUITY	CAST	CHINACAST ED CORP	'16946T109	1800	7.12	12816	0
NQ2G	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	2000	14.97	29940	0
NQ2G	EQUITY	III	INFORMATION SVCS GROUP INC	'45675Y104	1500	3.01	4515	0
NQ2G	EQUITY	KED	KAYNE ANDERSON ENERGY DEV CO	'48660Q102	662	13.26	8778.12	0
NQ2G	EQUITY	OPXT	OPNEXT INC	'68375V105	900	2.14	1926	0
NQ2G	EQUITY	CHRD	CHORDIANT SOFTWARE INC	'170404305	1320	3.63	4791.6	0
NQ2G	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	4875	29.99	146201.25	0
NQ2G	EQUITY	TCAP	TRIANGLE CAP CORP	'895848109	500	10.92	5460	0
NQ2G	EQUITY	PAET	PAETEC HLDG CORP	'695459107	6500	2.7	17550	0
NQ2G	EQUITY	CSR	CHINA SEC SURVEILLANCE TECH	'16942J105	2000	7.54	15080	0
NQ2G	EQUITY	KPPC	KAPSTONE PAPER + PKGING CORP	'48562P103	900	4.69	4221	0
NQ2G	EQUITY	STEC	STEC INC	'784774101	1500	23.19	34785	0
NQ2G	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	1100	12.39	13629	0
NQ2G	EQUITY	SDTH	SHENGDATECH INC	'823213103	1800	3.77	6786	0
NQ2G	EQUITY	UDR	UDR INC	'902653104	9605	10.33	99219.65	0
NQ2G	EQUITY	BBND	BIGBAND NETWORKS INC	'089750509	1700	5.17	8789	0
NQ2G	EQUITY	FCSX	FCSTONE GROUP INC	'31308T100	1250	3.95	4937.5	0
NQ2G	EQUITY	CCIX	COLEMAN CABLE INC	'193459302	500	2.81	1405	0
NQ2G	EQUITY	BR	BROADRIDGE FINL SOLUTIONS INC	'11133T103	8900	16.58	147562	0
NQ2G	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	3700	8.74	32338	0
NQ2G	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	1200	7.66	9192	0
NQ2G	EQUITY	GSIT	GSI TECHNOLOGY INC	'36241U106	1200	3.86	4632	0

NQ2G	EQUITY	FSR	FLAGSTONE REINSURANCE HLD LTD	'G3529T105	2400	10.3	24720	0
NQ2G	EQUITY	DYN	DYNEGY INC DEL	'26817G102	31100	2.27	70597	0
NQ2G	EQUITY	PLX	PROTALIX BIOTHERAPEUTICS INC	'74365A101	2200	4.52	9944	0
NQ2G	EQUITY	ESSA	ESSA BANCORP INC	'29667D104	900	13.67	12303	0
NQ2G	EQUITY	COMV	COMVERGE INC	'205859101	1200	12.1	14520	0
NQ2G	EQUITY	PNNT	PENNANTPARK INVESTMENT CORP	'708062104	929	7.1	6595.9	0
NQ2G	EQUITY	CHLN	CHINA HSG + LD DEV INC	'16939V103	1600	5.76	9216	0
NQ2G	EQUITY	CFSG	CHINA FIRE + SEC GROUP INC	'16938R103	700	12.17	8519	0
NQ2G	EQUITY	CNK	CINEMARK HLDGS INC	'17243V102	2000	11.32	22640	0
NQ2G	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	1100	5.13	5643	0
NQ2G	EQUITY	VRUS	PHARMASSET INC	'71715N106	1300	11.25	14625	0
NQ2G	EQUITY	NCOC	NATIONAL COAL CORP	'632381208	1400	1.19	1666	0
NQ2G	EQUITY	NGSX	NEUROGESX INC	'641252101	600	5.64	3384	0
NQ2G	EQUITY	CAVM	CAVIUM NETWORK INC	'14965A101	2300	16.81	38663	0
NQ2G	EQUITY	BIDZ	BIDZ COM INC	'08883T200	300	2.82	846	0
NQ2G	EQUITY	TFSL	TFS FINL CORP	'87240R107	5400	10.62	57348	0
NQ2G	EQUITY	TOMO	TOMOTHERAPY INC	'890088107	2200	2.75	6050	0
NQ2G	EQUITY	ACM	AECOM TECHNOLOGY CORP	'00766T100	5900	32	188800	0
NQ2G	EQUITY	BIOD	BIODEL INC	'09064M105	500	5.16	2580	0
NQ2G	EQUITY	SLH	SOLERA HLDGS INC	'83421A104	4300	25.4	109220	0
NQ2G	EQUITY	JMP	JMP GROUP INC	'46629U107	900	7.69	6921	0
NQ2G	EQUITY	ANV	ALLIED NEVADA GOLD CORP	'019344100	2400	8.06	19344	0
NQ2G	EQUITY	PODD	INSULET CORP COM	'45784P101	1600	7.7	12320	0
NQ2G	EQUITY	SKH	SKILLED HEALTHCARE GROUP INC	'83066R107	1000	7.5	7500	0
NQ2G	EQUITY	CAP	CAI INTL INC	'12477X106	400	5.1	2040	0
NQ2G	EQUITY	TRS	TRIMAS CORP	'896215209	600	3.37	2022	0
NQ2G	EQUITY	TTGT	TECHTARGET INC	'87874R100	700	4	2800	0
NQ2G	EQUITY	ENOC	ENERNOC INC	'292764107	700	21.67	15169	0
NQ2G	EQUITY	FRM	FURMANITE CORP	'361086101	1900	4.46	8474	0
NQ2G	EQUITY	HLTH	HLTH CORP	'40422Y101	6529	13.1	85529.9	0
NQ2G	EQUITY	SAI	SAIC INC	'78390X101	13000	18.55	241150	0
NQ2G	EQUITY	ULTR	ULTRAPETROL BAHAMAS LIMITED	'P94398107	1300	4.43	5759	0
NQ2G	EQUITY	MDVN	MEDIVATION INC	'58501N101	1800	22.41	40338	0
NQ2G	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	13742	5.72	78604.24	0
NQ2G	EQUITY	FMR	FIRST MERCURY FINL CORP	'320841109	800	13.77	11016	0
NQ2G	EQUITY	SXE	STANLEY INC	'854532108	700	32.88	23016	0
NQ2G	EQUITY	SUSS	SUSSER HLDGS CORP	'869233106	400	11.19	4476	0
NQ2G	EQUITY	AWI	ARMSTRONG WORLD INDS INC NEW	'04247X102	1100	16.49	18139	0
NQ2G	EQUITY	EXLS	EXLSERVICE HLDGS INC	'302081104	1000	11.21	11210	0
NQ2G	EQUITY	DEI	DOUGLAS EMMETT INC	'25960P109	7900	8.99	71021	0
NQ2G	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	1500	9.99	14985	0
NQ2G	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	5800	14.44	83752	0
NQ2G	EQUITY	MELA	ELECTRO OPTICALSCIENCES INC	'285192100	1100	7.79	8569	0
NQ2G	EQUITY	IPHS	INNOPHOS HLDGS INC	'45774N108	1100	16.89	18579	0
NQ2G	EQUITY	OC	OWENS CORNING NEW	'690742101	5000	12.78	63900	0
NQ2G	EQUITY	BQI	OILSANDS QUEST INC	'678046103	9400	0.96	9024	0
NQ2G	EQUITY	KBW	KBW INC	'482423100	2200	28.76	63272	0
NQ2G	EQUITY	OB	ONEBEACON INSURANCE GROUP LTD	'G67742109	1400	11.69	16366	0
NQ2G	EQUITY	HTM	U S GEOTHERMAL INC	'90338S102	3300	1.42	4686	0
NQ2G	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	900	59.95	53955	0
NQ2G	EQUITY	MBLX	METABOLIX INC	'591018809	1000	8.22	8220	0
NQ2G	EQUITY	HMPR	HAMPTON RDS BANKSHARES INC	'409321106	1200	8.25	9900	0
NQ2G	EQUITY	HUSA	HOUSTON AMERN ENERGY CORP	'44183U100	800	1.83	1464	0
NQ2G	EQUITY	ACV	ALBERTO CULVER CO NEW	'013078100	5560	25.43	141390.8	0
NQ2G	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	1000	14.33	14330	0
NQ2G	EQUITY	HTZ	HERTZ GLOBAL HLDGS INC	'42805T105	11700	7.99	93483	0
NQ2G	EQUITY	KBR	KBR INC	'48242W106	10000	18.44	184400	0
NQ2G	EQUITY	HNSN	HANSEN MED INC	'411307101	900	4.94	4446	0
NQ2G	EQUITY	SBH	SALLY BEAUTY HLDGS INC	'79546E104	5860	6.36	37269.6	0
NQ2G	EQUITY	VQ	VENOCO INC	'92275P307	1100	7.67	8437	0
NQ2G	EQUITY	AKNS	AKEENA SOLAR INC	'009720103	1100	1.28	1408	0
NQ2G	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	1400	11.4	15960	0
NQ2G	EQUITY	GOK	GEOKINETICS INC	'372910307	400	13.65	5460	0
NQ2G	EQUITY	JAV	JAVELIN PHARMACEUTICALS INC	'471894105	2400	1.23	2952	0
NQ2G	EQUITY	SYUT	SYNUTRA INTL INC	'87164C102	1100	11	12100	0
NQ2G	EQUITY	TOWN	TOWNEBANK PORTSMOUTH VA	'89214P109	1100	14	15400	0
NQ2G	EQUITY	UEC	URANIUM ENERGY COORP	'916896103	2900	2.9	8410	0
NQ2G	EQUITY	SPR	SPIRIT AEROSYSTEMS HLDGS INC	'848574109	6800	13.74	93432	0
NQ2G	EQUITY	WINN	WINN DIXIE STORES INC	'974280307	3400	12.54	42636	0
NQ2G	EQUITY	RDNT	RADNET INC	'750491102	1100	2.25	2475	0
NQ2G	EQUITY	WAVE	NEXTWAVE WIRELESS INC	'65337Y102	2600	0.4842	1258.92	0
NQ2G	EQUITY	ASTI	ASCENT SOLAR TECHNOLOGIES INC	'043635101	1000	7.82	7820	0
NQ2G	EQUITY	ALGT	ALLEGIANT TRAVEL CO	'01748X102	900	39.64	35676	0
NQ2G	EQUITY	KCAP	KOHLBERG CAP CORP	'500233101	970	6.32	6130.4	0
NQ2G	EQUITY	IPGP	IPG PHOTONICS CORP	'44980X109	1400	10.97	15358	0
NQ2G	EQUITY	DCT	DCT INDUSTRIAL TRUST INC	'233153105	11000	4.08	44880	0
NQ2G	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	2775	8.63	23948.25	0
NQ2G	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	900	7.29	6561	0
NQ2G	EQUITY	GUID	GUIDANCE SOFTWARE INC	'401692108	500	3.75	1875	0
NQ2G	EQUITY	NEWS	NEWSTAR FINANCIAL INC	'65251F105	1300	1.91	2483	0
NQ2G	EQUITY	AFFY	AFFYMAX INC	'00826A109	900	18.43	16587	0
NQ2G	EQUITY	ISLN	ISILON SYS INC	'46432L104	1300	4.24	5512	0
NQ2G	EQUITY	DBTK	DOUBLE TAKE SOFTWARE	'258598101	900	8.65	7785	0

NQ2G	EQUITY	AIMC	ALTRA HLDGS INC	'02208R106	1400	7.49	10486	0
NQ2G	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	700	6.66	4662	0
NQ2G	EQUITY	AGX	ARGAN INC	'04010E109	500	14.13	7065	0
NQ2G	EQUITY	GLDD	GREAT LAKES DREDGE	'390607109	2100	4.78	10038	0
NQ2G	EQUITY	WFD	WESTFIELD FINL INC NEW	'96008P104	1721	9.06	15592.26	0
NQ2G	EQUITY	CPSL	CHINA PRECISION STL INC	'16941J106	900	2.48	2232	0
NQ2G	EQUITY	CGRB	COUGAR BIOTECHNOLOGY INC	'222083107	900	42.96	38664	0
NQ2G	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	800	30.86	24688	0
NQ2G	EQUITY	EGBN	EAGLE BANCORP INC MD	'268948106	600	8.77	5262	0
NQ2G	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	900	15.74	14166	0
NQ2G	EQUITY	ORIT	ORITANI FINL CORP	'686323106	600	13.71	8226	0
NQ2G	EQUITY	SVVS	SAVVIS INC	'805423308	2000	11.46	22920	0
NQ2G	EQUITY	LOOP	LOOPNET INC	'543524300	1600	7.75	12400	0
NQ2G	EQUITY	CRAY	CRAY INC	'225223304	1900	7.88	14972	0
NQ2G	EQUITY	CHTP	CHELSEA THERAPEUTICS INTL LTD	'163428105	1500	4.21	6315	0
NQ2G	EQUITY	CPHD	CEPHEID	'15670R107	3650	9.42	34383	0
NQ2G	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	2800	1.88	5264	0
NQ2G	EQUITY	VOLC	VOLCANO CORP	'928645100	3100	13.98	43338	0
NQ2G	EQUITY	HWCC	HOUSTON WIRE CABLE CO	'44244K109	900	11.91	10719	0
NQ2G	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	1200	12.27	14724	0
NQ2G	EQUITY	CEDC	CENTRAL EUROPEAN DISTR CORP	'153435102	3005	26.57	79842.85	0
NQ2G	EQUITY	VTIV	INVENTIV HEALTH INC	'46122E105	2100	13.53	28413	0
NQ2G	EQUITY	RZ	RASER TECHNOLOGIES INC	'754055101	3400	2.8	9520	0
NQ2G	EQUITY	SIRO	SIRONA DENTAL SYS INC	'82966C103	900	19.99	17991	0
NQ2G	EQUITY	TWLL	TECHWELL INC	'87874D101	800	8.5	6800	0
NQ2G	EQUITY	HOMB	HOME BANCSHARES INC	'436893200	755	19.04	14375.2	0
NQ2G	EQUITY	MOVE	MOVE INC	'62458M108	9620	2.16	20779.2	0
NQ2G	EQUITY	JCG	J CREW GROUP INC	'46612H402	3100	27.02	83762	0
NQ2G	EQUITY	OMTR	OMNITURE INC	'68212S109	4355	12.56	54698.8	0
NQ2G	EQUITY	WSII	WASTE SVCS INC DEL	'941075202	1306	5.18	6765.08	0
NQ2G	EQUITY	IDRA	IDERA PHARMACEUTICALS INC	'45168K306	1100	5.86	6446	0
NQ2G	EQUITY	EIHI	EASTERN INS HLDGS INC	'276534104	500	9.41	4705	0
NQ2G	EQUITY	RAME	RAM ENERGY RES INC	'75130P109	1900	0.801	1521.9	0
NQ2G	EQUITY	YAVY	YADKIN VY FINL CORP	'984314104	600	6.91	4146	0
NQ2G	EQUITY	TWB	TWEEN BRANDS INC	'901166108	1520	6.68	10153.6	0
NQ2G	EQUITY	INAP	INTERNAP NETWORK SVCS CORP	'45885A300	2690	3.49	9388.1	0
NQ2G	EQUITY	BFSB	BROOKLYN FED BANCORP INC	'114039100	200	11.25	2250	0
NQ2G	EQUITY	AWH	ALLIED WORLD ASSURANCE COMPANY	'G0219G203	3100	40.83	126573	0
NQ2G	EQUITY	ROMA	ROMA FINL CORP	'77581P109	500	12.74	6370	0
NQ2G	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	11100	12.12	134532	0
NQ2G	EQUITY	HIL	HILL INTL INC	'431466101	1200	4.3	5160	0
NQ2G	EQUITY	KALU	KAISER ALUM CORP	'483007704	1000	35.91	35910	0
NQ2G	EQUITY	SAIA	SAIA INC	'78709Y105	660	18.01	11886.6	0
NQ2G	EQUITY	GTLS	CHART INDS INC	'16115Q308	1800	18.18	32724	0
NQ2G	EQUITY	CBNK	CHICOPEE BANCORP INC	'168565109	400	12.97	5188	0
NQ2G	EQUITY	GMET	GEOMETINC DEL	'37250U201	1000	1.1	1100	0
NQ2G	EQUITY	HALL	HALLMARK FINL SVCS INC	'40624Q203	200	7.15	1430	0
NQ2G	EQUITY	OSIR	OSIRIS THERAPEUTICS INC NEW	'68827R108	800	13.43	10744	0
NQ2G	EQUITY	AYR	AIRCASTLE LTD	'G0129K104	2500	7.35	18375	0
NQ2G	EQUITY	DTPI	DIAMOND MGMT TECHNOLOGY	'25269L106	1500	4.2	6300	0
NQ2G	EQUITY	EVR	EVERCORE PARTNERS INC	'29977A105	500	19.64	9820	0
NQ2G	EQUITY	PRGX	PRG SCHULTZ INTL INC	'69357C503	800	2.7	2160	0
NQ2G	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	1700	4.75	8075	0
NQ2G	EQUITY	HBI	HANESBRANDS INC	'410345102	6100	15.01	91561	0
NQ2G	EQUITY	FSYS	FUEL SYS SOLUTIONS INC	'35952W103	800	20.19	16152	0
NQ2G	EQUITY	ID	L 1 IDENTITY SOLUTIONS INC	'50212A106	4666	7.74	36114.84	0
NQ2G	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	6400	5.65	36160	0
NQ2G	EQUITY	DGIT	DG FASTCHANNEL INC	'23326R109	1200	18.3	21960	0
NQ2G	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	1100	5.84	6424	0
NQ2G	EQUITY	DIVX	DIVX INC	'255413106	2000	5.49	10980	0
NQ2G	EQUITY	CVLT	COMMVAULT SYS INC	'204166102	2600	16.58	43108	0
NQ2G	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	3700	23.19	85803	0
NQ2G	EQUITY	HDIX	HOME DIAGNOSTICS INC DEL	'437080104	700	6.14	4298	0
NQ2G	EQUITY	WCRX	WARNER CHILCOTT LIMITED	'G9435N108	6000	13.15	78900	0
NQ2G	EQUITY	CIEN	CIENA CORP	'171779309	5732	10.35	59326.2	0
NQ2G	EQUITY	PARD	PONIARD PHARMACEUTICALS INC	'732449301	1400	5.97	8358	0
NQ2G	EQUITY	ICFI	ICF INTL INC	'44925C103	500	27.59	13795	0
NQ2G	EQUITY	EEE	EVERGREEN ENERGY INC NEW	'30024B104	6446	0.98	6317.08	0
NQ2G	EQUITY	BARE	BARE ESCENTUALS INC	'067511105	4100	8.87	36367	0
NQ2G	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	1300	13.95	18135	0
NQ2G	EQUITY	FXCB	FOX CHASE BANCORP INC	'35137P106	300	9.59	2877	0
NQ2G	EQUITY	VPFG	VIEWPOINT FINL GROUP	'926727108	500	15.23	7615	0
NQ2G	EQUITY	GEOY	GEOEYE INC	'37250W108	1000	23.56	23560	0
NQ2G	EQUITY	EHTH	EHEALTH INC	'28238P109	1500	17.66	26490	0
NQ2G	EQUITY	APKT	ACME PACKET INC	'004764106	2400	10.12	24288	0
NQ2G	EQUITY	WNR	WESTERN REFNG INC	'959319104	1600	7.06	11296	0
NQ2G	EQUITY	ARII	AMERICAN RAILCAR INDS INC	'02916P103	400	8.26	3304	0
NQ2G	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	2100	80	168000	0
NQ2G	EQUITY	HEES	H + E EQUIP SVCS INC	'404030108	1700	9.35	15895	0
NQ2G	EQUITY	KOP	KOPPERS HLDGS INC	'50060P106	1300	26.37	34281	0
NQ2G	EQUITY	HWAY	HEALTHWAYS INC	'422245100	2120	13.45	28514	0
NQ2G	EQUITY	TWPG	THOMAS WEISEL PARTNERS GROUP	'884481102	1100	6.02	6622	0
NQ2G	EQUITY	IOSP	INNOSPEC INC	'45768S105	1200	10.75	12900	0

NQ2G	EQUITY	HS	HEALTHSPRING INC	'42224N101	3100	10.86	33666	0
NQ2G	EQUITY	UAUA	UAL CORP	'902549807	9600	3.19	30624	0
NQ2G	EQUITY	PCH	POTLATCH CORP NEW	'737630103	2604	24.29	63251.16	0
NQ2G	EQUITY	BRS	BRISTOW GROUP INC	'110394103	1780	29.63	52741.4	0
NQ2G	EQUITY	DDICD	DDI CORP	'233162502	900	4.53	4077	0
NQ2G	EQUITY	SMOD	SMART MODULAR TECHNOLOGIES WWH	'G82245104	2700	2.27	6129	0
NQ2G	EQUITY	RSO	RES0URCE CAPITAL CORP	'76120W302	1200	3.2	3840	0
NQ2G	EQUITY	CROX	CROCS INC	'227046109	4400	3.4	14960	0
NQ2G	EQUITY	XCO	EXCO RES INC	'269279402	8700	12.92	112404	0
NQ2G	EQUITY	NHWK	NIGHTHAWK RADIOLOGY HLDGS INC	'65411N105	1100	3.7	4070	0
NQ2G	EQUITY	NTLS	NTELOS HLDGS CORP	'67020Q107	1900	18.42	34998	0
NQ2G	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	2400	28.19	67656	0
NQ2G	EQUITY	HUGH	HUGHES COMMUNICATIONS INC	'444398101	600	22.83	13698	0
NQ2G	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	1400	3.83	5362	0
NQ2G	EQUITY	ROSE	ROSETTA RES INC	'777779307	3300	8.75	28875	0
NQ2G	EQUITY	LQDT	LIQUIDITY SVCS INC	'53635B107	800	9.86	7888	0
NQ2G	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	7464	11.69	87254.16	0
NQ2G	EQUITY	ME	MARINER ENERGY INC	'56845T305	5800	11.75	68150	0
NQ2G	EQUITY	HLX	HELIX ENERGY SOLUTIONS GROUP	'42330P107	6641	10.87	72187.67	0
NQ2G	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	3580	29.92	107113.6	0
NQ2G	EQUITY	TDG	TRANSDIGM GROUP INC	'893641100	2500	36.2	90500	0
NQ2G	EQUITY	GNET	GLOBAL TRAFFIC NETWORK INC	'37947B103	600	3.79	2274	0
NQ2G	EQUITY	POR	PORTLAND GEN ELEC CO	'736508847	4800	19.48	93504	0
NQ2G	EQUITY	ADY	AMERICAN DAIRY INC	'025334103	500	39.66	19830	0
NQ2G	EQUITY	ZZ	SEALY CORP	'812139301	2400	1.96	4704	0
NQ2G	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	1700	11.77	20009	0
NQ2G	EQUITY	CNW	CON WAY INC	'205944101	2995	35.31	105753.45	0
NQ2G	EQUITY	CBAK	CHINA BAK BATTERY INC	'16936Y100	1600	2.95	4720	0
NQ2G	EQUITY	CPX	COMPLETE PRODTN SVCS INC	'20453E109	3600	6.36	22896	0
NQ2G	EQUITY	FRPT	FORCE PROTN INC	'345203202	3900	8.84	34476	0
NQ2G	EQUITY	MEA	METALICO INC	'591176102	1300	4.66	6058	0
NQ2G	EQUITY	LWSN	LAWSON SOFTWARE INC NEW	'52078P102	8620	5.58	48099.6	0
NQ2G	EQUITY	CPII	CPI INTL INC	'12618M100	500	8.69	4345	0
NQ2G	EQUITY	NNN	NATIONAL RETAIL PPTYS INC	'637417106	5080	17.35	88138	0
NQ2G	EQUITY	IBAS	IBASIS INC	'450732201	1400	1.31	1834	0
NQ2G	EQUITY	DK	DELEK US HLDGS INC	'246647101	700	8.48	5936	0
NQ2G	EQUITY	DCP	DYNCORP INTL INC	'26817C101	1500	16.79	25185	0
NQ2G	EQUITY	MITI	MICROMET INC	'59509C105	2700	4.98	13446	0
NQ2G	EQUITY	LCAPA	LIBERTY MEDIA CORP NEW	'53071M302	5500	13.56	74580	0
NQ2G	EQUITY	CODI	COMPASS DIVERSIFIED HLDGS	'20451Q104	1300	8.09	10517	0
NQ2G	EQUITY	OCN	OCWEN FINL CORP	'675746309	2420	12.97	31387.4	0
NQ2G	EQUITY	PZG	PARAMOUNT GOLD AND SILVER CORP	'69924P102	4000	1.52	6080	0
NQ2G	EQUITY	ABAT	ADVANCED BATTERY TECHNOLOGY	'00752H102	2200	4.02	8844	0
NQ2G	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	771	9.24	7124.04	0
NQ2G	EQUITY	IESC	INTEGRATED ELECTRICAL SVCS INC	'45811E301	300	7.81	2343	0
NQ2G	EQUITY	POOL	POOL CORP	'73278L105	3180	16.56	52660.8	0
NQ2G	EQUITY	PNSN	PENSON WORLDWIDE INC	'709600100	900	8.95	8055	0
NQ2G	EQUITY	BKC	BURGER KING HLDGS INC	'121208201	6600	17.27	113982	0
NQ2G	EQUITY	GTE	GRAN TIERRA ENERGY INC	'38500T101	12100	3.45	41745	0
NQ2G	EQUITY	VG	VONAGE HLDGS CORP	'92886T201	4200	0.38	1596	0
NQ2G	EQUITY	MWA	MUELLER WTR PRODS INC	'624758108	7200	3.74	26928	0
NQ2G	EQUITY	DORM	DORMAN PRODS INC	'258278100	600	13.83	8298	0
NQ2G	EQUITY	CTCM	CTC MEDIA INC	'12642X106	2800	11.82	33096	0
NQ2G	EQUITY	CLUB	TOWN SPORTS INTL HLDGS INC	'89214A102	900	3.75	3375	0
NQ2G	EQUITY	SQNM	SEQUENOM INC	'817337405	4000	3.91	15640	0
NQ2G	EQUITY	ATEC	ALPHATEC HLDGS INC	'02081G102	1300	3.32	4316	0
NQ2G	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGIES	'00752J108	2440	4.59	11199.6	0
NQ2G	EQUITY	DRC	DRESSER RAND GROUP INC	'261608103	5500	26.1	143550	0
NQ2G	EQUITY	RUTH	RUTHS HOSPITALITY GROUP INC	'783332109	750	3.67	2752.5	0
NQ2G	EQUITY	FRZ	REDDY ICE HLDGS INC	'75734R105	1040	1.65	1716	0
NQ2G	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	1330	20.45	27198.5	0
NQ2G	EQUITY	HPY	HEARTLAND PMT SYS INC	'42235N108	2330	9.57	22298.1	0
NQ2G	EQUITY	BRNC	BRONCO DRILLING CO INC	'112211107	1320	4.28	5649.6	0
NQ2G	EQUITY	ABD	ACCO BRANDS CORP	'00081T108	2900	2.82	8178	0
NQ2G	EQUITY	ROC	ROCKWOOD HLDGS INC	'774415103	3070	14.64	44944.8	0
NQ2G	EQUITY	BGS	B + G FOODS INC	'05508R106	1100	8.41	9251	0
NQ2G	EQUITY	GBL	GAMCO INVS INC	'361438104	420	48.5	20370	0
NQ2G	EQUITY	CSCX	CARDIAC SCIENCE CORP NEW	'14141A108	1000	4.02	4020	0
NQ2G	EQUITY	MVL	MARVEL ENTMT INC	'57383T103	3140	35.59	111752.6	0
NQ2G	EQUITY	CVA	COVANTA HLDG CORP	'22282E102	8080	16.96	137036.8	0
NQ2G	EQUITY	GCA	GLOBAL CASH ACCESS HLDGS INC	'378967103	2100	7.96	16716	0
NQ2G	EQUITY	LCC	US AWYS GROUP INC	'90341W108	8200	2.43	19926	0
NQ2G	EQUITY	HRZ	HORIZON LINES INC	'44044K101	1500	3.86	5790	0
NQ2G	EQUITY	WBMD	WEBMD HEALTH CORP	'94770V102	400	29.92	11968	0
NQ2G	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	700	17.33	12131	0
NQ2G	EQUITY	TLEO	TALEO CORP	'87424N104	2000	18.27	36540	0
NQ2G	EQUITY	VPRT	VISTAPRINT LTD	'G93762204	2600	42.65	110890	0
NQ2G	EQUITY	TAL	TAL INTL GROUP INC	'874083108	600	10.9	6540	0
NQ2G	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	2900	9.16	26564	0
NQ2G	EQUITY	FNF	FIDELITY NATL FINL INC	'31620R105	14700	13.53	198891	0
NQ2G	EQUITY	NUAN	NUANCE COMMUNICATIONS INC	'67020Y100	13610	12.09	164544.9	0
NQ2G	EQUITY	NCIT	NCI INC	'62886K104	300	30.42	9126	0
NQ2G	EQUITY	FSP	FRANKLIN STR PPTYS CORP	'35471R106	3700	13.25	49025	0

NQ2G	EQUITY	HERO	HERCULES OFFSHORE INC	'427093109	5456	3.97	21660.32	0
NQ2G	EQUITY	CSA	COGDELL SPENCER INC	'19238U107	1700	4.29	7293	0
NQ2G	EQUITY	NXTM	NXSTAGE MEDICAL INC COM	'67072V103	900	5.9	5310	0
NQ2G	EQUITY	QRCP	QUEST RESOURCE CORP	'748349305	1500	0.33	495	0
NQ2G	EQUITY	CBEY	CBEYOND INC	'149847105	1300	14.35	18655	0
NQ2G	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS I	'543881106	700	25.75	18025	0
NQ2G	EQUITY	PDS	PRECISION DRILLING TR	'740215108	227	4.88	1107.76	0
NQ2G	EQUITY	IRBT	IROBOT CORP	'462726100	1200	12.98	15576	0
NQ2G	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	1250	11.4	14250	0
NQ2G	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	1100	3.61	3971	0
NQ2G	EQUITY	CCO	CLEAR CHANNEL OUTDOOR HLDGS IN	'18451C109	2500	5.3	13250	0
NQ2G	EQUITY	IHS	IHS INC	'451734107	3000	49.87	149610	0
NQ2G	EQUITY	UA	UNDER ARMOUR INC	'904311107	2200	22.38	49236	0
NQ2G	EQUITY	AMSF	AMERISAFE INC	'03071H100	1000	15.56	15560	0
NQ2G	EQUITY	BKD	BROOKDALE SR LIVING INC	'112463104	2400	9.74	23376	0
NQ2G	EQUITY	UDRL	UNION DRILLING INC	'90653P105	700	6.62	4634	0
NQ2G	EQUITY	ICO	INTERNATIONAL COAL GROUP INC	'45928H106	6700	2.86	19162	0
NQ2G	EQUITY	THG	HANOVER INS GROUP INC	'410867105	3290	38.11	125381.9	0
NQ2G	EQUITY	VOCS	VOCUS INC	'92858J108	900	19.76	17784	0
NQ2G	EQUITY	BAS	BASIC ENERGY SVCS INC NEW	'06985P100	2200	6.83	15026	0
NQ2G	EQUITY	CYNO	CYNOSURE INC	'232577205	500	7.65	3825	0
NQ2G	EQUITY	ABCB	AMERIS BANCORP	'03076K108	640	6.32	4044.8	0
NQ2G	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	2300	17	39100	0
NQ2G	EQUITY	CPA	COPA HOLDINGS S A	'P31076105	2000	40.82	81640	0
NQ2G	EQUITY	EMS	EMERGENCY MED SVCS CORP	'29100P102	600	36.82	22092	0
NQ2G	EQUITY	CSFL	CENTERSTATE BKS FL INC	'15201P109	500	7.42	3710	0
NQ2G	EQUITY	AOB	AMERICAN ORIENTAL BIOENGINEE	'028731107	3300	5.29	17457	0
NQ2G	EQUITY	LPHI	LIFE PARTNERS HLDGS INC	'53215T106	375	14.18	5317.5	0
NQ2G	EQUITY	HRBN	HARBIN ELEC INC	'41145W109	700	15.64	10948	0
NQ2G	EQUITY	LEGC	LEGACY BANCORP INC	'52463G105	500	11.1	5550	0
NQ2G	EQUITY	IN	INTERMEC INC	'458786100	3880	12.9	50052	0
NQ2G	EQUITY	PHIIK	PHI INC	'69336T205	700	17.14	11998	0
NQ2G	EQUITY	YRCW	YRC WORLDWIDE INC	'984249102	3110	1.73	5380.3	0
NQ2G	EQUITY	MIR	MIRANT CORP NEW	'60467R100	9000	15.74	141660	0
NQ2G	EQUITY	LYV	LIVE NATION INC	'538034109	5200	4.86	25272	0
NQ2G	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	7800	7.9	61620	0
NQ2G	EQUITY	AVNR	AVANIR PHARMACEUTICALS	'05348P401	3800	2.22	8436	0
NQ2G	EQUITY	DXCM	DEXCOM INC	'252131107	2900	6.19	17951	0
NQ2G	EQUITY	CORE	CORE MARK HLDG CO INC	'218681104	500	26.06	13030	0
NQ2G	EQUITY	RNST	RENASANT CORP	'75970E107	1160	15.02	17423.2	0
NQ2G	EQUITY	PAY	VERIFONE HLDGS INC	'92342Y109	4490	7.51	33719.9	0
NQ2G	EQUITY	PEIX	PACIFIC ETHANOL INC	'69423U107	1500	0.39	585	0
NQ2G	EQUITY	MORN	MORNINGSTAR INC	'617700109	1130	41.23	46589.9	0
NQ2G	EQUITY	LAZ	LAZARD LTD	'G54050102	4800	26.92	129216	0
NQ2G	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	1000	8.01	8010	0
NQ2G	EQUITY	ADCT	ADC TELECOMMUNICATIONS INC	'000886309	6210	7.96	49431.6	0
NQ2G	EQUITY	WMG	WARNER MUSIC GROUP CORP	'934550104	3010	5.85	17608.5	0
NQ2G	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	800	4.87	3896	0
NQ2G	EQUITY	CRAI	CRA INTL INC	'12618T105	640	27.76	17766.4	0
NQ2G	EQUITY	TMRK	TERREMARK WORLDWIDE INC	'881448203	2800	5.78	16184	0
NQ2G	EQUITY	XRM	XERIUM TECHNOLOGIES INC	'98416J100	1150	1.1	1265	0
NQ2G	EQUITY	CTRN	CITI TRENDS INC	'17306X102	920	25.88	23809.6	0
NQ2G	EQUITY	FTGXD	FIBERNET TELECOM GROUP INC	'315653402	400	12.42	4968	0
NQ2G	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	6790	6.26	42505.4	0
NQ2G	EQUITY	TBV	TIENS BIOTECH GROUP USA INC	'88650T104	220	2.25	495	0
NQ2G	EQUITY	ATLO	AMES NATL CORP	'031001100	300	24.41	7323	0
NQ2G	EQUITY	SIVB	SVB FINL GROUP	'78486Q101	2030	27.22	55256.6	0
NQ2G	EQUITY	XNPT	XENOPORT INC	'98411C100	1520	23.17	35218.4	0
NQ2G	EQUITY	PRWT	PREMIERWEST BANCORP	'740921101	1050	3.39	3559.5	0
NQ2G	EQUITY	RCKB	ROCKVILLE FINL INC	'774186100	430	10.95	4708.5	0
NQ2G	EQUITY	LHCG	LHC GROUP INC	'50187A107	820	22.21	18212.2	0
NQ2G	EQUITY	HTGC	HERCULES TECHNOLOGY GROWTH	'427096508	1955	8.36	16343.8	0
NQ2G	EQUITY	VIGN	VIGNETTE CORP	'926734401	1200	13.15	15780	0
NQ2G	EQUITY	UEPS	NET 1 UEPS TECHNOLOGIES INC	'64107N206	2400	13.59	32616	0
NQ2G	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	2000	28.77	57540	0
NQ2G	EQUITY	MEND	MICRUS CORP	'59518V102	800	9.04	7232	0
NQ2G	EQUITY	EVVV	EV3 INC	'26928A200	4377	10.72	46921.44	0
NQ2G	EQUITY	DTSI	DTS INC	'23335C101	960	27.07	25987.2	0
NQ2G	EQUITY	ALLI	ALLION HEALTHCARE INC	'019615103	1200	5.95	7140	0
NQ2G	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	840	4.16	3494.4	0
NQ2G	EQUITY	LINC	LINCOLN EDL SVCS CORP	'533535100	620	20.93	12976.6	0
NQ2G	EQUITY	GAIN	GLADSTONE INVT CORP	'376546107	1200	4.83	5796	0
NQ2G	EQUITY	EGLE	EAGLE BULK SHIPPING INC	'Y2187A101	2300	4.69	10787	0
NQ2G	EQUITY	KNXA	KENEXA CORP	'488879107	1120	11.57	12958.4	0
NQ2G	EQUITY	TBSI	TBS INTRENATIONAL LTD	'G86975151	600	7.81	4686	0
NQ2G	EQUITY	BFIN	BANKFINANCIAL CORP	'06643P104	1090	8.86	9657.4	0
NQ2G	EQUITY	NSR	NEUSTAR INC	'64126X201	4990	22.16	110578.4	0
NQ2G	EQUITY	DSW	DSW INC	'23334L102	740	9.85	7289	0
NQ2G	EQUITY	VLCM	VOLCOM INC	'92864N101	920	12.5	11500	0
NQ2G	EQUITY	WAL	WESTERN ALLIANCE BANCORPORATIO	'957638109	2820	6.84	19288.8	0
NQ2G	EQUITY	PBNY	PROVIDENT NEW YORK BANCORP	'744028101	2140	8.12	17376.8	0
NQ2G	EQUITY	ASH	ASHLAND INC NEW	'044209104	4630	28.05	129871.5	0
NQ2G	EQUITY	GB	GREATBATCH INC	'39153L106	1480	22.61	33462.8	0

NQ2G	EQUITY	ICON	ICONIX BRAND GROUP INC	'451055107	3700	15.38	56906	0
NQ2G	EQUITY	MPW	MEDICAL PPTYS TR INC	'58463J304	5050	6.07	30653.5	0
NQ2G	EQUITY	PALM	PALM INC NEW	'696643105	8380	16.57	138856.6	0
NQ2G	EQUITY	DMND	DIAMOND FOODS INC	'252603105	900	27.9	25110	0
NQ2G	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	1050	11.47	12043.5	0
NQ2G	EQUITY	HITT	HITTE MICROWAVE CORP	'43365Y104	1320	34.75	45870	0
NQ2G	EQUITY	GNK	GENCO SHIPPING + TRADING LTD	'Y2685T107	1600	21.72	34752	0
NQ2G	EQUITY	CNSL	CONSOLIDATED COMM HOLDINGS INC	'209034107	1483	11.71	17365.93	0
NQ2G	EQUITY	ITC	ITC HLDGS CORP	'465685105	3150	45.36	142884	0
NQ2G	EQUITY	PIKE	PIKE ELEC CORP	'721283109	1050	12.05	12652.5	0
NQ2G	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	540	10.35	5589	0
NQ2G	EQUITY	PCAP	PATRIOT CAP FDG INC	'70335Y104	862	1.71	1474.02	0
NQ2G	EQUITY	SWSI	SUPERIOR WELL SVCS INC	'86837X105	920	5.95	5474	0
NQ2G	EQUITY	EBTC	ENTERPRISE BANCORP INC MASS	'293668109	300	11.8	3540	0
NQ2G	EQUITY	CBZ	CBIZ INC	'124805102	2620	7.12	18654.4	0
NQ2G	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	720	34.86	25099.2	0
NQ2G	EQUITY	OFLX	OMERGA FLEX INC	'682095104	200	15.16	3032	0
NQ2G	EQUITY	UNCA	UNICA CORP	'904583101	700	5.48	3836	0
NQ2G	EQUITY	DWA	DREAMWORKS ANIMATION SKG	'26153C103	4540	27.59	125258.6	0
NQ2G	EQUITY	CLMS	CALAMOS ASSET MGMT INC	'12811R104	1080	14.11	15238.8	0
NQ2G	EQUITY	BBW	BUILD A BEAR WORKSHOP INC	'120076104	630	4.47	2816.1	0
NQ2G	EQUITY	ROCK	GIBRALTAR INDS INC	'374689107	1390	6.87	9549.3	0
NQ2G	EQUITY	DLR	DIGITAL RLTY TR INC	'253868103	4840	35.85	173514	0
NQ2G	EQUITY	EFSC	ENTERPRISE FINL SVCS CORP	'293712105	620	9.09	5635.8	0
NQ2G	EQUITY	OMX	OFFICEMAX INC DEL	'67622P101	4750	6.28	29830	0
NQ2G	EQUITY	NWE	NORTHWESTERN CORP	'668074305	2330	22.76	53030.8	0
NQ2G	EQUITY	MKTX	MARKETAXESS HLDGS INC	'57060D108	1990	9.53	18964.7	0
NQ2G	EQUITY	NLC	NALCO HLDG CO	'62985Q101	9000	16.84	151560	0
NQ2G	EQUITY	NGPC	NGP CAP RES CO	'62912R107	1138	5.87	6680.06	0
NQ2G	EQUITY	ORA	ORMAT TECHNOLOGIES INC	'686688102	1220	40.31	49178.2	0
NQ2G	EQUITY	INPC	INPHONIC INC	'45772G105	1060	0.0001	0.11	0
NQ2G	EQUITY	NTRI	NUTRI SYS INC NEW	'67069D108	1890	14.5	27405	0
NQ2G	EQUITY	USMO	USA MOBILITY INC	'90341G103	1200	12.76	15312	0
NQ2G	EQUITY	IWA	IOWA TELECOMMUNICATION SVCS	'462594201	2080	12.51	26020.8	0
NQ2G	EQUITY	NP	NEENAH PAPER INC	'640079109	660	8.81	5814.6	0
NQ2G	EQUITY	MPWR	MONOLITHIC PWR SYS INC	'609839105	2160	22.41	48405.6	0
NQ2G	EQUITY	JRCC	JAMES RIV COAL CO	'470355207	1700	15.13	25721	0
NQ2G	EQUITY	ELS	EQUITY LIFESTYLE PPTYS INC	'29472R108	1360	37.18	50564.8	0
NQ2G	EQUITY	MVC	MVC CAP INC	'553829102	1300	8.46	10998	0
NQ2G	EQUITY	IRC	INLAND REAL ESTATE CORP	'457461200	4340	7	30380	0
NQ2G	EQUITY	FCL	FOUNDATION COAL HLDGS INC	'35039W100	2980	28.11	83767.8	0
NQ2G	EQUITY	SMA	SYMMETRY MED INC	'871546206	1830	9.32	17055.6	0
NQ2G	EQUITY	BBG	BARRETT BILL CORP	'06846N104	2450	27.46	67277	0
NQ2G	EQUITY	KNL	KNOLL INC	'498904200	2640	7.58	20011.2	0
NQ2G	EQUITY	WOLF	GREAT WOLF RESORTS INC	'391523107	1390	2.04	2835.6	0
NQ2G	EQUITY	AEA	ADVANCE AMER CASH ADVANCE	'00739W107	2940	4.43	13024.2	0
NQ2G	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	1750	13.68	23940	0
NQ2G	EQUITY	HLF	HERBALIFE LTD	'G4412G101	3800	31.54	119852	0
NQ2G	EQUITY	WRES	WARREN RES INC	'93564A100	3080	2.45	7546	0
NQ2G	EQUITY	TBBK	BANCORP INC DEL	'05969A105	700	6	4200	0
NQ2G	EQUITY	PGI	PREMIERE GLOBAL SVCS INC	'740585104	3760	10.84	40758.4	0
NQ2G	EQUITY	AMCS	AMICAS INC	'001712108	2200	2.78	6116	0
NQ2G	EQUITY	PHH	PHH CORP	'693320202	3580	18.18	65084.4	0
NQ2G	EQUITY	MDF	METROPOLITAN HEALTH NETWORKS	'592142103	2500	2.01	5025	0
NQ2G	EQUITY	SBX	SEABRIGHT INS HLDGS INC	'811656107	1130	10.13	11446.9	0
NQ2G	EQUITY	INDM	UNITED AMER INDTY LTD	'90933T109	2321	4.79	11117.59	0
NQ2G	EQUITY	GFIG	GFI GROUP INC	'361652209	3580	6.74	24129.2	0
NQ2G	EQUITY	EDR	EDUCATION RLTY TR INC	'28140H104	1500	4.29	6435	0
NQ2G	EQUITY	OXPS	OPTIONSXPRESS HLDGS INC	'684010101	2670	15.53	41465.1	0
NQ2G	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	2150	9.74	20941	0
NQ2G	EQUITY	DLLR	DOLLAR FINL CORP	'256664103	1300	13.79	17927	0
NQ2G	EQUITY	NATL	NATIONAL INTST CORP	'63654U100	220	15.18	3339.6	0
NQ2G	EQUITY	ARP	AMERICAN REPROGRAPHICSCO	'029263100	1950	8.32	16224	0
NQ2G	EQUITY	FRP	FAIRPOINT COMMUNICATIONS INC	'305560104	4300	0.6	2580	0
NQ2G	EQUITY	PBH	PRESTIGE BRANDS HLDGS INC	'74112D101	1800	6.15	11070	0
NQ2G	EQUITY	SVR	SYNIVERSE HLDGS INC	'87163F106	4260	16.03	68287.8	0
NQ2G	EQUITY	SWHC	SMITH + WESSON HLDG CORP	'831756101	3300	5.68	18744	0
NQ2G	EQUITY	HUN	HUNTSMAN CORP	'447011107	10120	5.03	50903.6	0
NQ2G	EQUITY	PONE	PROTECTION ONE INC	'743663403	300	4.28	1284	0
NQ2G	EQUITY	UACL	UNIVERSAL TRUCKLOAD SVCS INC	'91388P105	320	15.65	5008	0
NQ2G	EQUITY	ANR	ALPHA NAT RES INC	'02076X102	4500	26.27	118215	0
NQ2G	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	2540	25.47	64693.8	0
NQ2G	EQUITY	ITWO	I2 TECHNOLOGIES INC	'465754208	800	12.55	10040	0
NQ2G	EQUITY	KRNY	KEARNY FINL CORP	'487169104	980	11.44	11211.2	0
NQ2G	EQUITY	OUTD	OUTDOOR CHANNEL HLDGS INC	'690027206	900	5.9	5310	0
NQ2G	EQUITY	BIOS	BIOSCRIP INC	'09069N108	2600	5.92	15392	0
NQ2G	EQUITY	CZNC	CITIZENS + NORTHN CORP	'172922106	500	20.57	10285	0
NQ2G	EQUITY	CKXE	CKX INC	'12562M106	3580	7.09	25382.2	0
NQ2G	EQUITY	CCOI	COGENT COMMUNICATIONS GRP INC	'19239V302	2520	8.15	20538	0
NQ2G	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	3900	6.97	27183	0
NQ2G	EQUITY	RAIL	FREIGHTCAR AMER INC	'357023100	630	16.81	10590.3	0
NQ2G	EQUITY	RCNI	RCN CORP	'749361200	1980	5.97	11820.6	0
NQ2G	EQUITY	CBG	CB RICHARD ELLIS GROUP INC	'12497T101	13700	9.36	128232	0

NQ2G	EQUITY	SFL	SHIP FINANCE INTL	'G81075106	2717	11.03	29968.51	0
NQ2G	EQUITY	ALY	ALLIS CHALMERS ENERGY INC	'019645506	3000	2.31	6930	0
NQ2G	EQUITY	BBBB	BLACKBOARD INC	'091935502	2060	28.86	59451.6	0
NQ2G	EQUITY	NEU	NEWMARKET CORP	'651587107	660	67.33	44437.8	0
NQ2G	EQUITY	JTX	JACKSON HEWITT TAX SVC INC	'468202106	1540	6.26	9640.4	0
NQ2G	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	2230	12.03	26826.9	0
NQ2G	EQUITY	BEE	STRATEGIC HOTELS + RESORTS INC	'86272T106	3750	1.11	4162.5	0
NQ2G	EQUITY	CAB	CABELAS INC	'126804301	2510	12.3	30873	0
NQ2G	EQUITY	MFLX	MULTI FINELINE ELECTRONIX INC	'62541B101	630	21.4	13482	0
NQ2G	EQUITY	MGI	MONEYGRAM INTL INC	'60935Y109	5200	1.78	9256	0
NQ2G	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	2380	20.01	47623.8	0
NQ2G	EQUITY	VVI	VIAD CORP	'92552R406	1080	17.22	18597.6	0
NQ2G	EQUITY	WCG	WELLCARE HEALTH PLANS INC	'94946T106	2860	18.49	52881.4	0
NQ2G	EQUITY	ARBA	ARIBA INC	'04033V203	5630	9.84	55399.2	0
NQ2G	EQUITY	PDCO	PATTERSON COS INC	'703395103	6300	21.7	136710	0
NQ2G	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	1140	36.46	41564.4	0
NQ2G	EQUITY	DPZ	DOMINOS PIZZA INC	'25754A201	1810	7.49	13556.9	0
NQ2G	EQUITY	PFWD	PHASE FORWARD INC	'71721R406	2880	15.11	43516.8	0
NQ2G	EQUITY	BDC	BELDEN INC	'077454106	3150	16.7	52605	0
NQ2G	EQUITY	MSSR	MCCORMICK + SCHMICKS SEAFOOD	'579793100	900	7.61	6849	0
NQ2G	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	2740	15.55	42607	0
NQ2G	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	1150	3.68	4232	0
NQ2G	EQUITY	IPCS	IPCS INC DEL	'44980Y305	900	14.96	13464	0
NQ2G	EQUITY	BUCY	BUCYRUS INTL INC NEW	'118759109	4810	28.56	137373.6	0
NQ2G	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	2700	31.38	84726	0
NQ2G	EQUITY	AAWW	ATLAS AIR WORLDWIDE HLDGS INC	'049164205	1100	23.19	25509	0
NQ2G	EQUITY	PSEC	PROSPECT CAPITAL CORP	'74348T102	2713	9.2	24959.6	0
NQ2G	EQUITY	GKK	GRAMERCY CAP CORP	'384871109	2036	1.61	3277.96	0
NQ2G	EQUITY	MNKD	MANNKIND CORP	'56400P201	3290	8.31	27339.9	0
NQ2G	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	1360	13.14	17870.4	0
NQ2G	EQUITY	ENS	ENERSYS	'29275Y102	2560	18.19	46566.4	0
NQ2G	EQUITY	CVGI	COMMERCIAL VEH GROUP INC	'202608105	1050	1.44	1512	0
NQ2G	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	1440	11.8	16992	0
NQ2G	EQUITY	BMR	BIOMED RLTY TR INC	'09063H107	5890	10.23	60254.7	0
NQ2G	EQUITY	ARD	ARENA RES INC	'040049108	2500	31.85	79625	0
NQ2G	EQUITY	KRG	KITE RLTY GROUP TR	'49803T102	2900	2.92	8468	0
NQ2G	EQUITY	WLK	WESTLAKE CHEM CORP	'960413102	1050	20.39	21409.5	0
NQ2G	EQUITY	EXR	EXTRA SPACE STORAGE INC	'30225T102	5440	8.35	45424	0
NQ2G	EQUITY	ACC	AMERICAN CAMPUS CMNTYS INC	'024835100	3299	22.18	73171.82	0
NQ2G	EQUITY	CNS	COHEN + STEERS INC	'19247A100	830	14.95	12408.5	0
NQ2G	EQUITY	BJRI	BJS RESTAURANTS INC	'09180C106	1250	16.87	21087.5	0
NQ2G	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	3700	32.93	121841	0
NQ2G	EQUITY	WIBC	WILSHIRE BANCORP INC	'97186T108	1060	5.75	6095	0
NQ2G	EQUITY	HAYN	HAYNES INTL INC	'420877201	600	23.7	14220	0
NQ2G	EQUITY	STXS	STEREOTAXIS INC	'85916J102	1350	3.88	5238	0
NQ2G	EQUITY	ALE	ALLETE INC	'018522300	1790	28.75	51462.5	0
NQ2G	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	2990	14.46	43235.4	0
NQ2G	EQUITY	COGT	COGENT INC	'19239Y108	2690	10.73	28863.7	0
NQ2G	EQUITY	NSTC	NESS TECHNOLOGIES INC	'64104X108	2060	3.91	8054.6	0
NQ2G	EQUITY	PRS	PRIMUS GUARANTY LTD	'G72457107	1900	2.36	4484	0
NQ2G	EQUITY	STST	ARGON ST INC	'040149106	830	20.57	17073.1	0
NQ2G	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	2850	10.91	31093.5	0
NQ2G	EQUITY	THRX	THERAVANCE INC	'88338T104	3400	14.64	49776	0
NQ2G	EQUITY	TPGI	THOMAS PPTYS GROUP INC	'884453101	1300	1.57	2041	0
NQ2G	EQUITY	NWY	NEW YORK + CO INC	'649295102	1250	3.09	3862.5	0
NQ2G	EQUITY	ARCC	ARES CAP CORP	'04010L103	6104	8.06	49198.24	0
NQ2G	EQUITY	HURN	HURON CONSULTING GRP INC	'447462102	1320	46.23	61023.6	0
NQ2G	EQUITY	CITP	COMSYS IT PARTNERS INC	'20581E104	650	5.85	3802.5	0
NQ2G	EQUITY	TRLG	TRUE RELIGION APPL	'89784N104	1600	22.3	35680	0
NQ2G	EQUITY	SHO	SUNSTONE HOTEL INVS INC NEW	'867892101	4726	5.35	25284.1	0
NQ2G	EQUITY	TWGP	TOWER GROUP INC	'891777104	2506	24.78	62098.68	0
NQ2G	EQUITY	YSI	U STORE IT TR	'91274F104	2640	4.9	12936	0
NQ2G	EQUITY	NRF	NORTHSTAR RLTY FIN CORP	'66704R100	3218	2.83	9106.94	0
NQ2G	EQUITY	WEL	BOOTS + COOTS INC	'099469504	4900	1.39	6811	0
NQ2G	EQUITY	UTI	UNIVERSAL TECHNICAL INST INC	'913915104	1070	14.93	15975.1	0
NQ2G	EQUITY	TPX	TEMPUR PEDIC INTL INC	'88023U101	4650	13.07	60775.5	0
NQ2G	EQUITY	CDZI	CADIZ INC	'127537207	600	9.63	5778	0
NQ2G	EQUITY	KNOL	KNOLOGY INC	'499183804	1500	8.63	12945	0
NQ2G	EQUITY	PJC	PIPER JAFFRAY COS	'724078100	1370	43.67	59827.9	0
NQ2G	EQUITY	MGLN	MAGELLAN HEALTH SVCS INC	'559079207	2400	32.82	78768	0
NQ2G	EQUITY	MIGP	MERCER INS GROUP INC	'587902107	300	15.9	4770	0
NQ2G	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	3100	4.23	13113	0
NQ2G	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	2160	4.16	8985.6	0
NQ2G	EQUITY	ABVTV	ABOVENET INC	'00374N107	400	80.98	32392	0
NQ2G	EQUITY	WTR	AQUA AMER INC	'03836W103	8450	17.9	151255	0
NQ2G	EQUITY	GEO	GEO GROUP INC	'36159R103	3390	18.58	62986.2	0
NQ2G	EQUITY	UVSP	UNIVEST CORP PA	'915271100	640	20.26	12966.4	0
NQ2G	EQUITY	DCTH	DELCATH SYS INC	'24661P104	1400	3.58	5012	0
NQ2G	EQUITY	GMXR	GMX RES INC	'38011M108	1500	10.64	15960	0
NQ2G	EQUITY	GEOI	GEORESOURCES INC	'372476101	300	10.2	3060	0
NQ2G	EQUITY	EXP	EAGLE MATLS INC	'26969P108	2780	25.24	70167.2	0
NQ2G	EQUITY	GTXI	GTX INC DEL	'40052B108	1030	9.23	9506.9	0
NQ2G	EQUITY	TRW	TRW AUTOMOTIVE HLDGS CORP	'87264S106	3150	11.3	35595	0

NQ2G	EQUITY	AACC	ASSET ACCEP CAP CORP	'04543P100	930	7.69	7151.7	0
NQ2G	EQUITY	PRPX	PORTEC RAIL PRODS INC	'736212101	400	9.85	3940	0
NQ2G	EQUITY	ATHR	ATHEROS COMMUNICATIONS INC	'04743P108	3920	19.24	75420.8	0
NQ2G	EQUITY	RICK	RICKS CABARET INTL INC	'765641303	300	6.1	1830	0
NQ2G	EQUITY	STRL	STERLING CONSTR INC	'859241101	600	15.26	9156	0
NQ2G	EQUITY	KCI	KINETIC CONCEPTS INC	'49460W208	3870	27.25	105457.5	0
NQ2G	EQUITY	SCBT	SCBT FINL CORP	'78401V102	751	23.69	17791.19	0
NQ2G	EQUITY	END	ENDEAVOUR INTL CORP	'29259G101	6000	1.36	8160	0
NQ2G	EQUITY	CSBK	CLIFTON SVGS BANCORP INC	'18712Q103	650	10.76	6994	0
NQ2G	EQUITY	TNS	TNS INC	'872960109	1540	18.75	28875	0
NQ2G	EQUITY	LSE	CAPLEASE INC	'140288101	2390	2.76	6596.4	0
NQ2G	EQUITY	SUMT	SUMTOTAL SYS INC	'866615107	2000	4.81	9620	0
NQ2G	EQUITY	SBNY	SIGNATURE BK NEW YORK NY	'82669G104	2340	27.12	63460.8	0
NQ2G	EQUITY	HOS	HORNBECK OFFSHORE SVCS INC NEW	'440543106	1460	21.39	31229.4	0
NQ2G	EQUITY	CUTR	CUTERA INC	'232109108	800	8.62	6896	0
NQ2G	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	400	11.47	4588	0
NQ2G	EQUITY	SNTS	SANTARUS INC	'802817304	3200	2.82	9024	0
NQ2G	EQUITY	NAL	NEWALLIANCE BANCSHARES INC	'650203102	7000	11.5	80500	0
NQ2G	EQUITY	AINV	APOLLO INVT CORP	'03761U106	8921	6	53526	0
NQ2G	EQUITY	ABR	ARBOR RLTY TR INC	'038923108	650	1.75	1137.5	0
NQ2G	EQUITY	FHN	FIRST HORIZON NATL CORP	'320517105	13606.4	12	163276.8	0
NQ2G	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	3800	12.38	47044	0
NQ2G	EQUITY	BDSI	BIODELIVERY SCIENCES INTL INC	'09060J106	600	6.67	4002	0
NQ2G	EQUITY	CYTK	CYTOKINETICS INC	'23282W100	1900	2.83	5377	0
NQ2G	EQUITY	LGN	LODGIAN INC	'54021P403	1090	1.3	1417	0
NQ2G	EQUITY	DHIL	DIAMOND HILL INVT GROUP INC	'25264R207	100	40.18	4018	0
NQ2G	EQUITY	MCHX	MARCHEX INC	'56624R108	1170	3.37	3942.9	0
NQ2G	EQUITY	GHL	GREENHILL + CO INC	'395259104	1240	72.21	89540.4	0
NQ2G	EQUITY	PNFP	PINNACLE FINL PARTNERS INC	'72346Q104	1620	13.32	21578.4	0
NQ2G	EQUITY	XIDE	EXIDE TECHNOLOGIES FORMERLY	'302051206	3994	3.73	14897.62	0
NQ2G	EQUITY	ICGE	INTERNET CAP GROUP INC	'46059C205	2040	6.73	13729.2	0
NQ2G	EQUITY	ATLS	ATLAS AMER INC	'049167109	1872	17.87	33452.64	0
NQ2G	EQUITY	STMP	STAMPS COM INC	'852857200	660	8.48	5596.8	0
NQ2G	EQUITY	NUVA	NUVASIVE INC	'670704105	2260	44.6	100796	0
NQ2G	EQUITY	ACCL	ACCELRYS INC	'00430U103	1400	5.91	8274	0
NQ2G	EQUITY	CVO	CENVEO INC	'15670S105	2580	4.23	10913.4	0
NQ2G	EQUITY	SMTB	SMITHTOWN BANCORP INC	'832449102	900	12.79	11511	0
NQ2G	EQUITY	NILE	BLUE NILE INC	'09578R103	760	42.99	32672.4	0
NQ2G	EQUITY	GNW	GENWORTH FINL INC	'37247D106	27000	6.99	188730	0
NQ2G	EQUITY	RJET	REPUBLIC AWYS HLDGS INC	'760276105	1860	6.53	12145.8	0
NQ2G	EQUITY	STAN	STANDARD PKG CORP	'853790103	400	16.29	6516	0
NQ2G	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	2400	22.27	53448	0
NQ2G	EQUITY	ANGO	ANGIODYNAMICS INC	'03475V101	1300	13.27	17251	0
NQ2G	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	2220	15.15	33633	0
NQ2G	EQUITY	SABA	SABA SOFTWARE INC	'784932600	1500	3.85	5775	0
NQ2G	EQUITY	CCRN	CROSS CTRY HEALTHCARE INC	'227483104	1610	6.87	11060.7	0
NQ2G	EQUITY	PETS	PETMED EXPRESS COM INC	'716382106	1300	15.03	19539	0
NQ2G	EQUITY	SUF	SULPHCO INC	'865378103	2300	0.92	2116	0
NQ2G	EQUITY	CBB	CINCINNATI BELL INC NEW	'171871106	13070	2.84	37118.8	0
NQ2G	EQUITY	FADV	FIRST ADVANTAGE CORP	'31845F100	430	15.21	6540.3	0
NQ2G	EQUITY	CPD	CARACO PHARMACEUTICAL LABS	'14075T107	430	3.07	1320.1	0
NQ2G	EQUITY	FORM	FORMFACTOR INC	'346375108	3220	17.24	55512.8	0
NQ2G	EQUITY	HTLF	HEARTLAND FINL USA INC	'42234Q102	740	14.28	10567.2	0
NQ2G	EQUITY	AEZ	AMERICAN OIL AND GAS INC NEV	'028723104	1900	1	1900	0
NQ2G	EQUITY	NGS	NATURAL GAS SVCS GROUP INC	'63886Q109	600	13.3	7980	0
NQ2G	EQUITY	MPG	MAGUIRE PPTYS INC	'559775101	1920	0.85	1632	0
NQ2G	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	1980	12.12	23997.6	0
NQ2G	EQUITY	CVCO	CAVCO INDS INC DEL	'149568107	300	25.33	7599	0
NQ2G	EQUITY	TIV	TRI VY CORP	'895735108	1200	1.02	1224	0
NQ2G	EQUITY	AXS	AXIS CAPITAL HOLDINGS LTD	'G0692U109	8900	26.18	233002	0
NQ2G	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	740	23.92	17700.8	0
NQ2G	EQUITY	BRKR	BRUKER CORP	'116794108	3040	9.26	28150.4	0
NQ2G	EQUITY	NVEC	NVE CORP	'629445206	300	48.6	14580	0
NQ2G	EQUITY	IPAS	IPASS INC	'46261V108	3100	1.6	4960	0
NQ2G	EQUITY	ECPG	ENCORE CAP GROUP INC	'292554102	800	13.25	10600	0
NQ2G	EQUITY	NTGR	NETGEAR INC	'64111Q104	1910	14.41	27523.1	0
NQ2G	EQUITY	CSE	CAPITALSOURCE INC	'14055X102	14260	4.88	69588.8	0
NQ2G	EQUITY	GOOD	GLADSTONE COML CORP	'376536108	500	12.96	6480	0
NQ2G	EQUITY	TCBI	TEXAS CAP BANCSHARES INC	'88224Q107	2180	15.47	33724.6	0
NQ2G	EQUITY	GLNG	GOLAR LNG LIMITED	'G9456A100	1800	8.55	15390	0
NQ2G	EQUITY	PRSC	PROVIDENCE SVC CORP	'743815102	530	10.95	5803.5	0
NQ2G	EQUITY	SMTS	SOMANETICS CORP	'834445405	700	16.51	11557	0
NQ2G	EQUITY	AHT	ASHFORD HOSPITALITY TR INC	'044103109	6330	2.81	17787.3	0
NQ2G	EQUITY	OPY	OPPENHEIMER HLDGS INC	'683797104	600	21.17	12702	0
NQ2G	EQUITY	BVX	BOVIE MED CORP	'10211F100	1100	8.71	9581	0
NQ2G	EQUITY	CNO	CONSECO INC	'208464883	11540	2.37	27349.8	0
NQ2G	EQUITY	AGYS	AGILYSYS INC	'00847J105	1300	4.68	6084	0
NQ2G	EQUITY	NFP	NATIONAL FINL PARTNERS CORP	'63607P208	2130	7.32	15591.6	0
NQ2G	EQUITY	JRN	JOURNAL COMMUNICATIONS INC	'481130102	2100	1.05	2205	0
NQ2G	EQUITY	LKQX	LKQ CORP	'501889208	8640	16.45	142128	0
NQ2G	EQUITY	RVI	RETAIL VENTURES INC	'76128Y102	1360	2.18	2964.8	0
NQ2G	EQUITY	OPWV	OPENWAVE SYS INC	'683718308	5200	2.24	11648	0
NQ2G	EQUITY	FPO	FIRST POTOMAC RLTY TR	'33610F109	1670	9.75	16282.5	0

NQ2G	EQUITY	CRI	CARTER INC	'146229109	3720	24.61	91549.2	0
NQ2G	EQUITY	CDR	CEDAR SHOPPING CTRS INC	'150602209	1990	4.52	8994.8	0
NQ2G	EQUITY	BKMU	BANK MUTUAL CORP	'063750103	2700	8.72	23544	0
NQ2G	EQUITY	FMD	FIRST MARBLEHEAD CORP	'320771108	3000	2.02	6060	0
NQ2G	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	300	12.9	3870	0
NQ2G	EQUITY	PCBK	PACIFIC CONTL CORP	'69412V108	600	12.13	7278	0
NQ2G	EQUITY	JAS	JO ANN STORES INC	'47758P307	1680	20.67	34725.6	0
NQ2G	EQUITY	CIZ	CITIZENS HLDG CO MISS	'174715102	200	31.2	6240	0
NQ2G	EQUITY	GETI	GENTEK INC	'37245X203	400	22.33	8932	0
NQ2G	EQUITY	TSRA	TESSERA TECHNOLOGIES INC	'88164L100	3250	25.29	82192.5	0
NQ2G	EQUITY	VRX	VALEANT PHARMACEUTICALS INTL	'91911X104	4230	25.72	108795.6	0
NQ2G	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	2300	1.6	3680	0
NQ2G	EQUITY	SIGA	SIGMA TECH INC	'826917106	1600	8.44	13504	0
NQ2G	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	1600	2.85	4560	0
NQ2G	EQUITY	WLL	WHITING PETE CORP NEW	'966387102	3230	35.16	113566.8	0
NQ2G	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	1140	32.52	37072.8	0
NQ2G	EQUITY	CONN	CONNS INC	'208242107	520	12.5	6500	0
NQ2G	EQUITY	SNX	SYNNEX CORP	'87162W100	1230	24.99	30737.7	0
NQ2G	EQUITY	RMTI	ROCKWELL MED TECHNOLOGIES INC	'774374102	900	7.55	6795	0
NQ2G	EQUITY	AHL	ASPEN INSURANCE HOLDINGS LTD	'G05384105	5400	22.34	120636	0
NQ2G	EQUITY	AEL	AMERICAN EQUITY INVT LIFE	'025676206	2720	5.58	15177.6	0
NQ2G	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	1800	9.18	16524	0
NQ2G	EQUITY	NNI	NELNET INC	'64031N108	1160	13.59	15764.4	0
NQ2G	EQUITY	DINE	REWARDS NETWORK INC	'761557107	1200	3.78	4536	0
NQ2G	EQUITY	CMP	COMPASS MINERALS INTL INC	'20451N101	2070	54.91	113663.7	0
NQ2G	EQUITY	GPRO	GEN PROBE INC NEW	'36866T103	3380	42.98	145272.4	0
NQ2G	EQUITY	MSTR	MICROSTRATEGY INC	'594972408	550	50.22	27621	0
NQ2G	EQUITY	HOFT	HOOKER FURNITURE CORP	'439038100	440	11.48	5051.2	0
NQ2G	EQUITY	POM	PEPCO HLDGS INC	'713291102	13870	13.44	186412.8	0
NQ2G	EQUITY	PSYS	PSYCHIATRIC SOLUTIONS INC	'74439H108	3580	22.74	81409.2	0
NQ2G	EQUITY	MFA	MFA FINANCIAL INC	'55272X102	14390	6.92	99578.8	0
NQ2G	EQUITY	MGEE	MGE ENERGY INC	'55277P104	1470	33.55	49318.5	0
NQ2G	EQUITY	GROW	US GLOBAL INVS INC	'902952100	700	9.26	6482	0
NQ2G	EQUITY	MCF	CONTANGO OIL + GAS CO	'21075N204	700	42.49	29743	0
NQ2G	EQUITY	CWCO	CONSOLIDATED WATER CO LTD	'G23773107	800	15.85	12680	0
NQ2G	EQUITY	HA	HAWAIIAN HLDGS INC	'419879101	3200	6.02	19264	0
NQ2G	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	2000	7.65	15300	0
NQ2G	EQUITY	BCSI	BLUE COAT SYS INC	'09534T508	2480	16.54	41019.2	0
NQ2G	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	21900	11.08	242652	0
NQ2G	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	5290	28.34	149918.6	0
NQ2G	EQUITY	KMX	CARMAX INC	'143130102	13840	14.7	203448	0
NQ2G	EQUITY	EBIX	EBIX COM INC	'278715206	400	31.32	12528	0
NQ2G	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	500	19.83	9915	0
NQ2G	EQUITY	MRH	MONTPELIER RE HOLDINGS LTD	'G62185106	5300	13.29	70437	0
NQ2G	EQUITY	NCT	NEWCASTLE INVT CORP NEW	'65105M108	2750	0.66	1815	0
NQ2G	EQUITY	DKS	DICKS SPORTING GOODS INC	'253393102	5440	17.2	93568	0
NQ2G	EQUITY	PTP	PLATINUM UNDERWRITERS HOLDINGS	'G7127P100	3400	28.59	97206	0
NQ2G	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	1700	9.02	15334	0
NQ2G	EQUITY	OFI	OVERHILL FARMS INC	'690212105	1000	5.27	5270	0
NQ2G	EQUITY	CEVA	CEVA INC	'157210105	1100	8.68	9548	0
NQ2G	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCS INC	'73640Q105	960	38.73	37180.8	0
NQ2G	EQUITY	LCAV	LCA VISION INC	'501803308	1000	4.22	4220	0
NQ2G	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	2100	4.2	8820	0
NQ2G	EQUITY	SAFT	SAFETY INS GROUP INC	'78648T100	840	30.56	25670.4	0
NQ2G	EQUITY	PWOD	PENNS WOODS BANCORP INC	'708430103	200	29.14	5828	0
NQ2G	EQUITY	BPZ	BPZ ENERGY INC	'055639108	5200	4.89	25428	0
NQ2G	EQUITY	TASR	TASER INTL INC	'87651B104	3120	4.56	14227.2	0
NQ2G	EQUITY	ACTG	ACACIA RESH CORP	'003881307	2000	7.87	15740	0
NQ2G	EQUITY	UVE	UNIVERSAL INS HLDGS INC	'91359V107	800	5.02	4016	0
NQ2G	EQUITY	PDC	PIONEER DRILLING CO	'723655106	2670	4.79	12789.3	0
NQ2G	EQUITY	BHS	BROOKFIELD HOMES CORP	'112723101	550	4	2200	0
NQ2G	EQUITY	JNS	JANUS CAP GROUP INC	'47102X105	10600	11.4	120840	0
NQ2G	EQUITY	EQIX	EQUINIX INC	'29444U502	2360	72.74	171666.4	0
NQ2G	EQUITY	FNFG	FIRST NIAGARA FINL GROUP INC	'33582V108	9110	11.42	104036.2	0
NQ2G	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	5300	6.48	34344	0
NQ2G	EQUITY	PFS	PROVIDENT FINACIAL SERVICES	'74386T105	3960	9.1	36036	0
NQ2G	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	400	27.22	10888	0
NQ2G	EQUITY	MED	MEDIFAST INC	'58470H101	800	11.46	9168	0
NQ2G	EQUITY	ACTI	ACTIVIDENTITY CORP	'00506P103	2900	2.53	7337	0
NQ2G	EQUITY	WRC	WARNACO GROUP INC	'934390402	2960	32.4	95904	0
NQ2G	EQUITY	IPCC	INFINITY PPTY + CAS CORP	'45665Q103	770	36.46	28074.2	0
NQ2G	EQUITY	TIE	TITANIUM METALS CORP	'888339207	5300	9.19	48707	0
NQ2G	EQUITY	WTBA	WEST BANCORPORATION INC	'95123P106	900	5	4500	0
NQ2G	EQUITY	CCK	CROWN HLDGS INC	'228368106	10090	24.14	243572.6	0
NQ2G	EQUITY	ENH	ENDURANCE SPECIALTY HOLDINGS	'G30397106	3200	29.3	93760	0
NQ2G	EQUITY	BRKS	BROOKS AUTOMATION INC NEW	'114340102	3260	4.48	14604.8	0
NQ2G	EQUITY	HMSY	HMS HLDGS CORP	'40425J101	1600	40.72	65152	0
NQ2G	EQUITY	CT	CAPITAL TR INC MD	'14052H506	940	1.45	1363	0
NQ2G	EQUITY	USBI	UNITED SEC BANCSHARES INC	'911459105	400	21.9	8760	0
NQ2G	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	3470	2.94	10201.8	0
NQ2G	EQUITY	RCRC	RC2 CORP	'749388104	960	13.23	12700.8	0
NQ2G	EQUITY	LSR	LIFE SCIENCES RESH INC	'532169109	500	7.17	3585	0
NQ2G	EQUITY	CCNE	CNB FINL CORP PA	'126128107	500	14.17	7085	0

NQ2G	EQUITY	UBFO	UNITED SEC BANCSHARES CA	'911460103	309	5.04	1557.36	0
NQ2G	EQUITY	YORW	YORK WTR CO	'987184108	700	15.33	10731	0
NQ2G	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	7800	11.81	92118	0
NQ2G	EQUITY	CHDX	CHINDEX INTL INC	'169467107	600	12.37	7422	0
NQ2G	EQUITY	CPF	CENTRAL PAC FINL CORP	'154760102	1400	3.75	5250	0
NQ2G	EQUITY	BCO	BRINKS CO	'109696104	2800	29.03	81284	0
NQ2G	EQUITY	WTW	WEIGHT WATCHERS INTL INC NEW	'948626106	2400	25.77	61848	0
NQ2G	EQUITY	WOOF	VCA ANTECH INC	'918194101	5390	26.7	143913	0
NQ2G	EQUITY	IMA	INVERNESS MED INNOVATIONS INC	'46126P106	4970	35.58	176832.6	0
NQ2G	EQUITY	SSI	STAGE STORES INC	'85254C305	2400	11.1	26640	0
NQ2G	EQUITY	MCGC	MCG CAP CORP	'58047P107	4080	2.43	9914.4	0
NQ2G	EQUITY	PFBX	PEOPLES FINL CORP MISS	'71103B102	200	19	3800	0
NQ2G	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	2660	28.05	74613	0
NQ2G	EQUITY	SWS	SWS GROUP INC	'78503N107	1290	13.97	18021.3	0
NQ2G	EQUITY	PNM	PNM RES INC	'69349H107	5740	10.71	61475.4	0
NQ2G	EQUITY	CNC	CENTENE CORP DEL	'15135B101	2840	19.98	56743.2	0
NQ2G	EQUITY	TTES	T 3 ENERGY SVCS INC	'87306E107	700	11.91	8337	0
NQ2G	EQUITY	ANH	ANWORTH MTG ASSET CORP 1	'037347101	6670	7.21	48090.7	0
NQ2G	EQUITY	DF	DEAN FOODS CO NEW	'242370104	11200	19.19	214928	0
NQ2G	EQUITY	RDI/A	READING INTL INC	'755408101	1100	4.55	5005	0
NQ2G	EQUITY	PNNW	PENNICHUCK CORP	'708254206	300	22.8	6840	0
NQ2G	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	3260	9.87	32176.2	0
NQ2G	EQUITY	NRIM	NORTHRIM BANCORP INC	'666762109	400	13.92	5568	0
NQ2G	EQUITY	SYNA	SYNAPTICS INC	'87157D109	2220	38.65	85803	0
NQ2G	EQUITY	ZGEN	ZYMOGENETICS INC	'98985T109	1900	4.6	8740	0
NQ2G	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	700	8.38	5866	0
NQ2G	EQUITY	MANT	MANTECH INTL CORP	'564563104	1360	43.04	58534.4	0
NQ2G	EQUITY	FAC	FIRST ACCEP CORP	'318457108	760	2.13	1618.8	0
NQ2G	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	1060	13.77	14596.2	0
NQ2G	EQUITY	GSX	GASCO ENERGY INC	'367220100	5000	0.28	1400	0
NQ2G	EQUITY	SURW	SUREWEST COMMUNICATIONS	'868733106	900	10.47	9423	0
NQ2G	EQUITY	CQB	CHIQUITA BRANDS INTL INC	'170032809	2740	10.26	28112.4	0
NQ2G	EQUITY	ABG	ASBURY AUTOMOTIVE GROUP INC	'043436104	1650	10.24	16896	0
NQ2G	EQUITY	SBSI	SOUTHSIDE BANCSHARES INC	'84470P109	730	22.87	16695.1	0
NQ2G	EQUITY	DDE	DOVER DOWNS GAMING + ENTMT INC	'260095104	645	4.65	2999.25	0
NQ2G	EQUITY	DVD	DOVER MOTORSPORTS INC	'260174107	800	1.42	1136	0
NQ2G	EQUITY	JBLU	JETBLUE AWYS CORP	'477143101	14345	4.27	61253.15	0
NQ2G	EQUITY	PGC	PEAPACK GLADSTONE FINL CORP	'704699107	400	19.29	7716	0
NQ2G	EQUITY	SUNH	SUN HEALTHCARE GROUP INC	'866933401	2300	8.44	19412	0
NQ2G	EQUITY	BOH	BANK HAWAII CORP	'062540109	3080	35.83	110356.4	0
NQ2G	EQUITY	UCBI	UNITED CMNTY BKS INC BLAIRSVIL	'90984P105	2670.807	5.99	15998.13	0
NQ2G	EQUITY	TVL	LIN TV CORP	'532774106	1200	1.68	2016	0
NQ2G	EQUITY	GTI	GRAFTECH INTL LTD	'384313102	7940	11.31	89801.4	0
NQ2G	EQUITY	RGC	REGAL ENTMT GROUP	'758766109	5150	13.29	68443.5	0
NQ2G	EQUITY	ARO	AEROPOSTALE	'007865108	4300	34.27	147361	0
NQ2G	EQUITY	PLPC	PREFORMED LINE PRODS CO	'740444104	100	44.06	4406	0
NQ2G	EQUITY	ALNC	ALLIANCE FINL CORP	'019205103	300	28.36	8508	0
NQ2G	EQUITY	NLS	NAUTILUS INC	'63910B102	1420	1.13	1604.6	0
NQ2G	EQUITY	CPSI	COMPUTER PROGRAMS + SYS INC	'205306103	620	38.31	23752.2	0
NQ2G	EQUITY	NKSH	NATIONAL BANKSHARES INC VA	'634865109	400	24	9600	0
NQ2G	EQUITY	NFLX	NETFLIX COM INC	'64110L106	2630	41.34	108724.2	0
NQ2G	EQUITY	SRX	SRA INTL INC	'78464R105	2600	17.56	45656	0
NQ2G	EQUITY	OSTK	OVERSTOCK COM INC DEL	'690370101	740	11.96	8850.4	0
NQ2G	EQUITY	NPO	ENPRO INDS INC	'29355X107	1270	18.01	22872.7	0
NQ2G	EQUITY	JAH	JARDEN CORP	'471109108	5471	18.75	102581.25	0
NQ2G	EQUITY	EGOV	NIC INC	'62914B100	3120	6.77	21122.4	0
NQ2G	EQUITY	AHCI	ALLIED HEALTHCARE INTL INC	'01923A109	2800	2.17	6076	0
NQ2G	EQUITY	PACR	PACER INTL INC TN	'69373H106	1840	2.23	4103.2	0
NQ2G	EQUITY	BGFV	BIG 5 SPORTING GOODS CORP	'08915P101	1070	11.06	11834.2	0
NQ2G	EQUITY	SWKS	SKYWORKS SOLUTIONS INC	'83088M102	10460	9.78	102298.8	0
NQ2G	EQUITY	HEW	HEWITT ASSOCS INC	'42822Q100	5240	29.78	156047.2	0
NQ2G	EQUITY	CELL	BRIGHTPOINT INC	'109473405	2660	6.27	16678.2	0
NQ2G	EQUITY	LCI	LANNETT CO INC	'516012101	600	6.85	4110	0
NQ2G	EQUITY	WHG	WESTWOOD HLDGS GROUP INC	'961765104	300	41.81	12543	0
NQ2G	EQUITY	CIT	CIT GROUP INC NEW	'125581108	25200	2.15	54180	0
NQ2G	EQUITY	BRKL	BROOKLINE BANCORP INC DEL	'11373M107	3720	9.32	34670.4	0
NQ2G	EQUITY	RUSHA	RUSH ENTERPRISES INC	'781846209	1805	11.65	21028.25	0
NQ2G	EQUITY	KIRK	KIRKLANDS INC	'497498105	800	12.01	9608	0
NQ2G	EQUITY	RRGB	RED ROBIN GOURMET BURGERS INC	'75689M101	850	18.75	15937.5	0
NQ2G	EQUITY	LF	LEAPFROG ENTERPRISES INC	'52186N106	1710	2.29	3915.9	0
NQ2G	EQUITY	JCOM	J2 GLOBAL COMMUNICATIONS	'46626E205	2860	22.56	64521.6	0
NQ2G	EQUITY	OIS	OIL STATES INTL INC	'678026105	3240	24.21	78440.4	0
NQ2G	EQUITY	SNS	THE STEAK AND SHAKE COMPANY	'857873103	1500	8.74	13110	0
NQ2G	EQUITY	REG	REGENCY CTRS CORP	'758849103	4940	34.91	172455.4	0
NQ2G	EQUITY	MPX	MARINE PRODS CORP	'568427108	650	3.75	2437.5	0
NQ2G	EQUITY	FTEK	FUEL TECH INC	'359523107	1000	9.7	9700	0
NQ2G	EQUITY	AFCE	AFC ENTERPRISES INC	'00104Q107	1170	6.75	7897.5	0
NQ2G	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	4300	9.72	41796	0
NQ2G	EQUITY	EAC	ENCORE AQUISITION CO	'29255W100	3480	30.85	107358	0
NQ2G	EQUITY	CYPB	CYPRESS BIOSCIENCE INC	'232674507	2000	9.42	18840	0
NQ2G	EQUITY	PHX	PANHANDLE RLTY CO	'698477106	400	19.63	7852	0
NQ2G	EQUITY	FLO	FLOWERS FOODS INC	'343498101	4970	21.84	108544.8	0
NQ2G	EQUITY	ARB	ARBITRON INC	'03875Q108	1610	15.89	25582.9	0

NQ2G	EQUITY	BSRR	SIERRA BANCORP	'82620P102	320	12.63	4041.6	0	
NQ2G	EQUITY	CFNL	CARDINAL FINL CORP	'14149F109	1800	7.83	14094	0	
NQ2G	EQUITY	FCBC	FIRST CMNTY BANCSHARES INC NEW	'31983A103	430	12.84	5521.2	0	
NQ2G	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	520	9.21	4789.2	0	
NQ2G	EQUITY	DGICA	DONEGAL GROUP INC	'257701201	573	15.21	8715.33	0	
NQ2G	EQUITY	ITMN	INTERMUNE INC	'45884X103	2390	15.2	36328	0	
NQ2G	EQUITY	KND	KINDRED HEALTHCARE INC	'494580103	2400	12.37	29688	0	
NQ2G	EQUITY	PTEN	PATTERSON UTI ENERGY INC	'703481101	9900	12.86	127314	0	
NQ2G	EQUITY	GABC	GERMAN AMERN BANCORP INC	'373865104	700	14.41	10087	0	
NQ2G	EQUITY	BIG	BIG LOTS INC	'089302103	5200	21.03	109356	0	
NQ2G	EQUITY	DSCO	DISCOVERY LABORATORIES INC NEW	'254668106	4900	1.03	5047	0	
NQ2G	EQUITY	CXW	CORRECTIONS CORP AMER NEW	'22025Y407	7020	16.99	119269.8	0	
NQ2G	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATIONS	'82312B106	1560	20.29	31652.4	0	
NQ2G	EQUITY	STRS	STRATUS PPTYS INC	'863167201	300	6.35	1905	0	
NQ2G	EQUITY	ADS	ALLIANCE DATA SYSTEMS CORP	'018581108	3800	41.19	156522	0	
NQ2G	EQUITY	DBLE	DOUBLE EAGLE PETE + MNG CO	'258570209	400	4.98	1992	0	
NQ2G	EQUITY	ORH	ODYSSEY RE HLDGS CORP	'67612W108	1250	39.98	49975	0	
NQ2G	EQUITY	OVBC	OHIO VY BANC CORP	'677719106	200	29.34	5868	0	
NQ2G	EQUITY	REVU	PRINCETON REVIEW INC	'742352107	700	5.41	3787	0	
NQ2G	EQUITY	PNX	PHOENIX COS INC NEW	'71902E109	6040	1.67	10086.8	0	
NQ2G	EQUITY	IDC	INTERACTIVE DATA CORP	'45840J107	2430	23.14	56230.2	0	
NQ2G	EQUITY	AUBN	AUBURN NATL BANCORP	'050473107	100	28.5	2850	0	
NQ2G	EQUITY	PRA	PROASSURANCE CORP	'74267C106	2100	46.21	97041	0	
NQ2G	EQUITY	CMO	CAPSTEAD MORTAGE CORP	'14067E506	4200	12.71	53382	0	
NQ2G	EQUITY	KAI	KADANT INC	'48282T104	650	11.29	7338.5	0	
NQ2G	EQUITY	WMGI	WRIGHT MED GROUP INC	'98235T107	2400	16.26	39024	0	
NQ2G	EQUITY	ECOL	AMERICAN ECOLOGY CORP	'025533407	1140	17.92	20428.8	0	
NQ2G	EQUITY	BABY	NATUS MED INC DEL	'639050103	1500	11.54	17310	0	
NQ2G	EQUITY	MDTH	MEDCATH CORP	'58404W109	820	11.76	9643.2	0	
NQ2G	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICES I	'018606202	1450	7.33	10628.5	0	
NQ2G	EQUITY	FRO	FRONTLINE LTD	'G3682E127	3200	24.36	77952	0	
NQ2G	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	7968	12.16	96890.88	0	
NQ2G	EQUITY	OMCL	OMNICELL INC	'68213N109	1800	10.75	19350	0	
NQ2G	EQUITY	MXGL	MAX CAPITAL GROUP LTD	'G6052F103	2900	18.46	53534	0	
NQ2G	EQUITY	GLAD	GLADSTONE CAP CORP	'376535100	1140	7.53	8584.2	0	
NQ2G	EQUITY	UNTD	UNITED ONLINE INC	'911268100	5208	6.51	33904.08	0	
NQ2G	EQUITY	CXM	CARDIUM THERAPEUTICS INC	'141916106	2400	1.85	4440	0	
NQ2G	EQUITY	DPTR	DELTA PETE CORP	'247907207	11130	1.93	21480.9	0	
NQ2G	EQUITY	PESI	PERMA FIX ENVIRONMENTAL SVCS	'714157104	3400	2.42	8228	0	
NQ2G	EQUITY	LG	LACLEDE GROUP INC	'505597104	1470	33.13	48701.1	0	
NQ2G	EQUITY	MLR	MILLER INDS INC TENN	'600551204	600	8.8	5280	0	
NQ2G	EQUITY	GXP	GREAT PLAINS ENERGY INC	'391164100	8390	15.55	130464.5	0	
NQ2G	EQUITY	IPSU	IMPERIAL SUGAR CO NEW	'453096208	500	12.11	6055	0	
NQ2G	EQUITY	AMNB	AMERICAN NATL BANKSHARES INC	'027745108	400	19.28	7712	0	
NQ2G	EQUITY	SHBI	SHORE BANCSHARES INC	'825107105	400	17.94	7176	0	
NQ2G	EQUITY	ODSY	ODYSSEY HEALTHCARE INC	'67611V101	1720	10.28	17681.6	0	
NQ2G	EQUITY	FL	FOOT LOCKER INC	'344849104	9850	10.47	103129.5	0	
NQ2G	EQUITY	AGP	AMERIGROUP CORP	'03073T102	3480	26.85	93438	0	
NQ2G	EQUITY	MBFI	MB FINL INC	'55264U108	2190	10.19	22316.1	0	
NQ2G	EQUITY	AHS	AMN HEALTHCARE SVCS INC	'001744101	1840	6.38	11739.2	0	
NQ2G	EQUITY	ABCO	ADVISORY BRD CO	'00762W107	960	25.7	24672	0	
NQ2G	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	5528	2	11056	0	
NQ2G	EQUITY	RJF	RAYMOND JAMES FINANCIAL INC	'754730109	6130	17.21	105497.3	0	
NQ2G	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	10000	15.23	152300	0	
NQ2G	EQUITY	CVG	CONVERGYS CORP	'212485106	6110	9.28	56700.8	0	
NQ2G	EQUITY	MCRL	MICREL INC	'594793101	2820	7.32	20642.4	0	
NQ2G	EQUITY	TIBX	TIBCO SOFTWARE INC	'88632Q103	11360	7.17	81451.2	0	
NQ2G	EQUITY	AVCT	AVOCENT CORP	'053893103	2780	13.96	38808.8	0	
NQ2G	EQUITY	PGNX	PROGENICS PHAARMACEUTICALS INC	'743187106	1470	5.15	7570.5	0	
NQ2G	EQUITY	ARM	ARVINMERITOR INC	'043353101	3950	4.39	17340.5	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	327300.59	100	327300.59	0.416769	12/31/2030
NQ2G	EQUITY	KSU	KANSAS CITY SOUTHERN	'485170302	5890	16.11	94887.9	0	
NQ2G	EQUITY	OVTI	OMNIVISION TECHNOLOGIES INC	'682128103	2800	10.39	29092	0	
NQ2G	EQUITY	COCO	CORINTHIAN COLLEGES INC	'218868107	5420	16.93	91760.6	0	
NQ2G	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	4120	13.94	57432.8	0	
NQ2G	EQUITY	UIL	UIL HLDG CORP	'902748102	1683	22.45	37783.35	0	
NQ2G	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	5030	4.99	25099.7	0	
NQ2G	EQUITY	INSM	INSMED INC	'457669208	7800	1	7800	0	
NQ2G	EQUITY	CRIS	CURIS INC	'231269101	4000	1.59	6360	0	
NQ2G	EQUITY	VIRL	VIRAGE LOGIC CORP	'92763R104	1000	4.5	4500	0	
NQ2G	EQUITY	CPKI	CALIFORNIA PIZZA KITCHEN INC	'13054D109	1104	13.29	14672.16	0	
NQ2G	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	700	9.16	6412	0	
NQ2G	EQUITY	EVC	ENTRAVISION COM CORP	'29382R107	3370	0.48	1617.6	0	
NQ2G	EQUITY	SPTN	SPARTAN STORES INC	'846822104	1170	12.41	14519.7	0	
NQ2G	EQUITY	ISPH	INSPIRE PHAMACEUTICAL INC	'457733103	2200	5.56	12232	0	
NQ2G	EQUITY	TUNE	MICROTUNE INC DEL	'59514P109	2280	2.34	5335.2	0	
NQ2G	EQUITY	MDCO	MEDICINES CO	'584688105	3280	8.39	27519.2	0	
NQ2G	EQUITY	TSYS	TELECOMMUNICATION SYS INC	'87929J103	2400	7.11	17064	0	
NQ2G	EQUITY	OEH	ORIENT EXPRESS HOTELS LTD	'G67743107	4800	8.49	40752	0	
NQ2G	EQUITY	ONNN	ON SEMICONDUCTOR CORP	'682189105	26247	6.86	180054.42	0	
NQ2G	EQUITY	AMMD	AMERICAN MED SYS HLDGS	'02744M108	4750	15.8	75050	0	
NQ2G	EQUITY	DYAX	DYAX CORP	'26746E103	2900	2.14	6206	0	
NQ2G	EQUITY	POL	POLYONE CORP	'73179P106	4930	2.71	13360.3	0	

NQ2G	EQUITY	STZ	CONSTELLATION BRANDS INC	'21036P108	11900	12.68	150892	0
NQ2G	EQUITY	TTMI	TTM TECHNOLOGIES	'87305R109	2240	7.96	17830.4	0
NQ2G	EQUITY	DRRX	DURECT CORP INC	'266605104	4350	2.38	10353	0
NQ2G	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	2560	2.47	6323.2	0
NQ2G	EQUITY	POZN	POZEN INC	'73941U102	1390	7.68	10675.2	0
NQ2G	EQUITY	WW	WATSON WYATT WORLDWIDE INC	'942712100	2750	37.53	103207.5	0
NQ2G	EQUITY	XXIA	IXIA	'45071R109	2120	6.74	14288.8	0
NQ2G	EQUITY	WGL	WGL HLDGS INC	'92924F106	3180	32.02	101823.6	0
NQ2G	EQUITY	UTIW	UTI WORLDWIDE INC	'G87210103	6400	11.4	72960	0
NQ2G	EQUITY	ESLR	EVERGREEN SOLAR INC	'30033R108	11740	2.17	25475.8	0
NQ2G	EQUITY	SXT	SENSIENT TECHNOLOGIES CORP	'81725T100	3070	22.57	69289.9	0
NQ2G	EQUITY	HNT	HEALTH NET INC	'42222G108	6900	15.55	107295	0
NQ2G	EQUITY	ADLR	ADOLOR CORP	'00724X102	2400	1.76	4224	0
NQ2G	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	2510	3.14	7881.4	0
NQ2G	EQUITY	MDTL	MEDIS TECHNOLOGIES LTD	'58500P107	1060	0.5	530	0
NQ2G	EQUITY	BARI	BANCORP RHODE ISLAND INC	'059690107	200	19.71	3942	0
NQ2G	EQUITY	MEE	MASSEY ENERGY CORP	'576206106	5170	19.54	101021.8	0
NQ2G	EQUITY	HBIO	HARVARD BIOSCIENCE INC	'416906105	1500	3.95	5925	0
NQ2G	EQUITY	FST	FOREST OIL CORP	'346091705	7009	14.92	104574.28	0
NQ2G	EQUITY	ACAP	AMERICAN PHYSICIANS CAP INC	'028884104	430	39.16	16838.8	0
NQ2G	EQUITY	RECN	RESOURCES CONNECTION INC	'76122Q105	2970	17.17	50994.9	0
NQ2G	EQUITY	TRAD	TRADESTATION GROUP INC	'89267P105	1670	8.46	14128.2	0
NQ2G	EQUITY	MDRX	ALLSCRIPT MISYS HEALTCAR SOLNS	'01988P108	3920	15.86	62171.2	0
NQ2G	EQUITY	GPN	GLOBAL PMTS INC	'37940X102	5030	37.46	188423.8	0
NQ2G	EQUITY	KBH	KB HOME	'48666K109	4900	13.68	67032	0
NQ2G	EQUITY	PAS	PEPSIAMERICAS INC	'71343P200	3740	26.81	100269.4	0
NQ2G	EQUITY	ATU	ACTUANT CORP	'00508X203	3700	12.2	45140	0
NQ2G	EQUITY	PEET	PEETS COFFEE AND TEA INC	'705560100	750	25.2	18900	0
NQ2G	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	3320	10.6	35192	0
NQ2G	EQUITY	ZAP	ZAPATA CORP	'989070602	600	6.81	4086	0
NQ2G	EQUITY	NARA	NARA BANCORP INC	'63080P105	1170	5.18	6060.6	0
NQ2G	EQUITY	ATPG	ATP OIL + GAS CORPORATION	'00208J108	1460	6.96	10161.6	0
NQ2G	EQUITY	EFX	EQUIFAX INC	'294429105	8164	26.1	213080.4	0
NQ2G	EQUITY	HMA	HEALTH MGMT ASSOC	'421933102	15400	4.94	76076	0
NQ2G	EQUITY	MIL	MILLIPORE CORP	'601073109	3480	70.21	244330.8	0
NQ2G	EQUITY	NOVL	NOVELL INC	'670006105	22540	4.53	102106.2	0
NQ2G	EQUITY	COMS	3COM CORP	'885535104	26060	4.71	122742.6	0
NQ2G	EQUITY	EXEL	EXELIXIS INC	'30161Q104	6600	4.87	32142	0
NQ2G	EQUITY	PMCS	PMC SIERRA INC	'69344F106	14040	7.96	111758.4	0
NQ2G	EQUITY	NYT	NEW YORK TIMES CO	'650111107	6500	5.51	35815	0
NQ2G	EQUITY	BDK	BLACK + DECKER CORPORATION	'091797100	3900	28.66	111774	0
NQ2G	EQUITY	EAT	BRINKER INTL INC	'109641100	6515	17.03	110950.45	0
NQ2G	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	11700	7.42	86814	0
NQ2G	EQUITY	TDS	TELEPHONE + DATA SYS INC	'879433100	5680	28.3	160744	0
NQ2G	EQUITY	ANF	ABERCROMBIE + FITCH CO	'002896207	5500	25.39	139645	0
NQ2G	EQUITY	MTX	MINERALS TECHNOLOGIES INC	'603158106	1270	36.02	45745.4	0
NQ2G	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	6570	33.69	221343.3	0
NQ2G	EQUITY	SBP	SANTANDER BANCORP	'802809103	220	6.96	1531.2	0
NQ2G	EQUITY	DBD	DIEBOLD INC	'253651103	4260	26.36	112293.6	0
NQ2G	EQUITY	LEE	LEE ENTERPRISES INC	'523768109	2160	0.53	1144.8	0
NQ2G	EQUITY	TR	TOOTSIE ROLL INDS INC	'890516107	1653	22.69	37506.57	0
NQ2G	EQUITY	ALD	ALLIED CAP CORP NEW	'01903Q108	11170	3.48	38871.6	0
NQ2G	EQUITY	CSL	CARLISLE COS INC	'142339100	3920	24.04	94236.8	0
NQ2G	EQUITY	TSFG	SOUTH FINL GROUP INC	'837841105	3960	1.19	4712.4	0
NQ2G	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	804	7.21	5796.84	0
NQ2G	EQUITY	ERES	ERESEARCH TECHNOLOGY INC	'29481V108	2180	6.21	13537.8	0
NQ2G	EQUITY	VVC	VECTREN CORP	'92240G101	5170	23.43	121133.1	0
NQ2G	EQUITY	KEYN	KEYNOTE SYS INC	'493308100	900	7.64	6876	0
NQ2G	EQUITY	PNR	PENTAIR INC	'709631105	6260	25.62	160381.2	0
NQ2G	EQUITY	NAV	NAVISTAR INTL CORP INC	'63934E108	3900	43.6	170040	0
NQ2G	EQUITY	SEPR	SEPRACOR INC	'817315104	6900	17.32	119508	0
NQ2G	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	2480	6.11	15152.8	0
NQ2G	EQUITY	QTM	QUANTUM CORP	'747906204	10350	0.83	8590.5	0
NQ2G	EQUITY	TECD	TECH DATA CORP	'878237106	3210	32.71	104999.1	0
NQ2G	EQUITY	SEE	SEALED AIR CORP NEW	'81211K100	9700	18.45	178965	0
NQ2G	EQUITY	GET	GAYLORD ENTMT CO NEW	'367905106	2140	12.71	27199.4	0
NQ2G	EQUITY	MOD	MODINE MFG CO	'607828100	1620	4.8	7776	0
NQ2G	EQUITY	SONS	SONUS NETWORKS INC	'835916107	12880	1.61	20736.8	0
NQ2G	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	10780	19.18	206760.4	0
NQ2G	EQUITY	OPTV	OPENTV CORP	'G67543101	5600	1.32	7392	0
NQ2G	EQUITY	IEX	IDEX CORP	'45167R104	5270	24.57	129483.9	0
NQ2G	EQUITY	AF	ASTORIA FINL CORP	'046265104	5555	8.58	47661.9	0
NQ2G	EQUITY	LNCR	LINCARE HLDGS INC	'532791100	4730	23.52	111249.6	0
NQ2G	EQUITY	MLM	MARTIN MARIETTA MATLS INC	'573284106	2770	78.88	218497.6	0
NQ2G	EQUITY	NCR	NCR CORP NEW	'62886E108	9900	11.83	117117	0
NQ2G	EQUITY	SAPE	SAPIENT CORP	'803062108	4690	6.29	29500.1	0
NQ2G	EQUITY	USU	USEC INC	'90333E108	7500	5.32	39900	0
NQ2G	EQUITY	OZRK	BANK OF THE OZARKS INC	'063904106	740	21.63	16006.2	0
NQ2G	EQUITY	CYBS	CYBERSOURCE CORP DEL	'23251J106	4441	15.3	67947.3	0
NQ2G	EQUITY	LECO	LINCOLN ELEC HLDGS INC	'533900106	2730	36.04	98389.2	0
NQ2G	EQUITY	MVIS	MICROVISION INC WASH	'594960106	3000	3.07	9210	0
NQ2G	EQUITY	NTCT	NETSCOUT SYS INC	'64115T104	1600	9.38	15008	0
NQ2G	EQUITY	PCBC	PACIFIC CAP BANCORP NEW	'69404P101	2460	2.14	5264.4	0

NQ2G	EQUITY	POWI	POWER INTEGRATIONS	'739276103	1600	23.79	38064	0
NQ2G	EQUITY	VPHM	VIROPHARMA INC	'928241108	4800	5.93	28464	0
NQ2G	EQUITY	WBCO	WASHINGTON BKG CO OAK HBR WASH	'937303105	600	9.42	5652	0
NQ2G	EQUITY	HSII	HEIDRICK + STRUGGLES INTL INC	'422819102	870	18.25	15877.5	0
NQ2G	EQUITY	HNI	HNI CORP	'404251100	2790	18.06	50387.4	0
NQ2G	EQUITY	LMNX	LUMINEX CORP DEL	'55027E102	2690	18.54	49872.6	0
NQ2G	EQUITY	MSO	MARTHA STEWART LIVING INC	'573083102	1180	3.06	3610.8	0
NQ2G	EQUITY	MNI	MCCLATCHY CO	'579489105	2970	0.5	1485	0
NQ2G	EQUITY	NTG	NATCO GROUP INC	'63227W203	1200	32.92	39504	0
NQ2G	EQUITY	SNWL	SONICWALL INC	'835470105	3090	5.48	16933.2	0
NQ2G	EQUITY	SCS	STEELCASE INC	'858155203	4420	5.82	25724.4	0
NQ2G	EQUITY	TIVO	TIVO INC	'888706108	6700	10.48	70216	0
NQ2G	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	16639	3.76	62562.64	0
NQ2G	EQUITY	TBL	TIMBERLAND CO	'887100105	3180	13.27	42198.6	0
NQ2G	EQUITY	TG	TREDEGAR INDS INC	'894650100	1800	13.32	23976	0
NQ2G	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	9190	5.31	48798.9	0
NQ2G	EQUITY	TRMK	TRUSTMARK CORP	'898402102	3570	19.32	68972.4	0
NQ2G	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	3980	26.02	103559.6	0
NQ2G	EQUITY	UBSI	UNITED BANKSHARES INC W VA	'909907107	2540	19.54	49631.6	0
NQ2G	EQUITY	USTR	UNITED STATIONERS INC	'913004107	1520	34.88	53017.6	0
NQ2G	EQUITY	UHS	UNIVERSAL HEALTH SVCS INC	'913903100	2860	48.85	139711	0
NQ2G	EQUITY	VARI	VARIAN INC	'922206107	1910	39.43	75311.3	0
NQ2G	EQUITY	VSEA	VARIAN SEMI EQUIP ASSOC INC	'922207105	4767	23.99	114360.33	0
NQ2G	EQUITY	WRE	WASHINGTON REAL ESTATE INVT TR	'939653101	3650	22.37	81650.5	0
NQ2G	EQUITY	WBS	WEBSTER FINL CORP WATERBURY	'947890109	3290	8.05	26484.5	0
NQ2G	EQUITY	WRI	WEINGARTEN RLTY INVS	'948741103	6380	14.51	92573.8	0
NQ2G	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	1910	49.61	94755.1	0
NQ2G	EQUITY	JW/A	WILEY JOHN + SONS INC	'968223206	2570	33.25	85452.5	0
NQ2G	EQUITY	WWE	WORLD WRESTLING ENTMT INC	'98156Q108	1270	12.56	15951.2	0
NQ2G	EQUITY	ZLC	ZALE CORP NEW	'988858106	1880	3.44	6467.2	0
NQ2G	EQUITY	KDN	KAYDON CORP	'486587108	2200	32.56	71632	0
NQ2G	EQUITY	CTL	CENTURYTEL INC	'156700106	6260	30.7	192182	0
NQ2G	EQUITY	ENR	ENERGIZER HLDGS INC	'29266R108	4343	52.24	226878.32	0
NQ2G	EQUITY	HAS	HASBRO INC	'418056107	7750	24.24	187860	0
NQ2G	EQUITY	MTG	MGIC INVT CORP WIS	'552848103	7800	4.4	34320	0
NQ2G	EQUITY	ODP	OFFICE DEPOT INC	'676220106	17200	4.56	78432	0
NQ2G	EQUITY	UIS	UNISYS CORP	'909214108	23100	1.51	34881	0
NQ2G	EQUITY	CBT	CABOT CORP	'127055101	4320	12.58	54345.6	0
NQ2G	EQUITY	CAL	CONTINENTAL AIRLS INC	'210795308	8000	8.86	70880	0
NQ2G	EQUITY	LSI	LSI CORP	'502161102	40588	4.56	185081.28	0
NQ2G	EQUITY	LXK	LEXMARK INTL INC	'529771107	4900	15.85	77665	0
NQ2G	EQUITY	SPW	SPX CORP	'784635104	3100	48.97	151807	0
NQ2G	EQUITY	TLAB	TELLABS INC	'879664100	25400	5.73	145542	0
NQ2G	EQUITY	HUB/B	HUBBELL INC	'443510201	3620	32.06	116057.2	0
NQ2G	EQUITY	IFF	INTRNTNL FLAVRS + FRAGRNCS INC	'459506101	5140	32.72	168180.8	0
NQ2G	EQUITY	TNB	THOMAS + BETTS CORP	'884315102	3420	28.86	98701.2	0
NQ2G	EQUITY	PLL	PALL CORP	'696429307	7740	26.56	205574.4	0
NQ2G	EQUITY	SON	SONOCO PRODS CO	'835495102	6350	23.95	152082.5	0
NQ2G	EQUITY	SWK	STANLEY WORKS	'854616109	5000	33.84	169200	0
NQ2G	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	2320	32.75	75980	0
NQ2G	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	3510	68.03	238785.3	0
NQ2G	EQUITY	EK	EASTMAN KODAK CO	'277461109	16700	2.96	49432	0
NQ2G	EQUITY	GCI	GANNETT INC	'364730101	14500	3.57	51765	0
NQ2G	EQUITY	ADPT	ADAPTEC INC	'00651F108	6490	2.65	17198.5	0
NQ2G	EQUITY	CDNS	CADENCE DESIGN SYS INC	'127387108	16700	5.9	98530	0
NQ2G	EQUITY	CPWR	COMPUWARE CORP	'205638109	15770	6.86	108182.2	0
NQ2G	EQUITY	SNPS	SYNOPSYS INC	'871607107	9010	19.51	175785.1	0
NQ2G	EQUITY	IPG	INTERPUBLIC GROUP COS INC	'460690100	30100	5.05	152005	0
NQ2G	EQUITY	LIZ	LIZ CLAIBORNE INC	'539320101	5980	2.88	17222.4	0
NQ2G	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	2570	7.65	19660.5	0
NQ2G	EQUITY	SNA	SNAP ON INC	'833034101	3710	28.74	106625.4	0
NQ2G	EQUITY	TIF	TIFFANY + CO NEW	'886547108	7610	25.36	192989.6	0
NQ2G	EQUITY	LEA	LEAR CORP	'521865105	3440	0.5	1720	0
NQ2G	EQUITY	ZION	ZIONS BANCORP	'989701107	7200	11.56	83232	0
NQ2G	EQUITY	BKS	BARNES + NOBLE INC	'067774109	2380	20.63	49099.4	0
NQ2G	EQUITY	AMB	AMB PPTY CORP	'00163T109	9100	18.81	171171	0
NQ2G	EQUITY	PPS	POST PPTYS INC	'737464107	2740	13.44	36825.6	0
NQ2G	EQUITY	SLG	SL GREEN RLTY CORP	'78440X101	4800	22.94	110112	0
NQ2G	EQUITY	DRE	DUKE RLTY CORP	'264411505	13710	8.77	120236.7	0
NQ2G	EQUITY	BGG	BRIGGS + STRATTON CORP	'109043109	3280	13.34	43755.2	0
NQ2G	EQUITY	CNB	COLONIAL BANCGROUPINC	'195493309	10050	0.62	6231	0
NQ2G	EQUITY	RX	IMS HEALTH INC	'449934108	11300	12.7	143510	0
NQ2G	EQUITY	BPOP	POPULAR INC	'733174106	17600	2.2	38720	0
NQ2G	EQUITY	RSH	RADIOSHACK CORP	'750438103	8470	13.96	118241.2	0
NQ2G	EQUITY	AMD	ADVANCED MICRO DEVICES INC	'007903107	34900	3.87	135063	0
NQ2G	EQUITY	ATML	ATMEL CORP	'049513104	28490	3.73	106267.7	0
NQ2G	EQUITY	BJ	BJS WHSL CLUB INC	'05548J106	3350	32.23	107970.5	0
NQ2G	EQUITY	DY	DYCOM INDS INC	'267475101	2180	11.07	24132.6	0
NQ2G	EQUITY	EGP	EASTGROUP PPTYS INC	'277276101	1680	33.02	55473.6	0
NQ2G	EQUITY	EFII	ELETRONICS FOR IMAGING INC	'286082102	3590	10.66	38269.4	0
NQ2G	EQUITY	ELX	EMULEX CORP	'292475209	4500	9.78	44010	0
NQ2G	EQUITY	EPR	ENTERTAINMENT PPTYS TR	'29380T105	2190	20.6	45114	0
NQ2G	EQUITY	ENTU	ENTRUST INC	'293848107	3200	1.81	5792	0

NQ2G	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	2350	7.87	18494.5	0
NQ2G	EQUITY	ESS	ESSEX PROPERTY TRUST	'297178105	1680	62.23	104546.4	0
NQ2G	EQUITY	FDS	FACTSET RESH SYS INC	'303075105	2720	49.87	135646.4	0
NQ2G	EQUITY	FCS	FAIRCHILD SEMICONDUCTOR INTL	'303726103	8520	6.99	59554.8	0
NQ2G	EQUITY	FRT	FEDERAL RLTY INVT TR	'313747206	3680	51.52	189593.6	0
NQ2G	EQUITY	THFF	FIRST FINL CORP IND	'320218100	750	31.58	23685	0
NQ2G	EQUITY	FR	FIRST INDL RLTY TR INC	'32054K103	2350	4.35	10222.5	0
NQ2G	EQUITY	FMER	FIRSTMERIT CORP	'337915102	5238	16.98	88941.24	0
NQ2G	EQUITY	FULT	FULTON FINL CORP PA	'360271100	11259	5.21	58659.39	0
NQ2G	EQUITY	FBN	FURNITURE BRANDS INTL INC	'360921100	1880	3.03	5696.4	0
NQ2G	EQUITY	GRT	GLIMCHER RLTY TR	'379302102	2030	2.9	5887	0
NQ2G	EQUITY	GRA	GRACE W R + CO DEL NEW	'38388F108	4540	12.37	56159.8	0
NQ2G	EQUITY	GEF	GREIF INC	'397624107	2120	44.22	93746.4	0
NQ2G	EQUITY	HLIT	HARMONIC INC	'413160102	6260	5.89	36871.4	0
NQ2G	EQUITY	HR	HEALTHCARE RLTY TR	'421946104	3870	16.83	65132.1	0
NQ2G	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	6905	34.1	235460.5	0
NQ2G	EQUITY	HIW	HIGHWOODS PPTYS INC	'431284108	4390	22.37	98204.3	0
NQ2G	EQUITY	HME	HOME PROPERTIES INC	'437306103	2110	34.1	71951	0
NQ2G	EQUITY	HGSI	HUMAN GENOME SCIENCES INC	'444903108	7160	2.86	20477.6	0
NQ2G	EQUITY	INFA	INFORMATICA CORP	'45666Q102	5700	17.19	97983	0
NQ2G	EQUITY	JACK	JACK IN THE BOX INC	'466367109	3798	22.45	85265.1	0
NQ2G	EQUITY	KCLI	KANSAS CITY LIFE INS CO	'484836101	220	26.91	5920.2	0
NQ2G	EQUITY	KELYA	KELLY SVCS INC	'488152208	1360	10.95	14892	0
NQ2G	EQUITY	KRC	KILROY RLTY CORP	'49427F108	2300	20.54	47242	0
NQ2G	EQUITY	LTC	LTC PROPERTIES	'502175102	1480	20.45	30266	0
NQ2G	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	6100	1.88	11468	0
NQ2G	EQUITY	LRY	LIBERTY PROPERTY	'531172104	6600	23.04	152064	0
NQ2G	EQUITY	MDU	MDU RES GROUP INC	'552690109	11480	18.97	217775.6	0
NQ2G	EQUITY	MKSI	MKS INSTRS INC	'55306N104	3310	13.19	43658.9	0
NQ2G	EQUITY	MAC	MACERICH CO	'554382101	4800	17.61	84528	0
NQ2G	EQUITY	MTZ	MASTEC INC	'576323109	3200	11.72	37504	0
NQ2G	EQUITY	MRX	MEDICIS PHARMACEUTICAL CORP	'584690309	3768	16.32	61493.76	0
NQ2G	EQUITY	MTD	METTLER TOLEDO INTL INC	'592688105	2150	77.15	165872.5	0
NQ2G	EQUITY	MIPS	MIPS TECHNOLOGIES INC COM	'604567107	1850	3	5550	0
NQ2G	EQUITY	MLI	MUELLER INDS INC	'624756102	2430	20.8	50544	0
NQ2G	EQUITY	NVR	NVR INC	'62944T105	320	502.39	160764.8	0
NQ2G	EQUITY	NHI	NATIONAL HEALTH INVS INC	'63633D104	1580	26.71	42201.8	0
NQ2G	EQUITY	NHP	NATIONWIDE HEALTH PPTYS INC	'638620104	6440	25.74	165765.6	0
NQ2G	EQUITY	NUS	NU SKIN ENTERPRISES INC	'67018T105	3100	15.3	47430	0
NQ2G	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	5300	15.52	82256	0
NQ2G	EQUITY	PSB	PS BUSINESS PKS INC CA	'69360J107	1060	48.44	51346.4	0
NQ2G	EQUITY	PKY	PARKWAY PPTYS INC	'70159Q104	1350	13	17550	0
NQ2G	EQUITY	PEI	PENNSYLVANIA REAL ESTATE INVT	'709102107	1830	5	9150	0
NQ2G	EQUITY	PEBO	PEOPLES BANCORP INC	'709789101	530	17.05	9036.5	0
NQ2G	EQUITY	PNY	PIEDMONT NAT GAS INC	'720186105	4670	24.11	112593.7	0
NQ2G	EQUITY	PLT	PLANTRONICS INC NEW	'727493108	3080	18.91	58242.8	0
NQ2G	EQUITY	PWAV	POWERWAVE TECHNOLOGIES INC	'739363109	6780	1.61	10915.8	0
NQ2G	EQUITY	RWT	REDWOOD TR INC.	'758075402	4870	14.76	71881.2	0
NQ2G	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	7080	19.32	136785.6	0
NQ2G	EQUITY	SEIC	SEI INVESTMENTS CO	'784117103	7540	18.04	136021.6	0
NQ2G	EQUITY	SONE	S1 CORP	'78463B101	3276	6.9	22604.4	0
NQ2G	EQUITY	SCHS	SCHOOL SPECIALTY INC	'807863105	1180	20.21	23847.8	0
NQ2G	EQUITY	SLAB	SILICON LABORATORIES INC	'826919102	2950	37.94	111923	0
NQ2G	EQUITY	SFD	SMITHFIELD FOODS INC	'832248108	7527	13.97	105152.19	0
NQ2G	EQUITY	SFG	STANCORP FINL GROUP INC	'852891100	3129	28.68	89739.72	0
NQ2G	EQUITY	SWC	STILLWATER MNG CO	'86074Q102	2040	5.71	11648.4	0
NQ2G	EQUITY	STU	STUDENT LN CORP	'863902102	220	37.2	8184	0
NQ2G	EQUITY	TCO	TAUBMAN CENTERS INC	'876664103	3480	26.86	93472.8	0
NQ2G	EQUITY	TCBK	TRICO BANCSHARES	'896095106	740	15.5	11470	0
NQ2G	EQUITY	TRMB	TRIMBLE NAVIGATION LTD	'896239100	7692	19.63	150993.96	0
NQ2G	EQUITY	TRST	TRUSTCO BK CORP N Y	'898349105	4760	5.91	28131.6	0
NQ2G	EQUITY	TUES	TUESDAY MORNING CORP	'899035505	1390	3.37	4684.3	0
NQ2G	EQUITY	UCBH	UCBH HLDGS INC	'90262T308	5920	1.26	7459.2	0
NQ2G	EQUITY	UGI	UGI CORP NEW	'902681105	6770	25.49	172567.3	0
NQ2G	EQUITY	USNA	USANA HEALTH SCIENCES	'90328M107	440	29.73	13081.2	0
NQ2G	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	1480	24.24	35875.2	0
NQ2G	EQUITY	UMPQ	UMPQUA HLDGS CORP	'904214103	3775	7.76	29294	0
NQ2G	EQUITY	USLM	UNITED STATES LIME + MINERALS	'911922102	100	42.42	4242	0
NQ2G	EQUITY	UEIC	UNIVERSAL ELECTRS INC	'913483103	750	20.17	15127.5	0
NQ2G	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	7980	20.87	166542.6	0
NQ2G	EQUITY	UTMD	UTAH MED PRODS INC	'917488108	200	26.71	5342	0
NQ2G	EQUITY	VMI	VALMONT INDS INC	'920253101	1360	72.08	98028.8	0
NQ2G	EQUITY	VECO	VEECO INSTRS INC DEL	'922417100	2000	11.59	23180	0
NQ2G	EQUITY	VSAT	VIASAT INC	'92552V100	1680	25.64	43075.2	0
NQ2G	EQUITY	VICL	VICAL INC	'925602104	2100	2.71	5691	0
NQ2G	EQUITY	VSCI	VISION SCIENCES INC DEL	'927912105	900	0.92	828	0
NQ2G	EQUITY	VVUS	VIVUS	'928551100	3700	6.08	22496	0
NQ2G	EQUITY	WMS	WMS INDUSTRIES INC	'929297109	2855	31.51	89961.05	0
NQ2G	EQUITY	WASH	WASHINGTON TR BANCORP INC	'940610108	840	17.83	14977.2	0
NQ2G	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	2350	6.72	15792	0
NQ2G	EQUITY	WSBC	WESBANCO INC	'950810101	1780	14.54	25881.2	0
NQ2G	EQUITY	WAB	WABTEC	'929740108	3070	32.17	98761.9	0
NQ2G	EQUITY	WEDC	WHITE ELECTR DESIGNS CORP	'963801105	1400	4.63	6482	0

NQ2G	EQUITY	WIND	WIND RIV SYS INC	'973149107	4250	11.46	48705	0
NQ2G	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	860	19.91	17122.6	0
NQ2G	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP	'989207105	3560	23.66	84229.6	0
NQ2G	EQUITY	ZIXI	ZIXIT CORP	'98974P100	4000	1.5	6000	0
NQ2G	EQUITY	ZRAN	ZORAN CORP	'98975F101	3250	10.9	35425	0
NQ2G	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H100	600	7.19	4314	0
NQ2G	EQUITY	AVX	AVX CORP NEW	'002444107	2680	9.93	26612.4	0
NQ2G	EQUITY	ACTU	ACTUATE CORP	'00508B102	3141	4.78	15013.98	0
NQ2G	EQUITY	AEIS	ADVANCED ENERGY INDS INC	'007973100	1800	8.99	16182	0
NQ2G	EQUITY	AFFX	AFFYMETRIX INC	'00826T108	4430	5.93	26269.9	0
NQ2G	EQUITY	ALX	ALEXANDERS INC	'014752109	100	269.6	26960	0
NQ2G	EQUITY	ARE	ALEXANDRIA REAL ESTATE EQUIT	'015271109	2479	35.79	88723.41	0
NQ2G	EQUITY	AXL	AMERICAN AXLE + MFG HLDGS INC	'024061103	2150	3.44	7396	0
NQ2G	EQUITY	ACF	AMERICREDIT CORP	'03060R101	5600	13.55	75880	0
NQ2G	EQUITY	AMKR	AMKOR TECHNOLOGY INC	'031652100	6850	4.73	32400.5	0
NQ2G	EQUITY	AIV	APARTMENT INVT + MGMT CO	'03748R101	6923	8.85	61268.55	0
NQ2G	EQUITY	BRE	BRE PPTYS INC	'05564E106	3180	23.76	75556.8	0
NQ2G	EQUITY	BLL	BALL CORP	'058498106	5970	45.16	269605.2	0
NQ2G	EQUITY	BANF	BANCFIRST CORP	'05945F103	440	34.58	15215.2	0
NQ2G	EQUITY	BEC	BECKMAN COULTER INC	'075811109	4520	57.14	258272.8	0
NQ2G	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES DEL	'101388106	1160	9.01	10451.6	0
NQ2G	EQUITY	CBL	CBL + ASSOC PPTYS INC	'124830100	4449	5.39	23980.11	0
NQ2G	EQUITY	ELY	CALLAWAY GOLF CO	'131193104	3570	5.07	18099.9	0
NQ2G	EQUITY	CPT	CAMDEN PPTY TR	'133131102	4070	27.6	112332	0
NQ2G	EQUITY	CYCL	CENTENNIAL COMMUNICATIONS CORP	'15133V208	5280	8.36	44140.8	0
NQ2G	EQUITY	CHH	CHOICE HOTELS INC	'169905106	1700	26.61	45237	0
NQ2G	EQUITY	CBR	CIBER INC	'17163B102	4290	3.1	13299	0
NQ2G	EQUITY	CGNX	COGNEX CORP	'192422103	2440	14.13	34477.2	0
NQ2G	EQUITY	CTV	COMMSCOPE INC	'203372107	5232	26.26	137392.32	0
NQ2G	EQUITY	CCRT	COMPUCREDIT CORP	'20478N100	980	2.3	2254	0
NQ2G	EQUITY	CUZ	COUSINS PPTYS INC	'222795106	2301	8.5	19558.5	0
NQ2G	EQUITY	CR	CRANE CO	'224399105	3280	22.31	73176.8	0
NQ2G	EQUITY	CREE	CREE INC	'225447101	5660	29.39	166347.4	0
NQ2G	EQUITY	CFR	CULLEN FROST BANKERS INC	'229899109	3196	46.12	147399.52	0
NQ2G	EQUITY	CYMI	CYMER INC	'232572107	1830	29.73	54405.9	0
NQ2G	EQUITY	CY	CYPRESS SEMICONDUCTOR CORP	'232806109	8960	9.2	82432	0
NQ2G	EQUITY	CYT	CYTEC INDS INC	'232820100	3140	18.62	58466.8	0
NQ2G	EQUITY	DDR	DEVELOPERS DIVERSIFIED RLTY	'251591103	8600	4.88	41968	0
NQ2G	EQUITY	DCI	DONALDSON CO INC	'257651109	4960	34.64	171814.4	0
NQ2G	EQUITY	RBCAA	REPUBLIC BANCORP INC KY	'760281204	442	22.59	9984.78	0
NQ2G	EQUITY	RSCR	RES CARE INC	'760943100	1570	14.3	22451	0
NQ2G	EQUITY	RMD	RESMED INC	'761152107	4850	40.73	197540.5	0
NQ2G	EQUITY	RIMG	RIMAGE CORP	'766721104	400	16.61	6644	0
NQ2G	EQUITY	ROG	ROGERS CORP	'775133101	960	20.23	19420.8	0
NQ2G	EQUITY	ROL	ROLLINS INC	'775711104	2750	17.31	47602.5	0
NQ2G	EQUITY	RGLD	ROYAL GOLD INC	'780287108	2260	41.7	94242	0
NQ2G	EQUITY	RT	RUBY TUESDAY INC	'781182100	2820	6.66	18781.2	0
NQ2G	EQUITY	RDK	RUDDICK CORP	'781258108	2720	23.43	63729.6	0
NQ2G	EQUITY	STBA	S + T BANCORP INC	'783859101	1200	12.16	14592	0
NQ2G	EQUITY	SPSS	SPSS INC	'78462K102	1160	33.37	38709.2	0
NQ2G	EQUITY	SRSL	SRS LABS INC	'78464M106	700	6.65	4655	0
NQ2G	EQUITY	SASR	SANDY SPRING BANCORP INC	'800363103	850	14.7	12495	0
NQ2G	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	3200	1.8	5760	0
NQ2G	EQUITY	SHS	SAUER DANFOSS INC	'804137107	530	6.13	3248.9	0
NQ2G	EQUITY	SCSC	SCANSOURCE INC	'806037107	1700	24.52	41684	0
NQ2G	EQUITY	SGK	SCHAWK INC	'806373106	650	7.51	4881.5	0
NQ2G	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	2200	2.56	5632	0
NQ2G	EQUITY	SMG	SCOTTS MIRACLE GRO CO	'810186106	2773	35.05	97193.65	0
NQ2G	EQUITY	SEB	SEABORD CORP DEL	'811543107	17	1122	19074	0
NQ2G	EQUITY	SEAC	SEACHANGE INTL INC	'811699107	1700	8.03	13651	0
NQ2G	EQUITY	SBCF	SEACOAST BKG CORP FLA	'811707306	650	2.43	1579.5	0
NQ2G	EQUITY	SMTC	SEMTECH CORP	'816850101	4060	15.91	64594.6	0
NQ2G	EQUITY	SENEA	SENECA FOODS CORP NEW	'817070501	400	33.42	13368	0
NQ2G	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	2830	6.61	18706.3	0
NQ2G	EQUITY	SIGM	SIGMA DESIGNS	'826565103	1700	16.04	27268	0
NQ2G	EQUITY	SLGN	SILGAN HLDGS INC	'827048109	1680	49.03	82370.4	0
NQ2G	EQUITY	SMSI	SMITH MICRO SOFTWARE INC	'832154108	1700	9.82	16694	0
NQ2G	EQUITY	SONC	SONIC CORP	'835451105	3753	10.03	37642.59	0
NQ2G	EQUITY	SONO	SONOSITE INC	'83568G104	1060	20.06	21263.6	0
NQ2G	EQUITY	OKSB	SOUTHWEST BANCORP INC OKLA	'844767103	650	9.76	6344	0
NQ2G	EQUITY	SEH	SPARTECH CORP	'847220209	1610	9.19	14795.9	0
NQ2G	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	1700	4.93	8381	0
NQ2G	EQUITY	SXI	STANDEX INTL CORP	'854231107	640	11.6	7424	0
NQ2G	EQUITY	SRT	STARTEK INC	'85569C107	700	8.02	5614	0
NQ2G	EQUITY	STLD	STEEL DYNAMICS INC	'858119100	11364	14.73	167391.72	0
NQ2G	EQUITY	SMRT	STEIN MART INC	'858375108	1090	8.86	9657.4	0
NQ2G	EQUITY	SBIB	STERLING BANCSHARES INC	'858907108	5140	6.33	32536.2	0
NQ2G	EQUITY	STE	STERIS CORP	'859152100	3750	26.08	97800	0
NQ2G	EQUITY	SGY	STONE ENERGY CORP	'861642106	1663	7.42	12339.46	0
NQ2G	EQUITY	SRI	STONERIDGE INC	'86183P102	900	4.8	4320	0
NQ2G	EQUITY	RGR	STURM RUGER + CO INC	'864159108	1200	12.44	14928	0
NQ2G	EQUITY	SUBK	SUFFOLK BANCORP	'864739107	640	25.64	16409.6	0
NQ2G	EQUITY	SNBC	SUN BANCORP INC N J	'86663B102	765	5.18	3962.7	0

NQ2G	EQUITY	SNHY	SUN HYDRAULICS INC	'866942105	650	16.17	10510.5	0
NQ2G	EQUITY	SUPG	SUPERGEN INC	'868059106	3700	2.01	7437	0
NQ2G	EQUITY	SPN	SUPERIOR ENERGY SVCS INC	'868157108	5250	17.27	90667.5	0
NQ2G	EQUITY	SUPX	SUPERTEX INC	'868532102	730	25.11	18330.3	0
NQ2G	EQUITY	SRDX	SURMODICS INC	'868873100	860	22.63	19461.8	0
NQ2G	EQUITY	SYNT	SYNTEL INC	'87162H103	720	31.44	22636.8	0
NQ2G	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	3900	2.21	8619	0
NQ2G	EQUITY	THQI	T HQ INC	'872443403	4220	7.16	30215.2	0
NQ2G	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	5050	9.47	47823.5	0
NQ2G	EQUITY	TECH	TECHNE CORP	'878377100	2440	63.81	155696.4	0
NQ2G	EQUITY	TRC	TEJON RANCH CO	'879080109	630	26.49	16688.7	0
NQ2G	EQUITY	TKLC	TEKELEC INC	'879101103	4300	16.83	72369	0
NQ2G	EQUITY	TTEC	TELETECH HLDGS INC	'879939106	2030	15.15	30754.5	0
NQ2G	EQUITY	TNC	TENNANT CO	'880345103	1140	18.39	20964.6	0
NQ2G	EQUITY	TER	TERADYNE INC	'880770102	11300	6.86	77518	0
NQ2G	EQUITY	TEX	TEREX CORP NEW	'880779103	6600	12.07	79662	0
NQ2G	EQUITY	TTEK	TETRA TECH INC NEW	'88162G103	3780	28.65	108297	0
NQ2G	EQUITY	THOR	THORATEC CORP	'885175307	3470	26.78	92926.6	0
NQ2G	EQUITY	TMP	TOMPKINS FINANCIAL CORP	'890110109	542	47.95	25988.9	0
NQ2G	EQUITY	TRGL	TOREADOR RES CORP	'891050106	1260	6.7	8442	0
NQ2G	EQUITY	LFUS	LITTELFUSE INC	'537008104	1180	19.96	23552.8	0
NQ2G	EQUITY	MSM	MSC INDL DIRECT INC	'553530106	2870	35.48	101827.6	0
NQ2G	EQUITY	MSCS	MSC SOFTWARE CORP	'553531104	2400	6.66	15984	0
NQ2G	EQUITY	SHOO	MADDEN STEVEN LTD	'556269108	975	25.45	24813.75	0
NQ2G	EQUITY	MANH	MANHATTAN ASSOCS INC	'562750109	1300	18.22	23686	0
NQ2G	EQUITY	MTW	MANITOWOC INC	'563571108	8100	5.26	42606	0
NQ2G	EQUITY	MATK	MARTEK BIOSCIENCES CORP	'572901106	2210	21.15	46741.5	0
NQ2G	EQUITY	MLP	MAUI LD + PINEAPPLE INC	'577345101	220	7.71	1696.2	0
NQ2G	EQUITY	MMS	MAXIMUS INC	'577933104	1060	41.25	43725	0
NQ2G	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	3870	5.96	23065.2	0
NQ2G	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	740	7.05	5217	0
NQ2G	EQUITY	MEDX	MEDAREX INC	'583916101	8490	8.35	70891.5	0
NQ2G	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	5880	5.47	32163.6	0
NQ2G	EQUITY	MBVT	MERCHANTS BANCSHARES INC	'588448100	300	22.19	6657	0
NQ2G	EQUITY	MRCY	MERCURY COMPUTER SYS INC	'589378108	1270	9.25	11747.5	0
NQ2G	EQUITY	MPR	MET PRO CORP	'590876306	800	10.82	8656	0
NQ2G	EQUITY	MCRS	MICROS SYS INC	'594901100	5180	25.32	131157.6	0
NQ2G	EQUITY	MDS	MIDAS INC	'595626102	660	10.48	6916.8	0
NQ2G	EQUITY	MBHI	MIDWEST BANC HLDGS INC	'598251106	950	0.74	703	0
NQ2G	EQUITY	MINI	MOBILE MINI INC	'60740F105	2420	14.67	35501.4	0
NQ2G	EQUITY	MYE	MYERS IND INC	'628464109	2000	8.32	16640	0
NQ2G	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	5980	35.65	213187	0
NQ2G	EQUITY	NTY	NBTY INC	'628782104	3500	28.12	98420	0
NQ2G	EQUITY	NL	NL INDS INC	'629156407	220	7.38	1623.6	0
NQ2G	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	563	10.65	5995.95	0
NQ2G	EQUITY	IBNK	INTEGRA BK CORP	'45814P105	960	1.15	1104	0
NQ2G	EQUITY	NCI	NAVIGANT CONSULTING CO	'63935N107	3080	12.92	39793.6	0
NQ2G	EQUITY	NEOG	NEOGEN CORP	'640491106	800	28.98	23184	0
NQ2G	EQUITY	NJR	NEW JERSEY RES CORP	'646025106	2650	37.04	98156	0
NQ2G	EQUITY	NDSN	NORDSON CORP	'655663102	2190	38.66	84665.4	0
NQ2G	EQUITY	NVAX	NOVAVAX INC	'670002104	2800	3.28	9184	0
NQ2G	EQUITY	NOVN	NOVEN PHARMACEUTICALS INC	'670009109	1580	14.3	22594	0
NQ2G	EQUITY	CLDA	CLINICAL DATA INC NEW	'18725U109	500	11.02	5510	0
NQ2G	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	1900	3.91	7429	0
NQ2G	EQUITY	OTTR	OTTER TAIL CORP	'689648103	2300	21.84	50232	0
NQ2G	EQUITY	OMI	OWENS + MINOR INC NEW	'690732102	2640	43.82	115684.8	0
NQ2G	EQUITY	PCCC	PC CONNECTION INC	'69318J100	400	5.25	2100	0
NQ2G	EQUITY	PFCB	P F CHANGS CHINA BISTRO INC	'69333Y108	1500	32.06	48090	0
NQ2G	EQUITY	PSSI	PSS WORLD MED INC	'69366A100	4030	18.51	74595.3	0
NQ2G	EQUITY	PSUN	PACIFIC SUNWEAR OF CALIF	'694873100	3960	3.37	13345.2	0
NQ2G	EQUITY	PHHM	PALM HBR HOMES INC	'696639103	430	2.15	924.5	0
NQ2G	EQUITY	PLLL	PARALLEL PETE CORP DEL	'699157103	2220	1.94	4306.8	0
NQ2G	EQUITY	PRXL	PAREXEL INTL CORP	'699462107	3600	14.38	51768	0
NQ2G	EQUITY	PRKR	PARKERVISION INC	'701354102	1200	3.06	3672	0
NQ2G	EQUITY	PATR	PATRIOT TRANSN HLDG INC	'70337B102	100	72.93	7293	0
NQ2G	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	950	26.38	25061	0
NQ2G	EQUITY	PSEM	PERICOM SEMICONDUCTOR CORP	'713831105	1200	8.42	10104	0
NQ2G	EQUITY	PVSW	PERVASIVE SOFTWARE INC	'715710109	1000	6.09	6090	0
NQ2G	EQUITY	PPDI	PHARMACEUTICAL PROD DEV INC	'717124101	6740	23.22	156502.8	0
NQ2G	EQUITY	PLAB	PHOTRONICS INC	'719405102	2240	4.05	9072	0
NQ2G	EQUITY	PLA	PLAYBOY ENTERPRISES INC	'728117300	870	2.51	2183.7	0
NQ2G	EQUITY	PLXS	PLEXUS CORP	'729132100	2650	20.46	54219	0
NQ2G	EQUITY	PLCM	POLYCOM INC	'73172K104	5640	20.27	114322.8	0
NQ2G	EQUITY	PWER	POWER ONE INC	'739308104	3260	1.49	4857.4	0
NQ2G	EQUITY	PPD	PRE PAID LEGAL SVCS INC	'740065107	430	43.59	18743.7	0
NQ2G	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	2740	21.17	58005.8	0
NQ2G	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS INC	'74835Y101	2900	5	14500	0
NQ2G	EQUITY	ZQK	QUIKSILVER INC	'74838C106	6720	1.85	12432	0
NQ2G	EQUITY	RADS	RADIANT SYS INC	'75025N102	1480	8.3	12284	0
NQ2G	EQUITY	RAH	RALCORP HLDGS INC NEW	'751028101	3500	60.92	213220	0
NQ2G	EQUITY	RBC	REGAL BELOIT CORP	'758750103	2190	39.72	86986.8	0
NQ2G	EQUITY	RGS	REGIS CORP MINNESOTA	'758932107	2860	17.41	49792.6	0
NQ2G	EQUITY	RHB	REHABCARE GROUP INC	'759148109	1160	23.93	27758.8	0

NQ2G	EQUITY	RCII	RENT A CTR INC NEW	'76009N100	4250	17.83	75777.5	0
NQ2G	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	1360	50.36	68489.6	0
NQ2G	EQUITY	FRME	FIRST MERCHANTS CORP	'320817109	1160	8.03	9314.8	0
NQ2G	EQUITY	SRCE	1ST SOURCE CORP	'336901103	784	17.27	13539.68	0
NQ2G	EQUITY	FLOW	FLOW INTL CORP	'343468104	2000	2.35	4700	0
NQ2G	EQUITY	FORR	FORRESTER RESH INC	'346563109	850	24.55	20867.5	0
NQ2G	EQUITY	FWRD	FORWARD AIR CORP	'349853101	2010	21.32	42853.2	0
NQ2G	EQUITY	FOSL	FOSSIL INC	'349882100	2970	24.08	71517.6	0
NQ2G	EQUITY	FELE	FRANKLIN ELEC INC	'353514102	1480	25.92	38361.6	0
NQ2G	EQUITY	FTO	FRONTIER OIL CORP	'35914P105	6680	13.11	87574.8	0
NQ2G	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	3470	4.18	14504.6	0
NQ2G	EQUITY	GKSR	G + K SERVICES	'361268105	1070	21.15	22630.5	0
NQ2G	EQUITY	AJG	GALLAGHER ARTHUR J + CO	'363576109	6230	21.34	132948.2	0
NQ2G	EQUITY	GDI	GARDNER DENVER INC	'365558105	3380	25.17	85074.6	0
NQ2G	EQUITY	GCO	GENESCO INC	'371532102	1380	18.77	25902.6	0
NQ2G	EQUITY	GNTX	GENTEX CORP	'371901109	9150	11.6	106140	0
NQ2G	EQUITY	GERN	GERON CORP	'374163103	5520	7.67	42338.4	0
NQ2G	EQUITY	GSIC	GSI COMM INC	'36238G102	1510	14.25	21517.5	0
NQ2G	EQUITY	GCOM	GLOBECOMM SYS INC	'37956X103	1100	7.19	7909	0
NQ2G	EQUITY	GDP	GOODRICH PETE CORP	'382410405	1540	24.59	37868.6	0
NQ2G	EQUITY	GMCR	GREEN MTN COFFEE ROASTERS	'393122106	1840	59.12	108780.8	0
NQ2G	EQUITY	GPI	GROUP 1 AUTOMOTIVE INC	'398905109	1470	26.02	38249.4	0
NQ2G	EQUITY	GBE	GRUBB + ELLIS CO	'400095204	1900	0.8	1520	0
NQ2G	EQUITY	GES	GUESS INC	'401617105	3920	25.78	101057.6	0
NQ2G	EQUITY	HAE	HAEMONETICS CORP MASS	'405024100	1690	57	96330	0
NQ2G	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	2700	15.61	42147	0
NQ2G	EQUITY	HNBC	HARLEYSVILLE NATL CORP PA	'412850109	2259	4.7	10617.3	0
NQ2G	EQUITY	HWKN	HAWKINS INC	'420261109	500	22.58	11290	0
NQ2G	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	3013	14.72	44351.36	0
NQ2G	EQUITY	HL	HECLA MNG CO	'422704106	14920	2.68	39985.6	0
NQ2G	EQUITY	HEB	HEMISPHERX BIOPHARMA INC	'42366C103	6900	2.54	17526	0
NQ2G	EQUITY	JKHY	HENRY JACK + ASSOC INC	'426281101	5260	20.75	109145	0
NQ2G	EQUITY	HTCO	HICKORY TECH CORP	'429060106	800	7.68	6144	0
NQ2G	EQUITY	HMN	HORACE MANN EDUCATORS CORP NEW	'440327104	2250	9.97	22432.5	0
NQ2G	EQUITY	HOTT	HOT TOPIC INC	'441339108	2360	7.31	17251.6	0
NQ2G	EQUITY	ESI	ITT EDL SVCS INC	'45068B109	2360	100.66	237557.6	0
NQ2G	EQUITY	IDXX	IDEXX LABS INC	'45168D104	3820	46.2	176484	0
NQ2G	EQUITY	RATE	BANKRATE INC	'06646V108	730	25.24	18425.2	0
NQ2G	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	3200	8.61	27552	0
NQ2G	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	3300	2.54	8382	0
NQ2G	EQUITY	INCY	INCYTE CORP	'45337C102	3600	3.29	11844	0
NQ2G	EQUITY	ENG	ENGLOBAL CORP	'293306106	1400	4.92	6888	0
NQ2G	EQUITY	INOD	INNODATA ISOGEN INC	'457642205	1300	4.38	5694	0
NQ2G	EQUITY	NSIT	INSIGHT ENTERPRISES INC	'45765U103	2470	9.66	23860.2	0
NQ2G	EQUITY	IART	INTEGRA LIFESCIENCES CORP	'457985208	1170	26.51	31016.7	0
NQ2G	EQUITY	IVC	INVACARE CORP	'461203101	1700	17.65	30005	0
NQ2G	EQUITY	ISIS	ISIS PHARMACEUTICALS	'464330109	5760	16.5	95040	0
NQ2G	EQUITY	JAKK	JAKKS PAC INC	'47012E106	1790	12.83	22965.7	0
NQ2G	EQUITY	JLL	JONES LANG LASALLE INC	'48020Q107	2220	32.73	72660.6	0
NQ2G	EQUITY	KTII	K TRON INTL INC	'482730108	200	79.68	15936	0
NQ2G	EQUITY	KV/A	K V PHARMACEUTICAL COMPANY	'482740206	1730	3.21	5553.3	0
NQ2G	EQUITY	KNSY	KENSEY NASH CORP	'490057106	530	26.21	13891.3	0
NQ2G	EQUITY	KG	KING PHARMACEUTICALS INC	'495582108	15760	9.63	151768.8	0
NQ2G	EQUITY	KEX	KIRBY CORP	'497266106	3460	31.79	109993.4	0
NQ2G	EQUITY	KNX	KNIGHT TRANSN INC	'499064103	3760	16.55	62228	0
NQ2G	EQUITY	KOPN	KOPIN CORP	'500600101	3700	3.67	13579	0
NQ2G	EQUITY	LB	LA BARGE INC	'502470107	600	9.27	5562	0
NQ2G	EQUITY	LNCE	LANCE INC	'514606102	1800	23.13	41634	0
NQ2G	EQUITY	LDR	LANDAUER INC	'51476K103	530	61.34	32510.2	0
NQ2G	EQUITY	LNDC	LANDEC CORP	'514766104	1200	6.79	8148	0
NQ2G	EQUITY	LSTR	LANDSTAR SYS INC	'515098101	3410	35.91	122453.1	0
NQ2G	EQUITY	LTRE	LEARNING TREE INTL INC	'522015106	500	10.3	5150	0
NQ2G	EQUITY	LGND	LIGAND PHARMACEUTICALS INC	'53220K207	7100	2.86	20306	0
NQ2G	EQUITY	LNN	LINDSAY CORP	'535555106	740	33.1	24494	0
NQ2G	EQUITY	LAD	LITHIA MTRS INC	'536797103	1000	9.24	9240	0
NQ2G	EQUITY	CMN	CANTEL MED CORP	'138098108	700	16.23	11361	0
NQ2G	EQUITY	CECO	CAREER ED CORP	'141665109	4560	24.89	113498.4	0
NQ2G	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	1770	17.15	30355.5	0
NQ2G	EQUITY	CEGE	CELL GENESYS INC	'150921104	4560	0.292	1331.52	0
NQ2G	EQUITY	CCF	CHASE CORP	'16150R104	400	11.9	4760	0
NQ2G	EQUITY	CHTT	CHATTEM INC	'162456107	1160	68.1	78996	0
NQ2G	EQUITY	CAKE	CHEESECAKE FACTORY	'163072101	3780	17.3	65394	0
NQ2G	EQUITY	CHFC	CHEMICAL FINL CORP	'163731102	1290	19.91	25683.9	0
NQ2G	EQUITY	CHKE	CHEROKEE INC DEL NEW	'16444H102	420	19.82	8324.4	0
NQ2G	EQUITY	CHS	CHICOS FAS INC	'168615102	11500	9.73	111895	0
NQ2G	EQUITY	PLCE	CHILDRENS PL RETAIL STORES INC	'168905107	1470	26.43	38852.1	0
NQ2G	EQUITY	CLRT	CLARIENT INC	'180489106	1900	3.72	7068	0
NQ2G	EQUITY	CHD	CHURCH AND DWIGHT INC	'171340102	4420	54.31	240050.2	0
NQ2G	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	520	33.66	17503.2	0
NQ2G	EQUITY	CYN	CITY NATL CORP	'178566105	2640	36.83	97231.2	0
NQ2G	EQUITY	COKE	COCA COLA BOTTLING CO CONS	'191098102	220	55.13	12128.6	0
NQ2G	EQUITY	COHU	COHU INC	'192576106	1180	8.98	10596.4	0
NQ2G	EQUITY	CSTR	COINSTAR INC	'19259P300	1790	26.7	47793	0

NQ2G	EQUITY	CWTR	COLDWATER CREEK INC	'193068103	3544	6.06	21476.64	0
NQ2G	EQUITY	KCP	COLE KENNETH PRODTNS INC	'193294105	430	7.03	3022.9	0
NQ2G	EQUITY	COLM	COLUMBIA SPORTSWEAR CO	'198516106	660	30.92	20407.2	0
NQ2G	EQUITY	CTG	COMPUTER TASK GROUP INC	'205477102	900	6.1	5490	0
NQ2G	EQUITY	CPTS	CONCEPTUS INC	'206016107	1900	16.9	32110	0
NQ2G	EQUITY	CTO	CONSOLIDATED TOMOKA LD CO	'210226106	320	35.08	11225.6	0
NQ2G	EQUITY	CNU	CONTINUCARE CORP	'212172100	1800	2.33	4194	0
NQ2G	EQUITY	COO	COOPER COS INC	'216648402	2950	24.73	72953.5	0
NQ2G	EQUITY	CRVL	CORVEL CORP	'221006109	430	22.77	9791.1	0
NQ2G	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	1260	39.87	50236.2	0
NQ2G	EQUITY	CVD	COVANCE INC	'222816100	4029	49.2	198226.8	0
NQ2G	EQUITY	HW	HEADWATERS INC	'42210P102	2240	3.36	7526.4	0
NQ2G	EQUITY	CRD/B	CRAWFORD + CO	'224633107	1280	4.8	6144	0
NQ2G	EQUITY	CRY	CRYOLIFE INC	'228903100	1500	5.54	8310	0
NQ2G	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	3690	18.33	67637.7	0
NQ2G	EQUITY	CMLS	CUMULUS MEDIA INC	'231082108	780	0.93	725.4	0
NQ2G	EQUITY	CYBX	CYBERONICS INC	'23251P102	1670	16.63	27772.1	0
NQ2G	EQUITY	DAKT	DAKTRONICS INC	'234264109	1720	7.7	13244	0
NQ2G	EQUITY	DLM	DEL MONTE FOODS CO	'24522P103	12710	9.38	119219.8	0
NQ2G	EQUITY	DEPO	DEPOMED INC	'249908104	2500	3.25	8125	0
NQ2G	EQUITY	DRIV	DIGITAL RIV INC	'25388B104	2420	36.32	87894.4	0
NQ2G	EQUITY	DNEX	DIONEX CORP	'254546104	1170	61.03	71405.1	0
NQ2G	EQUITY	DW	DREW INDS INC	'26168L205	1060	12.17	12900.2	0
NQ2G	EQUITY	DRQ	DRIL QUIP INC	'262037104	2040	38.1	77724	0
NQ2G	EQUITY	ESBF	ESB FINL CORP	'26884F102	600	13.12	7872	0
NQ2G	EQUITY	EWBC	EAST WEST BANCORP INC	'27579R104	4000	6.49	25960	0
NQ2G	EQUITY	ELON	ECHELON CORP	'27874N105	1600	8.48	13568	0
NQ2G	EQUITY	ECLP	ECLIPSYS CORP	'278856109	3540	17.78	62941.2	0
NQ2G	EQUITY	ESIO	ELECTRO SCIENTIFIC INDS INC	'285229100	1400	11.18	15652	0
NQ2G	EQUITY	EPIQ	EPIQ SYS INC	'26882D109	1875	15.35	28781.25	0
NQ2G	EQUITY	EMKR	EMCORE CORP	'290846104	3900	1.26	4914	0
NQ2G	EQUITY	ESC	EMERITUS CORP	'291005106	1000	13.21	13210	0
NQ2G	EQUITY	EDE	EMPIRE DIST ELEC CO	'291641108	2090	16.52	34526.8	0
NQ2G	EQUITY	ENER	ENERGY CONVERSION DEVICES INC	'292659109	2870	14.15	40610.5	0
NQ2G	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	1700	4.43	7531	0
NQ2G	EQUITY	EPIC	EPICOR SOFTWARE CORP	'29426L108	3080	5.3	16324	0
NQ2G	EQUITY	EXAC	EXACTECH INC	'30064E109	400	14.5	5800	0
NQ2G	EQUITY	FLIR	FLIR SYS INC	'302445101	9340	22.56	210710.4	0
NQ2G	EQUITY	FNB	F N B CORP PA	'302520101	5612	6.19	34738.28	0
NQ2G	EQUITY	FXEN	FX ENERGY INC	'302695101	2100	3.79	7959	0
NQ2G	EQUITY	FIC	FAIR ISAAC CORPORATION	'303250104	3040	15.46	46998.4	0
NQ2G	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	1000	15.53	15530	0
NQ2G	EQUITY	FHCO	FEMALE HEALTH CO	'314462102	1000	4.8	4800	0
NQ2G	EQUITY	FOE	FERRO CORP	'315405100	2250	2.75	6187.5	0
NQ2G	EQUITY	FIF	FINANCIAL FED CORP	'317492106	1640	20.55	33702	0
NQ2G	EQUITY	FCF	FIRST COMWLTH FINL CORP PA	'319829107	5650	6.34	35821	0
NQ2G	EQUITY	WEYS	WEYCO GROUP INC	'962149100	320	23.09	7388.8	0
NQ2G	EQUITY	WTNY	WHITNEY HLDG CORP	'966612103	4420	9.16	40487.2	0
NQ2G	EQUITY	CWEI	WILLIAMS CLAYTON ENERGY INC	'969490101	220	18.87	4151.4	0
NQ2G	EQUITY	WGO	WINNEBAGO IND INC.	'974637100	1420	7.43	10550.6	0
NQ2G	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	3310	22.06	73018.6	0
NQ2G	EQUITY	WGOV	WOODWARD GOVERNOR CO	'980745103	3880	19.8	76824	0
NQ2G	EQUITY	INT	WORLD FUEL SERVICES CORP.	'981475106	1900	41.23	78337	0
NQ2G	EQUITY	ZOLT	ZOLTEK COMPANIES INC	'98975W104	1440	9.72	13996.8	0
NQ2G	EQUITY	ZIGO	ZYGO CORP	'989855101	800	4.66	3728	0
NQ2G	EQUITY	ZOLL	ZOLL MED CORP	'989922109	1360	19.34	26302.4	0
NQ2G	EQUITY	AAON	AAON INC	'000360206	645	19.92	12848.4	0
NQ2G	EQUITY	APAC	APAC CUSTOMER SVCS INC	'00185E106	1600	5.13	8208	0
NQ2G	EQUITY	ATMI	ATMI INC	'00207R101	1730	15.53	26866.9	0
NQ2G	EQUITY	ATSI	ATS MEDICAL INC	'002083103	3000	3.29	9870	0
NQ2G	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	4800	1.58	7584	0
NQ2G	EQUITY	ABAX	ABAXIS INC	'002567105	1370	20.54	28139.8	0
NQ2G	EQUITY	ABMD	ABIOMED INC	'003654100	1860	8.82	16405.2	0
NQ2G	EQUITY	ACTL	ACTEL CORP	'004934105	1390	10.73	14914.7	0
NQ2G	EQUITY	ASF	ADMINISTAFF INC	'007094105	1170	23.27	27225.9	0
NQ2G	EQUITY	DENN	DENNYS CORP	'24869P104	5020	2.15	10793	0
NQ2G	EQUITY	AMG	AFFILIATED MANAGERS GROUP INC	'008252108	2620	58.19	152457.8	0
NQ2G	EQUITY	AKRX	AKORN INC	'009728106	2800	1.2	3360	0
NQ2G	EQUITY	ALXN	ALEXION PHARMACEUTICALS INC	'015351109	5120	41.12	210534.4	0
NQ2G	EQUITY	ALKS	ALKERMES INC	'01642T108	6220	10.82	67300.4	0
NQ2G	EQUITY	ACO	AMCOL INTL CORP	'02341W103	1380	21.58	29780.4	0
NQ2G	EQUITY	AMED	AMEDISYS INC	'023436108	1780	33.02	58775.6	0
NQ2G	EQUITY	ASGR	AMERICA SVC GROUP INC	'02364L109	500	16.07	8035	0
NQ2G	EQUITY	AMFI	AMCORE FINL INC	'023912108	1101	0.82	902.82	0
NQ2G	EQUITY	ADPI	AMERICAN DENTAL PARTNERS INC	'025353103	800	9.07	7256	0
NQ2G	EQUITY	AIPC	AMERICAN ITALIAN PASTA CO	'027070101	1300	29.14	37882	0
NQ2G	EQUITY	ASEI	AMERICAN SCIENCE + ENGR INC	'029429107	530	69.12	36633.6	0
NQ2G	EQUITY	AMSC	AMERICAN SUPERCONDUCTOR CORP	'030111108	2810	26.25	73762.5	0
NQ2G	EQUITY	AME	AMETEK INC NEW	'031100100	6725	34.58	232550.5	0
NQ2G	EQUITY	AMLN	AMYLIN PHARMACEUTICALS INC	'032346108	8800	13.5	118800	0
NQ2G	EQUITY	ANEN	ANAREN INC	'032744104	760	17.68	13436.8	0
NQ2G	EQUITY	AXE	ANIXTER INTL INC	'035290105	1910	37.59	71796.9	0
NQ2G	EQUITY	ANSS	ANSYS INC	'03662Q105	5382	31.16	167703.12	0

NQ2G	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	3720	1.59	5914.8	0
NQ2G	EQUITY	ASTE	ASTEC INDS INC	'046224101	1160	29.69	34440.4	0
NQ2G	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	5780	25.04	144731.2	0
NQ2G	EQUITY	ATW	ATWOOD OCEANICS INC	'050095108	3600	24.91	89676	0
NQ2G	EQUITY	SGMS	SCIENTIFIC GAMES CORP	'80874P109	4220	15.77	66549.4	0
NQ2G	EQUITY	BCPC	BALCHEM CORP	'057665200	1145	24.52	28075.4	0
NQ2G	EQUITY	BEZ	BALDOR ELEC CO	'057741100	3020	23.79	71845.8	0
NQ2G	EQUITY	BEBE	BEBE STORES INC	'075571109	2060	6.88	14172.8	0
NQ2G	EQUITY	BRY	BERRY PETE CO	'085789105	2920	18.59	54282.8	0
NQ2G	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	3820	13.86	52945.2	0
NQ2G	EQUITY	BCRX	BIOCRYST PHARMACEUTICALS INC	'09058V103	1300	4.03	5239	0
NQ2G	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES CORP	'090931106	200	23.83	4766	0
NQ2G	EQUITY	BKH	BLACK HILLS CORP	'092113109	2510	22.99	57704.9	0
NQ2G	EQUITY	BLT	BLOUNT INTL INC NEW	'095180105	2400	8.61	20664	0
NQ2G	EQUITY	SAM	BOSTON BEER INC	'100557107	430	29.59	12723.7	0
NQ2G	EQUITY	BRO	BROWN + BROWN INC	'115236101	7380	19.93	147083.4	0
NQ2G	EQUITY	BKI	BUCKEYE TECHNOLOGIES INC	'118255108	2110	4.49	9473.9	0
NQ2G	EQUITY	BKE	BUCKLE INC	'118440106	1545	31.77	49084.65	0
NQ2G	EQUITY	CDI	C D I CORP	'125071100	650	11.15	7247.5	0
NQ2G	EQUITY	CEC	CEC ENTMT INC	'125137109	1430	29.48	42156.4	0
NQ2G	EQUITY	CNL	CLECO CORP NEW	'12561W105	3880	22.42	86989.6	0
NQ2G	EQUITY	CTS	CTS CORP	'126501105	1630	6.55	10676.5	0
NQ2G	EQUITY	CVBF	CVB FINL CORP	'126600105	4145	5.97	24745.65	0
NQ2G	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	6460	30.64	197934.4	0
NQ2G	EQUITY	CACH	CACHE INC	'127150308	440	3.88	1707.2	0
NQ2G	EQUITY	CACI	CACI INTL INC	'127190304	2000	42.71	85420	0
NQ2G	EQUITY	CBM	CAMBREX CORP	'132011107	1600	4.12	6592	0
NQ2G	EQUITY	SJI	SOUTH JERSEY INDS INC	'838518108	1900	34.89	66291	0
NQ2G	EQUITY	SUG	SOUTHERN UN CO NEW	'844030106	7140	18.39	131304.6	0
NQ2G	EQUITY	SWX	SOUTHWEST GAS CORP	'844895102	2840	22.21	63076.4	0
NQ2G	EQUITY	SWWC	SOUTHWEST WTR CO	'845331107	1413	5.52	7799.76	0
NQ2G	EQUITY	SPAR	SPARTAN MTRS INC	'846819100	1750	11.33	19827.5	0
NQ2G	EQUITY	SPEC	SPECTRUM CTL INC	'847615101	800	8.8	7040	0
NQ2G	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	1370	20.45	28016.5	0
NQ2G	EQUITY	SMP	STANDARD MTR PRODS INC	'853666105	1000	8.27	8270	0
NQ2G	EQUITY	SPF	STANDARD PAC CORP NEW	'85375C101	6439	2.03	13071.17	0
NQ2G	EQUITY	SR	STANDARD REGISTER	'853887107	760	3.26	2477.6	0
NQ2G	EQUITY	STLY	STANLEY FURNITURE CO INC	'854305208	600	10.79	6474	0
NQ2G	EQUITY	STFC	STATE AUTO FINL CORP	'855707105	750	17.5	13125	0
NQ2G	EQUITY	LVB	STEINWAY MUSICAL INSTRS INC	'858495104	420	10.7	4494	0
NQ2G	EQUITY	SCL	STEPAN CO	'858586100	420	44.16	18547.2	0
NQ2G	EQUITY	STL	STERLING BANCORP	'859158107	870	8.35	7264.5	0
NQ2G	EQUITY	STSA	STERLING FINL CORP WASH	'859319105	2783	2.91	8098.53	0
NQ2G	EQUITY	STC	STEWART INFORMATION SVCS CORP	'860372101	960	14.25	13680	0
NQ2G	EQUITY	SF	STIFEL FINL CORP	'860630102	1795	48.09	86321.55	0
NQ2G	EQUITY	SSYS	STRATASYS INC	'862685104	1080	10.99	11869.2	0
NQ2G	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	2420	1.65	3993	0
NQ2G	EQUITY	SFY	SWIFT ENERGY CO	'870738101	1900	16.65	31635	0
NQ2G	EQUITY	SY	SYBASE INC	'871130100	5176	31.34	162215.84	0
NQ2G	EQUITY	SYMM	SYMMETRICOM INC	'871543104	2460	5.77	14194.2	0
NQ2G	EQUITY	SYMS	SYMS CORP	'871551107	400	7.51	3004	0
NQ2G	EQUITY	SYX	SYSTEMAX INC	'871851101	630	11.91	7503.3	0
NQ2G	EQUITY	TLB	TALBOTS INC	'874161102	1280	5.4	6912	0
NQ2G	EQUITY	TISI	TEAM INC	'878155100	1000	15.67	15670	0
NQ2G	EQUITY	TSO	TESORO CORP	'881609101	8800	12.73	112024	0
NQ2G	EQUITY	TTI	TETRA TECHNOLOGIES INC DEL	'88162F105	4740	7.96	37730.4	0
NQ2G	EQUITY	THO	THOR INDS INC	'885160101	2220	18.37	40781.4	0
NQ2G	EQUITY	TDSC	3D SYS CORP DEL	'88554D205	940	7.21	6777.4	0
NQ2G	EQUITY	TIER	TIER TECHNOLOGIES INC	'88650Q100	1100	7.68	8448	0
NQ2G	EQUITY	TWI	TITAN INTL INC ILL	'88830M102	1825	7.47	13632.75	0
NQ2G	EQUITY	TOD	TODD SHIPYARDS CORP	'889039103	400	16.65	6660	0
NQ2G	EQUITY	TOL	TOLL BROS INC	'889478103	8300	16.97	140851	0
NQ2G	EQUITY	TTC	TORO CO	'891092108	2350	29.9	70265	0
NQ2G	EQUITY	TSCO	TRACTOR SUPPLY CO	'892356106	2220	41.32	91730.4	0
NQ2G	EQUITY	TRCR	TRANSCEND SVCS INC	'893929208	400	15.85	6340	0
NQ2G	EQUITY	TRID	TRIDENT MICROSYSTEMS INC	'895919108	2680	1.74	4663.2	0
NQ2G	EQUITY	TGI	TRIUMPH GROUP INC NEW	'896818101	1060	40	42400	0
NQ2G	EQUITY	TWIN	TWIN DISC INC	'901476101	400	6.81	2724	0
NQ2G	EQUITY	IIVI	II VI INC	'902104108	1680	22.17	37245.6	0
NQ2G	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	2030	15.62	31708.6	0
NQ2G	EQUITY	USAK	USA TRUCK INC	'902925106	500	13.53	6765	0
NQ2G	EQUITY	ULBI	ULTRALIFE CORP COM	'903899102	700	7.17	5019	0
NQ2G	EQUITY	UTEK	ULTRATECH INC	'904034105	1290	12.31	15879.9	0
NQ2G	EQUITY	UNF	UNIFIRST CORP	'904708104	930	37.17	34568.1	0
NQ2G	EQUITY	UNS	UNISOURCE ENERGY CORP	'909205106	2220	26.54	58918.8	0
NQ2G	EQUITY	UNT	UNIT CORP	'909218109	2560	27.57	70579.2	0
NQ2G	EQUITY	UCFC	UTD COMMUNITY FINL	'909839102	1233	1.09	1343.97	0
NQ2G	EQUITY	UFCS	UNITED FIRE CAS CO	'910331107	1360	17.15	23324	0
NQ2G	EQUITY	UNFI	UNITED NAT FOODS INC	'911163103	2840	26.25	74550	0
NQ2G	EQUITY	UAM	UNIVERSAL AMERN FINL CORP	'913377107	2200	8.72	19184	0
NQ2G	EQUITY	UFPI	UNIVERSAL FST PRODS INC	'913543104	1160	33.09	38384.4	0
NQ2G	EQUITY	USAP	UNIVERSAL STAINLESS + ALLOY PR	'913837100	400	16.27	6508	0
NQ2G	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	1810	26.82	48544.2	0

NQ2G	EQUITY	VLNC	VALENCE TECHNOLOGY INC	'918914102	2700	1.79	4833	0
NQ2G	EQUITY	VOL	VOLT INFORMATION SCIENCES INC	'928703107	645	6.27	4044.15	0
NQ2G	EQUITY	WSFS	WSFS FINL CORP	'929328102	320	27.31	8739.2	0
NQ2G	EQUITY	WCN	WASTE CONNECTIONS INC	'941053100	5105	25.91	132270.55	0
NQ2G	EQUITY	WTS	WATTS WATER TECHNOLOGIES INC	'942749102	1790	21.54	38556.6	0
NQ2G	EQUITY	WNI	SCHIFF NUTRITION INTL INC	'806693107	500	5.09	2545	0
NQ2G	EQUITY	WMAR	WEST MARINE INC	'954235107	900	5.51	4959	0
NQ2G	EQUITY	WTSLA	WET SEAL INC	'961840105	6100	3.07	18727	0
NQ2G	EQUITY	OSIP	OSI PHARMACEUTICALS INC	'671040103	3590	28.23	101345.7	0
NQ2G	EQUITY	OSIS	OSI SYS INC	'671044105	860	20.85	17931	0
NQ2G	EQUITY	OYOG	OYO GEOSPACE	'671074102	200	25.66	5132	0
NQ2G	EQUITY	OII	OCEANEERING INTL INC	'675232102	3480	45.2	157296	0
NQ2G	EQUITY	OCFC	OCEANFIRST FINL CORP	'675234108	500	11.97	5985	0
NQ2G	EQUITY	ODC	OIL DRI CORP AMER	'677864100	300	14.85	4455	0
NQ2G	EQUITY	ODFL	OLD DOMINION FREIGHT LINE INC	'679580100	1800	33.57	60426	0
NQ2G	EQUITY	ZEUS	OLYMPIC STL INC	'68162K106	500	24.47	12235	0
NQ2G	EQUITY	OME	OMEGA PROTEIN CORP	'68210P107	1000	4.06	4060	0
NQ2G	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	3540	28.26	100040.4	0
NQ2G	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	3500	15.17	53095	0
NQ2G	EQUITY	OSK	OSHKOSH CORP	'688239201	4660	14.54	67756.4	0
NQ2G	EQUITY	OXM	OXFORD INDS INC	'691497309	750	11.65	8737.5	0
NQ2G	EQUITY	PICO	PICO HLDGS INC	'693366205	1130	28.7	32431	0
NQ2G	EQUITY	PNRA	PANERA BREAD CO	'69840W108	1700	49.86	84762	0
NQ2G	EQUITY	PKOH	PARK OH HLDGS CORP	'700666100	500	3.42	1710	0
NQ2G	EQUITY	PKD	PARKER DRILLING CO	'701081101	7240	4.34	31421.6	0
NQ2G	EQUITY	PENN	PENN NATL GAMING INC	'707569109	4240	29.11	123426.4	0
NQ2G	EQUITY	PVA	PENN VA CORP	'707882106	2820	16.37	46163.4	0
NQ2G	EQUITY	PRGO	PERRIGO CO	'714290103	5000	27.78	138900	0
NQ2G	EQUITY	PETD	PETROLEUM DEV CORP	'716578109	760	15.69	11924.4	0
NQ2G	EQUITY	PETM	PETSMART INC	'716768106	8100	21.46	173826	0
NQ2G	EQUITY	PVH	PHILLIPS VAN HEUSEN CORP	'718592108	3310	28.69	94963.9	0
NQ2G	EQUITY	PTEC	PHOENIX TECHNOLOGIES LTD	'719153108	1500	2.71	4065	0
NQ2G	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	4300	1.99	8557	0
NQ2G	EQUITY	PNK	PINNACLE ENTMT INC	'723456109	3748	9.29	34818.92	0
NQ2G	EQUITY	SMHG	SANDERS MORRIS HARIS GROUP INC	'80000Q104	1050	5.5	5775	0
NQ2G	EQUITY	POWL	POWELL INDS INC	'739128106	420	37.07	15569.4	0
NQ2G	EQUITY	PLFE	PRESIDENTIAL LIFE CORP	'740884101	1070	7.57	8099.9	0
NQ2G	EQUITY	PSMT	PRICESMART INC	'741511109	1000	16.75	16750	0
NQ2G	EQUITY	QADI	QAD INC	'74727D108	440	3.25	1430	0
NQ2G	EQUITY	QSII	QUALITY SYSTEMS	'747582104	1440	56.96	82022.4	0
NQ2G	EQUITY	QDEL	QUIDEL CORP	'74838J101	1500	14.56	21840	0
NQ2G	EQUITY	RLI	RLI CORP	'749607107	1180	44.8	52864	0
NQ2G	EQUITY	RES	RPC INC	'749660106	1462	8.35	12207.7	0
NQ2G	EQUITY	RTI	RTI INTL METALS INC	'74973W107	1280	17.67	22617.6	0
NQ2G	EQUITY	ELGX	ENDOLOGIX INC	'29266S106	2700	3.34	9018	0
NQ2G	EQUITY	RSYS	RADISYS CORP	'750459109	1170	9.01	10541.7	0
NQ2G	EQUITY	RAVN	RAVEN INDS INC	'754212108	860	25.6	22016	0
NQ2G	EQUITY	REGN	REGENERON PHARMACEUTICALS INC	'75886F107	4020	17.92	72038.4	0
NQ2G	EQUITY	RS	RELIANCE STL + ALUM CO	'759509102	3934	38.39	151026.26	0
NQ2G	EQUITY	RGEN	REPLIGEN CORP	'759916109	1600	5.5	8800	0
NQ2G	EQUITY	RENT	RENTRAK CORP	'760174102	600	16.43	9858	0
NQ2G	EQUITY	REXI	RESOURCE AMER INC	'761195205	660	5.38	3550.8	0
NQ2G	EQUITY	RSC	REX STORES CORP	'761624105	500	10.06	5030	0
NQ2G	EQUITY	ACGL	ARCH CAP GROUP LTD	'G0450A105	3300	58.58	193314	0
NQ2G	EQUITY	ROCM	ROCHESTER MED CORP	'771497104	600	13.4	8040	0
NQ2G	EQUITY	RKT	ROCK TENN CO	'772739207	2500	38.16	95400	0
NQ2G	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	2020	20.01	40420.2	0
NQ2G	EQUITY	KFRC	KFORCE INC	'493732101	1410	8.27	11660.7	0
NQ2G	EQUITY	SM	ST MARY LD + EXPL CO	'792228108	4000	20.87	83480	0
NQ2G	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	1360	45	61200	0
NQ2G	EQUITY	SCHN	SCHNITZER STL INDS INC	'806882106	1280	52.86	67660.8	0
NQ2G	EQUITY	SWM	SCHWEITZER MAUDUIT INTL INC	'808541106	860	27.21	23400.6	0
NQ2G	EQUITY	CKH	SEACOR HLDGS INC	'811904101	1360	75.24	102326.4	0
NQ2G	EQUITY	SIGI	SELECTIVE INS GROUP INC	'816300107	3500	12.77	44695	0
NQ2G	EQUITY	SMTL	SEMITOOL INC	'816909105	960	4.62	4435.2	0
NQ2G	EQUITY	SGR	SHAW GROUP INC	'820280105	5270	27.41	144450.7	0
NQ2G	EQUITY	SCVL	SHOE CARNIVAL INC	'824889109	420	11.93	5010.6	0
NQ2G	EQUITY	SSTI	SILICON STORAGE TECHNOLOGY INC	'827057100	3810	1.87	7124.7	0
NQ2G	EQUITY	SFNC	SIMMONS 1ST NATL CORP	'828730200	750	26.72	20040	0
NQ2G	EQUITY	SKY	SKYLINE CORP	'830830105	320	21.75	6960	0
NQ2G	EQUITY	SKYW	SKYWEST INC	'830879102	3867	10.2	39443.4	0
NQ2G	EQUITY	SAH	SONIC AUTOMOTIVE INC	'83545G102	1600	10.16	16256	0
NQ2G	EQUITY	JEF	JEFFRIES GROUP INC NEW	'472319102	7260	21.33	154855.8	0
NQ2G	EQUITY	JNY	JONES APPAREL GROUP INC	'480074103	5320	10.73	57083.6	0
NQ2G	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	1112	34.46	38319.52	0
NQ2G	EQUITY	KSWS	K SWISS INC	'482686102	1290	8.5	10965	0
NQ2G	EQUITY	KVHI	KVH INDS INC	'482738101	900	6.83	6147	0
NQ2G	EQUITY	KAMN	KAMAN CORP	'483548103	1580	16.7	26386	0
NQ2G	EQUITY	KNDL	KENDLE INTL INC	'48880L107	700	12.24	8568	0
NQ2G	EQUITY	KMT	KENNAMETAL INC	'489170100	4980	19.18	95516.4	0
NQ2G	EQUITY	KEG	KEY ENERGY SVCS INC	'492914106	7700	5.76	44352	0
NQ2G	EQUITY	KBALB	KIMBALL INTL INC	'494274103	1680	6.24	10483.2	0
NQ2G	EQUITY	NGA	NORTH AMERN GALVANIZING	'65686Y109	800	6.06	4848	0

NQ2G	EQUITY	KLIC	KULICKE + SOFFA INDS INC	'501242101	2880	3.43	9878.4	0
NQ2G	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	500	10.12	5060	0
NQ2G	EQUITY	LYTS	LSI INDS INC	'50216C108	870	5.45	4741.5	0
NQ2G	EQUITY	LXU	LSB INDS INC	'502160104	900	16.17	14553	0
NQ2G	EQUITY	LZB	LA Z BOY INC	'505336107	2680	4.72	12649.6	0
NQ2G	EQUITY	LDSH	LADISH COMPANY INC	'505754200	800	12.97	10376	0
NQ2G	EQUITY	LACO	LAKES ENTMT INC	'51206P109	1200	2.91	3492	0
NQ2G	EQUITY	LAYN	LAYNE CHRISTENSEN CO	'521050104	1230	20.45	25153.5	0
NQ2G	EQUITY	LII	LENNOX INTL INC	'526107107	3000	32.11	96330	0
NQ2G	EQUITY	LNET	LODGENET INTERACTIVE CORP	'540211109	1300	3.4	4420	0
NQ2G	EQUITY	LUB	LUBYS CAFETERIAS INC	'549282101	1100	4.06	4466	0
NQ2G	EQUITY	LUFK	LUFKIN INDS INC	'549764108	950	42.05	39947.5	0
NQ2G	EQUITY	MFW	M + F WORLDWIDE CORP	'552541104	640	20	12800	0
NQ2G	EQUITY	MDC	M.D.C. HOLDINGS INC	'552676108	2210	30.11	66543.1	0
NQ2G	EQUITY	MHO	M/I HOMES INC	'55305B101	1140	9.79	11160.6	0
NQ2G	EQUITY	MTSC	MTS SYS CORP	'553777103	970	20.65	20030.5	0
NQ2G	EQUITY	TUC	MAC GRAY CORP	'554153106	700	13.24	9268	0
NQ2G	EQUITY	MRTN	MARTEN TRANS LTD	'573075108	845	20.76	17542.2	0
NQ2G	EQUITY	MTRX	MATRIX SVC CO	'576853105	1400	11.48	16072	0
NQ2G	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	1400	13.83	19362	0
NQ2G	EQUITY	MIG	MEADOWBROOK INS GROUP INC	'58319P108	3040	6.53	19851.2	0
NQ2G	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	600	11.45	6870	0
NQ2G	EQUITY	TMR	MERIDIAN RESOURCE CORP	'58977Q109	3700	0.35	1295	0
NQ2G	EQUITY	MMSI	MERIT MED SYS INC	'589889104	1700	16.3	27710	0
NQ2G	EQUITY	MSCC	MICROSEMI CORP	'595137100	5420	13.8	74796	0
NQ2G	EQUITY	MIDD	MIDDLEBY CORP	'596278101	1186	43.92	52089.12	0
NQ2G	EQUITY	MSEX	MIDDLESEX WTR CO	'596680108	700	14.45	10115	0
NQ2G	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	2100	24.1	50610	0
NQ2G	EQUITY	MCRI	MONARCH CASINO + RESORT INC	'609027107	530	7.3	3869	0
NQ2G	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	1010	25.71	25967.1	0
NQ2G	EQUITY	MOG/A	MOOG INC	'615394202	2820	25.81	72784.2	0
NQ2G	EQUITY	LABL	MULTI COLOR CORP	'625383104	550	12.26	6743	0
NQ2G	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	2510	2.42	6074.2	0
NQ2G	EQUITY	NBTB	NBT BANCORP INC	'628778102	2110	21.71	45808.1	0
NQ2G	EQUITY	NCS	NCI BLDG SYS INC	'628852105	1070	2.64	2824.8	0
NQ2G	EQUITY	NNBR	NN INC	'629337106	800	1.68	1344	0
NQ2G	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	2500	4.66	11650	0
NQ2G	EQUITY	NYM	NYMAGIC INC	'629484106	200	13.88	2776	0
NQ2G	EQUITY	NC	NACCO INDS INC	'629579103	320	28.72	9190.4	0
NQ2G	EQUITY	NAFC	NASH FINCH CO	'631158102	850	27.06	23001	0
NQ2G	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	320	76.1	24352	0
NQ2G	EQUITY	NRCI	NATIONAL RESH CORP	'637372103	100	24.4	2440	0
NQ2G	EQUITY	NWLI	NATIONAL WESTN LIFE INS CO	'638522102	100	116.75	11675	0
NQ2G	EQUITY	NAVG	NAVIGATORS GROUP INC	'638904102	740	44.43	32878.2	0
NQ2G	EQUITY	NWK	NETWORK EQUIP TECHNOLOGIES	'641208103	1800	4.26	7668	0
NQ2G	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	1990	4.75	9452.5	0
NQ2G	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	1630	3.23	5264.9	0
NQ2G	EQUITY	NR	NEWPARK RES INC	'651718504	4700	2.85	13395	0
NQ2G	EQUITY	NEWP	NEWPORT CORP	'651824104	1930	5.79	11174.7	0
NQ2G	EQUITY	NWPX	NORTHWEST PIPE CO	'667746101	500	34.76	17380	0
NQ2G	EQUITY	NOVA	NOVAMED EYECARE INC	'66986W108	1200	3.95	4740	0
NQ2G	EQUITY	NUTR	NUTRACEUTICAL INTL CORP	'67060Y101	700	10.39	7273	0
NQ2G	EQUITY	CHUX	O CHARLEYS INC	'670823103	980	9.25	9065	0
NQ2G	EQUITY	FINL	FINISH LINE INC	'317923100	2217	7.42	16450.14	0
NQ2G	EQUITY	FCFS	FIRST CASH FINANCIAL SERVICES	'31942D107	1433	17.52	25106.16	0
NQ2G	EQUITY	FCNCA	FIRST CTZNS BANCSHARES INC N C	'31946M103	420	133.65	56133	0
NQ2G	EQUITY	FFCH	FIRST FINL HLDGS INC	'320239106	540	9.4	5076	0
NQ2G	EQUITY	BANR	BANNER CORP	'06652V109	640	3.82	2444.8	0
NQ2G	EQUITY	FLDR	FLANDERS CORP	'338494107	900	6.11	5499	0
NQ2G	EQUITY	FPU	FLORIDA PUB UTILS CO	'341135101	400	14.03	5612	0
NQ2G	EQUITY	FFIC	FLUSHING FINL CORP	'343873105	1260	9.35	11781	0
NQ2G	EQUITY	FSTR	FOSTER L B CO	'350060109	600	30.07	18042	0
NQ2G	EQUITY	FC	FRANKLIN COVEY CO	'353469109	800	6.23	4984	0
NQ2G	EQUITY	FRED	FREDS INC	'356108100	2540	12.6	32004	0
NQ2G	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	1290	8.73	11261.7	0
NQ2G	EQUITY	FRS	FRISCHS RESTAURANTS INC	'358748101	100	29.54	2954	0
NQ2G	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	1000	5.89	5890	0
NQ2G	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	800	11.49	9192	0
NQ2G	EQUITY	GNCMA	GENERAL COMMUNICATION INC	'369385109	2090	6.93	14483.7	0
NQ2G	EQUITY	GWR	GENESEE + WYO INC	'371559105	2070	26.51	54875.7	0
NQ2G	EQUITY	GRC	GORMAN RUPP CO	'383082104	771	20.17	15551.07	0
NQ2G	EQUITY	GHM	GRAHAM CORP	'384556106	600	13.3	7980	0
NQ2G	EQUITY	GVA	GRANITE CONSTR INC	'387328107	2120	33.28	70553.6	0
NQ2G	EQUITY	GRIF	GRIFFIN LD AND NURSERIES INC	'398231100	200	31.28	6256	0
NQ2G	EQUITY	GFF	GRIFFON CORP	'398433102	2788	8.32	23196.16	0
NQ2G	EQUITY	GIFI	GULF IS FABRICATION INC	'402307102	630	15.83	9972.9	0
NQ2G	EQUITY	GLF	GULFMARK OFFSHORE INC	'402629109	1460	27.6	40296	0
NQ2G	EQUITY	GYMB	GYMBOREE CORP	'403777105	1810	35.48	64218.8	0
NQ2G	EQUITY	HCC	HCC INS HLDGS INC	'404132102	7290	24.01	175032.9	0
NQ2G	EQUITY	HBHC	HANCOCK HLDG CO	'410120109	1700	32.49	55233	0
NQ2G	EQUITY	HGR	HANGER ORTHOPEDIC GROUP	'41043F208	1700	13.59	23103	0
NQ2G	EQUITY	HGIC	HARLEYSVILLE GROUP INC	'412824104	750	28.22	21165	0
NQ2G	EQUITY	HAR	HARMAN INTL INDS INC NEW	'413086109	3800	18.8	71440	0

NQ2G	EQUITY	HVT	HAVERTY FURNITURE COS INC	'419596101	870	9.15	7960.5	0
NQ2G	EQUITY	HWK	HAWK CORP	'420089104	300	13.85	4155	0
NQ2G	EQUITY	HCSG	HEALTHCARE SVCS GROUP INC	'421906108	2700	17.88	48276	0
NQ2G	EQUITY	HEI	HEICO CORP NEW	'422806109	1480	36.26	53664.8	0
NQ2G	EQUITY	HRLY	HERLEY INDUSTRIES INC	'427398102	700	10.97	7679	0
NQ2G	EQUITY	HXL	HEXCEL CORP NEW	'428291108	6010	9.53	57275.3	0
NQ2G	EQUITY	HITK	HI TECH PHARMACAL CO INC	'42840B101	500	8.9	4450	0
NQ2G	EQUITY	HOC	HOLLY CORP	'435758305	2740	17.98	49265.2	0
NQ2G	EQUITY	HOLX	HOLOGIC INC	'436440101	16182	14.23	230269.86	0
NQ2G	EQUITY	HOV	HOVNANIAN ENTERPRISES INC	'442487203	2420	2.36	5711.2	0
NQ2G	EQUITY	HUBG	HUB GROUP INC	'443320106	2440	20.64	50361.6	0
NQ2G	EQUITY	JBHT	HUNT J B TRANS SVCS INC	'445658107	5420	30.53	165472.6	0
NQ2G	EQUITY	HURC	HURCO CO INC	'447324104	300	15.63	4689	0
NQ2G	EQUITY	ICTG	ICT GROUP INC	'44929Y101	300	8.73	2619	0
NQ2G	EQUITY	ICOC	ICO INC NEW	'449293109	1500	2.72	4080	0
NQ2G	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	750	41.15	30862.5	0
NQ2G	EQUITY	IBKC	IBERIABANK CORP	'450828108	1030	39.41	40592.3	0
NQ2G	EQUITY	BLUD	IMMUCOR CORP	'452526106	4440	13.76	61094.4	0
NQ2G	EQUITY	IHC	INDEPENDENCE HLDG CO NEW	'453440307	220	6.36	1399.2	0
NQ2G	EQUITY	INDB	INDEPENDENT BK CORP MASS	'453836108	1260	19.7	24822	0
NQ2G	EQUITY	IMKTA	INGLES MKTS INC	'457030104	640	15.24	9753.6	0
NQ2G	EQUITY	INSU	INSITUFORM TECHNOLOGIES INC	'457667103	2500	16.97	42425	0
NQ2G	EQUITY	IIIN	INSTEEL INDS INC	'45774W108	900	8.24	7416	0
NQ2G	EQUITY	IPAR	INTER PARFUMS INC	'458334109	780	7.34	5725.2	0
NQ2G	EQUITY	IFSIA	INTERFACE INC	'458665106	2860	6.2	17732	0
NQ2G	EQUITY	IRF	INTERNATIONAL RECTIFIER CORP	'460254105	4750	14.81	70347.5	0
NQ2G	EQUITY	IRIS	IRIS INTL INC	'46270W105	1000	11.8	11800	0
NQ2G	EQUITY	ISH	INTERNATIONAL SHIPHOLDING CORP	'460321201	300	26.96	8088	0
NQ2G	EQUITY	IVAC	INTEVAC INC	'461148108	1170	8.71	10190.7	0
NQ2G	EQUITY	ISLE	ISLE CAPRI CASINOS INC	'464592104	950	13.32	12654	0
NQ2G	EQUITY	ITRI	ITRON INC	'465741106	2490	55.07	137124.3	0
NQ2G	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	840	35.9	30156	0
NQ2G	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	1400	14.96	20944	0
NQ2G	EQUITY	EPHC	EPOCH HLDG CORP	'29428R103	400	8.64	3456	0
NQ2G	EQUITY	CAS	CASTLE A M CO	'148411101	840	12.08	10147.2	0
NQ2G	EQUITY	CTR	CATO CORP NEW	'149205106	1710	17.44	29822.4	0
NQ2G	EQUITY	CLDN	CELADON GROUP INC	'150838100	1000	8.39	8390	0
NQ2G	EQUITY	CENX	CENTURY ALUM CO	'156431108	2880	6.23	17942.4	0
NQ2G	EQUITY	CRDN	CERADYNE INC CALIF	'156710105	1790	17.66	31611.4	0
NQ2G	EQUITY	CHB	CHAMPION ENTERPRISES INC	'158496109	3960	0.32	1267.2	0
NQ2G	EQUITY	CHRS	CHARMING SHOPPES INC	'161133103	7220	3.72	26858.4	0
NQ2G	EQUITY	CKP	CHECKPOINT SYS INC	'162825103	2440	15.69	38283.6	0
NQ2G	EQUITY	CHE	CHEMED CORP NEW	'16359R103	1490	39.48	58825.2	0
NQ2G	EQUITY	CPK	CHESAPEAKE UTILS CORP	'165303108	400	32.53	13012	0
NQ2G	EQUITY	CIR	CIRCOR INTL INC	'17273K109	1060	23.61	25026.6	0
NQ2G	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	4100	4.5	18450	0
NQ2G	EQUITY	CIA	CITIZENS INC AMER	'174740100	2000	6.08	12160	0
NQ2G	EQUITY	CHCO	CITY HLDG CO	'177835105	960	30.36	29145.6	0
NQ2G	EQUITY	CLH	CLEAN HBRS INC	'184496107	1260	53.99	68027.4	0
NQ2G	EQUITY	COHR	COHERENT INC	'192479103	1300	20.68	26884	0
NQ2G	EQUITY	COLB	COLUMBIA BKY SYS INC	'197236102	860	10.23	8797.8	0
NQ2G	EQUITY	CMCO	COLUMBUS MCKINNON CORP NY	'199333105	1000	12.65	12650	0
NQ2G	EQUITY	FIX	COMFORT SYS USA INC	'199908104	2240	10.25	22960	0
NQ2G	EQUITY	CBU	COMMUNITY BK SYS INC	'203607106	2200	14.56	32032	0
NQ2G	EQUITY	CTBI	COMMUNITY TR BANCORP INC	'204149108	960	26.75	25680	0
NQ2G	EQUITY	CRK	COMSTOCK RES INC	'205768203	2940	33.05	97167	0
NQ2G	EQUITY	CMTL	COMTECH TELECOMMUNICATIONS	'205826209	1880	31.88	59934.4	0
NQ2G	EQUITY	CNMD	CONMED CORP	'207410101	1800	15.52	27936	0
NQ2G	EQUITY	CTWS	CONNECTICUT WTR SVC INC	'207797101	400	21.69	8676	0
NQ2G	EQUITY	CGX	CONSOLIDATED GRAPHICS INC	'209341106	540	17.42	9406.8	0
NQ2G	EQUITY	CPRT	COPART INC	'217204106	4140	34.67	143533.8	0
NQ2G	EQUITY	CRN	CORNELL COMPANIES INC	'219141108	600	16.21	9726	0
NQ2G	EQUITY	CORS	CORUS BANKSHARES INC	'220873103	1820	0.275	500.5	0
NQ2G	EQUITY	CRRC	COURIER CORP	'222660102	430	15.26	6561.8	0
NQ2G	EQUITY	MALL	PC MALL INC	'69323K100	600	6.76	4056	0
NQ2G	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	383	21.85	8368.55	0
NQ2G	EQUITY	CRMT	AMERICAS CAR MART INC	'03062T105	500	20.5	10250	0
NQ2G	EQUITY	CUB	CUBIC CORP	'229669106	960	35.79	34358.4	0
NQ2G	EQUITY	STEM	STEMCELLS INC	'85857R105	6400	1.7	10880	0
NQ2G	EQUITY	DAR	DARLING INTL INC	'237266101	5120	6.6	33792	0
NQ2G	EQUITY	DWSN	DAWSON GEOPHYSICAL CO	'239359102	400	29.85	11940	0
NQ2G	EQUITY	DECK	DECKERS OUTDOOR CORP	'243537107	830	70.27	58324.1	0
NQ2G	EQUITY	DFG	DELPHI FINL GROUP INC	'247131105	2800	19.43	54404	0
NQ2G	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	630	35.47	22346.1	0
NQ2G	EQUITY	DGII	DIGI INTL INC	'253798102	1180	9.75	11505	0
NQ2G	EQUITY	DIOD	DIODES INC	'254543101	2040	15.64	31905.6	0
NQ2G	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GRP	'256743105	1090	13.95	15205.5	0
NQ2G	EQUITY	DBRN	DRESS BARN INC	'261570105	2840	14.3	40612	0
NQ2G	EQUITY	DCO	DUCOMMUN INC DEL	'264147109	600	18.79	11274	0
NQ2G	EQUITY	BOOM	DYNAMIC MATLS CORP	'267888105	620	19.28	11953.6	0
NQ2G	EQUITY	DRCO	DYNAMICS RESH CORP	'268057106	500	10.01	5005	0
NQ2G	EQUITY	EMCI	EMC INS GROUP INC	'268664109	220	20.81	4578.2	0
NQ2G	EQUITY	ELMG	EMS TECHNOLOGIES INC	'26873N108	800	20.9	16720	0

NQ2G	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	1690	44.8	75712	0
NQ2G	EQUITY	EML	EASTERN CO	'276317104	400	16.5	6600	0
NQ2G	EQUITY	EE	EL PASO ELEC CO	'283677854	2770	13.96	38669.2	0
NQ2G	EQUITY	ELRC	ELECTRO RENT	'285218103	1160	9.49	11008.4	0
NQ2G	EQUITY	PERY	ELLIS PERRY INTL INC	'288853104	645	7.28	4695.6	0
NQ2G	EQUITY	EME	EMCOR GROUP INC	'29084Q100	4340	20.12	87320.8	0
NQ2G	EQUITY	WIRE	ENCORE WIRE CORP	'292562105	960	21.35	20496	0
NQ2G	EQUITY	EGN	ENERGEN CORP	'29265N108	4560	39.9	181944	0
NQ2G	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	1990	27.07	53869.3	0
NQ2G	EQUITY	EXAR	EXAR CORP 1	'300645108	2030	7.19	14595.7	0
NQ2G	EQUITY	EXPO	EXPONENT INC	'30214U102	860	24.51	21078.6	0
NQ2G	EQUITY	EZPW	EZCORP INC	'302301106	2800	10.78	30184	0
NQ2G	EQUITY	FEIC	FEI CO	'30241L109	2290	22.9	52441	0
NQ2G	EQUITY	FPIC	FPIC INS GROUP INC	'302563101	430	30.62	13166.6	0
NQ2G	EQUITY	FCN	FTI CONSULTING INC	'302941109	3140	50.72	159260.8	0
NQ2G	EQUITY	WSC	WESCO FINL CORP	'950817106	63	291	18333	0
NQ2G	EQUITY	WR	WESTSTAR ENERGY INC	'95709T100	6702	18.77	125796.54	0
NQ2G	EQUITY	WOR	WORTHINGTON INDS IN	'981811102	4350	12.79	55636.5	0
NQ2G	EQUITY	AIR	AAR CORP	'000361105	2410	16.05	38680.5	0
NQ2G	EQUITY	AEPI	AEP INDS INC	'001031103	300	26.39	7917	0
NQ2G	EQUITY	AAN	AARON S INC	'002535201	2940	29.82	87670.8	0
NQ2G	EQUITY	ACET	ACETO CORP	'004446100	1300	6.67	8671	0
NQ2G	EQUITY	AIRM	AIR METHODS CORP	'009128307	600	27.36	16416	0
NQ2G	EQUITY	ARG	AIRGAS INC	'009363102	5220	40.53	211566.6	0
NQ2G	EQUITY	AAI	AIRTRAN HOLDINGS INC	'00949P108	7500	6.19	46425	0
NQ2G	EQUITY	AIN	ALBANY INTL CORP	'012348108	1600	11.38	18208	0
NQ2G	EQUITY	ALCO	ALICO INC	'016230104	220	30.02	6604.4	0
NQ2G	EQUITY	AFAM	ALMOST FAMILY INC	'020409108	400	26.11	10444	0
NQ2G	EQUITY	UHAL	AMERCO	'023586100	540	37.15	20061	0
NQ2G	EQUITY	AMPH	AMERICAN PHYSICIANS SVC GROUP	'028882108	400	22.69	9076	0
NQ2G	EQUITY	AMSWA	AMERICAN SOFTWARE INC	'029683109	1200	5.76	6912	0
NQ2G	EQUITY	AWR	AMERICAN STS WTR CO	'029899101	1160	34.64	40182.4	0
NQ2G	EQUITY	AMWD	AMERICAN WOODMARK CORP	'030506109	640	23.95	15328	0
NQ2G	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	1590	19.03	30257.7	0
NQ2G	EQUITY	AXR	AMREP CORP	'032159105	100	11.03	1103	0
NQ2G	EQUITY	AMSG	AMSURG CORP	'03232P405	1900	21.44	40736	0
NQ2G	EQUITY	ANAD	ANADIGICS INC	'032515108	3500	4.19	14665	0
NQ2G	EQUITY	ALOG	ANALOGIC CORP	'032657207	950	36.95	35102.5	0
NQ2G	EQUITY	ANDE	ANDERSONS INC	'034164103	1140	29.94	34131.6	0
NQ2G	EQUITY	ANN	ANNTAYLOR STORES CORP	'036115103	3614	7.98	28839.72	0
NQ2G	EQUITY	AIT	APPLIED INDL TECHNOLOGIES INC	'03820C105	2800	19.7	55160	0
NQ2G	EQUITY	ABFS	ARKANSAS BEST CORP	'040790107	1590	26.35	41896.5	0
NQ2G	EQUITY	ARQL	ARQULE INC	'04269E107	1900	6.14	11666	0
NQ2G	EQUITY	AROW	ARROW FINL CORP	'042744102	500	27	13500	0
NQ2G	EQUITY	ATRO	ASTRONICS CORP	'046433108	600	10.39	6234	0
NQ2G	EQUITY	ATRI	ATRION CORP	'049904105	100	134.09	13409	0
NQ2G	EQUITY	VOXX	AUDIOVOX CORP	'050757103	760	5.86	4453.6	0
NQ2G	EQUITY	AVTR	AVATAR HLDGS INC	'053494100	320	18.17	5814.4	0
NQ2G	EQUITY	AVID	AVID TECHNOLOGY INC	'05367P100	1740	13.41	23333.4	0
NQ2G	EQUITY	AXYS	AXSYS TECHNOLOGIES INC	'054615109	600	53.64	32184	0
NQ2G	EQUITY	AZZ	AZZ INC	'002474104	800	34.41	27528	0
NQ2G	EQUITY	BMI	BADGER METER INC	'056525108	940	41	38540	0
NQ2G	EQUITY	BKR	BAKER MICHAEL CORP	'057149106	400	42.36	16944	0
NQ2G	EQUITY	BWINB	BALDWIN + LYONS INC	'057755209	420	19.7	8274	0
NQ2G	EQUITY	B	BARNES GROUP INC	'067806109	2920	11.89	34718.8	0
NQ2G	EQUITY	BBSI	BARRET BUSINESS SVCS INC	'068463108	500	10.5	5250	0
NQ2G	EQUITY	BEAV	BE AEROSPACE INC	'073302101	6500	14.36	93340	0
NQ2G	EQUITY	BZH	BEAZER HOMES USA INC	'07556Q105	1840	1.83	3367.2	0
NQ2G	EQUITY	BHE	BENCHMARK ELECTRS INC	'08160H101	4460	14.4	64224	0
NQ2G	EQUITY	HNR	HARVEST NAT RES INC	'41754V103	1940	4.41	8555.4	0
NQ2G	EQUITY	BIO	BIO RAD LABORATORIES INC	'090572207	1260	75.48	95104.8	0
NQ2G	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES INC	'87162G105	700	20.77	14539	0
NQ2G	EQUITY	BXG	BLUEGREEN CORP	'096231105	870	2.52	2192.4	0
NQ2G	EQUITY	BOBE	BOB EVANS FARMS INC	'096761101	2030	28.74	58342.2	0
NQ2G	EQUITY	BOLT	BOLT TECHNOLOGY CORP	'097698104	500	11.24	5620	0
NQ2G	EQUITY	BNE	BOWNE + CO INC	'103043105	1460	6.51	9504.6	0
NQ2G	EQUITY	BYD	BOYD GAMING CORP	'103304101	3400	8.5	28900	0
NQ2G	EQUITY	CBK	CHRISTOPHER + BANKS CORP	'171046105	1630	6.71	10937.3	0
NQ2G	EQUITY	BEXP	BRIGHAM EXPL CO	'109178103	5200	3.49	18148	0
NQ2G	EQUITY	BWS	BROWN SHOE INC NEW	'115736100	2310	7.24	16724.4	0
NQ2G	EQUITY	BW	BRUSH ENGINEERED MATLS INC	'117421107	1060	16.75	17755	0
NQ2G	EQUITY	CPY	CPI CORP	'125902106	300	16.99	5097	0
NQ2G	EQUITY	CSS	CSS INDS INC	'125906107	420	20.38	8559.6	0
NQ2G	EQUITY	SUR	CNA SURETY CORP	'12612L108	860	13.49	11601.4	0
NQ2G	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	700	24.96	17472	0
NQ2G	EQUITY	CPE	CALLON PETE CO DEL	'13123X102	1050	1.98	2079	0
NQ2G	EQUITY	CSU	CAPITAL SR LIVING CORP	'140475104	900	4.55	4095	0
NQ2G	EQUITY	CASC	CASCADE CORP	'147195101	540	15.73	8494.2	0
NQ2G	EQUITY	CSH	CASH AMER INTL INC	'14754D100	1800	23.39	42102	0
NQ2G	EQUITY	ARW	ARROW ELECTRS INC	'042735100	7420	21.24	157600.8	0
NQ2G	EQUITY	AN	AUTONATION INC DEL	'05329W102	4500	17.35	78075	0
NQ2G	EQUITY	AVA	AVISTA CORP	'05379B107	3470	17.81	61800.7	0
NQ2G	EQUITY	AVT	AVNET INC	'053807103	9410	21.03	197892.3	0

NQ2G	EQUITY	BLC	BELO CORP	'080555105	4740	1.79	8484.6	0
NQ2G	EQUITY	BGP	BORDERS GROUP INC	'099709107	3240	3.68	11923.2	0
NQ2G	EQUITY	BC	BRUNSWICK CORP	'117043109	4640	4.32	20044.8	0
NQ2G	EQUITY	CMS	CMS ENERGY CORP	'125896100	14280	12.08	172502.4	0
NQ2G	EQUITY	CRS	CARPENTER TECHNOLOGY CORP	'144285103	2980	20.81	62013.8	0
NQ2G	EQUITY	CTX	CENTEX CORP	'152312104	8000	8.46	67680	0
NQ2G	EQUITY	CTB	COOPER TIRE + RUBR CO	'216831107	3720	9.92	36902.4	0
NQ2G	EQUITY	CPO	CORN PRODUCTS INTL INC	'219023108	4760	26.79	127520.4	0
NQ2G	EQUITY	DPL	DPL INC	'233293109	7250	23.17	167982.5	0
NQ2G	EQUITY	DHI	D R HORTON INC	'23331A109	17300	9.36	161928	0
NQ2G	EQUITY	DDS	DILLARDS INC	'254067101	3040	9.2	27968	0
NQ2G	EQUITY	EMN	EASTMAN CHEM CO	'277432100	4600	37.9	174340	0
NQ2G	EQUITY	FFG	FBL FINL GROUP INC	'30239F106	650	8.26	5369	0
NQ2G	EQUITY	FAF	FIRST AMERICAN CORP	'318522307	5890	25.91	152609.9	0
NQ2G	EQUITY	GMT	GATX CORPORATION	'361448103	3150	25.72	81018	0
NQ2G	EQUITY	GTIV	GENTIVA HEALTH SVCS INC	'37247A102	1780	16.46	29298.8	0
NQ2G	EQUITY	GT	GOODYEAR TIRE AND RUBBER	'382550101	15050	11.26	169463	0
NQ2G	EQUITY	GAP	GREAT ATLANTIC + PAC TEA INC	'390064103	1838	4.25	7811.5	0
NQ2G	EQUITY	HE	HAWAIIAN ELEC INDS INC	'419870100	5790	19.06	110357.4	0
NQ2G	EQUITY	HP	HELMERICH AND PAYNE INC	'423452101	6560	30.87	202507.2	0
NQ2G	EQUITY	IDA	IDACORP INC	'451107106	2950	26.14	77113	0
NQ2G	EQUITY	IMN	IMATION CORP	'45245A107	1620	7.61	12328.2	0
NQ2G	EQUITY	IM	INGRAM MICRO INC	'457153104	10660	17.5	186550	0
NQ2G	EQUITY	IDTI	INTEGRATED DEVICE TECHNOLOGY	'458118106	11300	6.04	68252	0
NQ2G	EQUITY	SFN	SPHERION CORP	'848420105	2620	4.12	10794.4	0
NQ2G	EQUITY	KEY	KEYCORP NEW	'493267108	32200	5.24	168728	0
NQ2G	EQUITY	LEN	LENNAR CORP	'526057104	8800	9.69	85272	0
NQ2G	EQUITY	LPX	LOUISIANA PAC CORP	'546347105	6490	3.42	22195.8	0
NQ2G	EQUITY	LZ	LUBRIZOL CORP	'549271104	4140	47.31	195863.4	0
NQ2G	EQUITY	MBI	MBIA INC	'55262C100	9900	4.33	42867	0
NQ2G	EQUITY	NFG	NATIONAL FUEL GAS CO N J	'636180101	4400	36.08	158752	0
NQ2G	EQUITY	NU	NORTHEAST UTILS	'664397106	10960	22.31	244517.6	0
NQ2G	EQUITY	ORI	OLD REP INTL CORP	'680223104	14985	9.85	147602.25	0
NQ2G	EQUITY	OLN	OLIN CORP	'680665205	4850	11.89	57666.5	0
NQ2G	EQUITY	OCR	OMNICARE INC	'681904108	7400	25.76	190624	0
NQ2G	EQUITY	OSG	OVERSEAS SHIPHOLDING GROUP INC	'690368105	1500	34.04	51060	0
NQ2G	EQUITY	PMI	PMI GROUP INC	'69344M101	4030	1.98	7979.4	0
NQ2G	EQUITY	PTV	PACTIV CORP	'695257105	8330	21.7	180761	0
NQ2G	EQUITY	PHM	PULTE HOMES INC	'745867101	13500	8.83	119205	0
NQ2G	EQUITY	RDN	RADIAN GROUP INC	'750236101	4300	2.72	11696	0
NQ2G	EQUITY	RYN	RAYONIER INC	'754907103	4960	36.35	180296	0
NQ2G	EQUITY	RAD	RITE AID CORP	'767754104	36540	1.51	55175.4	0
NQ2G	EQUITY	R	RYDER SYS INC	'783549108	3720	27.92	103862.4	0
NQ2G	EQUITY	SKS	SAKS INC	'79377W108	7640	4.43	33845.2	0
NQ2G	EQUITY	SCG	SCANA CORP NEW	'80589M102	7617	32.47	247323.99	0
NQ2G	EQUITY	SCI	SERVICE CORP INTL	'817565104	17100	5.48	93708	0
NQ2G	EQUITY	TECUA	TECUMSEH PRODS CO	'878895200	1760	9.71	17089.6	0
NQ2G	EQUITY	TIN	TEMPLE INLAND INC	'879868107	7090	13.12	93020.8	0
NQ2G	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	29200	2.82	82344	0
NQ2G	EQUITY	TEN	TENNECO INC	'880349105	2950	10.6	31270	0
NQ2G	EQUITY	TRA	TERRA INDS INC	'880915103	6430	24.22	155734.6	0
NQ2G	EQUITY	TDW	TIDEWATER INC	'886423102	3320	42.87	142328.4	0
NQ2G	EQUITY	TKR	TIMKEN CO	'887389104	6080	17.08	103846.4	0
NQ2G	EQUITY	UMBF	UMB FINL CORP	'902788108	2020	38.01	76780.2	0
NQ2G	EQUITY	UFI	UNIFI INC	'904677101	2400	1.42	3408	0
NQ2G	EQUITY	URI	UNITED RENTALS INC	'911363109	3722	6.49	24155.78	0
NQ2G	EQUITY	UTR	UNITRIN INC	'913275103	2722	12.02	32718.44	0
NQ2G	EQUITY	VHI	VALHI INC NEW	'918905100	430	7.43	3194.9	0
NQ2G	EQUITY	VSH	VISHAY INTERTECHNOLOGY INC	'928298108	11690	6.79	79375.1	0
NQ2G	EQUITY	WMK	WEIS MKTS INC	'948849104	650	33.52	21788	0
NQ2G	EQUITY	WST	WEST PHARMACEUTICAL SVCS INC	'955306105	2110	34.85	73533.5	0
NQ2G	EQUITY	ZNT	ZENITH NATL INS CORP	'989390109	2400	21.74	52176	0
NQ2G	EQUITY	ABM	ABM INDS INC	'000957100	2840	18.07	51318.8	0
NQ2G	EQUITY	BPFH	BOSTON PRIVATE FINL HLDGS INC	'101119105	4220	4.48	18905.6	0
NQ2G	EQUITY	BRC	BRADY CORP	'104674106	3240	25.12	81388.8	0
NQ2G	EQUITY	BMTC	BRYN MAWR BK CORP	'117665109	400	18.87	7548	0
NQ2G	EQUITY	CRR	CARBO CERAMICS INC	'140781105	1170	34.2	40014	0
NQ2G	EQUITY	CATY	CATHAY GENERAL BANCORP	'149150104	3360	9.51	31953.6	0
NQ2G	EQUITY	CLC	CLARCOR INC	'179895107	3280	29.19	95743.2	0
NQ2G	EQUITY	COBZ	COBIZ FINANCIAL INC	'190897108	1050	6.41	6730.5	0
NQ2G	EQUITY	FARM	FARMER BROS CO	'307675108	320	22.88	7321.6	0
NQ2G	EQUITY	FUL	FULLER H B CO	'359694106	3200	18.77	60064	0
NQ2G	EQUITY	GTY	GETTY RLTY CORP NEW	'374297109	960	18.87	18115.2	0
NQ2G	EQUITY	GBCI	GLACIER BANCORP INC	'37637Q105	3915	14.77	57824.55	0
NQ2G	EQUITY	GGG	GRACO INC	'384109104	3950	22.02	86979	0
NQ2G	EQUITY	MATW	MATTHEWS INTL CORP	'577128101	2010	31.12	62551.2	0
NQ2G	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	2640	22.58	59611.2	0
NQ2G	EQUITY	MEI	METHODE ELECTRS INC	'591520200	2030	7.02	14250.6	0
NQ2G	EQUITY	NPBC	NATIONAL PENN BANCSHARES INC	'637138108	5238	4.61	24147.18	0
NQ2G	EQUITY	NWSB	NORTHWEST BANCORP INC PA	'667328108	1070	18.86	20180.2	0
NQ2G	EQUITY	NWN	NORTHWEST NAT GAS CO	'667655104	1700	44.32	75344	0
NQ2G	EQUITY	SJW	SJW CORP	'784305104	740	22.7	16798	0
NQ2G	EQUITY	STRA	STRAYER ED INC	'863236105	850	218.11	185393.5	0

NQ2G	EQUITY	TNL	TECHNITROL INC	'878555101	2140	6.47	13845.8	0
NQ2G	EQUITY	VALU	VALUE LINE INC	'920437100	100	32.87	3287	0
NQ2G	EQUITY	WDFC	WD 40 CO	'929236107	1060	29	30740	0
NQ2G	EQUITY	WCBO	WEST COAST BANCORP ORE NEW	'952145100	860	2.04	1754.4	0
NQ2G	EQUITY	TK	TEEKAY CORPORATION	'Y8564W103	2800	21.03	58884	0
NQ2G	EQUITY	AEC	ASSOCIATED ESTATES RLTY CORP	'045604105	900	5.96	5364	0
NQ2G	EQUITY	BDN	BRANDYWINE RLTY TR	'105368203	8052	7.45	59987.4	0
NQ2G	EQUITY	CLP	COLONIAL PPTYS TR	'195872106	2560	7.4	18944	0
NQ2G	EQUITY	EV	EATON VANCE CORP	'278265103	7234	26.75	193509.5	0
NQ2G	EQUITY	FCH	FELCOR LODGING TR INC	'31430F101	3280	2.46	8068.8	0
NQ2G	EQUITY	HSC	HARSCO CORP	'415864107	5380	28.3	152254	0
NQ2G	EQUITY	HPT	HOSPITALITY PPTYS TR	'44106M102	6060	11.89	72053.4	0
NQ2G	EQUITY	LHO	LASALLE HOTEL PPTYS	'517942108	3310	12.34	40845.4	0
NQ2G	EQUITY	LXP	LEXINGTON REALTY TRUST	'529043101	5241	3.4	17819.4	0
NQ2G	EQUITY	CLI	MACK CA RLTY CORP	'554489104	4920	22.8	112176	0
NQ2G	EQUITY	MAA	MID AMER APT CMNTYS INC	'59522J103	1860	36.71	68280.6	0
NQ2G	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	2700	3.26	8802	0
NQ2G	EQUITY	PKI	PERKINELMER INC	'714046109	7560	17.4	131544	0
NQ2G	EQUITY	PII	POLARIS INDS INC	'731068102	2150	32.12	69058	0
NQ2G	EQUITY	O	REALTY INCOME CORP	'756109104	6500	21.92	142480	0
NQ2G	EQUITY	ROP	ROPER INDS	'776696106	5600	45.31	253736	0
NQ2G	EQUITY	BFS	SAUL CTRS INC	'804395101	540	29.57	15967.8	0
NQ2G	EQUITY	SSS	SOVRAN SELF STORAGE INC	'84610H108	1460	24.6	35916	0
NQ2G	EQUITY	SFI	ISTAR FINL INC	'45031U101	7400	2.84	21016	0
NQ2G	EQUITY	SUI	SUN CMNTYS INC	'866674104	860	13.78	11850.8	0
NQ2G	EQUITY	SUP	SUPERIOR INDS INTL INC	'868168105	1180	14.1	16638	0
NQ2G	EQUITY	SKT	TANGER FACTORY OUTLET CTRS INC	'875465106	2310	32.43	74913.3	0
NQ2G	EQUITY	TRN	TRINITY INDS INC	'896522109	5360	13.62	73003.2	0
NQ2G	EQUITY	AGCO	AGCO CORP	'001084102	5820	29.07	169187.4	0
NQ2G	EQUITY	AGL	AGL RES INC	'001204106	4870	31.8	154866	0
NQ2G	EQUITY	AKS	AK STL HLDG CORP	'001547108	6800	19.19	130492	0
NQ2G	EQUITY	AMR	AMR CORP DEL	'001765106	18200	4.02	73164	0
NQ2G	EQUITY	ADVNB	ADVANTA CORP	'007942204	2090	0.42	877.8	0
NQ2G	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	2300	18.26	41998	0
NQ2G	EQUITY	ALB	ALBEMARLE CORP	'012653101	5860	25.57	149840.2	0
NQ2G	EQUITY	ALEX	ALEXANDER + BALDWIN INC	'014482103	2750	23.44	64460	0
NQ2G	EQUITY	Y	ALLEGHANY CORP DEL	'017175100	277	271	75067	0
NQ2G	EQUITY	ABK	AMBAC FINL GROUP INC	'023139108	15200	0.92	13984	0
NQ2G	EQUITY	AM	AMERICAN GREETINGS CORP	'026375105	2420	11.68	28265.6	0
NQ2G	EQUITY	ANAT	AMERICAN NATL INS CO	'028591105	1030	75.58	77847.4	0
NQ2G	EQUITY	ARJ	ARCH CHEMICALS INC	'03937R102	1580	24.59	38852.2	0
NQ2G	EQUITY	ALSK	ALASKA COMMUNICATIONS SYS INC	'01167P101	2750	7.32	20130	0
NQ2G	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	900	30.53	27477	0
NQ2G	EQUITY	TFX	TELEFLEX INC	'879369106	2530	44.83	113419.9	0
NQ2G	EQUITY	MLHR	MILLER HERMAN INC	'600544100	3750	15.34	57525	0
NQ2G	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	986	11.3	11141.8	0
NQ2G	EQUITY	VLGEA	VILLAGE SUPER MKT INC	'927107409	400	29.75	11900	0
NQ2G	EQUITY	ISIL	INTERSIL CORP	'46069S109	7950	12.57	99931.5	0
NQ2G	EQUITY	GVP	GSE SYS INC	'36227K106	1000	6.75	6750	0
NQ2G	EQUITY	LNT	ALLIANT ENERGY CORP	'018802108	7010	26.13	183171.3	0
NQ2G	EQUITY	AFG	AMERICAN FINL GROUP INC OHIO	'025932104	5355	21.58	115560.9	0
NQ2G	EQUITY	BWA	BORG WARNER INC	'099724106	7300	34.15	249295	0
NQ2G	EQUITY	NST	NSTAR	'67019E107	6680	32.11	214494.8	0
NQ2G	EQUITY	OGE	OGE ENERGY CORP	'670837103	6020	28.32	170486.4	0
NQ2G	EQUITY	OKE	ONEOK INC NEW	'682680103	6560	29.49	193454.4	0
NQ2G	EQUITY	PBY	PEP BOYS MANNY MOE + JACK	'713278109	2990	10.14	30318.6	0
NQ2G	EQUITY	PNW	PINNACLE WEST CAP CORP	'723484101	6340	30.15	191151	0
NQ2G	EQUITY	STEI	STEWART ENTERPRISES INC	'860370105	4580	4.82	22075.6	0
NQ2G	EQUITY	TE	TECO ENERGY INC	'872375100	13430	11.93	160219.9	0
NQ2G	EQUITY	ALG	ALAMO GROUP INC	'011311107	300	10.1	3030	0
NQ2G	EQUITY	AMN	AMERON INTL CORP	'030710107	530	67.04	35531.2	0
NQ2G	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	400	23.45	9380	0
NQ2G	EQUITY	ABCW	ANCHOR BANCORP WIS INC	'032839102	980	1.3	1274	0
NQ2G	EQUITY	APOG	APOGEE ENTERPRISES INC	'037598109	1600	12.3	19680	0
NQ2G	EQUITY	APSG	APPLIED SIGNAL TECHNOLOGY INC	'038237103	700	25.51	17857	0
NQ2G	EQUITY	BELFB	BEL FUSE INC	'077347300	540	16.04	8661.6	0
NQ2G	EQUITY	CHG	CH ENERGY GROUP INC	'12541M102	960	46.7	44832	0
NQ2G	EQUITY	CKR	CKE RESTAURANTS INC	'12561E105	2710	8.48	22980.8	0
NQ2G	EQUITY	CCC	CALGON CARBON CORP	'129603106	3520	13.89	48892.8	0
NQ2G	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	1260	36.84	46418.4	0
NQ2G	EQUITY	CBC	CAPITOL BANCORP LTD	'14056D105	650	2.65	1722.5	0
NQ2G	EQUITY	CASY	CASEYS GEN STORES INC	'147528103	3280	25.69	84263.2	0
NQ2G	EQUITY	CV	CENTRAL VT PUBLIC SERVICE	'155771108	700	18.1	12670	0
NQ2G	EQUITY	CNBKA	CENTURY BANCORP INC MASS	'156432106	200	18.44	3688	0
NQ2G	EQUITY	CRBC	CITIZENS REPUBLIC BANKCORP INC	'174420109	7132	0.71	5063.72	0
NQ2G	EQUITY	CMC	COMMERCIAL METALS CO	'201723103	7340	16.03	117660.2	0
NQ2G	EQUITY	CW	CURTISS WRIGHT CORP	'231561101	2860	29.73	85027.8	0
NQ2G	EQUITY	DCOM	DIME CMNTY BANCORP INC	'253922108	1200	9.11	10932	0
NQ2G	EQUITY	EBF	ENNIS INC	'293389102	1290	12.46	16073.4	0
NQ2G	EQUITY	FDEF	FIRST DEFIANCE FINL CORP	'32006W106	500	13	6500	0
NQ2G	EQUITY	FBC	FLAGSTAR BANCORP INC	'337930101	2820	0.68	1917.6	0
NQ2G	EQUITY	GY	GENCORP INC	'368682100	2990	1.91	5710.9	0
NQ2G	EQUITY	BGC	GENERALE CABLE CORP	'369300108	3240	37.58	121759.2	0

NQ2G	EQUITY	GLT	GLATFELTER	'377316104	2850	8.9	25365	0
NQ2G	EQUITY	GSBC	GREAT SOUTHN BANCORP INC	'390905107	600	20.55	12330	0
NQ2G	EQUITY	GBX	GREENBRIER COS INC	'393657101	920	7.19	6614.8	0
NQ2G	EQUITY	HFWA	HERITAGE FINL CORP WASH	'42722X106	300	11.56	3468	0
NQ2G	EQUITY	LNY	LANDRYS RESTAURANTS INC	'51508L103	660	8.6	5676	0
NQ2G	EQUITY	LAWS	LAWSON PRODS INC	'520776105	220	14.21	3126.2	0
NQ2G	EQUITY	MCS	MARCUS CORP	'566330106	1070	10.52	11256.4	0
NQ2G	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	1470	19.06	28018.2	0
NQ2G	EQUITY	MOV	MOVADO GROUP INC	'624580106	760	10.54	8010.4	0
NQ2G	EQUITY	PKE	PARK ELECTROCHEMICAL CORP	'700416209	1270	21.53	27343.1	0
NQ2G	EQUITY	KWR	QUAKER CHEMICAL	'747316107	500	13.29	6645	0
NQ2G	EQUITY	RBN	ROBBINS + MYERS INC	'770196103	1680	19.25	32340	0
NQ2G	EQUITY	RYL	RYLAND GROUP INC	'783764103	2770	16.76	46425.2	0
NQ2G	EQUITY	SHLM	SCHULMAN A INC	'808194104	1410	15.11	21305.1	0
NQ2G	EQUITY	AOS	SMITH A O CORP	'831865209	1360	32.57	44295.2	0
NQ2G	EQUITY	SUSQ	SUSQUEHANNA BANCSHARES INC PA	'869099101	5608	4.89	27423.12	0
NQ2G	EQUITY	TXI	TEXAS INDS INC	'882491103	1580	31.36	49548.8	0
NQ2G	EQUITY	UTL	UNITIL CORP	'913259107	700	20.62	14434	0
NQ2G	EQUITY	WNC	WABASH NATL CORP	'929566107	1410	0.7	987	0
NQ2G	EQUITY	WLT	WALTER ENERGY INC	'93317Q105	3430	36.24	124303.2	0
NQ2G	EQUITY	WSO	WATSCO INC	'942622200	1570	48.93	76820.1	0
NQ2G	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	2680	18.12	48561.6	0
NQ2G	EQUITY	DSPG	DSP GROUP INC	'23332B106	1400	6.76	9464	0
NQ2G	EQUITY	FII	FEDERATED INVS INC PA	'314211103	5600	24.09	134904	0
NQ2G	EQUITY	FMBI	FIRST MIDWEST BANCORP INC DEL	'320867104	2536	7.31	18538.16	0
NQ2G	EQUITY	ITG	INVESTMENT TECHNOLOGY GROUP	'46145F105	2840	20.39	57907.6	0
NQ2G	EQUITY	MW	MENS WEARHOUSE INC	'587118100	3370	19.18	64636.6	0
NQ2G	EQUITY	MPS	MPS GROUP INC	'553409103	6370	7.64	48666.8	0
NQ2G	EQUITY	NATI	NATIONAL INSTRS CORP	'636518102	3634	22.56	81983.04	0
NQ2G	EQUITY	OMG	OM GROUP INC	'670872100	2000	29.02	58040	0
NQ2G	EQUITY	WL	WILMINGTON TR CORP	'971807102	4440	13.66	60650.4	0
NQ2G	EQUITY	SCHL	SCHOLASTIC CORP	'807066105	1420	19.79	28101.8	0
NQ2G	EQUITY	SSD	SIMPSON MFG INC	'829073105	2430	21.62	52536.6	0
NQ2G	EQUITY	PKG	PACKAGING CORP AMER	'695156109	6720	16.2	108864	0
NQ2G	EQUITY	DV	DEVRY INC DEL	'251893103	3910	50.04	195656.4	0
NQ2G	EQUITY	PER	PEROT SYS CORP	'714265105	5590	14.33	80104.7	0
NQ2G	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	500	39.29	19645	0
NQ2G	EQUITY	BOKF	BOK FINL CORP	'05561Q201	1480	37.67	55751.6	0
NQ2G	EQUITY	AGM	FEDERAL AGRIC MTG CORP	'313148306	440	4.83	2125.2	0
NQ2G	EQUITY	KFY	KORN / FERRY INTL	'500643200	2520	10.64	26812.8	0
NQ2G	EQUITY	LPNT	LIFEPOINT HOSPS INC	'53219L109	3490	26.25	91612.5	0
NQ2G	EQUITY	PMACA	PMA CAP CORP	'693419202	1710	4.55	7780.5	0
NQ2G	EQUITY	VSEC	VSE CORP	'918284100	200	26.16	5232	0
NQ2G	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	880	32.79	28855.2	0
NQ2G	EQUITY	AMRI	ALBANY MOLECULAR RESH INC	'012423109	1280	8.39	10739.2	0
NQ2G	EQUITY	ASPM	ASPECT MED SYS INC	'045235108	1100	5.91	6501	0
NQ2G	EQUITY	CSGS	CSG SYS INTL INC	'126349109	2180	13.24	28863.2	0
NQ2G	EQUITY	EXBD	CORPORATE EXECUTIVE BRD CO	'21988R102	2140	20.76	44426.4	0
NQ2G	EQUITY	IMMR	IMMERSION CORP	'452521107	1500	4.94	7410	0
NQ2G	EQUITY	ISYS	INTEGRAL SYS INC MD	'45810H107	904	8.32	7521.28	0
NQ2G	EQUITY	LAB	LABRANCHE + CO INC	'505447102	2690	4.3	11567	0
NQ2G	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	2950	13.58	40061	0
NQ2G	EQUITY	WFSL	WASHINGTON FED INC	'938824109	5700	13	74100	0
NQ2G	EQUITY	WCC	WESCO INTL INC	'95082P105	2810	25.04	70362.4	0
NQ2G	EQUITY	WTM	WHITE MOUNTAINS INS GROUP LTD	'G9618E107	500	228.91	114455	0
NQ2G	EQUITY	WSM	WILLIAMS SONOMA INC	'969904101	6210	11.87	73712.7	0
NQ2G	EQUITY	DST	DST SYS INC DEL	'233326107	2620	36.95	96809	0
NQ2G	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	1290	44.07	56850.3	0
NQ2G	EQUITY	SFE	SAFEGUARD SCIENTIFICS INC	'786449108	5100	1.32	6732	0
NQ2G	EQUITY	GAS	NICOR INC	'654086107	2860	34.62	99013.2	0
NQ2G	EQUITY	TCB	TCF FINANCIAL CORP	'872275102	8080	13.37	108029.6	0
NQ2G	EQUITY	USG	USG CORP	'903293405	2604	10.07	26222.28	0
NQ2G	EQUITY	ASBC	ASSOCIATED BANC CORP	'045487105	8080	12.5	101000	0
NQ2G	EQUITY	GLBL	GLOBAL INDUSTRIES INC	'379336100	6100	5.66	34526	0
NQ2G	EQUITY	HHS	HARTE HANKS INC	'416196103	2400	9.25	22200	0
NQ2G	EQUITY	IAAC	INTERNATIONAL ASSETS HLDG CORP	'459028106	200	14.87	2974	0
NQ2G	EQUITY	BMS	BEMIS CO INC	'081437105	6380	25.2	160776	0
NQ2G	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	1320	10.36	13675.2	0
NQ2G	EQUITY	MHK	MOHAWK INDS INC	'608190104	3500	35.68	124880	0
NQ2G	EQUITY	BBOX	BLACK BOX CORP	'091826107	1060	33.47	35478.2	0
NQ2G	EQUITY	ATR	APTARGROUP INC	'038336103	4360	33.77	147237.2	0
NQ2G	EQUITY	IGTE	IGATE CORP	'45169U105	1170	6.62	7745.4	0
NQ2G	EQUITY	MCCC	MEDIACOM COMMUNICATIONS CORP	'58446K105	2420	5.11	12366.2	0
NQ2G	EQUITY	BID	SOTHEBYS	'835898107	4530	14.11	63918.3	0
NQ2G	EQUITY	JOE	ST JOE CO	'790148100	5900	26.49	156291	0
NQ2G	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	9500	23.62	224390	0
NQ2G	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	1590	28.29	44981.1	0
NQ2G	EQUITY	RPM	RPM INTL INC	'749685103	8220	14.04	115408.8	0
NQ2G	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	3390	3	10170	0
NQ2G	EQUITY	PZZA	PAPA JOHNS INTL INC	'698813102	1380	24.79	34210.2	0
NQ2G	EQUITY	QLGC	QLOGIC CORP	'747277101	7780	12.68	98650.4	0
NQ2G	EQUITY	ETFC	E TRADE FINL CORP	'269246104	30700	1.28	39296	0
NQ2G	EQUITY	RNR	RENAISSANCERE HOLDINGS LTD	'G7496G103	3900	46.54	181506	0

NQ2G	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	500	8.1	4050	0
NQ2G	EQUITY	SCMR	SYCAMORE NETWORKS INC	'871206108	12030	3.13	37653.9	0
NQ2G	EQUITY	SMMX	SYMYX TECHNOLOGIES INC	'87155S108	1810	5.85	10588.5	0
NQ2G	EQUITY	VDSI	VASCO DATA SEC INTL INC	'92230Y104	1390	7.31	10160.9	0
NQ2G	EQUITY	CRWN	CROWN MEDIA HLDGS INC	'228411104	650	1.67	1085.5	0
NQ2G	EQUITY	MCY	MERCURY GEN CORP	'589400100	1800	33.43	60174	0
NQ2G	EQUITY	RMBS	RAMBUS INC DEL	'750917106	6750	15.49	104557.5	0
NQ2G	EQUITY	BXS	BANCORPSOUTH INC	'059692103	5280	20.53	108398.4	0
NQ2G	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	2800	31.08	87024	0
NQ2G	EQUITY	TRH	TRANSATLANTIC HLDGS INC	'893521104	1800	43.33	77994	0
NQ2G	EQUITY	FBP	FIRST BANCORP P R	'318672102	5040	3.95	19908	0
NQ2G	EQUITY	FISI	FINANCIAL INSTNS INC	'317585404	600	13.66	8196	0
NQ2G	EQUITY	DSCM	DRUGSTORE COM INC	'262241102	4400	1.82	8008	0
NQ2G	EQUITY	RHT	RED HAT INC	'756577102	11830	20.13	238137.9	0
NQ2G	EQUITY	HRP	HRPT PPTYS TR	'40426W101	13950	4.06	56637	0
NQ2G	EQUITY	OFG	ORIENTAL FINL GROUP INC	'68618W100	1170	9.7	11349	0
NQ2G	EQUITY	MDP	MEREDITH CORP	'589433101	2150	25.55	54932.5	0
NQ2G	EQUITY	ARTG	ART TECHNOLOGY GROUP INC	'04289L107	7300	3.8	27740	0
NQ2G	EQUITY	IT	GARTNER INC	'366651107	3700	15.26	56462	0
NQ2G	EQUITY	PCTI	PC TEL INC	'69325Q105	1100	5.35	5885	0
NQ2G	EQUITY	WTFC	WINTRUST FINL CORP	'97650W108	1280	16.08	20582.4	0
NQ2G	EQUITY	FFIV	F5 NETWORKS INC	'315616102	4980	34.59	172258.2	0
NQ2G	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	2190	18.09	39617.1	0
NQ2G	EQUITY	WDR	WADDELL + REED FINL INC	'930059100	5570	26.37	146880.9	0
NQ2G	EQUITY	NVLS	NOVELLUS SYS INC	'670008101	6350	16.7	106045	0
NQ2G	EQUITY	MAXY	MAXYGEN INC	'577776107	1090	6.72	7324.8	0
NQ2G	EQUITY	FDP	FRESH DEL MONTE PRODUCE	'G36738105	2800	16.26	45528	0
NQ2G	EQUITY	NITE	KNIGHT CAP GROUP INC	'499005106	6080	17.05	103664	0
NQ2G	EQUITY	VICR	VICOR CORP	'925815102	1060	7.22	7653.2	0
NQ2G	EQUITY	ADTN	ADTRAN INC	'00738A106	3630	21.47	77936.1	0
NQ2G	EQUITY	ISCA	INTERNATIONAL SPEEDWAY CORP	'460335201	2120	25.61	54293.2	0
NQ2G	EQUITY	SBAC	SBA COMMUNCATIONS CORP	'78388J106	7400	24.54	181596	0
NQ2G	EQUITY	ACXM	ACXIOM CORP	'005125109	4210	8.83	37174.3	0
NQ2G	EQUITY	AEO	AMERICAN EAGLE OUTFITTERS INC	'02553E106	10980	14.17	155586.6	0
NQ2G	EQUITY	PRE	PARTNERRE LTD	'G6852T105	3500	64.95	227325	0
NQ2G	EQUITY	CBSH	COMMERCE BANCSHARES INC	'200525103	3985	31.83	126842.55	0
NQ2G	EQUITY	UTHR	UNITED THERAPEUTICS CORP DEL	'91307C102	1480	83.33	123328.4	0
NQ2G	EQUITY	UTSI	UTSTARCOM INC	'918076100	5580	1.63	9095.4	0
NQ2G	EQUITY	ELNK	EARTHLINK INC	'270321102	7220	7.41	53500.2	0
NQ2G	EQUITY	WFMI	WHOLE FOODS MKT INC	'966837106	6800	18.98	129064	0
NQ2G	EQUITY	IPCR	IPC HOLDINGS LTD BERMUDA	'G4933P101	3600	27.34	98424	0
NQ2G	EQUITY	VLCCF	KNIGHTSBRIDGE TANKERS LTD	'G5299G106	900	13.64	12276	0
NQ2G	EQUITY	ASIA	ASIAINFO HLDGS INC	'04518A104	2300	17.21	39583	0
NQ2G	EQUITY	GTN	GRAY TELEVISION INC	'389375106	1850	0.49	906.5	0
NQ2G	EQUITY	SBGI	SINCLAIR BROADCAST GROUP INC	'829226109	2750	1.94	5335	0
NQ2G	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	26300	4.18	109934	0
NQ2G	EQUITY	SNV	SYNOVUS FINL CORP	'87161C105	18400	2.99	55016	0
NQ2G	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	3900	8.29	32331	0
NQ2G	EQUITY	WBSN	WEBSENSE INC	'947684106	2780	17.84	49595.2	0
NQ2G	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	4300	1.24	5332	0
NQ2G	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	3980	2.3	9154	0
NQ2G	EQUITY	PLXT	PLX TECHNOLOGY INC	'693417107	1680	3.77	6333.6	0
NQ2G	EQUITY	CYH	COMMUNITY HEALTH SYS INC NEW	'203668108	5810	25.25	146702.5	0
NQ2G	EQUITY	ININ	INTERACTIVE INTELLIGENCE INC	'45839M103	600	12.26	7356	0
NQ2G	EQUITY	LAMR	LAMAR ADVERTISING CO	'512815101	3600	15.27	54972	0
NQ2G	EQUITY	CRL	CHARLES RIV LABORATORIES INTL	'159864107	4360	33.75	147150	0
NQ2G	EQUITY	TRK	SPEEDWAY MOTORSPORTSINC	'847788106	660	13.76	9081.6	0
NQ2G	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	1600	5.37	8592	0
NQ2G	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	1000	7.82	7820	0
NQ2G	EQUITY	MKL	MARKEL CORP	'570535104	630	281.7	177471	0
NQ2G	EQUITY	LVLT	LEVEL 3 COMMUNICATIONS INC	'52729N100	101600	1.51	153416	0
NQ2G	EQUITY	MOLX	MOLEX INC	'608554101	8200	15.55	127510	0
NQ2G	EQUITY	RNWK	REALNETWORKS INC	'75605L104	4910	2.99	14680.9	0
NQ2G	EQUITY	DLX	DELUXE CORP	'248019101	3180	12.81	40735.8	0
NQ2G	EQUITY	PL	PROTECTIVE LIFE CORP	'743674103	5150	11.44	58916	0
NQ2G	EQUITY	ATK	ALLIANT TECHSYSTEMS INC	'018804104	2030	82.36	167190.8	0
NQ2G	EQUITY	AHR	ANTHRACITE CAP INC	'037023108	2590	0.62	1605.8	0
NQ2G	EQUITY	RAS	RAIT FINANCIAL TRUST	'749227104	3300	1.37	4521	0
NQ2G	EQUITY	SBKC	SECURITY BK CORP	'814047106	948	0.43	407.64	0
NQ2G	EQUITY	STBC	STATE BANCORP INC N Y	'855716106	800	7.56	6048	0
NQ2G	EQUITY	UMH	UMH PPTYS INC	'903002103	500	7.97	3985	0
NQ2G	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	640	31.52	20172.8	0
NQ2G	EQUITY	UBA	URSTADT BIDDLE PPTYS INC	'917286205	1070	14.08	15065.6	0
NQ2G	EQUITY	ARGN	AMERIGON INC	'03070L300	900	6.1	5490	0
NQ2G	EQUITY	ARTNA	ARTESIAN RES CORP	'043113208	400	15.93	6372	0
NQ2G	EQUITY	CAC	CAMDEN NATL CORP	'133034108	400	34.03	13612	0
NQ2G	EQUITY	CNBC	CENTER BANCORP INC	'151408101	700	8.15	5705	0
NQ2G	EQUITY	DDMX	DYNAMEX INC	'26784F103	440	15.39	6771.6	0
NQ2G	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	1350	7.35	9922.5	0
NQ2G	EQUITY	FLIC	FIRST LONG IS CORP	'320734106	300	23.14	6942	0
NQ2G	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	3800	7.36	27968	0
NQ2G	EQUITY	IFLO	I FLOW CORP	'449520303	1170	6.94	8119.8	0
NQ2G	EQUITY	MTH	MERITAGE HOME CORP	'59001A102	1980	18.86	37342.8	0

NQ2G	EQUITY	MGAM	MULTIMEDIA GAMES INC	'625453105	1200	4.96	5952	0
NQ2G	EQUITY	HGRD	HEALTH GRADES INC	'42218Q102	1500	3.91	5865	0
NQ2G	EQUITY	UBSH	UNION BANKSHARES CORP	'905399101	645	14.97	9655.65	0
NQ2G	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	1780	9.78	17408.4	0
NQ2G	EQUITY	VTAL	VITAL IMAGES INC	'92846N104	940	11.35	10669	0
NQ2G	EQUITY	YDNT	YOUNG INNOVATIONS INV	'987520103	300	21.79	6537	0
NQ2G	EQUITY	ARDNA	ARDEN GROUP INC	'039762109	100	125.1	12510	0
NQ2G	EQUITY	PMTI	PALOMAR MED TECHNOLOGIES INC	'697529303	960	14.66	14073.6	0
NQ2G	EQUITY	RMIX	U S CONCRETE INC	'90333L102	2100	1.98	4158	0
NQ2G	EQUITY	LBAI	LAKELAND BANCORP INC	'511637100	1036	8.99	9313.64	0
NQ2G	EQUITY	DX	DYNEX CAP INC	'26817Q506	700	8.2	5740	0
NQ2G	EQUITY	FLWS	FLOWERS COM INC	'68243Q106	1090	1.92	2092.8	0
NQ2G	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	530	32.74	17352.2	0
NQ2G	EQUITY	KNOT	KNOT INC	'499184109	1500	7.88	11820	0
NQ2G	EQUITY	HT	HERSHA HOSPITALITY TR	'427825104	2270	2.48	5629.6	0
NQ2G	EQUITY	UBET	YOUBET COM INC	'987413101	1900	3.3	6270	0
NQ2G	EQUITY	MSW	MISSION WEST PPTYS INC MD	'605203108	1100	6.83	7513	0
NQ2G	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	1400	6.85	9590	0
NQ2G	EQUITY	BKYF	BANK KY FINL CORP	'062896105	200	28	5600	0
NQ2G	EQUITY	SKX	SKECHERS U S A INC	'830566105	1780	9.77	17390.6	0
NQ2G	EQUITY	ISRL	ISRAMCO INC	'465141406	100	106.53	10653	0
NQ2G	EQUITY	SOHU	SOHU COM INC	'83408W103	1890	62.83	118748.7	0
NQ2G	EQUITY	BMRN	BIOMARIN PHARMACEUTICAL INC	'09061G101	6360	15.61	99279.6	0
NQ2G	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	1100	25.01	27511	0
NQ2G	EQUITY	BLX	BANCO LATINOAMERICANO DE EXP	'P16994132	1700	12.43	21131	0
NQ2G	EQUITY	OFC	CORPORATE OFFICE PPTYS TR	'22002T108	3610	29.33	105881.3	0
NQ2G	EQUITY	FFBC	FIRST FINL BANCORP	'320209109	2030	7.52	15265.6	0
NQ2G	EQUITY	PRK	PARK NATL CORP	'700658107	740	56.48	41795.2	0
NQ2G	EQUITY	TSS	TOTAL SYS SVCS INC	'891906109	10400	13.39	139256	0
NQ2G	EQUITY	VLY	VALLEY NATL BANCORP	'919794107	9039	11.7	105756.3	0
NQ2G	EQUITY	VAL	VALSPAR CORP	'920355104	6360	22.53	143290.8	0
NQ2G	EQUITY	ALV	AUTOLIV	'052800109	5320	28.77	153056.4	0
NQ2G	EQUITY	FCE/A	FOREST CITY ENTERPRISES INC	'345550107	6530	6.6	43098	0
NQ2G	EQUITY	ONB	OLD NATL BANCORP IND	'680033107	4340	9.82	42618.8	0
NQ2G	EQUITY	ERIE	ERIE INDTY CO	'29530P102	2050	35.76	73308	0
NQ2G	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	1900	16.79	31901	0
NQ2G	EQUITY	ORCC	ONLINE RES CORP	'68273G101	1570	6.24	9796.8	0
NQ2G	EQUITY	PTRY	PANTRY INC	'698657103	1360	16.6	22576	0
NQ2G	EQUITY	IBOC	INTERNATIONAL BANCSHARES CORP	'459044103	3276	10.31	33775.56	0
NQ2G	EQUITY	TAXI	MEDALLION FINL CORP	'583928106	800	7.65	6120	0
NQ2G	EQUITY	SNH	SENIOR HSG PPTSY TR	'81721M109	7710	16.32	125827.2	0
NQ2G	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	3600	1.84	6624	0
NQ2G	EQUITY	IXYS	IXYS CORP DEL	'46600W106	1290	10.12	13054.8	0
NQ2G	EQUITY	VCLK	VALUECLICK INC	'92046N102	5710	10.52	60069.2	0
NQ2G	EQUITY	CFFN	CAPITOL FED FINL	'14057C106	1480	38.33	56728.4	0
NQ2G	EQUITY	RTEC	RUDOLPH TECHNOLOGIES INC	'781270103	1627	5.52	8981.04	0
NQ2G	EQUITY	TWP	TREX INC	'89531P105	840	13.37	11230.8	0
NQ2G	EQUITY	AMPL	AMPAL AMERN ISRAEL CORP	'032015109	1300	2.44	3172	0
NQ2G	EQUITY	VITA	ORTHOVITA INC	'68750U102	3500	5.15	18025	0
NQ2G	EQUITY	UXG	US GOLD CORP	'912023207	5000	2.64	13200	0
NQ2G	EQUITY	NHC	NATIONAL HEALTHCARE CORP	'635906100	420	37.94	15934.8	0
NQ2G	EQUITY	DNDN	DENDREON CORP	'24823Q107	7210	24.85	179168.5	0
NQ2G	EQUITY	ENDP	ENDO PHARMACEUTICALS HLDGS	'29264F205	7680	17.92	137625.6	0
NQ2G	EQUITY	BNHNA	BENIHANA INC	'082047200	800	6.32	5056	0
NQ2G	EQUITY	IRET	INVESTORS REAL ESTATE TR	'461730103	3660	8.89	32537.4	0
NQ2G	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	1900	4.94	9386	0
NQ2G	EQUITY	CCBG	CAPITAL CITY BK GROUP INC	'139674105	640	16.85	10784	0
NQ2G	EQUITY	MTEX	MANNATECH INC	'563771104	660	3.3	2178	0
NQ2G	EQUITY	CTBK	CITY BK LYNNWOOD WASH	'17770A109	580	2.36	1368.8	0
NQ2G	EQUITY	GAIA	GAIAM INC	'36268Q103	1000	5.47	5470	0
NQ2G	EQUITY	KWK	QUICKSILVER RES INC	'74837R104	7300	9.29	67817	0
NQ2G	EQUITY	BHLB	BERKSHIRE HILL BANCORP INC	'084680107	720	20.78	14961.6	0
NQ2G	EQUITY	ENTG	ENTEGRIS INC	'29362U104	6220	2.72	16918.4	0
NQ2G	EQUITY	MERC	MERCER INTL INC	'588056101	1600	0.57	912	0
NQ2G	EQUITY	CSWC	CAPITAL SOUTHWEST CORP	'140501107	200	72.35	14470	0
NQ2G	EQUITY	HANS	HANSEN NAT CORP	'411310105	4540	30.82	139922.8	0
NQ2G	EQUITY	NAT	NORDIC AMERICAN TANKER SHIPPIN	'G65773106	2600	31.82	82732	0
NQ2G	EQUITY	EQY	EQUITY ONE INC	'294752100	2030	13.26	26917.8	0
NQ2G	EQUITY	LPSN	LIVEPERSON INC	'538146101	2600	4	10400	0
NQ2G	EQUITY	ASI	AMERICAN SAFETY INSURANCE HLD	'G02995101	600	13.61	8166	0
NQ2G	EQUITY	PQ	PETROQUEST ENERGY INC	'716748108	2240	3.69	8265.6	0
NQ2G	EQUITY	FSCI	FISHER COMMUNICATIONS INC	'337756209	320	12.79	4092.8	0
NQ2G	EQUITY	AKR	ACADIA RLTY TR	'004239109	2457	13.05	32063.85	0
NQ2G	EQUITY	ADC	AGREE RLTY CORP	'008492100	420	18.33	7698.6	0
NQ2G	EQUITY	BHB	BAR HBR BANKSHARES	'066849100	200	30.85	6170	0
NQ2G	EQUITY	CACB	CASCADE BANCORP	'147154108	925	1.41	1304.25	0
NQ2G	EQUITY	FFKT	FARMERS CAP BK CORP	'309562106	300	25.17	7551	0
NQ2G	EQUITY	FFKY	FIRST FINL SVC CORP	'32022D108	300	17.41	5223	0
NQ2G	EQUITY	TINY	HARRIS + HARRIS GROUP INC	'413833104	1200	5.83	6996	0
NQ2G	EQUITY	LKFN	LAKELAND FINANCIAL CORP	'511656100	640	19	12160	0
NQ2G	EQUITY	MSL	MIDSOUTH BANCORP INC	'598039105	300	16.8	5040	0
NQ2G	EQUITY	MNRTA	MONMOUTH REAL ESTATE INVT CORP	'609720107	1000	5.86	5860	0
NQ2G	EQUITY	NASB	NASB FINL INC	'628968109	100	28.6	2860	0

NQ2G	EQUITY	FSBK	FIRST SOUTH BACORP INC VA	'33646W100	330	11.6	3828	0	
NQ2G	EQUITY	OSBC	OLD SECOND BANCORP INC DEL	'680277100	650	5.9	3835	0	
NQ2G	EQUITY	PRSP	PROSPERITY BANCSHARES INC	'743606105	2870	29.83	85612.1	0	
NQ2G	EQUITY	RPT	RAMCO GERSHENSON PPTYS TR	'751452202	850	10.01	8508.5	0	
NQ2H	FIXED INCOME		FNMA TBA JUL 30 SINGLE FAM	'01F052672	10538000	103.20312	10875544.79	5.5	12/1/2099
NQ2H	FIXED INCOME		DENVER ARENA TR	'249078AA4	48303.37	88.30004	42651.9	6.94	11/15/2019
NQ2H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	5698307.81	100	5698307.81	0.416769	12/31/2030
NQ2H	FIXED INCOME		MELLON RESIDENTIAL FDG CORP	'585525EN4	956762.94	82.37953	788176.81	0.75938	12/15/2030
NQ2H	FIXED INCOME		CENTEX CORP	'152312AG9	1600000	100.5	1608000	7.875	2/1/2011
NQ2H	FIXED INCOME		FEDERAL HOME LN MTG DISC NTS	'313397LZ2	3800000	99.94021	3797727.98	0	9/21/2009
NQ2H	FIXED INCOME		XL CAP FIN EUROPE PLC	'983730AA0	1300000	93	1209000	6.5	1/15/2012
NQ2H	FIXED INCOME		MEADWESTVACO CORP	'583334AA5	1000000	102.556	1025560	6.85	4/1/2012
NQ2H	FIXED INCOME		MORGAN STANLEY GROUP INC	'617446HD4	800000	100.25	802000	7.25	4/1/2032
NQ2H	FIXED INCOME		FIRST NATIONWIDE TRUST	'22540VK43	23549.71	75.57176	17796.93	1.134982	3/25/2032
NQ2H	FIXED INCOME		HANSON AUSTRALIA FDG LTD	'411336AA8	900000	78.63	707670	5.25	3/15/2013
NQ2H	FIXED INCOME		FNMA TBA JUL 30 SINGLE FAM	'01F050676	3100000	101.79688	3155703.28	5	12/1/2099
NQ2H	FIXED INCOME		FNMA TBA JUL 30 SINGLE FAM	'01F050676	-5000000	101.79688	-5089844	5	12/1/2099
NQ2H	FIXED INCOME		FNMA TBA JUL 30 SINGLE FAM	'01F042673	2000000	99.75	1995000	4.5	12/1/2099
NQ2H	FIXED INCOME		FNMA TBA AUG 30 SINGLE FAM	'01F042681	9000000	99.37891	8944101.9	4.5	12/1/2099
NQ2H	FIXED INCOME		BUNGE LTD FIN CORP	'120568AH3	2900000	98.67904	2861692.16	5.875	5/15/2013
NQ2H	FIXED INCOME		FEDERAL NATL MTG ASSN GTD	'31393BX75	637421.48	93.71358	597350.49	0.66375	9/25/2042
NQ2H	FIXED INCOME		CITIGROUP INC	'236001II6	800000	95.043594	760348.76	4.75	2/10/2019
NQ2H	FIXED INCOME		STRUCTURED ASSET SECS CORP	'86359BGG0	1181234.31	73.25012	865255.55	4.802239	2/25/2034
NQ2H	FIXED INCOME		STRUCTURED ADJ RATE MTG LN TR	'863579JG4	712820.65	42.34457	301840.84	2.61	1/25/2035
NQ2H	FIXED INCOME		GS MTG SECS CORP	'36242DLF8	1300000	58.04517	754587.21	4.344005	12/25/2034
NQ2H	FIXED INCOME		SOUTHWEST AIRLS CO	'844741AX6	1300000	85.03681	1105478.53	5.125	3/1/2017
NQ2H	FIXED INCOME		WPP FIN UK	'92931NAB6	2400000	91	2184000	5.875	6/15/2014
NQ2H	FIXED INCOME		BEAR STEARNS ALT A TR	'07386HSN2	505968.17	52.24882	264362.4	5.208484	3/25/2035
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GTJ7	1738669.05	77.32099	1344356.12	4.66925	8/25/2035
NQ2H	FIXED INCOME		NEXTEL COMMUNICATIONS	'65332VBG7	200000	79.75	159500	7.375	8/1/2015
NQ2H	FIXED INCOME		CITIGROUP INC	'B068HJII8	100000	77.657742	77657.74	4.25	2/25/2030
NQ2H	FIXED INCOME		BEAR STEARNS ARM TR	'07387AEG6	2877095.43	79	2272905.39	4.625	10/25/2035
NQ2H	FIXED INCOME		CWALT INC	'12667GJL8	252734.72	99.82709	252297.72	4.5	6/25/2035
NQ2H	FIXED INCOME		WASHINGTON MUT MTG LN TR	'93933TAS2	435633.2	82.19391	358063.96	2.67431	5/25/2041
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS II	'86359LRW1	1993896.7	43.68426	871019.02	0.59375	2/25/2036
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GW53	1398361.52	83.96451	1174127.4	2.85	12/25/2035
NQ2H	FIXED INCOME		BEAR STEARNS ASSET BCK SECS TR	'07384YUG9	252723.74	93.48108	236248.88	0.64375	1/25/2036
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GW79	4189797.11	79.5	3330888.7	4.7	12/25/2035
NQ2H	FIXED INCOME		BANC AMER FDG TR	'058927AA2	2110956.14	78.74043	1662175.94	4.585178	2/20/2036
NQ2H	FIXED INCOME		USB CAP IX	'91731KAA8	1000000	67.5	675000	6.189	10/29/2049
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS II	'86360KAA6	1372160.08	41.73711	572699.96	0.52375	4/25/2036
NQ2H	FIXED INCOME		GANNETT CO INC	'364725AE1	1000000	77.104	771040	5.75	6/1/2011
NQ2H	FIXED INCOME		SLM CORP MEDIUM TERM NTS	'78442FEC8	600000	90.75	544500	1.25188	7/26/2010
NQ2H	FIXED INCOME		TELECOM ITALIA CAP	'87927VAT5	1000000	95.87386	958738.6	1.71688	7/18/2011
NQ2H	FIXED INCOME		AMERISOURCEBERGEN CORP	'03073EAF2	1900000	98.3033	1867762.7	5.875	9/15/2015
NQ2H	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94984CAB2	2275581.45	86.5	1968377.95	5.508207	8/25/2036
NQ2H	FIXED INCOME		HSBC FIN CORP MED TRM NTS	'40429JAS6	900000	91.89192	827027.28	1.16625	8/9/2011
NQ2H	FIXED INCOME		CNA FINL CORP	'126117AN0	1000000	93.80092	938009.2	6	8/15/2011
NQ2H	FIXED INCOME		AMERICAN INTL GROUP INC	'026874AV9	300000	80.45678	241370.34	4.7	10/1/2010
NQ2H	FIXED INCOME		INTL LEASE FIN CORP MTN	'45974VA73	1000000	76.74294	767429.4	5.55	9/5/2012
NQ2H	FIXED INCOME		DAIMLERCHRYSLER NTH AMER HLDG	'23383FBU8	2500000	99.57812	2489453	5.75	9/8/2011
NQ2H	FIXED INCOME		CAPITAL ONE FINL CORP	'14040HAQ8	1300000	100.87176	1311332.88	5.7	9/15/2011
NQ2H	FIXED INCOME		SWPC94042 PIMCO CDS REC	'99S00CDN2	1000000	123.070928	1230709.28	1	9/20/2012
NQ2H	FIXED INCOME		SWPC94042 PIMCO CDS PAY	'99S00CDO0	-1000000	100	-1000000	0.215	9/20/2012
NQ2H	FIXED INCOME		SWPC53014 PIMCO CDS REC	'99S005ZZ6	1700000	102.13217	1736246.89	1	3/20/2011
NQ2H	FIXED INCOME		SWPC53014 PIMCO CDS PAY	'99S006108	-1700000	100	-1700000	0.44	3/20/2011
NQ2H	FIXED INCOME		SWPC75702 PIMCO CDS REC	'99S00CKT1	1300000	101.043682	1313567.87	1	3/20/2015
NQ2H	FIXED INCOME		SWPC75702 PIMCO CDS PAY	'99S00CKU8	-1300000	100	-1300000	0.26	3/20/2015
NQ2H	FIXED INCOME		SWPC77724 CDS USD R V 00MEVENT	'99S0091W2	1200000	99.606596	1195279.15	1	6/20/2012
NQ2H	FIXED INCOME		SWPC77724 CDS USD P F .28500	'99S0091X0	-1200000	100	-1200000	0.285	6/20/2012
NQ2H	FIXED INCOME		SWPC93952 PIMCO CDS REC	'99S00CCN3	2400000	107.776176	2586628.22	1	6/20/2014
NQ2H	FIXED INCOME		SWPC93952 PIMCO CDS PAY	'99S00CCO1	-2400000	100	-2400000	0.51	6/20/2014
NQ2H	FIXED INCOME		HEALTH CARE PPTY INVS INC	'421915EG0	1000000	86.75646	867564.6	6.3	9/15/2016
NQ2H	FIXED INCOME		MERRILL LYNCH MTG INVS TR	'59023AAB2	349884.88	91.56127	320359.04	0.38375	7/25/2037
NQ2H	FIXED INCOME		BEAR STEARNS ALT A TR 2006 6	'073868AV3	1973171.91	50	986585.96	5.693952	11/25/2036
NQ2H	FIXED INCOME		DEUTSCHE ALT B SECS MTG LN TR	'251513AR8	435483.79	90.12494	392479.5	0.41375	10/25/2036
NQ2H	FIXED INCOME		SWPC95650 PIMCO CDS REC	'99S00DEQ2	900000	119.01754	1071157.86	1	3/20/2013
NQ2H	FIXED INCOME		SWPC95650 PIMCO CDS PAY	'99S00DER0	-900000	100	-900000	0.67	3/20/2013
NQ2H	FIXED INCOME		SWPC95445 PIMCO CDS REC	'99S00DEZ2	1400000	109.71842	1536057.88	1	3/20/2012
NQ2H	FIXED INCOME		SWPC95445 PIMCO CDS PAY	'99S00DF08	-1400000	100	-1400000	0.31	3/20/2012
NQ2H	FIXED INCOME		SWPC95452 PIMCO CDS REC	'99S00DFE8	1300000	104.164595	1354139.74	1	9/20/2011
NQ2H	FIXED INCOME		SWPC95452 PIMCO CDS PAY	'99S00DFF5	-1300000	100	-1300000	0.35	9/20/2011
NQ2H	FIXED INCOME		MASCO CORP	'574599BD7	2000000	83.96	1679200	6.125	10/3/2016
NQ2H	FIXED INCOME		SWPC83177 PIMCO CDS REC	'99S00DLQ4	1000000	122.506848	1225068.48	1	6/20/2011
NQ2H	FIXED INCOME		SWPC83177 PIMCO CDS PAY	'99S00DLR2	-1000000	100	-1000000	0.35	6/20/2011
NQ2H	FIXED INCOME		SWPC83862 PIMCO CDS REC	'99S00E6N6	11955600	106.069341	12681226.13	1	12/20/2016
NQ2H	FIXED INCOME		SWPC83862 PIMCO CDS PAY	'99S00E6O4	-11955600	100	-11955600	0.65	12/20/2016
NQ2H	FIXED INCOME		WACHOVIA CORP NEW	'929903CJ9	1800000	77	1386000	1.50125	10/15/2016
NQ2H	FIXED INCOME		VIACOM INC	'925524BB5	1000000	97.97369	979736.9	6.25	4/30/2016
NQ2H	FIXED INCOME		HARBORVIEW MTG LN TR	'41162DAF6	143019.62	41.54061	59411.22	0.50313	1/19/2038
NQ2H	FIXED INCOME		GSAMP TR	'36245EAB4	361932.34	95.75	346550.22	0.35375	10/25/2046
NQ2H	FIXED INCOME		STRUCTURED ASSET SECS CORP TR	'86360DAA2	1151810.67	68.69003	791179.09	4.599311	10/25/2035
NQ2H	FIXED INCOME		SWPC88366 PIMCO CDS REC	'99S00F2H0	3000000	105.308012	3159240.36	1	6/20/2013

NQ2H	FIXED INCOME	SWPC88366 PIMCO	CDS PAY	'99S00F2I8	-3000000	100	-3000000	0.655	6/20/2013
NQ2H	FIXED INCOME	MORGAN STANLEY IXIS REAL ESTAT		'617463AB0	1900000	36.06492	685233.48	0.42375	11/25/2036
NQ2H	FIXED INCOME	SWPC87145 PIMCO	CDS REC	'99S00FFB9	1000000	106.15952	1061595.2	1	9/20/2011
NQ2H	FIXED INCOME	SWPC87145 PIMCO	CDS PAY	'99S00FFC7	-1000000	100	-1000000	0.295	9/20/2011
NQ2H	FIXED INCOME	SWPC86782 PIMCO	CDS REC	'99S00FJB5	2500000	102.141571	2553539.28	1	9/20/2011
NQ2H	FIXED INCOME	SWPC86782 PIMCO	CDS PAY	'99S00FJC3	-2500000	100	-2500000	0.535	9/20/2011
NQ2H	FIXED INCOME	FNMA POOL 902568		'31411AW50	27671.43	103.48829	28636.69	5.5	11/1/2036
NQ2H	FIXED INCOME	MERRILL LYNCH MTG INVS INC		'59020UA39	2206742.08	77.25	1704708.26	1.31375	10/25/2035
NQ2H	FIXED INCOME	SWPC97763 PIMCO	CDS REC	'99S00H2E3	1000000	101.024069	1010240.69	1	6/20/2012
NQ2H	FIXED INCOME	SWPC97763 PIMCO	CDS PAY	'99S00H2F0	-1000000	100	-1000000	0.53	6/20/2012
NQ2H	FIXED INCOME	WAMU		'933638AB4	1942518.54	44.38202	862128.97	2.07	1/25/2047
NQ2H	FIXED INCOME	DONNELLEY R R + SONS CO		'257867AT8	3300000	86.88007	2867042.31	6.125	1/15/2017
NQ2H	FIXED INCOME	MORGAN STANLEY		'617446B99	800000	89.125	713000	1.44938	1/9/2014
NQ2H	FIXED INCOME	J P MORGAN MTG TR 2007 A1		'46630GAW5	2145150.28	35	750802.6	4.77265	7/25/2035
NQ2H	FIXED INCOME	WESTERN UN CO		'959802AB5	2800000	98.74377	2764825.56	5.93	10/1/2016
NQ2H	FIXED INCOME	FNMA POOL 928058		'31412LB33	802996.83	101.98437	818931.26	5	1/1/2037
NQ2H	FIXED INCOME	MORGAN STANLEY ABS CAP I INC		'61753EAB6	2000000	32.70531	654106.2	0.40375	1/25/2037
NQ2H	FIXED INCOME	TRANSCAPIT (TRANSNEFT)		'B1SVVCII0	200000	86.125	172250	5.67	3/5/2014
NQ2H	FIXED INCOME	STRUCTURED ASSET MTG INVTS INC		'86363DAJ0	676335.74	18.26691	123545.64	0.48375	3/25/2037
NQ2H	FIXED INCOME	MCKESSON CORP		'581557AV7	1800000	101.06018	1819083.24	5.7	3/1/2017
NQ2H	FIXED INCOME	FNMA POOL 914467		'31411S6C5	51587.99	101.95312	52595.57	5	4/1/2037
NQ2H	FIXED INCOME	SWU000700 IRS EUR R F 1.94750		'99S00M6T5	1000000	142.230284	1422302.84	1.9475	3/15/2012
NQ2H	FIXED INCOME	SWU000700 IRS EUR P V 00MFCPET		'99S00M6U2	-1000000	140.265045	-1402650.45	1	3/15/2012
NQ2H	FIXED INCOME	CENTURYTEL INC		'156700AL0	3500000	92.76668	3246833.8	6	4/1/2017
NQ2H	FIXED INCOME	SWPC65802 CDS USD R V 0M EVENT		'99S00NK83	2342400	106.268266	2489227.86	1	6/20/2017
NQ2H	FIXED INCOME	SWPC65802 CDS USD P F .60000		'99S00NK91	-2342400	100	-2342400	0.6	6/20/2017
NQ2H	FIXED INCOME	FNMA POOL 909695		'31411JUU8	21217.66	103.48829	21957.79	5.5	2/1/2037
NQ2H	FIXED INCOME	SWPC66651 CDS USD R V 0M EVENT		'99S00OT58	1300000	143.985344	1871809.47	1	6/20/2017
NQ2H	FIXED INCOME	SWPC66651 CDS USD P F .69000		'99S00OT66	-1300000	100	-1300000	0.69	6/20/2017
NQ2H	FIXED INCOME	SWPC66644 CDS USD R F .48000		'99S00OTE9	2300000	65.266233	1501123.36	0.48	6/20/2012
NQ2H	FIXED INCOME	SWPC66644 CDS USD P V 0M EVENT		'99S00OTF6	-2300000	100	-2300000	1	6/20/2012
NQ2H	FIXED INCOME	SWPC70299 CDS USD R V 0M EVENT		'99S00OVQ9	1700000	107.420405	1826146.89	1	6/20/2017
NQ2H	FIXED INCOME	SWPC70299 CDS USD P F .86500		'99S00OVR7	-1700000	100	-1700000	0.865	6/20/2017
NQ2H	FIXED INCOME	SWPC58815 CDS USD R V 0M EVENT		'99S00OVT3	900000	120.568953	1085120.58	1	6/20/2017
NQ2H	FIXED INCOME	SWPC58815 CDS USD P F .38500		'99S00OVU0	-900000	100	-900000	0.385	6/20/2017
NQ2H	FIXED INCOME	SWPC70281 CDS USD R F .25000		'99S00OVW6	500000	88.475666	442378.33	0.25	6/20/2012
NQ2H	FIXED INCOME	SWPC70281 CDS USD P V 0M EVENT		'99S00OVX4	-500000	100	-500000	1	6/20/2012
NQ2H	FIXED INCOME	FNMA POOL 928262		'31412LJF8	751721.25	101.95312	766403.27	5	4/1/2037
NQ2H	FIXED INCOME	GMAC LLC		'36186CAH6	400000	81.417	325668	6.625	5/15/2012
NQ2H	FIXED INCOME	FNMA POOL 937101		'31412WRW8	5769167.76	101.95312	5881846.53	5	5/1/2037
NQ2H	FIXED INCOME	CITIC RES FIN 2007 LTD		'17311KAA1	500000	90.96874	454843.7	6.75	5/15/2014
NQ2H	FIXED INCOME	CITIGROUP INC		'995PKQII5	600000	97.502679	585016.07	4.75	5/31/2017
NQ2H	FIXED INCOME	FNMA POOL 939426		'31413AD75	23054.41	103.41016	23840.6	5.5	6/1/2037
NQ2H	FIXED INCOME	FNMA POOL 938503		'31412YDG4	19976.29	103.41016	20657.51	5.5	5/1/2037
NQ2H	FIXED INCOME	TOBACCO SETTLEMENT FIN AUTH WE		'88880LAA1	385000	67.065	258200.25	7.467	6/1/2047
NQ2H	FIXED INCOME	SWU0757A0 IRS GBP R F 6.00000		'99S00TUN6	2200000	179.838971	3956457.36	6	12/19/2012
NQ2H	FIXED INCOME	SWU0757A0 IRS GBP P V 6M LIBOR		'99S00TUO4	-2200000	164.684958	-3623069.07	1.46188	12/19/2012
NQ2H	FIXED INCOME	SWU0762A3 IRS GBP R F 6.00000		'99S00TUZ9	3600000	179.838971	6474202.96	6	12/19/2012
NQ2H	FIXED INCOME	SWU0762A3 IRS GBP P V 6M LIBOR		'99S00TV05	-3600000	164.684958	-5928658.48	1.46188	12/19/2012
NQ2H	FIXED INCOME	NABORS INDUSTRIES BP SWAP		'629568AQ9	7200000	93.20643	6710862.96	6.15	2/15/2018
NQ2H	FIXED INCOME	MORGAN STANLEY ABS CAP I INC		'61749KAB9	466338.28	60.36551	281507.48	0.36375	7/25/2036
NQ2H	FIXED INCOME	COMMERCIAL METALS CO		'201723AH6	2400000	88.41446	2121947.04	6.5	7/15/2017
NQ2H	FIXED INCOME	LIMITED INC		'532716AM9	2800000	86.531	2422868	6.9	7/15/2017
NQ2H	FIXED INCOME	SWPC42264 CDS USD R F 3.28000		'99S00ZX25	300000	86.71596	260147.88	3.28	9/20/2012
NQ2H	FIXED INCOME	SWPC42264 CDS USD P V 00MEVENT		'99S00ZX33	-300000	100	-300000	1	9/20/2012
NQ2H	FIXED INCOME	MERRILL LYNCH + CO INC		'59018YJ36	600000	101.20196	607211.76	6.05	8/15/2012
NQ2H	FIXED INCOME	KRAFT FOODS INC		'50075NAS3	1100000	106.90856	1175994.16	6.5	8/11/2017
NQ2H	FIXED INCOME	GS MTG SECS CORP		'362341XG9	2206892.08	80.98102	1787163.72	5.241333	11/25/2035
NQ2H	FIXED INCOME	HSBC HLDGS PLC		'404280AH2	1900000	96.74793	1838210.67	6.5	9/15/2037
NQ2H	FIXED INCOME	FNMA POOL 745572		'31403DJR1	3310234.81	102.07812	3379025.46	5	6/1/2036
NQ2H	FIXED INCOME	ENEL FIN INTL S A		'29268BAB7	1600000	104.0369	1664590.4	6.25	9/15/2017
NQ2H	FIXED INCOME	LEHMAN BROTHERS HLDGS INC		'52517P5X5	300000	15	45000	6.2	9/26/2014
NQ2H	FIXED INCOME	GOLDMAN SACHS GROUP INC		'38141GFD1	1100000	87.91909	967109.99	6.75	10/1/2037
NQ2H	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC		'780097AU5	600000	40.5	243000	7.64	3/29/2049
NQ2H	FIXED INCOME	ARGON CAPITAL PLC		'B2838QII7	300000	51.991041	155973.12	8.162	10/29/2049
NQ2H	FIXED INCOME	SWPC81866 CDS USD R V 00MEVENT		'99S018UK7	400000	100.513175	402052.7	1	12/20/2012
NQ2H	FIXED INCOME	SWPC81866 CDS USD P F .35000		'99S018UL5	-400000	100	-400000	0.35	12/20/2012
NQ2H	FIXED INCOME	SWPC81858 CDS USD R V 00MEVENT		'99S018UN1	400000	106.630569	426522.28	1	12/20/2012
NQ2H	FIXED INCOME	SWPC81858 CDS USD P F .25000		'99S018UO9	-400000	100	-400000	0.25	12/20/2012
NQ2H	FIXED INCOME	SWPC81841 CDS USD R V 00MEVENT		'99S018UQ4	400000	100.775639	403102.56	1	12/20/2012
NQ2H	FIXED INCOME	SWPC81841 CDS USD P F .27000		'99S018UR2	-400000	100	-400000	0.27	12/20/2012
NQ2H	FIXED INCOME	SWPC81874 CDS USD R V 00MEVENT		'99S018UT8	400000	100.291718	401166.87	1	12/20/2012
NQ2H	FIXED INCOME	SWPC81874 CDS USD P F .33000		'99S018UU5	-400000	100	-400000	0.33	12/20/2012
NQ2H	FIXED INCOME	SWPC33040 CDS USD R V 00MEVENT		'99S018UW1	500000	101.135097	505675.49	1	12/20/2012
NQ2H	FIXED INCOME	SWPC33040 CDS USD P F .49000		'99S018UX9	-500000	100	-500000	0.49	12/20/2012
NQ2H	FIXED INCOME	SWPC81833 CDS USD R V 00MEVENT		'99S018UZ4	500000	103.789841	518949.21	1	12/20/2012
NQ2H	FIXED INCOME	SWPC81833 CDS USD P F .44000		'99S018V00	-500000	100	-500000	0.44	12/20/2012
NQ2H	FIXED INCOME	SWPC81932 CDS USD R F .00000		'99S019259	1300000	109.066667	1417866.67	0	3/20/2017
NQ2H	FIXED INCOME	SWPC81932 CDS USD P F .64000		'99S019267	-1300000	100	-1300000	0.64	3/20/2017
NQ2H	FIXED INCOME	SANTANDER PERP S A UNIPERSONAL		'80281YAA5	600000	74	444000	6.671	10/29/2049
NQ2H	FIXED INCOME	SWPC89562 CDS USD R V 00MEVENT		'99S01BH25	1000000	100.426774	1004267.74	1	12/20/2012
NQ2H	FIXED INCOME	SWPC89562 CDS USD P F .29000		'99S01BH33	-1000000	100	-1000000	0.29	12/20/2012
NQ2H	FIXED INCOME	SWPC38221 CDS USD R V 00MEVENT		'99S01BH58	1000000	106.593836	1065938.36	1	12/20/2012

NQ2H	FIXED INCOME	SWPC38221 CDS USD P F .48000	'99S01BH66	-1000000	100	-1000000	0.48	12/20/2012
NQ2H	FIXED INCOME	SWPC33248 CDS USD R V 00MEVENT	'99S01BH82	1000000	103.626573	1036265.73	1	12/20/2012
NQ2H	FIXED INCOME	SWPC33248 CDS USD P F .49000	'99S01BH90	-1000000	100	-1000000	0.49	12/20/2012
NQ2H	FIXED INCOME	SWPC38213 CDS USD R V 00MEVENT	'99S01BHH2	1000000	100.47233	1004723.3	1	12/20/2012
NQ2H	FIXED INCOME	SWPC38213 CDS USD P F .36000	'99S01BHI0	-1000000	100	-1000000	0.36	12/20/2012
NQ2H	FIXED INCOME	SWPC89554 CDS USD R V 00MEVENT	'99S01BHN9	1000000	106.405662	1064056.62	1	12/20/2012
NQ2H	FIXED INCOME	SWPC89554 CDS USD P F .32000	'99S01BHO7	-1000000	100	-1000000	0.32	12/20/2012
NQ2H	FIXED INCOME	SWPC38189 CDS USD R V 00MEVENT	'99S01BJ23	1000000	100.513175	1005131.75	1	12/20/2012
NQ2H	FIXED INCOME	SWPC38189 CDS USD P F .35000	'99S01BJ31	-1000000	100	-1000000	0.35	12/20/2012
NQ2H	FIXED INCOME	SWPC82302 CDS USD R V 00MEVENT	'99S01BWB8	1952000	105.661029	2062503.29	1	12/20/2017
NQ2H	FIXED INCOME	SWPC82302 CDS USD P F .80000	'99S01BWC6	-1952000	100	-1952000	0.8	12/20/2017
NQ2H	FIXED INCOME	TIME WARNER CABLE INC	'88732JAG3	1100000	103.3301	1136631.1	5.4	7/2/2012
NQ2H	FIXED INCOME	SWPC38510 CDS USD R V 00MEVENT	'99S01CDT8	1900000	109.502251	2080542.77	1	12/20/2017
NQ2H	FIXED INCOME	SWPC38510 CDS USD P F .57000	'99S01CDU5	-1900000	100	-1900000	0.57	12/20/2017
NQ2H	FIXED INCOME	SWU0965B6 IRS GBP R F 6.00000	'99S01CH80	100000	179.838971	179838.97	6	12/19/2012
NQ2H	FIXED INCOME	SWU0965B6 IRS GBP P V 06MLIBOR	'99S01CH98	-100000	164.684958	-164684.96	1.46188	12/19/2012
NQ2H	FIXED INCOME	SWPC38577 CDS USD R V 00MEVENT	'99S01D6B3	1800000	99.660348	1793886.26	0	3/20/2017
NQ2H	FIXED INCOME	SWPC38577 CDS USD P F .38000	'99S01D6C1	-1800000	100	-1800000	0.38	3/20/2017
NQ2H	FIXED INCOME	SWPC38890 CDS USD R V 00MEVENT	'99S01E2H2	2100000	102.183215	2145847.52	0	6/20/2017
NQ2H	FIXED INCOME	SWPC38890 CDS USD P F .59500	'99S01E2I0	-2100000	100	-2100000	0.595	6/20/2017
NQ2H	FIXED INCOME	SWPC10782 CDS USD R V 00MEVENT	'99S01EMN7	1300000	108.471392	1410128.1	1	12/20/2017
NQ2H	FIXED INCOME	SWPC10782 CDS USD P F .72000	'99S01EMO5	-1300000	100	-1300000	0.72	12/20/2017
NQ2H	FIXED INCOME	CITIGROUP INC	'172967EM9	800000	89.09997	712799.76	6.125	11/21/2017
NQ2H	FIXED INCOME	SWPC39567 CDS USD R V 00MEVENT	'99S01GVH5	1100000	99.928868	1099217.55	1	9/20/2017
NQ2H	FIXED INCOME	SWPC39567 CDS USD P F .59000	'99S01GVI3	-1100000	100	-1100000	0.59	9/20/2017
NQ2H	FIXED INCOME	SWPC39682 CDS USD R V 00MEVENT	'99S01HPQ0	1300000	101.027037	1313351.48	1	9/20/2017
NQ2H	FIXED INCOME	SWPC39682 CDS USD P F 2.41000	'99S01HPR8	-1300000	100	-1300000	2.41	9/20/2017
NQ2H	FIXED INCOME	BARCLAYS BK PLC	'06739GAE9	900000	84.8259	763433.1	6.05	12/4/2017
NQ2H	FIXED INCOME	NORDSTROM INC	'655664AK6	1100000	95.80485	1053853.35	6.25	1/15/2018
NQ2H	FIXED INCOME	SWPC39856 CDS USD R V 00MEVENT	'99S01IXT3	1100000	107.665635	1184321.99	1	3/20/2018
NQ2H	FIXED INCOME	SWPC39856 CDS USD P F .93000	'99S01IXU0	-1100000	100	-1100000	0.93	3/20/2018
NQ2H	FIXED INCOME	SWPC39930 CDS USD R V 00MEVENT	'99S01JTE9	1000000	103.662261	1036622.61	1	6/20/2016
NQ2H	FIXED INCOME	SWPC39930 CDS USD P F .97000	'99S01JTF6	-1000000	100	-1000000	0.97	6/20/2016
NQ2H	FIXED INCOME	KRAFT FOODS INC	'50075NAU8	2000000	104.10486	2082097.2	6.125	2/1/2018
NQ2H	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	'11102AAA9	3500000	88.54511	3099078.85	5.95	1/15/2018
NQ2H	FIXED INCOME	SWPC34634 CDS USD R V 00MEVENT	'99S01KQZ2	2800000	99.383467	2782737.08	1	12/20/2016
NQ2H	FIXED INCOME	SWPC34634 CDS USD P F .68000	'99S01KR08	-2800000	100	-2800000	0.68	12/20/2016
NQ2H	FIXED INCOME	SWPC34535 CDS USD R V 00MEVENT	'99S01KRT5	2000000	98.447562	1968951.24	1	3/20/2018
NQ2H	FIXED INCOME	SWPC34535 CDS USD P F .79000	'99S01KRU2	-2000000	100	-2000000	0.79	3/20/2018
NQ2H	FIXED INCOME	SWPC34485 CDS USD R V 00MEVENT	'99S01KV86	3300000	114.468238	3777451.85	1	3/20/2017
NQ2H	FIXED INCOME	SWPC34485 CDS USD P F .86000	'99S01KV94	-3300000	100	-3300000	0.86	3/20/2017
NQ2H	FIXED INCOME	SWPC40243 CDS USD R V 00MEVENT	'99S01L328	3500000	107.632874	3767150.59	1	3/20/2018
NQ2H	FIXED INCOME	SWPC40243 CDS USD P F .68500	'99S01L336	-3500000	100	-3500000	0.685	3/20/2018
NQ2H	FIXED INCOME	SWPC34709 CDS USD R V 00MEVENT	'99S01L880	1500000	102.013355	1530200.33	1	9/20/2017
NQ2H	FIXED INCOME	SWPC34709 CDS USD P F 2.25300	'99S01L898	-1500000	100	-1500000	2.253	9/20/2017
NQ2H	FIXED INCOME	SWPC34741 CDS USD R V 00MEVENT	'99S01L4H4	1400000	100.634676	1408885.46	1	6/20/2017
NQ2H	FIXED INCOME	SWPC34741 CDS USD P F .82200	'99S01L4I2	-1400000	100	-1400000	0.822	6/20/2017
NQ2H	FIXED INCOME	SWPC37322 CDS USD R V 00MEVENT	'99S01LVE1	1900000	97.793911	1858084.31	1	9/20/2015
NQ2H	FIXED INCOME	SWPC37322 CDS USD P F .88000	'99S01LVF8	-1900000	100	-1900000	0.88	9/20/2015
NQ2H	FIXED INCOME	SWPC82377 CDS USD R V 00MEVENT	'99S01LX82	1171200	105.661029	1237501.97	1	12/20/2017
NQ2H	FIXED INCOME	SWPC82377 CDS USD P F .80000	'99S01LX90	-1171200	100	-1171200	0.8	12/20/2017
NQ2H	FIXED INCOME	NGPL PIPECO LLC	'62912XAB0	1200000	105.06138	1260736.56	7.119	12/15/2017
NQ2H	FIXED INCOME	NGPL PIPECO LLC	'62912XAA2	4000000	104.35927	4174370.8	6.514	12/15/2012
NQ2H	FIXED INCOME	NGPL PIPECO LLC	'62912XAC8	600000	103.8453	623071.8	7.768	12/15/2037
NQ2H	FIXED INCOME	UBS AG STAMFORD BRH	'90261XEM0	3600000	92.17565	3318323.4	5.875	12/20/2017
NQ2H	FIXED INCOME	CITIGROUP CAP	'173094AA1	600000	77.982	467892	8.3	12/21/2077
NQ2H	FIXED INCOME	SWPC37470 CDS USD R V 00MEVENT	'99S01N6H8	3600000	105.331189	3791922.8	1	12/20/2017
NQ2H	FIXED INCOME	SWPC37470 CDS USD P F .50500	'99S01N6I6	-3600000	100	-3600000	0.505	12/20/2017
NQ2H	FIXED INCOME	SWPC36241 CDS USD R V 00MEVENT	'99S01O4W5	300000	105.202252	315606.76	1	12/20/2017
NQ2H	FIXED INCOME	SWPC36241 CDS USD P F .67000	'99S01O4X3	-300000	100	-300000	0.67	12/20/2017
NQ2H	CASH EQUIVALENT	CITIGROUP	'17499K9V1	199000	100	199000	0.07	12/31/2030
NQ2H	FIXED INCOME	RALI SER 2006 QO6 TR	'75114NAA2	279596.01	41.20192	115198.92	0.49375	6/25/2046
NQ2H	FIXED INCOME	UNITED STATES TREAS BDS	'912810PV4	0.01	94.46875	0.01	1.75	1/15/2028
NQ2H	FIXED INCOME	FNMA POOL 968670	'31414KT34	964334.92	101.95312	983169.54	5	2/1/2038
NQ2H	FIXED INCOME	SWU0218D7 IRS GBP R F 5.00000	'99S01XS82	200000	174.523089	349046.18	5	6/18/2013
NQ2H	FIXED INCOME	SWU0218D7 IRS GBP P V 06MLIBOR	'99S01XS90	-200000	164.684958	-329369.92	1.4725	6/18/2013
NQ2H	FIXED INCOME	WELLS FARGO MTG BKD 2006 AR4	'94983PAH1	3067103.88	20.01679	613935.74	5.774697	4/25/2036
NQ2H	FIXED INCOME	SWPC48758 CDS USD R F 2.35000	'99S027880	300000	102.478639	307435.92	2.35	3/20/2013
NQ2H	FIXED INCOME	SWPC48758 CDS USD P V 00MEVENT	'99S027898	-300000	100	-300000	1	3/20/2013
NQ2H	FIXED INCOME	SWPC853B1 CDS USD R F 1.45000	'99S0278W7	600000	101.1645	606987	1.45	3/20/2013
NQ2H	FIXED INCOME	SWPC853B1 CDS USD P V 00MEVENT	'99S0278X5	-600000	100	-600000	1	3/20/2013
NQ2H	FIXED INCOME	AMERICAN EXPRESS CO	'025816AY5	1000000	98.25631	982563.1	7	3/19/2018
NQ2H	FIXED INCOME	SWPC48881 CDS USD R F 1.82000	'99S027M50	2100000	91.904473	1929993.93	1.82	3/20/2013
NQ2H	FIXED INCOME	SWPC48881 CDS USD P V 00MEVENT	'99S027M68	-2100000	100	-2100000	1	3/20/2013
NQ2H	FIXED INCOME	US TREASURY N/B	'912828HV5	13800000	101.83984	14053897.92	2.5	3/31/2013
NQ2H	FIXED INCOME	US TREASURY N/B	'912828HV5	-13800000	101.83984	-14053897.92	2.5	3/31/2013
NQ2H	FIXED INCOME	SWPC38486 CDS USD R V 00MEVENT	'99S02DNE7	3600000	103.959785	3742552.26	1	3/20/2018
NQ2H	FIXED INCOME	SWPC38486 CDS USD P F .82000	'99S02DNF4	-3600000	100	-3600000	0.82	3/20/2018
NQ2H	FIXED INCOME	SWPC04C55 CDS USD R V 00MEVENT	'99S02DV57	3600000	104.241607	3752697.85	1	3/20/2018
NQ2H	FIXED INCOME	SWPC04C55 CDS USD P F .78000	'99S02DV65	-3600000	100	-3600000	0.78	3/20/2018
NQ2H	FIXED INCOME	MERRILL LYNCH + CO INC	'59018YN64	2300000	90.50025	2081505.75	6.875	4/25/2018
NQ2H	FIXED INCOME	MERRILL LYNCH + CO INC	'59018YN56	800000	99.60608	796848.64	6.15	4/25/2013
NQ2H	FIXED INCOME	SWPC95R32 CDS USD R V 03MEVENT	'99S02F5Z5	2244800	100.92513	2265567.32	1	6/20/2018

NQ2H	FIXED INCOME	SWPC95R32 CDS USD P F 1.50000	'99S02F601	-2244800	100	-2244800	1.5	6/20/2018
NQ2H	FIXED INCOME	GAZ CAPITAL SA	'B2QRZ9II2	100000	92.105	92105	8.146	4/11/2018
NQ2H	FIXED INCOME	SWPC29501 CDS USD R F .69000	'99S02I4H0	2700000	96.857263	2615146.1	0.69	6/20/2013
NQ2H	FIXED INCOME	SWPC29501 CDS USD P V 03MEVENT	'99S02I4I8	-2700000	100	-2700000	1	6/20/2013
NQ2H	FIXED INCOME	SWPC01B60 CDS USD R V 00MEVENT	'99S02I5T3	1600000	103.120184	1649922.94	1	6/20/2013
NQ2H	FIXED INCOME	SWPC01B60 CDS USD P F 1.46000	'99S02I5U0	-1600000	100	-1600000	1.46	6/20/2013
NQ2H	FIXED INCOME	SWPC29485 CDS USD R V 03MEVENT	'99S02I555	3000000	104.727099	3141812.97	1	6/20/2013
NQ2H	FIXED INCOME	SWPC29485 CDS USD P F 1.02000	'99S02I563	-3000000	100	-3000000	1.02	6/20/2013
NQ2H	FIXED INCOME	SWPC29220 CDS USD R V 03MEVENT	'99S02I5E6	2000000	108.146157	2162923.14	1	12/20/2016
NQ2H	FIXED INCOME	SWPC29220 CDS USD P F 1.91000	'99S02I5F3	-2000000	100	-2000000	1.91	12/20/2016
NQ2H	FIXED INCOME	SWPC27992 CDS USD R V 03MEVENT	'99S02IBT6	1000000	103.23425	1032342.5	1	9/20/2016
NQ2H	FIXED INCOME	SWPC27992 CDS USD P F 2.83000	'99S02IBU3	-1000000	100	-1000000	2.83	9/20/2016
NQ2H	FIXED INCOME	SWPC29626 CDS USD R V 03MEVENT	'99S02ICE8	1000000	104.727099	1047270.99	1	6/20/2013
NQ2H	FIXED INCOME	SWPC29626 CDS USD P F 1.02000	'99S02ICF5	-1000000	100	-1000000	1.02	6/20/2013
NQ2H	FIXED INCOME	SWPC96U93 CDS USD R F .70000	'99S02IDB3	1000000	96.893855	968938.55	0.7	6/20/2013
NQ2H	FIXED INCOME	SWPC96U93 CDS USD P V 03MEVENT	'99S02IDC1	-1000000	100	-1000000	1	6/20/2013
NQ2H	FIXED INCOME	SWPC29956 CDS USD R F .93000	'99S02ICN8	400000	97.503162	390012.65	0.93	6/20/2013
NQ2H	FIXED INCOME	SWPC29956 CDS USD P V 03MEVENT	'99S02ICO6	-400000	100	-400000	1	6/20/2013
NQ2H	FIXED INCOME	SWPC96T46 CDS USD R V 03MEVENT	'99S02ICW8	1000000	104.302187	1043021.87	1	6/20/2013
NQ2H	FIXED INCOME	SWPC96T46 CDS USD P F 1.33000	'99S02ICX6	-1000000	100	-1000000	1.33	6/20/2013
NQ2H	FIXED INCOME	AMERICAN INTL GROUP INC	'026874BR7	1800000	28.53	513540	8.175	5/15/2058
NQ2H	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHF0	200000	102.90444	205808.88	6.4	5/15/2038
NQ2H	EQUITY	SWAP GOLDMAN BOC	'996HWS904	-1810000	1	-1810000	0	
NQ2H	FIXED INCOME	SWU0300E4 IRS USD R V 03MLIBOR	'99S02KY58	1800000	87.65125	1577722.5	0.61438	12/17/2028
NQ2H	FIXED INCOME	SWU0300E4 IRS USD P F 5.00000	'99S02KY66	-1800000	100	-1800000	5	12/17/2028
NQ2H	FIXED INCOME	FNMA POOL 975599	'31414TKL4	67174.91	103.37891	69444.69	5.5	7/1/2038
NQ2H	FIXED INCOME	SLM CORP	'78442FEH7	100000	85.548	85548	8.45	6/15/2018
NQ2H	OPTIONS	STERLING INTEREST RATE FUTURES	'99XJ78050	-118750	0.024703	-2933.45	0	
NQ2H	FIXED INCOME	SWPC30C76 CDS USD R V 03MEVENT	'99S02TTH9	3000000	103.351418	3100542.54	1	9/20/2013
NQ2H	FIXED INCOME	SWPC30C76 CDS USD P F 1.45000	'99S02TTI7	-3000000	100	-3000000	1.45	9/20/2013
NQ2H	FIXED INCOME	SWPC97D58 CDS USD R V 03MEVENT	'99S02TTW6	3000000	101.164391	3034931.73	1	9/20/2013
NQ2H	FIXED INCOME	SWPC97D58 CDS USD P F 1.37000	'99S02TTX4	-3000000	100	-3000000	1.37	9/20/2013
NQ2H	FIXED INCOME	SWPC01P32 CDS USD R V 03MEVENT	'99S02TU87	1000000	98.919168	989191.68	1	9/20/2013
NQ2H	FIXED INCOME	SWPC01P32 CDS USD P F 2.60000	'99S02TU95	-1000000	100	-1000000	2.6	9/20/2013
NQ2H	FIXED INCOME	SWPC01P08 CDS USD R F 2.15000	'99S02TU53	400000	102.387348	409549.39	2.15	9/20/2013
NQ2H	FIXED INCOME	SWPC01P08 CDS USD P V 03MEVENT	'99S02TU61	-400000	100	-400000	1	9/20/2013
NQ2H	FIXED INCOME	SWPC97D66 CDS USD R F 1.03000	'99S02TUN4	2900000	99.680575	2890736.68	1.03	9/20/2013
NQ2H	FIXED INCOME	SWPC97D66 CDS USD P V 03MEVENT	'99S02TUO2	-2900000	100	-2900000	1	9/20/2013
NQ2H	FIXED INCOME	SWPC01N91 CDS USD R V 03MEVENT	'99S02TVB9	1000000	107.186036	1071860.36	1	9/20/2013
NQ2H	FIXED INCOME	SWPC01N91 CDS USD P F 1.39000	'99S02TVC7	-1000000	100	-1000000	1.39	9/20/2013
NQ2H	FIXED INCOME	SWPC01P24 CDS USD R V 03MEVENT	'99S02TVZ6	1000000	98.649379	986493.79	1	9/20/2013
NQ2H	FIXED INCOME	SWPC01P24 CDS USD P F 2.67000	'99S02TW02	-1000000	100	-1000000	2.67	9/20/2013
NQ2H	FIXED INCOME	SWPC30C68 CDS USD R F 1.10000	'99S02TWE2	3000000	98.330992	2949929.76	1.1	9/20/2013
NQ2H	FIXED INCOME	SWPC30C68 CDS USD P V 03MEVENT	'99S02TWF9	-3000000	100	-3000000	1	9/20/2013
NQ2H	FIXED INCOME	SWPC01P16 CDS USD R F 2.15000	'99S02TWB8	1000000	102.387348	1023873.48	2.15	9/20/2013
NQ2H	FIXED INCOME	SWPC01P16 CDS USD P V 03MEVENT	'99S02TWC6	-1000000	100	-1000000	1	9/20/2013
NQ2H	FUTURE	LIF APUT UK 90DAYLIB 9 09 93	'99XJ78738	-32250000	0.000002	0	0	9/16/2009
NQ2H	FUTURE	LZ9P LIF APUT UK 90DAY LIB	'99XJ88695	-10375000	0.000002	0	0	12/16/2009
NQ2H	EQUITY	SWAP MERRILL BOC	'996HXA902	-370000	1	-370000	0	
NQ2H	FIXED INCOME	CHICAGO ILL TRANSIT AUTH TRANS	'167725AB6	600000	103.472	620832	6.3	12/1/2021
NQ2H	FIXED INCOME	TRANSCAPIT	'998ESNII6	100000	96.7738	96773.8	7.7	8/7/2013
NQ2H	EQUITY	SWAP DEUTSCHE BOC	'996HWQ908	-770000	1	-770000	0	
NQ2H	EQUITY	SWAP CSFB COC	'996HWP900	690000	1	690000	0	
NQ2H	OPTIONS	317U694A1 GBP 20Y P 4 12 15 15	'99XL18960	1100000	14.063144	154694.58	0	
NQ2H	FIXED INCOME	FNMA POOL 962620	'31414C4D7	57381.75	103.37891	59320.63	5.5	4/1/2038
NQ2H	FIXED INCOME	AMERICAN INTL GROUP INC	'026874BU0	2700000	57.48523	1552101.21	8.25	8/15/2018
NQ2H	EQUITY	SWAP MORGAN STANLEY COC	'996HXD906	660000	1	660000	0	
NQ2H	EQUITY	SWAP BANK OF AMERICA BOC	'996HWA903	-870000	1	-870000	0	
NQ2H	FIXED INCOME	WELLS FARGO CAP XV	'949801AA2	700000	96.75	677250	9.75	12/31/2049
NQ2H	EQUITY	SWAP JPM CHASE BOC	'996HWW905	-420000	1	-420000	0	
NQ2H	FIXED INCOME	FNMA POOL 982040	'31415BPZ6	21296.74	103.37891	22016.34	5.5	5/1/2038
NQ2H	EQUITY	SWAP MORGAN STANLEY BOC	'996HXC908	-850000	1	-850000	0	
NQ2H	EQUITY	SWAP CITIBANK BOC	'996HWL909	-620000	1	-620000	0	
NQ2H	EQUITY	SWAP RBOS BOC	'996HXE904	-960000	1	-960000	0	
NQ2H	FIXED INCOME	SWPC299A5 CDS USD R V 00MEVENT	'99S03DRT9	200000	104.336777	208673.55	1	12/20/2013
NQ2H	FIXED INCOME	SWPC299A5 CDS USD P F 1.20000	'99S03DRU6	-200000	100	-200000	1.2	12/20/2013
NQ2H	FIXED INCOME	SWU0728F5 IRS USD R V 03MLIBOR	'99S03DS84	6000000	87.65125	5259075	0.61438	12/17/2028
NQ2H	FIXED INCOME	SWU0728F5 IRS USD P F 5.00000	'99S03DS92	-6000000	100	-6000000	5	12/17/2028
NQ2H	EQUITY	SWAP BARCLAYS BOC	'996HWC909	-2220000	1	-2220000	0	
NQ2H	FIXED INCOME	SWPC312A8 CDS USD R V 00MEVENT	'99S03EJN9	700000	98.90443	692331.01	1	12/20/2013
NQ2H	FIXED INCOME	SWPC312A8 CDS USD P F 1.37500	'99S03EJO7	-700000	100	-700000	1.375	12/20/2013
NQ2H	EQUITY	LEHMAN BROTHERS INC	'918VJP909	570000	1	570000	0	
NQ2H	OPTIONS	317U746A9 IRO GBP 20Y P	'99XM18562	2300000	14.063142	323452.26	0	12/15/2015
NQ2H	FIXED INCOME	SWPC0A328 CDS USD R V 03MEVENT	'99S03IHB8	900000	100.820686	907386.17	1	12/20/2018
NQ2H	FIXED INCOME	SWPC0A328 CDS USD P F 1.40000	'99S03IHC6	-900000	100	-900000	1.4	12/20/2018
NQ2H	FIXED INCOME	BANK OF SCOTLAND PLC	'B1F065II5	700000	99.635	697445	0.66938	9/14/2009
NQ2H	FIXED INCOME	SWPC891A7 CDS USD R V 00MEVENT	'99S03NP28	1700000	96.727513	1644367.72	1	12/20/2018
NQ2H	FIXED INCOME	SWPC891A7 CDS USD P F 3.30000	'99S03NP36	-1700000	100	-1700000	3.3	12/20/2018
NQ2H	FUTURE	3MO STERLING INTEREST RATE FUT	'99XM86395	625000	159.51385	0	0	12/15/2010
NQ2H	EQUITY	SWAP BNP PARIBAS BOC	'996HWG900	-260000	1	-260000	0	
NQ2H	EQUITY	MERRILL LYNCH AND CO	'918WRP908	210000	1	210000	0	
NQ2H	EQUITY	MERRILL LYNCH AND CO	'918WRP908	-410000	1	-410000	0	
NQ2H	FIXED INCOME	SWU0381H9 IRS CAD R F 5.75000	'99S03Q655	1500000	85.408068	1281121.02	5.75	12/19/2028

NQ2H	FIXED INCOME	SWU0381H9 IRS CAD P V 03MCDOR	'99S03Q663	-1500000	86.106686	-1291600.29	1	12/19/2028
NQ2H	EQUITY	CITIGROUP	'918WRS902	-60000	1	-60000	0	
NQ2H	FIXED INCOME	SWU0718H3 IRS GBP R F 3.50000	'99S03SY84	3500000	164.366671	5752833.49	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0718H3 IRS GBP P V 06MLIBOR	'99S03SY92	-3500000	164.684958	-5763973.52	1.4725	12/17/2013
NQ2H	FIXED INCOME	SWU0876H1 IRS GBP R F 3.50000	'99S03TXQ3	2700000	164.366671	4437900.12	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0876H1 IRS GBP P V 06MLIBOR	'99S03TXR1	-2700000	164.684958	-4446493.86	1.4725	12/17/2013
NQ2H	FIXED INCOME	SWU0207J7 IRS GBP R F 3.50000	'99S03X7Z3	1100000	164.366671	1808033.38	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0207J7 IRS GBP P V 06MLIBOR	'99S03X809	-1100000	164.684958	-1811534.53	1.4725	12/17/2013
NQ2H	FIXED INCOME	SWU0332J5 IRS CAD R F 5.00000	'99S03XYZ3	1300000	81.973841	1065659.93	5	12/19/2028
NQ2H	FIXED INCOME	SWU0332J5 IRS CAD P V 03MCDOR	'99S03XZ09	-1300000	86.106686	-1119386.92	1	12/19/2028
NQ2H	FIXED INCOME	SWU0415J5 IRS CAD R F 5.00000	'99S03YCK8	700000	81.973841	573816.89	5	12/19/2028
NQ2H	FIXED INCOME	SWU0415J5 IRS CAD P V 03MCDOR	'99S03YCL6	-700000	86.106686	-602746.8	1	12/19/2028
NQ2H	FIXED INCOME	SWU0417J3 IRS CAD R F 5.00000	'99S03YE59	900000	81.973841	737764.57	5	12/19/2028
NQ2H	FIXED INCOME	SWU0417J3 IRS CAD P V 03MLIBOR	'99S03YE67	-900000	86.106686	-774960.18	1	12/19/2028
NQ2H	FIXED INCOME	SWU0433J3 IRS CAD R F 5.00000	'99S03YK52	600000	81.973841	491843.04	5	12/19/2028
NQ2H	FIXED INCOME	SWU0433J3 IRS CAD P V 03MCDOR	'99S03YK60	-600000	86.106686	-516640.12	1	12/19/2028
NQ2H	FIXED INCOME	UNITED STATES TREAS BILLS	'912795N31	25322000	99.99297	25320219.86	0	7/23/2009
NQ2H	EQUITY	MORGAN STANLEY CAP SVCS BOC	'996VML909	-320000	1	-320000	0	
NQ2H	FIXED INCOME	INC BK NV NETH ST CR GTEE	'45324QAB2	1900000	100.63747	1912111.93	2.625	2/9/2012
NQ2H	EQUITY	BANC OF AMERICA SEURITIES LLC	'63999B965	-20000	1	-20000	0	
NQ2H	FIXED INCOME	SWPC860B2 CDS USD R V 00MEVENT	'99S041O59	300000	132.291353	396874.06	1	9/20/2018
NQ2H	FIXED INCOME	SWPC860B2 CDS USD P F 4.15000	'99S041O67	-300000	100	-300000	4.15	9/20/2018
NQ2H	FIXED INCOME	FNMA POOL 970613	'31414MYJ9	70795.39	103.37891	73187.5	5.5	10/1/2038
NQ2H	OPTIONS	317U914A5 IRO USD 5Y P RYL	'99XO05995	-21800000	0.0512	-11161.6	0	
NQ2H	FIXED INCOME	SWU0938J3 IRS CAD R F 5.75000	'99S041X26	1500000	85.408068	1281121.02	5.75	12/19/2028
NQ2H	FIXED INCOME	SWU0938J3 IRS CAD P V 03MLIBOR	'99S041X34	-1500000	86.106686	-1291600.29	1	12/19/2028
NQ2H	FIXED INCOME	SWPC897B9 CDS USD R F 9.75000	'99S0424W0	800000	118.9148	951318.4	9.75	2/20/2014
NQ2H	FIXED INCOME	SWPC897B9 CDS USD P V 00MEVENT	'99S0424X8	-800000	100	-800000	1	2/20/2014
NQ2H	FIXED INCOME	SWU0368H6 IRS CAD R F 5.75000	'99S042C27	1100000	85.408068	939488.75	5.75	12/19/2028
NQ2H	FIXED INCOME	SWU0368H6 IRS CAD P V 03MCDOR	'99S042C35	-1100000	86.106686	-947173.55	1	12/19/2028
NQ2H	FIXED INCOME	SWPC912B0 CDS USD R V 03MEVENT	'99S042C50	400000	132.544491	530177.96	1	3/20/2019
NQ2H	FIXED INCOME	SWPC912B0 CDS USD P F 4.10000	'99S042C68	-400000	100	-400000	4.1	3/20/2019
NQ2H	FIXED INCOME	SWPC929B1 CDS USD R V 03MEVENT	'99S042HQ9	500000	131.709268	658546.34	1	3/20/2019
NQ2H	FIXED INCOME	SWPC929B1 CDS USD P F 4.30000	'99S042HR7	-500000	100	-500000	4.3	3/20/2019
NQ2H	OPTIONS	317510SM8 OTC EPUT USD VS JPY	'99XO42683	-2400000	0.010583	-25399.2	0	
NQ2H	OPTIONS	317510SN6 OTC ECAL USD VS	'99XO42972	12200000	0.010815	131943	0	
NQ2H	FIXED INCOME	SLH COLLATERAL DOM FWD LIBAILI	'916XQLII9	-570000	100	-570000	0	12/31/2060
NQ2H	FIXED INCOME	SWPC0A302 CDS USD R V 00MEVENT	'99S045XT8	3700000	100.820686	3730365.38	1	12/20/2018
NQ2H	FIXED INCOME	SWPC0A302 CDS USD P F 1.40000	'99S045XU5	-3700000	100	-3700000	1.4	12/20/2018
NQ2H	EQUITY	GOLDMAN SACH AND CO	'918VJL908	370000	1	370000	0	
NQ2H	FIXED INCOME	SLH OPEN POSITION NET ASSET	'912RNEII5	481006.84	100	481006.84	0	12/31/2060
NQ2H	FIXED INCOME	LBI OPEN POSITION NET ASSET	'912RNAII3	115002.48	20	23000.5	0	12/31/2060
NQ2H	FIXED INCOME	LSI OPEN POSITION NET ASSET	'912RNCII9	13987.35	20	2797.47	0	12/31/2060
NQ2H	FIXED INCOME	BLACK + DECKER	'091797AP5	1500000	109.40465	1641069.75	8.95	4/15/2014
NQ2H	FUTURE	S+P 500 INDEX FUTURES	'99XI44146	292000	915.5	0	0	9/17/2009
NQ2H	FIXED INCOME	SWPC524C8 CDS USD R V 00MEVENT	'99S04BZH9	100000	107.524271	107524.27	1	6/20/2014
NQ2H	FIXED INCOME	SWPC524C8 CDS USD P F 1.00000	'99S04BZI7	-100000	100	-100000	1	6/20/2014
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5D2	500000	97.507	487535	5.95	4/1/2016
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5G5	600000	91.039	546234	7.55	4/1/2039
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5F7	600000	98.441	590646	5.65	4/1/2039
NQ2H	FUTURE	S+P 500 E MINI INDEX FUTURES	'99XM97301	10500	915.5	0	0	9/18/2009
NQ2H	FIXED INCOME	SFEF	'833656AE1	10000000	100.20883	10020883	3.375	5/5/2014
NQ2H	FIXED INCOME	FNMA TBA SINGLE FAMILY JUN	'01F040669	0	97.09375	0	0	12/1/2099
NQ2H	FIXED INCOME	US TREASURY SEC.	'912828KL3	10000	99.70703	9970.7	0.875	4/30/2011
NQ2H	FIXED INCOME	LEASEPLAN CORPORATION NV	'52205VAA3	2200000	100.73334	2216133.48	3	5/7/2012
NQ2H	FIXED INCOME	WHIRLPOOL CORP MTN BK ENT	'96332HCC1	1000000	104.72065	1047206.5	8	5/1/2012
NQ2H	FIXED INCOME	SWU0094L8 IRS CAD R F 5.80000	'99S04D885	3400000	85.228863	2897781.34	5.8	12/19/2023
NQ2H	FIXED INCOME	SWU0094L8 IRS CAD P V 06MCDOR	'99S04D893	-3400000	86.106686	-2927627.33	1	12/19/2023
NQ2H	FIXED INCOME	US TREASURY N/B	'912810QB7	200000	99.01562	198031.24	4.25	5/15/2039
NQ2H	FIXED INCOME	US TREASURY N/B	'912810QB7	-14600000	99.01562	-14456280.52	4.25	5/15/2039
NQ2H	FIXED INCOME	SWU0123L3 IRS CAD R F 5.80000	'99S04E7Z4	5200000	85.228863	4431900.87	5.8	12/19/2023
NQ2H	FIXED INCOME	SWU0123L3 IRS CAD P V 03MCDOR	'99S04E800	-5200000	86.106686	-4477547.68	1	12/19/2023
NQ2H	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	10000000	103.03645	10303645	7.375	5/15/2014
NQ2H	FIXED INCOME	SWPC699C7 CDS USD R V 00MEVENT	'99S04ETB3	8600000	105.081598	9037017.43	1	6/20/2014
NQ2H	FIXED INCOME	SWPC699C7 CDS USD P F 1.00000	'99S04ETC1	-8600000	100	-8600000	1	6/20/2014
NQ2H	OPTIONS	U S TREAS NOTES 10YR FUTURE	'99XP55054	-124000	0.421875	-52312.5	0	
NQ2H	FIXED INCOME	SWU049970 TRS USD R F .00000	'99S04FL85	7600000	104.886798	7971396.65	0	9/29/2009
NQ2H	FIXED INCOME	SWU049970 TRS USD P F .00000	'99S04FL93	-7600000	100	-7600000	0	9/29/2009
NQ2H	FIXED INCOME	SWU049947 IRS USD R F .00000	'99S04G250	600000	104.886798	629320.79	0	9/29/2009
NQ2H	FIXED INCOME	SWU049947 IRS USD P F 4.00000	'99S04G268	-600000	100	-600000	4	9/29/2009
NQ2H	FIXED INCOME	SWU049954 IRS USD R F .00000	'99S04G227	6500000	104.886798	6817641.87	0	9/29/2009
NQ2H	FIXED INCOME	SWU049954 IRS USD P F 4.00000	'99S04G235	-6500000	100	-6500000	4	9/29/2009
NQ2H	FIXED INCOME	VERIZON WIRELESS CAPITAL	'92344SAQ3	900000	102.918	926262	3.31625	5/20/2011
NQ2H	FIXED INCOME	NORDSTROM INC	'655664AM2	700000	102.63338	718433.66	6.75	6/1/2014
NQ2H	OPTIONS	U S TREAS NOTES 10YR FUTURE	'99XP52465	-24000	0.453125	-10875	0	
NQ2H	FIXED INCOME	SWU0508L8 IRS GBP R F 3.00000	'99S04IGB8	400000	164.049224	656196.9	3	9/15/2011
NQ2H	FIXED INCOME	SWU0508L8 IRS GBP P V 06MLIBOR	'99S04IGC6	-400000	164.684958	-658739.83	1	9/15/2011
NQ2H	FIXED INCOME	SFEF	'833656AF8	1100000	99.41036	1093513.96	2.25	6/11/2012
NQ2H	FIXED INCOME	CIT GROUP INC	'B1FD8GII1	400000	72.026101	288104.4	4.65	9/19/2016
NQ2H	OPTIONS	317U067B8 RYL SWAPTION	'99XP84245	-6200000	1.81982	-112828.84	0	
NQ2H	OPTIONS	317U065B0 RYL SWAPTION	'99XP84252	-6200000	2.43112	-150729.44	0	
NQ2H	FIXED INCOME	SWPC987C8 CDS USD R F 5.00000	'99S04JK54	500000	96.590573	482952.87	5	6/20/2010
NQ2H	FIXED INCOME	SWPC987C8 CDS USD P V 03MEVENT	'99S04JK62	-500000	100	-500000	1	6/20/2010

NQ2H	FIXED INCOME		BARCLAYS BANK PLC	'06739FFU0	480000	101.077	485169.6	10.179	6/12/2021
NQ2H	OPTIONS		317511RQ8 ECAL FN 5.0 9 39 101	'99XQ11774	-3600000	0.817727	-29438.17	0	
NQ2H	OPTIONS		317511RP0 ECAL FN 5.0 9 39 101	'99XQ11790	3600000	0.817727	29438.17	0	
NQ2H	FIXED INCOME		SWPC086D6 CDS USD R V 03MEVENT	'99S04KCZ4	300000	99.032972	297098.92	1	6/20/2019
NQ2H	FIXED INCOME		SWPC086D6 CDS USD P F 2.23000	'99S04KD00	-300000	100	-300000	2.23	6/20/2019
NQ2H	FIXED INCOME		SWPC089D3 CDS USD R V 03MEVENT	'99S04KFT5	900000	99.530528	895774.75	1	6/20/2014
NQ2H	FIXED INCOME		SWPC089D3 CDS USD P F 2.25000	'99S04KFU2	-900000	100	-900000	2.25	6/20/2014
NQ2H	FIXED INCOME		SWPC102D6 CDS USD R V 03MEVENT	'99S04KG56	400000	99.307531	397230.12	1	6/20/2014
NQ2H	FIXED INCOME		SWPC102D6 CDS USD P F 2.30000	'99S04KG64	-400000	100	-400000	2.3	6/20/2014
NQ2H	FIXED INCOME		SWPC101D7 CDS USD R V 03MEVENT	'99S04KG80	300000	98.497876	295493.63	1	6/20/2019
NQ2H	FIXED INCOME		SWPC101D7 CDS USD P F 2.30000	'99S04KG98	-300000	100	-300000	2.3	6/20/2019
NQ2H	OPTIONS		317U102B5 USD 7Y PUT	'99XQ23837	-2800000	0.53641	-15019.48	0	8/21/2009
NQ2H	OPTIONS		317U104B3 USD 7Y CALL	'99XQ23845	-2800000	0.62725	-17563	0	
NQ2H	OPTIONS		TBA OPTION 317511X65	'99XQ29214	4100000	0.378211	15506.65	0	
NQ2H	OPTIONS		317511X73 OTC ECAL FN 5.0 9 39	'99XQ31020	-4100000	0.378211	-15506.65	0	
NQ2H	FIXED INCOME		AUTOZONE INC	'053332AK8	1400000	101.1605	1416247	5.75	1/15/2015
NQ2H	OPTIONS		317U122B1 BPS USD 7Y C 2.95	'99XQ35864	-4900000	0.62725	-30735.25	0	
NQ2H	CASH EQUIVALENT		J P MORGAN TERM REPO	'46699D001	28700000	100	28700000	0.06	7/1/2009
NQ2H	CASH EQUIVALENT		BANK OF AMERICA NA REPO	'06199D000	43100000	100	43100000	0.09	7/1/2009
NQ2H	CASH EQUIVALENT		BARCLAYS CAPITAL REPO	'068992007	6200000	100	6200000	0.04	7/1/2009
NQ2H	CASH EQUIVALENT		BANK OF AMERICA NA REPO	'06199D000	28900000	100	28900000	0.16	7/2/2009
NQ2H	CASH EQUIVALENT		BARCLAYS CAPITAL REPO	'068992007	28900000	100	28900000	0.17	7/2/2009
NQ2H	CASH EQUIVALENT		BARCLAYS CAPITAL REPO	'068992007	18200000	100	18200000	0.16	7/2/2009
NQ2H	CASH		AUSTRALIAN DOLLAR	'AUD	0.06	0.80845	0.05	0	
NQ2H	CASH		CANADIAN DOLLAR	'CAD	453.14	0.861067	390.18	0	
NQ2H	CASH		EURO CURRENCY	'EUR	5.1	1.40265	7.15	0	
NQ2H	CASH		POUND STERLING	'GBP	110252.68	1.64685	181569.58	0	
NQ2H	CASH		JAPANESE YEN	'JPY	8	0.010364	0.08	0	
NQ2H	CASH		MEXICAN PESO (NEW)	'MXN	46168.29	0.075929	3505.5	0	
NQ2H	CASH		US DOLLAR	'USD	9132310.15	1	9132310.15	0	
NQ2I	EQUITY	CMA	COMERICA INC	'200340107	13700	21.15	289755	0	
NQ2I	EQUITY	GAS	NICOR INC	'654086107	8400	34.62	290808	0	
NQ2I	EQUITY	SRE	SEMPRA ENERGY	'816851109	5800	49.63	287854	0	
NQ2I	EQUITY	LM	LEGG MASON INC	'524901105	11700	24.38	285246	0	
NQ2I	EQUITY	PGR	PROGRESSIVE CORP OHIO	'743315103	19100	15.11	288601	0	
NQ2I	EQUITY	WPO	WASHINGTON POST CO	'939640108	860	352.18	302874.8	0	
NQ2I	EQUITY	AMZN	AMAZON COM INC	'023135106	3500	83.66	292810	0	
NQ2I	EQUITY	MCK	MCKESSON CORP	'58155Q103	6600	44	290400	0	
NQ2I	EQUITY	BMS	BEMIS CO INC	'081437105	11500	25.2	289800	0	
NQ2I	EQUITY	RL	POLO RALPH LAUREN CORP	'731572103	5400	53.54	289116	0	
NQ2I	EQUITY	CTAS	CINTAS CORP	'172908105	12500	22.84	285500	0	
NQ2I	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	12500	23.62	295250	0	
NQ2I	EQUITY	FAST	FASTENAL CO	'311900104	8700	33.17	288579	0	
NQ2I	EQUITY	LLL	L 3 COMMUNICATIONS HLDG CORP	'502424104	4200	69.38	291396	0	
NQ2I	EQUITY	QLGC	QLOGIC CORP	'747277101	22800	12.68	289104	0	
NQ2I	EQUITY	ETFC	E TRADE FINL CORP	'269246104	225300	1.28	288384	0	
NQ2I	EQUITY	EBAY	EBAY INC	'278642103	16900	17.13	289497	0	
NQ2I	EQUITY	ACS	AFFILIATED COMPUTER SVCS INC	'008190100	6400	44.42	284288	0	
NQ2I	EQUITY	BF/B	BROWN FORMAN CORP	'115637209	6400	42.98	275072	0	
NQ2I	EQUITY	EOG	EOG RESOURCES INC	'26875P101	4400	67.92	298848	0	
NQ2I	EQUITY	EIX	EDISON INTL	'281020107	9200	31.46	289432	0	
NQ2I	EQUITY	LNC	LINCOLN NATL CORP IN	'534187109	17164	17.21	295392.44	0	
NQ2I	EQUITY	L	LOEWS CORP	'540424108	11000	27.4	301400	0	
NQ2I	EQUITY	NI	NISOURCE INC	'65473P105	25100	11.66	292666	0	
NQ2I	EQUITY	JCP	J C PENNEY INC	'708160106	10100	28.71	289971	0	
NQ2I	EQUITY	DNR	DENBURY RES INC	'247916208	19600	14.73	288708	0	
NQ2I	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	8400	33.96	285264	0	
NQ2I	EQUITY	TSS	TOTAL SYS SVCS INC	'891906109	21662	13.39	290054.18	0	
NQ2I	EQUITY	VTR	VENTAS INC	'92276F100	9600	29.86	286656	0	
NQ2I	EQUITY	APOL	APOLLO GROUP INC	'037604105	4400	71.12	312928	0	
NQ2I	EQUITY	MDP	MEREDITH CORP	'589433101	10800	25.55	275940	0	
NQ2I	EQUITY	NVLS	NOVELLUS SYS INC	'670008101	17600	16.7	293920	0	
NQ2I	EQUITY	PCL	PLUM CREEK TIMBER CO INC	'729251108	9800	29.78	291844	0	
NQ2I	EQUITY	INTU	INTUIT	'461202103	10700	28.16	301312	0	
NQ2I	EQUITY	WFMI	WHOLE FOODS MKT INC	'966837106	15600	18.98	296088	0	
NQ2I	EQUITY	LUK	LEUCADIA NATL CORP	'527288104	14200	21.09	299478	0	
NQ2I	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	67600	4.18	282568	0	
NQ2I	EQUITY	SYK	STRYKER CORP	'863667101	7300	39.74	290102	0	
NQ2I	EQUITY	EL	LAUDER ESTEE COS INC	'518439104	9100	32.67	297297	0	
NQ2I	EQUITY	CTXS	CITRIX SYS INC	'177376100	9100	31.89	290199	0	
NQ2I	EQUITY	MOLX	MOLEX INC	'608554101	18900	15.55	293895	0	
NQ2I	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	5400	53.68	289872	0	
NQ2I	EQUITY	JWN	NORDSTROM INC	'655664100	14700	19.89	292383	0	
NQ2I	EQUITY	K	KELLOGG CO	'487836108	6300	46.57	293391	0	
NQ2I	EQUITY	FII	FEDERATED INVS INC PA	'314211103	12100	24.09	291489	0	
NQ2I	EQUITY	MTB	M + T BK CORP	'55261F104	5900	50.93	300487	0	
NQ2I	EQUITY	AOC	AON CORP	'037389103	7800	37.87	295386	0	
NQ2I	EQUITY	DV	DEVRY INC DEL	'251893103	6100	50.04	305244	0	
NQ2I	EQUITY	EXPD	EXPEDITORS INTL WA INC	'302130109	8800	33.34	293392	0	
NQ2I	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	21600	13.29	287064	0	
NQ2I	EQUITY	PHM	PULTE HOMES INC	'745867101	33100	8.83	292273	0	
NQ2I	EQUITY	STR	QUESTAR CORP	'748356102	9300	31.06	288858	0	
NQ2I	EQUITY	R	RYDER SYS INC	'783549108	10258	27.92	286403.36	0	

NQ2I	EQUITY	SCG	SCANA CORP NEW	'80589M102	9000	32.47	292230	0
NQ2I	EQUITY	SUN	SUNOCO INC	'86764P109	12600	23.2	292320	0
NQ2I	EQUITY	SVU	SUPERVALU INC	'868536103	22340	12.95	289303	0
NQ2I	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	103500	2.82	291870	0
NQ2I	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	7000	40.77	285390	0
NQ2I	EQUITY	MRO	MARATHON OIL CORP	'565849106	9400	30.13	283222	0
NQ2I	EQUITY	UNP	UNION PAC CORP	'907818108	5600	52.06	291536	0
NQ2I	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	17600	16.89	297264	0
NQ2I	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	7300	40.71	297183	0
NQ2I	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	15000	19.83	297450	0
NQ2I	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	15600	18.71	291876	0
NQ2I	EQUITY	HAR	HARMAN INTL INDS INC NEW	'413086109	15400	18.8	289520	0
NQ2I	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	4000	73.03	292120	0
NQ2I	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	5400	56.43	304722	0
NQ2I	EQUITY	RRC	RANGE RES CORP	'75281A109	7000	41.41	289870	0
NQ2I	EQUITY	TSO	TESORO CORP	'881609101	22700	12.73	288971	0
NQ2I	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	25400	10.97	278638	0
NQ2I	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	9600	30.64	294144	0
NQ2I	EQUITY	PNW	PINNACLE WEST CAP CORP	'723484101	9700	30.15	292455	0
NQ2I	EQUITY	SO	SOUTHERN CO	'842587107	9200	31.16	286672	0
NQ2I	EQUITY	TE	TECO ENERGY INC	'872375100	24300	11.93	289899	0
NQ2I	EQUITY	UNM	UNUM GROUP	'91529Y106	18400	15.86	291824	0
NQ2I	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	7500	38.85	291375	0
NQ2I	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	8700	32.98	286926	0
NQ2I	EQUITY	PKI	PERKINELMER INC	'714046109	16900	17.4	294060	0
NQ2I	EQUITY	AKS	AK STL HLDG CORP	'001547108	15100	19.19	289769	0
NQ2I	EQUITY	AYE	ALLEGHENY ENERGY INC	'017361106	11700	25.65	300105	0
NQ2I	EQUITY	ALL	ALLSTATE CORP	'020002101	11600	24.4	283040	0
NQ2I	EQUITY	AEE	AMEREN CORP	'023608102	11700	24.89	291213	0
NQ2I	EQUITY	AEP	AMERICAN ELEC PWR INC	'025537101	10100	28.89	291789	0
NQ2I	EQUITY	APA	APACHE CORP	'037411105	4000	72.15	288600	0
NQ2I	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	11000	26.77	294470	0
NQ2I	EQUITY	AN	AUTONATION INC DEL	'05329W102	16661	17.35	289068.35	0
NQ2I	EQUITY	BNI	BURLINGTON NORTHN SANTA FE	'12189T104	3900	73.54	286806	0
NQ2I	EQUITY	CMS	CMS ENERGY CORP	'125896100	24000	12.08	289920	0
NQ2I	EQUITY	CSX	CSX CORP	'126408103	8400	34.63	290892	0
NQ2I	EQUITY	CTX	CENTEX CORP	'152312104	34383	8.46	290880.18	0
NQ2I	EQUITY	CINF	CINCINNATI FINL CORP	'172062101	12900	22.35	288315	0
NQ2I	EQUITY	CCE	COCA COLA ENTERPRISES INC	'191219104	17200	16.65	286380	0
NQ2I	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	8100	37.42	303102	0
NQ2I	EQUITY	CEG	CONSTELLATION ENERGY GROUP INC	'210371100	11300	26.58	300354	0
NQ2I	EQUITY	CMI	CUMMINS INC	'231021106	8100	35.21	285201	0
NQ2I	EQUITY	DHI	D R HORTON INC	'23331A109	30700	9.36	287352	0
NQ2I	EQUITY	DTE	DTE ENERGY CO	'233331107	9200	32	294400	0
NQ2I	EQUITY	DVN	DEVON ENERGY CORPORATION NEW	'25179M103	5300	54.5	288850	0
NQ2I	EQUITY	D	DOMINION RES INC VA NEW	'25746U109	8600	33.42	287412	0
NQ2I	EQUITY	ESV	ENSCO INTL INC	'26874Q100	8300	34.87	289421	0
NQ2I	EQUITY	EMN	EASTMAN CHEM CO	'277432100	7500	37.9	284250	0
NQ2I	EQUITY	ETR	ENTERGY CORP NEW	'29364G103	3700	77.52	286824	0
NQ2I	EQUITY	FPL	FPL GROUP INC	'302571104	5200	56.86	295672	0
NQ2I	EQUITY	FE	FIRSTENERGY CORP	'337932107	7600	38.75	294500	0
NQ2I	EQUITY	FO	FORTUNE BRANDS INC	'349631101	8300	34.74	288342	0
NQ2I	EQUITY	GR	GOODRICH CORP	'382388106	5700	49.97	284829	0
NQ2I	EQUITY	GT	GOODYEAR TIRE AND RUBBER	'382550101	25500	11.26	287130	0
NQ2I	EQUITY	HUM	HUMANA INC	'444859102	9400	32.26	303244	0
NQ2I	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	4300	68.75	295625	0
NQ2I	EQUITY	XL	XL CAPITAL LTD	'G98255105	25500	11.46	292230	0
NQ2I	EQUITY	NEM	NEWMONT MNG CORP	'651639106	6900	40.87	282003	0
NQ2I	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	42500	7.1	301750	0
NQ2I	EQUITY	FCX	FREEPORT MCMORAN COPPER + GOLD	'35671D857	5500	50.11	275605	0
NQ2I	EQUITY	BBT	BB+T CORP	'054937107	13000	21.98	285740	0
NQ2I	EQUITY	LXK	LEXMARK INTL INC	'529771107	18800	15.85	297980	0
NQ2I	EQUITY	MHP	MCGRAW HILL COS INC	'580645109	9300	30.11	280023	0
NQ2I	EQUITY	MDT	MEDTRONIC INC	'585055106	8500	34.89	296565	0
NQ2I	EQUITY	MSFT	MICROSOFT CORP	'594918104	12300	23.77	292371	0
NQ2I	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	55500	5.06	280830	0
NQ2I	EQUITY	MS	MORGAN STANLEY	'617446448	9700	28.51	276547	0
NQ2I	EQUITY	MOT	MOTOROLA INC	'620076109	44300	6.63	293709	0
NQ2I	EQUITY	NSM	NATIONAL SEMICONDUCTOR CORP	'637640103	22800	12.55	286140	0
NQ2I	EQUITY	OMC	OMNICOM GROUP	'681919106	9400	31.58	296852	0
NQ2I	EQUITY	ORCL	ORACLE CORP	'68389X105	13668	21.42	292768.56	0
NQ2I	EQUITY	PFE	PFIZER INC	'717081103	19500	15	292500	0
NQ2I	EQUITY	CELG	CELGENE CORP	'151020104	6100	47.84	291824	0
NQ2I	EQUITY	CEPH	CEPHALON INC	'156708109	5000	56.65	283250	0
NQ2I	EQUITY	CTSH	COGNIZANT TECHNOLOGY SOLUTIONS	'192446102	10800	26.7	288360	0
NQ2I	EQUITY	FLIR	FLIR SYS INC	'302445101	12400	22.56	279744	0
NQ2I	EQUITY	FLS	FLOWSERVE CORP	'34354P105	4000	69.81	279240	0
NQ2I	EQUITY	IRM	IRON MTN INC PA	'462846106	10100	28.75	290375	0
NQ2I	EQUITY	KG	KING PHARMACEUTICALS INC	'495582108	30000	9.63	288900	0
NQ2I	EQUITY	MTW	MANITOWOC INC	'563571108	53800	5.26	282988	0
NQ2I	EQUITY	SRCL	STERICYCLE INC	'858912108	5800	51.53	298874	0
NQ2I	EQUITY	TER	TERADYNE INC	'880770102	40200	6.86	275772	0
NQ2I	EQUITY	VAR	VARIAN MED SYS INC	'92220P105	8400	35.14	295176	0

NQ2I	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	11000	26.5	291500	0
NQ2I	EQUITY	APH	AMPHENOL CORP NEW	'032095101	9300	31.64	294252	0
NQ2I	EQUITY	AIV	APARTMENT INVT + MGMT CO	'03748R101	31686	8.85	280421.1	0
NQ2I	EQUITY	BJS	BJ SVCS CO	'055482103	21400	13.63	291682	0
NQ2I	EQUITY	BLL	BALL CORP	'058498106	6500	45.16	293540	0
NQ2I	EQUITY	XRAY	DENTSPLY INTL INC NEW	'249030107	9500	30.52	289940	0
NQ2I	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	6200	46.84	290408	0
NQ2I	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	8200	34.1	279620	0
NQ2I	EQUITY	NVDA	NVIDIA CORP	'67066G104	25350	11.29	286201.5	0
NQ2I	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	15100	19.32	291732	0
NQ2I	EQUITY	SNDK	SANDISK CORP	'80004C101	18900	14.69	277641	0
NQ2I	EQUITY	SYMC	SYMANTEC CORP	'871503108	18900	15.56	294084	0
NQ2I	EQUITY	BDX	BECTON DICKINSON + CO	'075887109	4100	71.31	292371	0
NQ2I	EQUITY	CTL	CENTURYTEL INC	'156700106	4700	30.7	144290	0
NQ2I	EQUITY	C	CITIGROUP INC	'172967101	97000	2.97	288090	0
NQ2I	EQUITY	CLX	CLOROX CO	'189054109	5200	55.83	290316	0
NQ2I	EQUITY	CAG	CONAGRA INC	'205887102	15600	19.06	297336	0
NQ2I	EQUITY	BEN	FRANKLIN RES INC	'354613101	4100	72.01	295241	0
NQ2I	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	5200	55.39	288028	0
NQ2I	EQUITY	HAS	HASBRO INC	'418056107	12100	24.24	293304	0
NQ2I	EQUITY	HNZ	HEINZ H J CO	'423074103	7900	35.7	282030	0
NQ2I	EQUITY	HON	HONEYWELL INTL INC	'438516106	8700	31.4	273180	0
NQ2I	EQUITY	MYL	MYLAN INC	'628530107	22400	13.05	292320	0
NQ2I	EQUITY	ODP	OFFICE DEPOT INC	'676220106	61300	4.56	279528	0
NQ2I	EQUITY	PG	PROCTER AND GAMBLE CO	'742718109	5524	51.1	282276.4	0
NQ2I	EQUITY	AES	AES CORP	'00130H105	25600	11.61	297216	0
NQ2I	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	20100	15.13	304113	0
NQ2I	EQUITY	KEY	KEYCORP NEW	'493267108	57000	5.24	298680	0
NQ2I	EQUITY	LEN	LENNAR CORP	'526057104	30200	9.69	292638	0
NQ2I	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	3400	80.65	274210	0
NQ2I	EQUITY	MBI	MBIA INC	'55262C100	65500	4.33	283615	0
NQ2I	EQUITY	WFR	MEMC ELECTR MATLS INC	'552715104	16500	17.81	293865	0
NQ2I	EQUITY	NSC	NORFOLK SOUTHN CORP	'655844108	7800	37.67	293826	0
NQ2I	EQUITY	NU	NORTHEAST UTILS	'664397106	13100	22.31	292261	0
NQ2I	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	6300	45.68	287784	0
NQ2I	EQUITY	OXY	OCCIDENTAL PETE CORP	'674599105	4400	65.81	289564	0
NQ2I	EQUITY	OI	OWENS ILL INC	'690768403	10400	28.01	291304	0
NQ2I	EQUITY	PCG	PG+E CORP	'69331C108	7900	38.44	303676	0
NQ2I	EQUITY	PPL	PPL CORP	'69351T106	8800	32.96	290048	0
NQ2I	EQUITY	PTV	PACTIV CORP	'695257105	13700	21.7	297290	0
NQ2I	EQUITY	PXD	PIONEER NAT RES CO	'723787107	11400	25.5	290700	0
NQ2I	EQUITY	PEG	PUBLIC SVC ENTERPRISE GROUP	'744573106	8900	32.63	290407	0
NQ2I	EQUITY	MMC	MARSH + MCLENNAN COS INC	'571748102	14300	20.13	287859	0
NQ2I	EQUITY	MAT	MATTEL INC	'577081102	18200	16.05	292110	0
NQ2I	EQUITY	MRK	MERCK + CO INC	'589331107	10500	27.96	293580	0
NQ2I	EQUITY	NUE	NUCOR CORP	'670346105	6700	44.43	297681	0
NQ2I	EQUITY	SYY	SYSCO CORP	'871829107	12900	22.48	289992	0
NQ2I	EQUITY	TXN	TEXAS INSTRS INC	'882508104	13700	21.3	291810	0
NQ2I	EQUITY	TXT	TEXTRON INC	'883203101	29600	9.66	285936	0
NQ2I	EQUITY	XRX	XEROX CORP	'984121103	44400	6.48	287712	0
NQ2I	EQUITY	CPWR	COMPUWARE CORP	'205638109	42300	6.86	290178	0
NQ2I	EQUITY	COST	COSTCO WHSL CORP NEW	'22160K105	6000	45.7	274200	0
NQ2I	EQUITY	DD	DU PONT E I DE NEMOURS + CO	'263534109	11300	25.62	289506	0
NQ2I	EQUITY	INTC	INTEL CORP	'458140100	18500	16.55	306175	0
NQ2I	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	5200	56.8	295360	0
NQ2I	EQUITY	JCI	JOHNSON CTLS INC	'478366107	13400	21.72	291048	0
NQ2I	EQUITY	LLY	LILLY ELI + CO	'532457108	8300	34.64	287512	0
NQ2I	EQUITY	MCD	MCDONALDS CORP	'580135101	5100	57.49	293199	0
NQ2I	EQUITY	STT	STATE STREET CORPORATION	'857477103	6000	47.2	283200	0
NQ2I	EQUITY	TGT	TARGET CORP	'87612E106	7300	39.47	288131	0
NQ2I	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	5600	51.96	290976	0
NQ2I	EQUITY	WMI	WASTE MGMT INC DEL	'94106L109	10300	28.16	290048	0
NQ2I	EQUITY	PX	PRAXAIR INC	'74005P104	4000	71.07	284280	0
NQ2I	EQUITY	Q	QWEST COMMUNICATIONS INTL INC	'749121109	71400	4.15	296310	0
NQ2I	EQUITY	SWY	SAFEWAY INC	'786514208	14200	20.37	289254	0
NQ2I	EQUITY	SGP	SCHERING PLOUGH CORP	'806605101	11700	25.12	293904	0
NQ2I	EQUITY	TLAB	TELLABS INC	'879664100	51800	5.73	296814	0
NQ2I	EQUITY	WMT	WAL MART STORES INC	'931142103	5800	48.44	280952	0
NQ2I	EQUITY	WAT	WATERS CORP	'941848103	5700	51.47	293379	0
NQ2I	EQUITY	WFC	WELLS FARGO + CO NEW	'949746101	11573	24.26	280760.98	0
NQ2I	EQUITY	BAX	BAXTER INTL INC	'071813109	5600	52.96	296576	0
NQ2I	EQUITY	HRB	BLOCK H + R INC	'093671105	18700	17.23	322201	0
NQ2I	EQUITY	CB	CHUBB CORP	'171232101	7300	39.88	291124	0
NQ2I	EQUITY	GPC	GENUINE PARTS CO	'372460105	8700	33.56	291972	0
NQ2I	EQUITY	IFF	INTRNTNL FLAVRS + FRAGRNCS INC	'459506101	9000	32.72	294480	0
NQ2I	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	5600	52.43	293608	0
NQ2I	EQUITY	MAS	MASCO CORP	'574599106	30700	9.58	294106	0
NQ2I	EQUITY	PNC	PNC FINL SVCS GROUP INC	'693475105	7396	38.81	287038.76	0
NQ2I	EQUITY	TMK	TORCHMARK INC	'891027104	7800	37.04	288912	0
NQ2I	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	8300	34.93	289919	0
NQ2I	EQUITY	BAC	BANK AMER CORP	'060505104	22250	13.2	293700	0
NQ2I	EQUITY	EMR	EMERSON ELEC CO	'291011104	8900	32.4	288360	0
NQ2I	EQUITY	GWW	GRAINGER W W INC	'384802104	3500	81.88	286580	0

NQ2I	EQUITY	HRS	HARRIS CORP DEL	'413875105	10300	28.36	292108	0
NQ2I	EQUITY	IBM	INTERNATIONAL BUSINESS MACHS	'459200101	2700	104.42	281934	0
NQ2I	EQUITY	PLL	PALL CORP	'696429307	10800	26.56	286848	0
NQ2I	EQUITY	S	SPRINT NEXTEL CORP	'852061100	59500	4.81	286195	0
NQ2I	EQUITY	SWK	STANLEY WORKS	'854616109	8300	33.84	280872	0
NQ2I	EQUITY	ABT	ABBOTT LABS	'002824100	6100	47.04	286944	0
NQ2I	EQUITY	AA	ALCOA INC	'013817101	28100	10.33	290273	0
NQ2I	EQUITY		AMERICAN INTL GROUP INC	'026874107	220200	1.16	255432	0
NQ2I	EQUITY	AMGN	AMGEN INC	'031162100	5500	52.94	291170	0
NQ2I	EQUITY	AAPL	APPLE INC	'037833100	2100	142.43	299103	0
NQ2I	EQUITY	BBY	BEST BUY CO INC	'086516101	8200	33.49	274618	0
NQ2I	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	28151	10.14	285451.14	0
NQ2I	EQUITY	CVS	CVS CAREMARK CORP	'126650100	9161	31.87	291961.07	0
NQ2I	EQUITY	COF	CAPITAL ONE FINL CORP	'14040H105	13100	21.88	286628	0
NQ2I	EQUITY	CSCO	CISCO SYS INC	'17275R102	15500	18.64	288920	0
NQ2I	EQUITY	DIS	DISNEY WALT CO	'254687106	12400	23.33	289292	0
NQ2I	EQUITY	EMC	EMC CORP	'268648102	21800	13.1	285580	0
NQ2I	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	4100	69.91	286631	0
NQ2I	EQUITY	GPS	GAP INC	'364760108	17423	16.4	285737.2	0
NQ2I	EQUITY	GE	GENERAL ELEC CO	'369604103	24900	11.72	291828	0
NQ2I	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	7500	38.65	289875	0
NQ2I	EQUITY	HD	HOME DEPOT INC	'437076102	12600	23.63	297738	0
NQ2I	EQUITY	LSI	LSI CORP	'502161102	65000	4.56	296400	0
NQ2I	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	24200	11.87	287254	0
NQ2I	EQUITY	NYT	NEW YORK TIMES CO	'650111107	52700	5.51	290377	0
NQ2I	EQUITY	ERTS	ELECTRONIC ARTS INC	'285512109	14100	21.72	306252	0
NQ2I	EQUITY	AVB	AVALONBAY CMNTYS INC	'053484101	5288	55.94	295810.72	0
NQ2I	EQUITY	BXP	BOSTON PPTYS INC	'101121101	6100	47.7	290970	0
NQ2I	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	13200	22.23	293436	0
NQ2I	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	35600	8.39	298684	0
NQ2I	EQUITY	PLD	PROLOGIS	'743410102	34500	8.06	278070	0
NQ2I	EQUITY	PSA	PUBLIC STORAGE	'74460D109	4400	65.48	288112	0
NQ2I	EQUITY	SPG	SIMON PPTY GROUP INC NEW	'828806109	5698	51.43	293048.14	0
NQ2I	EQUITY	APD	AIR PRODS + CHEMS INC	'009158106	4600	64.59	297114	0
NQ2I	EQUITY	ADP	AUTOMATIC DATA PROCESSING INC	'053015103	7900	35.44	279976	0
NQ2I	EQUITY	CI	CIGNA CORP	'125509109	12100	24.09	291489	0
NQ2I	EQUITY	CAT	CATERPILLAR INC	'149123101	8300	33.04	274232	0
NQ2I	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	4100	70.74	290034	0
NQ2I	EQUITY	ECL	ECOLAB INC	'278865100	7500	38.99	292425	0
NQ2I	EQUITY	GIS	GENERAL MLS INC	'370334104	5200	56.02	291304	0
NQ2I	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	2000	147.44	294880	0
NQ2I	EQUITY	RX	IMS HEALTH INC	'449934108	22700	12.7	288290	0
NQ2I	EQUITY	PAYX	PAYCHEX INC	'704326107	11500	25.2	289800	0
NQ2I	EQUITY	RSH	RADIOSHACK CORP	'750438103	21000	13.96	293160	0
NQ2I	EQUITY	AMD	ADVANCED MICRO DEVICES INC	'007903107	78700	3.87	304569	0
NQ2I	EQUITY	AZO	AUTOZONE INC	'053332102	1900	151.11	287109	0
NQ2I	EQUITY	AVY	AVERY DENNISON CORP	'053611109	11400	25.68	292752	0
NQ2I	EQUITY	BHI	BAKER HUGHES INC	'057224107	7600	36.44	276944	0
NQ2I	EQUITY	BA	BOEING CO	'097023105	6700	42.5	284750	0
NQ2I	EQUITY	GLW	CORNING INC	'219350105	18000	16.06	289080	0
NQ2I	EQUITY	DOV	DOVER CORP	'260003108	8800	33.09	291192	0
NQ2I	EQUITY	ETN	EATON CORP	'278058102	6400	44.61	285504	0
NQ2I	EQUITY	EFX	EQUIFAX INC	'294429105	10700	26.1	279270	0
NQ2I	EQUITY	FDX	FEDEX CORP	'31428X106	5300	55.62	294786	0
NQ2I	EQUITY	WHR	WHIRLPOOL CORP	'963320106	6711	42.56	285620.16	0
NQ2I	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	11800	23.24	274232	0
NQ2I	EQUITY	KO	COCA COLA CO	'191216100	6100	47.99	292739	0
NQ2I	EQUITY	MAR	MARRIOTT INTL INC NEW	'571903202	12546.125	22.07	276892.98	0
NQ2I	EQUITY	NKE	NIKE INC	'654106103	5700	51.78	295146	0
NQ2I	EQUITY	SLE	SARA LEE CORP	'803111103	30214	9.76	294888.64	0
NQ2I	EQUITY	ADI	ANALOG DEVICES INC	'032654105	11900	24.78	294882	0
NQ2I	EQUITY	BMC	BMC SOFTWARE INC	'055921100	8600	33.79	290594	0
NQ2I	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	9400	30.75	289050	0
NQ2I	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	9500	30.55	290225	0
NQ2I	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	6600	44.3	292380	0
NQ2I	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	17400	16.21	282054	0
NQ2I	EQUITY	IPG	INTERPUBLIC GROUP COS INC	'460690100	56600	5.05	285830	0
NQ2I	EQUITY	KR	KROGER CO	'501044101	12600	22.05	277830	0
NQ2I	EQUITY	PEP	PEPSICO INC	'713448108	5500	54.96	302280	0
NQ2I	EQUITY	UPS	UNITED PARCEL SVC INC	'911312106	5800	49.99	289942	0
NQ2I	EQUITY	SHW	SHERWIN WILLIAMS CO	'824348106	5400	53.75	290250	0
NQ2I	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	28200	10.41	293562	0
NQ2I	EQUITY	SNA	SNAP ON INC	'833034101	10000	28.74	287400	0
NQ2I	EQUITY	APC	ANADARKO PETE CORP	'032511107	6100	45.39	276879	0
NQ2I	EQUITY	DE	DEERE + CO	'244199105	6600	39.95	263670	0
NQ2I	EQUITY	KIM	KIMCO RLTY CORP	'49446R109	29600	10.05	297480	0
NQ2I	EQUITY	TIF	TIFFANY + CO NEW	'886547108	11300	25.36	286568	0
NQ2I	EQUITY	AVP	AVON PRODS INC	'054303102	11200	25.78	288736	0
NQ2I	EQUITY	LTD	LIMITED BRANDS INC	'532716107	23700	11.97	283689	0
NQ2I	EQUITY	VNO	VORNADO RLTY TR	'929042109	6232	45.03	280626.96	0
NQ2I	EQUITY	ZION	ZIONS BANCORP	'989701107	23900	11.56	276284	0
NQ2I	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	14500	20.31	294495	0
NQ2I	EQUITY	DOW	DOW CHEM CO	'260543103	17500	16.14	282450	0

NQ2I	EQUITY	EK	EASTMAN KODAK CO	'277461109	97600	2.96	288896	0
NQ2I	EQUITY	GCI	GANNETT INC	'364730101	77900	3.57	278103	0
NQ2I	EQUITY	ITW	ILLINOIS TOOL WKS INC	'452308109	7700	37.34	287518	0
NQ2I	EQUITY	LOW	LOWES COS INC	'548661107	15100	19.41	293091	0
NQ2I	EQUITY	LH	LABORATORY CORP AMER HLDGS	'50540R409	4400	67.79	298276	0
NQ2I	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	9900	29.42	291258	0
NQ2I	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	6750	42.96	289980	0
NQ2I	EQUITY	BRCM	BROADCOM CORP	'111320107	11700	24.79	290043	0
NQ2I	EQUITY	SII	SMITH INTL INC	'832110100	11300	25.75	290975	0
NQ2I	EQUITY	VFC	V F CORP	'918204108	5200	55.35	287820	0
NQ2I	EQUITY	TSN	TYSON FOODS INC (DEL)	'902494103	21800	12.61	274898	0
NQ2I	EQUITY	DHR	DANAHER CORP	'235851102	4700	61.74	290178	0
NQ2I	EQUITY	SEE	SEALED AIR CORP NEW	'81211K100	15900	18.45	293355	0
NQ2I	EQUITY	RSG	REPUBLIC SVCS INC	'760759100	12095	24.41	295238.95	0
NQ2I	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	14900	19.18	285782	0
NQ2I	EQUITY	ITT	ITT CORP NEW	'450911102	6600	44.5	293700	0
NQ2I	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	14300	20.31	290433	0
NQ2I	EQUITY	PCAR	PACCAR INC	'693718108	8900	32.51	289339	0
NQ2I	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	13300	22.55	299915	0
NQ2I	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'686091109	7900	38.08	300832	0
NQ2I	EQUITY	AGN	ALLERGAN INC	'018490102	6100	47.58	290238	0
NQ2I	EQUITY	DO	DIAMOND OFFSHORE DRILLING INC	'25271C102	3500	83.05	290675	0
NQ2I	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	8800	32.66	287408	0
NQ2I	EQUITY	SBUX	STARBUCKS CORP	'855244109	20000	13.89	277800	0
NQ2I	EQUITY	PBG	PEPSI BOTTLING GROUP INC	'713409100	8700	33.84	294408	0
NQ2I	EQUITY	FDO	FAMILY DLR STORES INC	'307000109	9599	28.3	271651.7	0
NQ2I	EQUITY	AFL	AFLAC INC	'001055102	9200	31.09	286028	0
NQ2I	EQUITY	BDK	BLACK + DECKER CORPORATION	'091797100	10000	28.66	286600	0
NQ2I	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	39300	7.42	291606	0
NQ2I	EQUITY	MET	METLIFE INC	'59156R108	9348	30.01	280533.48	0
NQ2I	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	12900	23.35	301215	0
NQ2I	EQUITY	SCHW	SCHWAB CHARLES CORP	'808513105	16700	17.54	292918	0
NQ2I	EQUITY	SPLS	STAPLES INC	'855030102	14300	20.17	288431	0
NQ2I	EQUITY	RRD	DONNELLEY R R + SONS CO	'257867101	24800	11.62	288176	0
NQ2I	EQUITY	IGT	INTERNATIONAL GAME TECHNOLOGY	'459902102	17500	15.9	278250	0
NQ2I	EQUITY	SIAL	SIGMA ALDRICH	'826552101	6000	49.56	297360	0
NQ2I	EQUITY	ADBE	ADOBE SYS INC	'00724F101	9900	28.3	280170	0
NQ2I	EQUITY	BCR	BARD C R INC	'067383109	3900	74.45	290355	0
NQ2I	EQUITY	FRX	FOREST LABS INC	'345838106	11600	25.11	291276	0
NQ2I	EQUITY	HRL	HORMEL FOODS CORP	'440452100	8300	34.54	286682	0
NQ2I	EQUITY	MKC	MCCORMICK + CO INC	'579780206	9200	32.53	299276	0
NQ2I	EQUITY	MUR	MURPHY OIL CORP	'626717102	5400	54.32	293328	0
NQ2I	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	11700	24.98	292266	0
NQ2I	EQUITY	STJ	ST JUDE MED INC	'790849103	7000	41.1	287700	0
NQ2I	EQUITY	ANF	ABERCROMBIE + FITCH CO	'002896207	11200	25.39	284368	0
NQ2I	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	8600	33.69	289734	0
NQ2I	EQUITY	FISV	FISERV INC	'337738108	6400	45.7	292480	0
NQ2I	EQUITY	HAL	HALLIBURTON CO	'406216101	14022	20.7	290255.4	0
NQ2I	EQUITY	HSY	HERSHEY CO / THE	'427866108	8200	36	295200	0
NQ2I	EQUITY	KLAC	KLA TENCOR CORP	'482480100	11800	25.25	297950	0
NQ2I	EQUITY	KSS	KOHLS CORP	'500255104	6800	42.75	290700	0
NQ2I	EQUITY	MIL	MILLIPORE CORP	'601073109	4100	70.21	287861	0
NQ2I	EQUITY	NOVL	NOVELL INC	'670006105	63800	4.53	289014	0
NQ2I	EQUITY	PPG	PPG INDS INC	'693506107	6300	43.9	276570	0
NQ2I	EQUITY	PBI	PITNEY BOWES INC	'724479100	12600	21.93	276318	0
NQ2I	EQUITY	QCOM	QUALCOMM INC	'747525103	6500	45.2	293800	0
NQ2I	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	9000	32.12	289080	0
NQ2I	EQUITY	LUV	SOUTHWEST AIRLS CO	'844741108	43000	6.73	289390	0
NQ2I	EQUITY	STI	SUNTRUST BKS INC	'867914103	17900	16.45	294455	0
NQ2I	EQUITY	TJX	TJX COS INC NEW	'872540109	9300	31.46	292578	0
NQ2I	EQUITY	VMC	VULCAN MATLS CO	'929160109	6800	43.1	293080	0
NQ2I	EQUITY	WAG	WALGREEN CO	'931422109	9500	29.4	279300	0
NQ2I	EQUITY	WY	WEYERHAEUSER CO	'962166104	9614	30.43	292554.02	0
NQ2I	EQUITY	WMB	WILLIAMS COS INC	'969457100	18700	15.61	291907	0
NQ2I	EQUITY	XLNX	XILINX INC	'983919101	14000	20.46	286440	0
NQ2I	EQUITY	YHOO	YAHOO INC	'984332106	19000	15.66	297540	0
NQ2I	EQUITY	ALTR	ALTERA CORP	'021441100	17900	16.28	291412	0
NQ2I	EQUITY	VRSN	VERISIGN INC	'92343E102	15700	18.48	290136	0
NQ2I	EQUITY	SLM	SLM CORP	'78442P106	29100	10.27	298857	0
NQ2I	EQUITY	CBE	COOPER INDUSTRIES LTD	'G24182100	9400	31.05	291870	0
NQ2I	EQUITY	SJM	SMUCKER J M CO	'832696405	5951	48.66	289575.66	0
NQ2I	EQUITY	NBR	NABORS INDUSTRIES LTD	'G6359F103	19200	15.58	299136	0
NQ2I	EQUITY	CIT	CIT GROUP INC NEW	'125581108	127300	2.15	273695	0
NQ2I	EQUITY	POM	PEPCO HLDGS INC	'713291102	21600	13.44	290304	0
NQ2I	EQUITY	COP	CONOCOPHILLIPS	'20825C104	6967	42.06	293032.02	0
NQ2I	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	26100	11.08	289188	0
NQ2I	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	7900	35.3	278870	0
NQ2I	EQUITY	CMCSA	COMCAST CORP NEW	'20030N101	20250	14.49	293422.5	0
NQ2I	EQUITY	JNS	JANUS CAP GROUP INC	'47102X105	25100	11.4	286140	0
NQ2I	EQUITY	TIE	TITANIUM METALS CORP	'888339207	31900	9.19	293161	0
NQ2I	EQUITY	CCL	CARNIVAL CORP	'143658300	11201	25.77	288649.77	0
NQ2I	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	24500	11.81	289345	0
NQ2I	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	1800	163.66	294588	0

NQ2I	EQUITY	DELL	DELL INC	'24702R101	21100	13.73	289703	0	
NQ2I	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	6200	45.61	282782	0	
NQ2I	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	6200	45.15	279930	0	
NQ2I	EQUITY	AIZ	ASSURANT INC	'04621X108	12400	24.09	298716	0	
NQ2I	EQUITY	AET	AETNA INC	'00817Y108	11600	25.05	290580	0	
NQ2I	EQUITY	TROW	PRICE T ROWE GROUP INC	'74144T108	7100	41.67	295857	0	
NQ2I	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	8100	34.11	276291	0	
NQ2I	EQUITY	KBH	KB HOME	'48666K109	20000	13.68	273600	0	
NQ2I	EQUITY	EP	EL PASO CORP	'28336L109	30500	9.23	281515	0	
NQ2I	EQUITY	USB	US BANCORP DEL	'902973304	16100	17.92	288512	0	
NQ2I	EQUITY	RTN	RAYTHEON CO	'755111507	6500	44.43	288795	0	
NQ2I	EQUITY	BIG	BIG LOTS INC	'089302103	13900	21.03	292317	0	
NQ2I	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	9600	30.16	289536	0	
NQ2I	EQUITY	XTO	XTO ENERGY INC	'98385X106	7725	38.14	294631.5	0	
NQ2I	EQUITY	KFT	KRAFT FOODS INC	'50075N104	11059	25.34	280235.06	0	
NQ2I	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	7700	37.58	289366	0	
NQ2I	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	6800	41.73	283764	0	
NQ2I	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	6800	42.6	289680	0	
NQ2I	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	16000	17.74	283840	0	
NQ2I	EQUITY	CVX	CHEVRON CORP	'166764100	4400	66.25	291500	0	
NQ2I	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	15300	18.84	288252	0	
NQ2I	EQUITY	PRU	PRUDENTIAL FINL INC	'744320102	7300	37.22	271706	0	
NQ2I	EQUITY	DF	DEAN FOODS CO NEW	'242370104	15200	19.19	291688	0	
NQ2I	EQUITY	X	UNITED STS STL CORP NEW	'912909108	7900	35.74	282346	0	
NQ2I	EQUITY	MWV	MEADWESTVACO CORP	'583334107	17300	16.41	283893	0	
NQ2I	EQUITY	WYE	WYETH	'983024100	6500	45.39	295035	0	
NQ2I	EQUITY	GENZ	GENZYME CORP	'372917104	5200	55.67	289484	0	
NQ2I	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	19300	15.23	293939	0	
NQ2I	EQUITY	CVG	CONVERGYS CORP	'212485106	31600	9.28	293248	0	
NQ2I	EQUITY	AMT	AMERICAN TOWER CORP	'029912201	9200	31.53	290076	0	
NQ2I	EQUITY	VZ	VERIZON COMMUNICATIONS	'92343V104	9300	30.73	285789	0	
NQ2I	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	425230.55	100	425230.55	0.416769	12/31/2030
NQ2I	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	12400	23.6	292640	0	
NQ2I	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	12700	23.13	293751	0	
NQ2I	EQUITY	F	FORD MTR CO DEL	'345370860	51539	6.07	312841.73	0	
NQ2I	EQUITY	XEL	XCEL ENERGY INC	'98389B100	15900	18.41	292719	0	
NQ2I	EQUITY	MCO	MOODYS CORP	'615369105	10700	26.35	281945	0	
NQ2I	EQUITY	STZ	CONSTELLATION BRANDS INC	'21036P108	23400	12.68	296712	0	
NQ2I	EQUITY	NDAQ	NASDAQ OMX GROUP INC	'631103108	14100	21.31	300471	0	
NQ2I	EQUITY	DNB	DUN + BRADSTREET CORP DEL NEW	'26483E100	3400	81.21	276114	0	
NQ2I	EQUITY	COH	COACH INC	'189754104	11400	26.88	306432	0	
NQ2I	EQUITY	DVA	DAVITA INC	'23918K108	5900	49.46	291814	0	
NQ2I	EQUITY	MON	MONSANTO CO NEW	'61166W101	3800	74.34	282492	0	
NQ2I	EQUITY	EXC	EXELON CORP	'30161N101	6022	51.21	308386.62	0	
NQ2I	EQUITY	MEE	MASSEY ENERGY CORP	'576206106	15000	19.54	293100	0	
NQ2I	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	7700	37.83	291291	0	
NQ2I	EQUITY	FLR	FLUOR CORP NEW	'343412102	5600	51.29	287224	0	
NQ2I	EQUITY	ADSK	AUTODESK INCORPORATED	'052769106	15000	18.98	284700	0	
NQ2I	EQUITY	JEC	JACOBS ENGR GROUP INC	'469814107	7000	42.09	294630	0	
NQ2I	EQUITY	M	MACYS INC	'55616P104	24500	11.76	288120	0	
NQ2I	EQUITY	DFS	DISCOVER FINL SVCS	'254709108	27400	10.27	281398	0	
NQ2I	EQUITY	BK	BANK NEW YORK MELLON CORP	'064058100	9821	29.31	287853.51	0	
NQ2I	EQUITY	CME	CME GROUP INC	'12572Q105	923	311.11	287154.53	0	
NQ2I	EQUITY	HCP	HCP INC	'40414L109	13900	21.19	294541	0	
NQ2I	EQUITY	TDC	TERADATA CORP	'88076W103	12600	23.43	295218	0	
NQ2I	EQUITY	MI	MARSHALL + ILSLEY CORP NEW	'571837103	58900	4.8	282720	0	
NQ2I	EQUITY	JAVA	SUN MICROSYSTEMS INC	'866810203	32325	9.22	298036.5	0	
NQ2I	EQUITY	IVZ	INVESCO LTD	'G491BT108	16600	17.82	295812	0	
NQ2I	EQUITY	NTAP	NETAPP INC	'64110D104	14800	19.72	291856	0	
NQ2I	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	13100	21.19	277589	0	
NQ2I	EQUITY	SNI	SCRIPPS NETWORKS INTERACTIVE I	'811065101	10500	27.83	292215	0	
NQ2I	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	39000	7.14	278460	0	
NQ2I	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	7049	41.72	294084.28	0	
NQ2I	EQUITY	EQT	EQT CORP	'26884L109	7900	34.91	275789	0	
NQ2I	EQUITY	TWC	TIME WARNER CABLE INC	'88732J207	8992	31.67	284776.64	0	
NQ2I	EQUITY	TWX	TIME WARNER INC	'887317303	11533	25.19	290516.27	0	
NQ2I	CASH		US DOLLAR	'USD	-277014.28	1	-277014.28	0	
NQ2I	EQUITY	VIA/B	VIACOM INC NEW	'92553P201	12950	22.7	293965	0	
NQ2I	EQUITY	CBS	CBS CORP NEW	'124857202	39750	6.92	275070	0	
NQ2I	EQUITY	FIS	FIDELITY NATL INFORMATION SVC	'31620M106	14600	19.96	291416	0	
NQ2I	EQUITY	CA	CA INC	'12673P105	16000	17.43	278880	0	
NQ2I	EQUITY	DUK	DUKE ENERGY HLDG CORP	'26441C105	19892	14.59	290224.28	0	
NQ2I	EQUITY	HOT	STARWOOD HOTELS + RESORTS INC	'85590A401	12200	22.2	270840	0	
NQ2I	EQUITY	EQ	EMBARQ CORP	'29078E105	3470	42.06	145948.2	0	
NQ2I	EQUITY	CAM	CAMERON INTL CORP	'13342B105	10200	28.3	288660	0	
NQ2I	EQUITY	HES	HESS CORP	'42809H107	5400	53.75	290250	0	
NQ2I	EQUITY	MA	MASTERCARD INC	'57636Q104	1700	167.31	284427	0	
NQ2I	EQUITY	WIN	WINDSTREAM CORP	'97381W104	33434	8.36	279508.24	0	
NQ2I	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	23560	12.12	285547.2	0	
NQ2I	EQUITY	WU	WESTERN UN CO	'959802109	17600	16.4	288640	0	
NQ2I	EQUITY	CIEN	CIENA CORP	'171779309	28168	10.35	291538.8	0	
NQ2I	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	51221	5.72	292984.12	0	
NQ2I	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	17346	16.92	293494.32	0	

NQ2I	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	9656	29.99	289583.44	0
NQ2I	EQUITY	TRV	TRAVELERS COS INC	'89417E109	7300	41.04	299592	0
NQ2I	EQUITY	DYN	DYNEGY INC DEL	'26817G102	132500	2.27	300775	0
NQ2I	EQUITY	NYX	NYSE EURONEXT	'629491101	10400	27.25	283400	0
NQ2I	EQUITY	PBCT	PEOPLES UTD FINL INC	'712704105	18500	15.04	278240	0
NQ2I	EQUITY	DTV	DIRECTV GROUP INC	'25459L106	11700	24.71	289107	0
NQ2I	EQUITY	HSP	HOSPIRA INC	'441060100	7500	38.52	288900	0
NQ2I	EQUITY	FHN	FIRST HORIZON NATL CORP	'320517105	24149.201	12	289790.41	0
NQ2I	EQUITY	GNW	GENWORTH FINL INC	'37247D106	41200	6.99	287988	0
NQ2I	EQUITY	CBG	CB RICHARD ELLIS GROUP INC	'12497T101	31000	9.36	290160	0
NQ2I	EQUITY	CRM	SALESFORCE COM INC	'79466L302	7600	38.17	290092	0
NQ2I	EQUITY	MFE	MCAFEE INC	'579064106	7000	42.19	295330	0
NQ2I	EQUITY	RF	REGIONS FINL CORP NEW	'7591EP100	71279	4.04	287967.16	0
NQ2I	EQUITY	PDCO	PATTERSON COS INC	'703395103	14100	21.7	305970	0
NQ2I	EQUITY	GOOG	GOOGLE INC	'38259P508	700	421.59	295113	0
NQ2I	EQUITY	NWSA	NEWS CORP	'65248E104	30100	9.11	274211	0
NQ2I	EQUITY	WLP	WELLPOINT INC	'94973V107	5700	50.89	290073	0
NQ2I	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	20500	13.31	272855	0
NQ2I	EQUITY	TAP	MOLSON COORS BREWING CO	'60871R209	6900	42.33	292077	0
NQ2I	EQUITY	SHLD	SEARS HLDGS CORP	'812350106	4300	66.52	286036	0
NQ2I	EQUITY	EXPE	EXPEDIA INC DEL	'30212P105	18000	15.11	271980	0
NQ2I	EQUITY	CF	CF INDS HLDGS INC	'125269100	3800	74.14	281732	0
NQ2I	EQUITY	AMP	AMERIPRISE FINL INC	'03076C106	12100	24.27	293667	0
NQ2I	EQUITY	GME	GAMESTOP CORP NEW	'36467W109	13200	22.01	290532	0
NQ2I	EQUITY	CHRW	C H ROBINSON WORLDWIDE INC	'12541W209	5700	52.15	297255	0
NQ2I	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	2500	114.24	285600	0
NQ2I	EQUITY	T	AT+T INC	'00206R102	11645	24.84	289261.8	0
NQ2I	EQUITY	MMM	3M CO	'88579Y101	4900	60.1	294490	0
NQ2I	EQUITY	NBL	NOBLE ENERGY INC	'655044105	4900	58.97	288953	0
NQ2I	EQUITY	YUM	YUM BRANDS INC	'988498101	8800	33.34	293392	0
NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	68200	7.1	484220	0
NQ2J	EQUITY	FCX	FREEPORT MCMORAN COPPER + GOLD	'35671D857	20249	50.11	1014677.39	0
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	11600	49.63	575708	0
NQ2J	EQUITY	AMZN	AMAZON COM INC	'023135106	25200	83.66	2108232	0
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	17100	44	752400	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	10100	23.62	238562	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	2400	33.17	79608	0
NQ2J	EQUITY	ETFC	E TRADE FINL CORP	'269246104	317300	1.28	406144	0
NQ2J	EQUITY	SU	SUNCOR ENERGY INC	'867229106	21100	30.34	640174	0
NQ2J	EQUITY	POT	POTASH CORP SASK INC	'73755L107	1900	93.05	176795	0
NQ2J	EQUITY	EOG	EOG RESOURCES INC	'26875P101	14100	67.92	957672	0
NQ2J	EQUITY	EIX	EDISON INTL	'281020107	5300	31.46	166738	0
NQ2J	EQUITY	LNC	LINCOLN NATL CORP IN	'534187109	18600	17.21	320106	0
NQ2J	EQUITY	L	LOEWS CORP	'540424108	14400	27.4	394560	0
NQ2J	EQUITY	NI	NISOURCE INC	'65473P105	7200	11.66	83952	0
NQ2J	EQUITY	PNW	PINNACLE WEST CAP CORP	'723484101	7600	30.15	229140	0
NQ2J	EQUITY	SO	SOUTHERN CO	'842587107	12800	31.16	398848	0
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	36800	11.93	439024	0
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	14100	38.85	547785	0
NQ2J	EQUITY	AKS	AK STL HLDG CORP	'001547108	8800	19.19	168872	0
NQ2J	EQUITY	AYE	ALLEGHENY ENERGY INC	'017361106	16000	25.65	410400	0
NQ2J	EQUITY	AEP	AMERICAN ELEC PWR INC	'025537101	30300	28.89	875367	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	12300	26.77	329271	0
NQ2J	EQUITY	BNI	BURLINGTON NORTHN SANTA FE	'12189T104	5400	73.54	397116	0
NQ2J	EQUITY	CSX	CSX CORP	'126408103	12200	34.63	422486	0
NQ2J	EQUITY	CEG	CONSTELLATION ENERGY GROUP INC	'210371100	19700	26.58	523626	0
NQ2J	EQUITY	DVN	DEVON ENERGY CORPORATION NEW	'25179M103	10800	54.5	588600	0
NQ2J	EQUITY	ETR	ENTERGY CORP NEW	'29364G103	12200	77.52	945744	0
NQ2J	EQUITY	FPL	FPL GROUP INC	'302571104	10500	56.86	597030	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	19000	38.75	736250	0
NQ2J	EQUITY	FO	FORTUNE BRANDS INC	'349631101	7700	34.74	267498	0
NQ2J	EQUITY	GR	GOODRICH CORP	'382388106	6600	49.97	329802	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	9700	32.26	312922	0
NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	25900	15.13	391867	0
NQ2J	EQUITY	KEY	KEYCORP NEW	'493267108	73800	5.24	386712	0
NQ2J	EQUITY	LEN	LENNAR CORP	'526057104	23700	9.69	229653	0
NQ2J	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	15800	80.65	1274270	0
NQ2J	EQUITY	WFR	MEMC ELECTR MATLS INC	'552715104	7600	17.81	135356	0
NQ2J	EQUITY	NSC	NORFOLK SOUTHN CORP	'655844108	8600	37.67	323962	0
NQ2J	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	15200	45.68	694336	0
NQ2J	EQUITY	OXY	OCCIDENTAL PETE CORP	'674599105	24000	65.81	1579440	0
NQ2J	EQUITY	PPL	PPL CORP	'69351T106	22900	32.96	754784	0
NQ2J	EQUITY	PEG	PUBLIC SVC ENTERPRISE GROUP	'744573106	20900	32.63	681967	0
NQ2J	EQUITY	SUN	SUNOCO INC	'86764P109	2400	23.2	55680	0
NQ2J	EQUITY	SVU	SUPERVALU INC	'868536103	12600	12.95	163170	0
NQ2J	EQUITY	UNP	UNION PAC CORP	'907818108	25900	52.06	1348354	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	20500	16.89	346245	0
NQ2J	EQUITY	NVDA	NVIDIA CORP	'67066G104	29100	11.29	328539	0
NQ2J	EQUITY	SNDK	SANDISK CORP	'80004C101	41200	14.69	605228	0
NQ2J	EQUITY	BDX	BECTON DICKINSON + CO	'075887109	4900	71.31	349419	0
NQ2J	EQUITY	CLX	CLOROX CO	'189054109	13000	55.83	725790	0
NQ2J	EQUITY	BEN	FRANKLIN RES INC	'354613101	1500	72.01	108015	0
NQ2J	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	11500	55.39	636985	0

NQ2J	EQUITY	HAS	HASBRO INC	'418056107	11100	24.24	269064	0
NQ2J	EQUITY	HON	HONEYWELL INTL INC	'438516106	27200	31.4	854080	0
NQ2J	EQUITY	PG	PROCTER AND GAMBLE CO	'742718109	107562	51.1	5496418.2	0
NQ2J	EQUITY	AES	AES CORP	'00130H105	40200	11.61	466722	0
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	36400	52.94	1927016	0
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	33200	142.43	4728676	0
NQ2J	EQUITY	BBY	BEST BUY CO INC	'086516101	3400	33.49	113866	0
NQ2J	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	14100	10.14	142974	0
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	66976	31.87	2134525.12	0
NQ2J	EQUITY	CSCO	CISCO SYS INC	'17275R102	130800	18.64	2438112	0
NQ2J	EQUITY	DIS	DISNEY WALT CO	'254687106	49500	23.33	1154835	0
NQ2J	EQUITY	EMC	EMC CORP	'268648102	68200	13.1	893420	0
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	173400	69.91	12122394	0
NQ2J	EQUITY	GPS	GAP INC	'364760108	50700	16.4	831480	0
NQ2J	EQUITY	GE	GENERAL ELEC CO	'369604103	278000	11.72	3258160	0
NQ2J	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	82100	38.65	3173165	0
NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	71500	23.63	1689545	0
NQ2J	EQUITY	MHP	MCGRAW HILL COS INC	'580645109	12600	30.11	379386	0
NQ2J	EQUITY	MDT	MEDTRONIC INC	'585055106	41400	34.89	1444446	0
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	329400	23.77	7829838	0
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	63500	5.06	321310	0
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	41900	28.51	1194569	0
NQ2J	EQUITY	MOT	MOTOROLA INC	'620076109	73900	6.63	489957	0
NQ2J	EQUITY	NSM	NATIONAL SEMICONDUCTOR CORP	'637640103	23900	12.55	299945	0
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	28800	31.58	909504	0
NQ2J	EQUITY	ORCL	ORACLE CORP	'68389X105	1300	21.42	27846	0
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	101100	15	1516500	0
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	18400	71.07	1307688	0
NQ2J	EQUITY	SGP	SCHERING PLOUGH CORP	'806605101	71300	25.12	1791056	0
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	83800	48.44	4059272	0
NQ2J	EQUITY	WAT	WATERS CORP	'941848103	6700	51.47	344849	0
NQ2J	EQUITY	WFC	WELLS FARGO + CO NEW	'949746101	172940	24.26	4195524.4	0
NQ2J	EQUITY	BAX	BAXTER INTL INC	'071813109	26300	52.96	1392848	0
NQ2J	EQUITY	HRB	BLOCK H + R INC	'093671105	8800	17.23	151624	0
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	18000	39.88	717840	0
NQ2J	EQUITY	GPC	GENUINE PARTS CO	'372460105	3400	33.56	114104	0
NQ2J	EQUITY	IFF	INTRNTNL FLAVRS + FRAGRNCS INC	'459506101	3600	32.72	117792	0
NQ2J	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	25400	52.43	1331722	0
NQ2J	EQUITY	MAS	MASCO CORP	'574599106	34700	9.58	332426	0
NQ2J	EQUITY	BAC	BANK AMER CORP	'060505104	303884	13.2	4011268.8	0
NQ2J	EQUITY	EMR	EMERSON ELEC CO	'291011104	15600	32.4	505440	0
NQ2J	EQUITY	IBM	INTERNATIONAL BUSINESS MACHS	'459200101	43000	104.42	4490060	0
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	268800	4.81	1292928	0
NQ2J	EQUITY	SWK	STANLEY WORKS	'854616109	4100	33.84	138744	0
NQ2J	EQUITY	ABT	ABBOTT LABS	'002824100	50400	47.04	2370816	0
NQ2J	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	75300	20.31	1529343	0
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	14800	33.96	502608	0
NQ2J	EQUITY	APOL	APOLLO GROUP INC	'037604105	3900	71.12	277368	0
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	61200	20.13	1231956	0
NQ2J	EQUITY	WFMI	WHOLE FOODS MKT INC	'966837106	5400	18.98	102492	0
NQ2J	EQUITY	LAMR	LAMAR ADVERTISING CO	'512815101	4900	15.27	74823	0
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	10900	39.74	433166	0
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	12900	53.68	692472	0
NQ2J	EQUITY	K	KELLOGG CO	'487836108	8900	46.57	414473	0
NQ2J	EQUITY	AOC	AON CORP	'037389103	22700	37.87	859649	0
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WA INC	'302130109	7500	33.34	250050	0
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	14600	68.75	1003750	0
NQ2J	EQUITY	NEM	NEWMONT MNG CORP	'651639106	15600	40.87	637572	0
NQ2J	EQUITY	FISV	FISERV INC	'337738108	6600	45.7	301620	0
NQ2J	EQUITY	HAL	HALLIBURTON CO	'406216101	12400	20.7	256680	0
NQ2J	EQUITY	KLAC	KLA TENCOR CORP	'482480100	7300	25.25	184325	0
NQ2J	EQUITY	KSS	KOHLS CORP	'500255104	23300	42.75	996075	0
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	62300	45.2	2815960	0
NQ2J	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	11700	32.12	375804	0
NQ2J	EQUITY	LUV	SOUTHWEST AIRLS CO	'844741108	41800	6.73	281314	0
NQ2J	EQUITY	STI	SUNTRUST BKS INC	'867914103	6000	16.45	98700	0
NQ2J	EQUITY	VMC	VULCAN MATLS CO	'929160109	10300	43.1	443930	0
NQ2J	EQUITY	WAG	WALGREEN CO	'931422109	28200	29.4	829080	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	7000	30.43	213010	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	28200	15.61	440202	0
NQ2J	EQUITY	XLNX	XILINX INC	'983919101	13400	20.46	274164	0
NQ2J	EQUITY	VRSN	VERISIGN INC	'92343E102	35900	18.48	663432	0
NQ2J	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	7700	11.87	91399	0
NQ2J	EQUITY	ERTS	ELECTRONIC ARTS INC	'285512109	13100	21.72	284532	0
NQ2J	EQUITY	PBG	PEPSI BOTTLING GROUP INC	'713409100	6800	33.84	230112	0
NQ2J	EQUITY	AFL	AFLAC INC	'001055102	22100	31.09	687089	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	11200	30.01	336112	0
NQ2J	EQUITY	DOW	DOW CHEM CO	'260543103	17300	16.14	279222	0
NQ2J	EQUITY	ITW	ILLINOIS TOOL WKS INC	'452308109	8100	37.34	302454	0
NQ2J	EQUITY	LOW	LOWES COS INC	'548661107	98200	19.41	1906062	0
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS INC	'571748102	17300	20.13	348249	0
NQ2J	EQUITY	MRK	MERCK + CO INC	'589331107	90200	27.96	2521992	0
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	13500	44.43	599805	0

NQ2J	EQUITY	SYY	SYSCO CORP	'871829107	22000	22.48	494560	0
NQ2J	EQUITY	TXN	TEXAS INSTRS INC	'882508104	10200	21.3	217260	0
NQ2J	EQUITY	COST	COSTCO WHSL CORP NEW	'22160K105	6300	45.7	287910	0
NQ2J	EQUITY	DD	DU PONT E I DE NEMOURS + CO	'263534109	35400	25.62	906948	0
NQ2J	EQUITY	INTC	INTEL CORP	'458140100	215000	16.55	3558250	0
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	95400	56.8	5418720	0
NQ2J	EQUITY	JCI	JOHNSON CTLS INC	'478366107	27300	21.72	592956	0
NQ2J	EQUITY	LLY	LILLY ELI + CO	'532457108	32300	34.64	1118872	0
NQ2J	EQUITY	MCD	MCDONALDS CORP	'580135101	39000	57.49	2242110	0
NQ2J	EQUITY	STT	STATE STREET CORPORATION	'857477103	20700	47.2	977040	0
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	36800	51.96	1912128	0
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	37900	23.24	880796	0
NQ2J	EQUITY	KO	COCA COLA CO	'191216100	76200	47.99	3656838	0
NQ2J	EQUITY	MAR	MARRIOTT INTL INC NEW	'571903202	36032.471	22.07	795236.63	0
NQ2J	EQUITY	NKE	NIKE INC	'654106103	11300	51.78	585114	0
NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	31300	30.75	962475	0
NQ2J	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	6600	30.55	201630	0
NQ2J	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	5100	44.3	225930	0
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	28300	16.21	458743	0
NQ2J	EQUITY	KR	KROGER CO	'501044101	14700	22.05	324135	0
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	65100	54.96	3577896	0
NQ2J	EQUITY	UPS	UNITED PARCEL SVC INC	'911312106	32400	49.99	1619676	0
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO	'824348106	1300	53.75	69875	0
NQ2J	EQUITY	DE	DEERE + CO	'244199105	24200	39.95	966790	0
NQ2J	EQUITY	KIM	KIMCO RLTY CORP	'49446R109	13300	10.05	133665	0
NQ2J	EQUITY	AVP	AVON PRODS INC	'054303102	39700	25.78	1023466	0
NQ2J	EQUITY	BXP	BOSTON PPTYS INC	'101121101	8500	47.7	405450	0
NQ2J	EQUITY	HAR	HARMAN INTL INDS INC NEW	'413086109	3000	18.8	56400	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	2500	73.03	182575	0
NQ2J	EQUITY	RRC	RANGE RES CORP	'75281A109	5300	41.41	219473	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	46400	10.97	509008	0
NQ2J	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	10800	30.64	330912	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	22100	47.84	1057264	0
NQ2J	EQUITY	CEPH	CEPHALON INC	'156708109	3600	56.65	203940	0
NQ2J	EQUITY	SRCL	STERICYCLE INC	'858912108	10300	51.53	530759	0
NQ2J	EQUITY	VRTX	VERTEX PHARMACEUTICALS INC	'92532F100	3400	35.64	121176	0
NQ2J	EQUITY	BJS	BJ SVCS CO	'055482103	24300	13.63	331209	0
NQ2J	EQUITY	XRAY	DENTSPLY INTL INC NEW	'249030107	6900	30.52	210588	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	47000	46.84	2201480	0
NQ2J	EQUITY	USB	US BANCORP DEL	'902973304	83800	17.92	1501696	0
NQ2J	EQUITY	RTN	RAYTHEON CO	'755111507	8800	44.43	390984	0
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	6500	30.16	196040	0
NQ2J	EQUITY	XTO	XTO ENERGY INC	'98385X106	34075	38.14	1299620.5	0
NQ2J	EQUITY	KFT	KRAFT FOODS INC	'50075N104	62300	25.34	1578682	0
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	16800	37.58	631344	0
NQ2J	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	11500	41.73	479895	0
NQ2J	EQUITY	ACN	ACCENTURE LTD BERMUDA	'G1150G111	28400	33.46	950264	0
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	73700	66.25	4882625	0
NQ2J	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	12600	18.84	237384	0
NQ2J	EQUITY	PRU	PRUDENTIAL FINL INC	'744320102	16700	37.22	621574	0
NQ2J	EQUITY	X	UNITED STS STL CORP NEW	'912909108	7800	35.74	278772	0
NQ2J	EQUITY	MWV	MEADWESTVACO CORP	'583334107	11200	16.41	183792	0
NQ2J	EQUITY	WYE	WYETH	'983024100	58300	45.39	2646237	0
NQ2J	EQUITY	MMM	3M CO	'88579Y101	32700	60.1	1965270	0
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	20600	33.34	686804	0
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	82400	10.27	846248	0
NQ2J	EQUITY	SJM	SMUCKER J M CO	'832696405	9689	48.66	471466.74	0
NQ2J	EQUITY	COP	CONOCOPHILLIPS	'20825C104	32900	42.06	1383774	0
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	51400	11.08	569512	0
NQ2J	EQUITY	CVC	CABLEVISION SYS CORP	'12686C109	22900	19.41	444489	0
NQ2J	EQUITY	MGM	MGM MIRAGEINC	'552953101	56568	6.39	361469.52	0
NQ2J	EQUITY	SCHW	SCHWAB CHARLES CORP	'808513105	45000	17.54	789300	0
NQ2J	EQUITY	SPLS	STAPLES INC	'855030102	7600	20.17	153292	0
NQ2J	EQUITY	IGT	INTERNATIONAL GAME TECHNOLOGY	'459902102	15600	15.9	248040	0
NQ2J	EQUITY	SIAL	SIGMA ALDRICH	'826552101	4000	49.56	198240	0
NQ2J	EQUITY	BCR	BARD C R INC	'067383109	6100	74.45	454145	0
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	22400	54.32	1216768	0
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	32700	24.98	816846	0
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	6300	20.31	127953	0
NQ2J	EQUITY	STJ	ST JUDE MED INC	'790849103	19300	41.1	793230	0
NQ2J	EQUITY	ADSK	AUTODESK INCORPORATED	'052769106	83500	18.98	1584830	0
NQ2J	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	11600	29.42	341272	0
NQ2J	EQUITY	BRCM	BROADCOM CORP	'111320107	10500	24.79	260295	0
NQ2J	EQUITY	SII	SMITH INTL INC	'832110100	17400	25.75	448050	0
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	23900	24.02	574078	0
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	26000	61.74	1605240	0
NQ2J	EQUITY	RSG	REPUBLIC SVCS INC	'760759100	80540	24.41	1965981.4	0
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	14600	20.31	296526	0
NQ2J	EQUITY	PCAR	PACCAR INC	'693718108	11200	32.51	364112	0
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	16200	47.58	770796	0
NQ2J	EQUITY	DO	DIAMOND OFFSHORE DRILLING INC	'25271C102	2400	83.05	199320	0
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	51400	13.89	713946	0
NQ2J	EQUITY	GENZ	GENZYME CORP	'372917104	1900	55.67	105773	0

NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'G5876H105	17600	11.64	204864	0	
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP	'029912201	18600	31.53	586458	0	
NQ2J	EQUITY	VZ	VERIZON COMMUNICATIONS	'92343V104	8700	30.73	267351	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1356561.64	100	1356561.64	0.416769	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	45900	23.6	1083240	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPL CO	'651290108	20000	32.67	653400	0	
NQ2J	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	5400	23.13	124902	0	
NQ2J	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	22800	22.23	506844	0	
NQ2J	EQUITY	SPG	SIMON PPTY GROUP INC NEW	'828806109	16626	51.43	855075.18	0	
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING INC	'053015103	17400	35.44	616656	0	
NQ2J	EQUITY	CI	CIGNA CORP	'125509109	14300	24.09	344487	0	
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	8300	70.74	587142	0	
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	18700	147.44	2757128	0	
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	9800	25.2	246960	0	
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	58000	54.11	3138380	0	
NQ2J	EQUITY	AMD	ADVANCED MICRO DEVICES INC	'007903107	71700	3.87	277479	0	
NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	3300	151.11	498663	0	
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	18600	36.44	677784	0	
NQ2J	EQUITY	BA	BOEING CO	'097023105	20400	42.5	867000	0	
NQ2J	EQUITY	GLW	CORNING INC	'219350105	71600	16.06	1149896	0	
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	43200	16.92	730944	0	
NQ2J	EQUITY	TRV	TRAVELERS COS INC	'89417E109	28600	41.04	1173744	0	
NQ2J	EQUITY	BK	BANK NEW YORK MELLON CORP	'064058100	34100	29.31	999471	0	
NQ2J	EQUITY	CME	CME GROUP INC	'12572Q105	1900	311.11	591109	0	
NQ2J	EQUITY	MI	MARSHALL + ILSLEY CORP NEW	'571837103	44500	4.8	213600	0	
NQ2J	EQUITY	IVZ	INVESCO LTD	'G491BT108	27600	17.82	491832	0	
NQ2J	EQUITY	LMDIA	LIBERTY MEDIA CORP NEW	'53071M500	4300	26.75	115025	0	
NQ2J	EQUITY	V	VISA INC	'92826C839	2100	62.26	130746	0	
NQ2J	EQUITY	NTAP	NETAPP INC	'64110D104	11800	19.72	232696	0	
NQ2J	EQUITY	SNI	SCRIPPS NETWORKS INTERACTIVE I	'811065101	3900	27.83	108537	0	
NQ2J	EQUITY	DISCA	DISCOVERY COMMUNICATIONS INC	'25470F104	9650	22.55	217607.5	0	
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS INC	'25470F302	14450	20.53	296658.5	0	
NQ2J	EQUITY	ASCMA	ASCENT MEDIA CORP	'043632108	1065	26.58	28307.7	0	
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	6000	41.72	250320	0	
NQ2J	EQUITY	FWLT	FOSTER WHEELER AG	'H27178104	6900	23.75	163875	0	
NQ2J	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	11025	25.98	286429.5	0	
NQ2J	EQUITY	TWC	TIME WARNER CABLE INC	'88732J207	45271	31.67	1433732.57	0	
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	56500	25.19	1423235	0	
NQ2J	EQUITY	COV US	COVIDIEN PLC	'G2554F105	23725	37.44	888264	0	
NQ2J	EQUITY	TEL	TYCO ELECTRONICS LTD SWITZERLA	'H8912P106	49925	18.59	928105.75	0	
NQ2J	CASH		CANADIAN DOLLAR	'CAD	1395.07	0.861067	1201.25	0	
NQ2J	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2J	EQUITY	NIHD	NII HLDGS INC	'62913F201	6200	19.07	118234	0	
NQ2J	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	7800	11.81	92118	0	
NQ2J	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	1700	163.66	278222	0	
NQ2J	EQUITY	DELL	DELL INC	'24702R101	76700	13.73	1053091	0	
NQ2J	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	18500	45.61	843785	0	
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	9200	45.15	415380	0	
NQ2J	EQUITY	NRG	NRG ENERGY INC	'629377508	32700	25.96	848892	0	
NQ2J	EQUITY	AIZ	ASSURANT INC	'04621X108	15400	24.09	370986	0	
NQ2J	EQUITY	DTV	DIRECTV GROUP INC	'25459L106	4500	24.71	111195	0	
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	4500	38.52	173340	0	
NQ2J	EQUITY	FHN	FIRST HORIZON NATL CORP	'320517105	23055.388	12	276664.66	0	
NQ2J	EQUITY	CRM	SALESFORCE COM INC	'79466L302	13600	38.17	519112	0	
NQ2J	EQUITY	GOOG	GOOGLE INC	'38259P508	8500	421.59	3583515	0	
NQ2J	EQUITY	MOS	MOSAIC CO	'61945A107	1800	44.3	79740	0	
NQ2J	EQUITY	NWSA	NEWS CORP	'65248E104	25000	9.11	227750	0	
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	27000	50.89	1374030	0	
NQ2J	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	48600	13.31	646866	0	
NQ2J	EQUITY	EXPE	EXPEDIA INC DEL	'30212P105	33400	15.11	504674	0	
NQ2J	EQUITY	AMP	AMERIPRISE FINL INC	'03076C106	19900	24.27	482973	0	
NQ2J	EQUITY	CHRW	C H ROBINSON WORLDWIDE INC	'12541W209	5800	52.15	302470	0	
NQ2J	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	2700	114.24	308448	0	
NQ2J	EQUITY	T	AT+T INC	'00206R102	246772	24.84	6129816.48	0	
NQ2J	EQUITY	VIA/B	VIACOM INC NEW	'92553P201	9600	22.7	217920	0	
NQ2J	EQUITY	FIS	FIDELITY NATL INFORMATION SVC	'31620M106	8700	19.96	173652	0	
NQ2J	EQUITY	DUK	DUKE ENERGY HLDG CORP	'26441C105	31200	14.59	455208	0	
NQ2J	EQUITY	HOT	STARWOOD HOTELS + RESORTS INC	'85590A401	6400	22.2	142080	0	
NQ2J	EQUITY	HES	HESS CORP	'42809H107	8400	53.75	451500	0	
NQ2J	EQUITY	MA	MASTERCARD INC	'57636Q104	3200	167.31	535392	0	
NQ2J	EQUITY	WU	WESTERN UN CO	'959802109	32100	16.4	526440	0	
NQ2J	EQUITY	WCRX	WARNER CHILCOTT LIMITED	'G9435N108	12200	13.15	160430	0	
NQ2J	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	60200	5.72	344344	0	
NQ2J	EQUITY	MCO	MOODYS CORP	'615369105	7900	26.35	208165	0	
NQ2J	EQUITY	NDAQ	NASDAQ OMX GROUP INC	'631103108	7100	21.31	151301	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	19500	26.88	524160	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	7500	49.46	370950	0	
NQ2J	EQUITY	MON	MONSANTO CO NEW	'61166W101	20600	74.34	1531404	0	
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	13000	51.21	665730	0	
NQ2J	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	9600	37.83	363168	0	
NQ2J	EQUITY	FLR	FLUOR CORP NEW	'343412102	8600	51.29	441094	0	
NQ2J	EQUITY	AET	AETNA INC	'00817Y108	13100	25.05	328155	0	
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	151700	34.11	5174487	0	

NQ2J	EQUITY	KBH	KB HOME	'48666K109	5800	13.68	79344	0	
NQ2L	FIXED INCOME		ECHOSTAR DBS CORP	'27876GAY4	1500000	92.25	1383750	6.625	10/1/2014
NQ2L	FIXED INCOME		QWEST CORP	'74913GAC9	825000	100.75	831187.5	8.875	3/15/2012
NQ2L	FIXED INCOME		IESY REPOSITORY GMBH	'45170RAA7	1400000	101.5	1421000	10.375	2/15/2015
NQ2L	FIXED INCOME		DAVITA INC	'23918KAE8	1075000	94.25	1013187.5	6.625	3/15/2013
NQ2L	FIXED INCOME		INERGY L P + INERGY FIN CORP	'45661TAB7	500000	91	455000	6.875	12/15/2014
NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AB8	1000000	86.25	862500	6.25	3/1/2015
NQ2L	FIXED INCOME		ELAN FIN PLC ELAN FIN CORP	'284138AD6	550000	87.5	481250	4.88313	11/15/2011
NQ2L	FIXED INCOME		AMERIGAS PARTNERS L P	'030981AD6	1095000	93.75	1026562.5	7.25	5/20/2015
NQ2L	FIXED INCOME		HEALTH CARE PPTY INVS INC	'421915AG4	500000	91.282	456410	7.072	6/8/2015
NQ2L	FIXED INCOME		ESI TRACTEBEL ACQUISITION CORP	'269077AB9	1035000	97.25	1006537.5	7.99	12/30/2011
NQ2L	FIXED INCOME		PHILLIPS VAN HEUSEN CORP	'718592AB4	500000	73.79443	368972.15	7.75	11/15/2023
NQ2L	FIXED INCOME		FORD MTR CR CO	'345397SM6	1000000	99.143	991430	7.375	10/28/2009
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	4704274.24	100	4704274.24	0.416769	12/31/2030
NQ2L	FIXED INCOME		DELTA AIR LINES INC DEL	'247367AQ8	750000	92	690000	7.92	5/18/2012
NQ2L	FIXED INCOME		MIRANT MID ATLANTIC LLC	'60467MAA9	347454.86	99.5	345717.59	8.625	6/30/2012
NQ2L	FIXED INCOME		MIRANT MID ATLANTIC LLC	'60467MAB7	894527.83	99.25	887818.87	9.125	6/30/2017
NQ2L	FIXED INCOME		CSC HLDGS INC	'126304AP9	2000000	99	1980000	7.625	4/1/2011
NQ2L	FIXED INCOME		DELUXE CORP	'248019AC5	1000000	81.375	813750	5	12/15/2012
NQ2L	FIXED INCOME		TURNING STONE CASINO RESORT	'900419AA0	625000	93.25	582812.5	9.125	12/15/2010
NQ2L	FIXED INCOME		IRON MTN INC PA	'462846AB2	950000	96	912000	7.75	1/15/2015
NQ2L	FIXED INCOME		ALLBRITTON COMMUNICATIONS CO	'016745AJ0	825000	77.25	637312.5	7.75	12/15/2012
NQ2L	FIXED INCOME		CORRECTIONS CORP AMER NEW	'22025YAD2	1135000	99.75	1132162.5	7.5	5/1/2011
NQ2L	FIXED INCOME		DENBURY RES INC DEL	'24823UAE8	500000	95.5	477500	7.5	4/1/2013
NQ2L	FIXED INCOME		REMINGTON ARMS INC NEW	'759576AE1	750000	100.75	755625	10.5	2/1/2011
NQ2L	FIXED INCOME		RENT A CTR INC NEW	'76009NAE0	1000000	100	1000000	7.5	5/1/2010
NQ2L	FIXED INCOME		DIRECT HOLDINGS	'25459HAG0	925000	97.25	899562.5	7.625	5/15/2016
NQ2L	FIXED INCOME		METROPCS WIRELESS INC	'591709AG5	950000	99	940500	9.25	11/1/2014
NQ2L	FIXED INCOME		DENBURY RES INC	'24823UAF5	465000	95	441750	7.5	12/15/2015
NQ2L	FIXED INCOME		OMNICARE INC	'681904AK4	450000	90.25	406125	6.875	12/15/2015
NQ2L	FIXED INCOME		OMNICARE INC	'681904AJ7	750000	90	675000	6.75	12/15/2013
NQ2L	FIXED INCOME		AMERICAN REAL ESTATE PARTNERS	'029171AF2	275000	90.25	248187.5	7.125	2/15/2013
NQ2L	FIXED INCOME		NRG ENERGY INC	'629377AT9	600000	97	582000	7.25	2/1/2014
NQ2L	FIXED INCOME		INEOS GROUP HLDGS PLC	'45661YAA8	1000000	31	310000	8.5	2/15/2016
NQ2L	FIXED INCOME		QWEST CORP	'74913GAN5	600000	89.5	537000	3.87938	6/15/2013
NQ2L	FIXED INCOME		COMPTON PETE FIN CORP	'204755AB8	657000	55.5	364635	7.625	12/1/2013
NQ2L	FIXED INCOME		COLUMBUS MCKINNON CORP NY	'199333AG0	1250000	100.125	1251562.5	8.875	11/1/2013
NQ2L	FIXED INCOME		CENTENNIAL COMMUNICATIONS CORP	'15133VAG4	500000	105.5	527500	10	1/1/2013
NQ2L	FIXED INCOME		CENTENNIAL COMMUNICATIONS CORP	'15133VAE9	1000000	99.5	995000	6.9575	1/1/2013
NQ2L	FIXED INCOME		DYCOM INVT INC	'267482AC1	900000	84	756000	8.125	10/15/2015
NQ2L	FIXED INCOME		CHEMTURA CORP	'163893AA8	700000	72.5	507500	6.875	6/1/2016
NQ2L	FIXED INCOME		INERGY L P + INERGY FIN CORP	'45661TAD3	800000	95.25	762000	8.25	3/1/2016
NQ2L	FIXED INCOME		BOSTON SCIENTIFIC CORP	'101137AG2	1100000	93	1023000	6.4	6/15/2016
NQ2L	FIXED INCOME		INTERLINE BRANDS INC	'458743AC5	1000000	98.5	985000	8.125	6/15/2014
NQ2L	FIXED INCOME		MASSEY ENERGY CO	'576203AH6	1000000	91.5	915000	6.875	12/15/2013
NQ2L	FIXED INCOME		CHESAPEAKE ENERGY CORP	'165167BY2	625000	95	593750	7.625	7/15/2013
NQ2L	FIXED INCOME		SUNGUARD DATA SYS INC	'867363AH6	1000000	94.5	945000	9.125	8/15/2013
NQ2L	FIXED INCOME		WESCO DISTR INC	'95081QAH7	800000	74	592000	7.5	10/15/2017
NQ2L	FIXED INCOME		COPANO ENERGY L L C	'217203AB4	800000	94	752000	8.125	3/1/2016
NQ2L	FIXED INCOME		PHIBRO ANIMAL HEALTH CORP	'71742QAN6	600000	88	528000	10	8/1/2013
NQ2L	FIXED INCOME		SGS INTERNATIONAL INC	'784216AB9	610000	65.5	399550	12	12/15/2013
NQ2L	FIXED INCOME		REICHHOLD INDS INC	'759219AA6	1000000	35	350000	9	8/15/2014
NQ2L	FIXED INCOME		HEALTH CARE PPTY INVS INC	'421915EG0	1100000	86.75646	954321.06	6.3	9/15/2016
NQ2L	FIXED INCOME		IMPRESS HLDGS B V	'45320KAA1	950000	87	826500	4.25625	9/15/2013
NQ2L	FIXED INCOME		KABEL DEUTSCHLAND GMBH	'48282AAB1	1000000	103.125	1031250	10.625	7/1/2014
NQ2L	FIXED INCOME		H + E EQUIP SVCS INC	'404030AC2	500000	80.25	401250	8.375	7/15/2016
NQ2L	FIXED INCOME		WCA WASTE CORP	'92926KAB9	733000	90.75	665197.5	9.25	6/15/2014
NQ2L	FIXED INCOME		HEALTH CARE PPTY INVS INC	'421915EH8	1875000	89.37739	1675826.06	5.65	12/15/2013
NQ2L	FIXED INCOME		ESCO CORP	'296313AB5	1000000	78.125	781250	4.50438	12/15/2013
NQ2L	FIXED INCOME		SUSSER HLDGS L L C	'869237AA5	759000	100.25	760897.5	10.625	12/15/2013
NQ2L	FIXED INCOME		JARDEN CORP	'471109AB4	350000	87.5	306250	7.5	5/1/2017
NQ2L	FIXED INCOME		RITE AID CORP	'767754BL7	1000000	78.25	782500	7.5	3/1/2017
NQ2L	FIXED INCOME		BLYTH INC FORMERLY BLYTH INDS	'09643PAB4	1000000	77.5	775000	5.5	11/1/2013
NQ2L	FIXED INCOME		AMKOR TECHNOLOGY INC	'031652AQ3	650000	91.75	596375	7.75	5/15/2013
NQ2L	FIXED INCOME		PHILLIPS VAN HEUSEN CORP	'718592AG3	750000	98.25	736875	8.125	5/1/2013
NQ2L	FIXED INCOME		UNITED COMPONENTS INC	'909891AB9	650000	63.5	412750	9.375	6/15/2013
NQ2L	FIXED INCOME		GENCORP INC	'368682AH3	923000	74	683020	9.5	8/15/2013
NQ2L	FIXED INCOME		VIDEOTRON LTEE	'92658TAG3	750000	92.5	693750	6.875	1/15/2014
NQ2L	FIXED INCOME		HUNTSMAN LLC	'44701RAE0	1500000	102.5	1537500	11.625	10/15/2010
NQ2L	FIXED INCOME		CHARTER COMMUNCIATIONS OPER	'161175AD6	1700000	95.75	1627750	10.375	4/30/2014
NQ2L	FIXED INCOME		COMMUNICATIONS + PWR INDS INC	'20338CAE4	1000000	96.25	962500	8	2/1/2012
NQ2L	FIXED INCOME		SWIFT ENERGY CO	'870738AE1	1000000	93.5	935000	7.625	7/15/2011
NQ2L	FIXED INCOME		CCO HLDGS LLC	'1248EPAC7	600000	95	570000	8.75	11/15/2013
NQ2L	FIXED INCOME		KCS ENERGY INC	'482434AF4	800000	94.25	754000	7.125	4/1/2012
NQ2L	FIXED INCOME		FERRELLGAS L P	'315292AD4	850000	86.5	735250	6.75	5/1/2014
NQ2L	FIXED INCOME		SEALY MATTRESS CO	'812141AN9	600000	82.25	493500	8.25	6/15/2014
NQ2L	FIXED INCOME		CHOCTAW RESORT DEV ENTERPRISE	'17037NAC4	842000	57	479940	7.25	11/15/2019
NQ2L	FIXED INCOME		INTERPUBLIC GROUP COS INC	'460690AV2	500000	87.5	437500	6.25	11/15/2014
NQ2L	FIXED INCOME		AMC ENTMT INC	'001669AQ3	1000000	85.25	852500	8	3/1/2014
NQ2L	FIXED INCOME		TENASKA OK I LP	'88031TAA2	319436.75	101.198	323263.6	6.528	12/30/2014
NQ2L	FIXED INCOME		SHERIDAN GROUP INC	'823777AE7	625000	60	375000	10.25	8/15/2011
NQ2L	FIXED INCOME		AMERICAN REAL ESTATE PARTNERS	'029171AC9	1500000	92	1380000	8.125	6/1/2012
NQ2L	FIXED INCOME		PRESTIGE BRANDS INC	'74112BAC9	1000000	99	990000	9.25	4/15/2012

NQ2L	FIXED INCOME	KNOWLEDGE LEARNING CORP	'49926AAA3	1000000	93	930000	7.75	2/1/2015
NQ2L	FIXED INCOME	WARNER MUSIC GROUP	'934548AE8	1100000	84.625	930875	7.375	4/15/2014
NQ2L	FIXED INCOME	NEWFIELD EXPL CO	'651290AH1	1250000	92.125	1151562.5	6.625	9/1/2014
NQ2L	FIXED INCOME	JOSTENS IH CORP	'481087AC8	1200000	99.75	1197000	7.625	10/1/2012
NQ2L	FIXED INCOME	STANADYNE CORP	'852862AB7	750000	78	585000	10	8/15/2014
NQ2L	FIXED INCOME	US ONCOLOGY INC	'90338WAG8	1350000	99	1336500	10.75	8/15/2014
NQ2L	FIXED INCOME	US ONCOLOGY INC	'90338WAE3	450000	102.25	460125	9	8/15/2012
NQ2L	FIXED INCOME	CRICKET COMMUNICATIONS I	'226566AJ6	1200000	96.25	1155000	7.75	5/15/2016
NQ2L	FIXED INCOME	NRG ENERGY INC	'629377BG6	1500000	96.875	1453125	8.5	6/15/2019
NQ2L	FIXED INCOME	RITE AID CORP	'767754BW3	225000	100	225000	9.75	6/12/2016
NQ2L	FIXED INCOME	INTERPUBLIC GROUP COS	'460690BG4	300000	100.75	302250	10	7/15/2017
NQ2L	FIXED INCOME	SEALED AIR CORP	'81211KAN0	750000	89.38372	670377.9	7.875	6/15/2017
NQ2L	FIXED INCOME	CINEMARK USA INC	'172441AR8	300000	98.75	296250	8.625	6/15/2019
NQ2L	FIXED INCOME	XM SATELLITE RADIO INC	'98375YAW6	1000000	99.25	992500	11.25	6/15/2013
NQ2L	FIXED INCOME	ALLIANCE ONE INTL INC	'018772AL7	250000	94.75	236875	10	7/15/2016
NQ2L	CASH	US DOLLAR	'USD	237850.86	1	237850.86	0	
NQ2L	FIXED INCOME	PETROHAWK ENERGY CORP	'716495AE6	400000	102.25	409000	10.5	8/1/2014
NQ2L	FIXED INCOME	HCA INC	'404119BB4	500000	101	505000	9.875	2/15/2017
NQ2L	FIXED INCOME	ANIXTER INC	'035287AC5	450000	99.5	447750	10	3/15/2014
NQ2L	FIXED INCOME	DIGICEL SA	'25380QAB5	1050000	99	1039500	12	4/1/2014
NQ2L	FIXED INCOME	SPX CORP	'784635AL8	502000	96.5	484430	7.625	12/15/2014
NQ2L	FIXED INCOME	VIDEOTRON LTEE	'92658TAM0	750000	101.625	762187.5	9.125	4/15/2018
NQ2L	FIXED INCOME	JARDEN CORP	'471109AC2	500000	95.5	477500	8	5/1/2016
NQ2L	FIXED INCOME	SUPERVALUE INC	'868536AT0	600000	97	582000	8	5/1/2016
NQ2L	FIXED INCOME	INGLES MARKET INC	'457030AF1	650000	98.5	640250	8.875	5/15/2017
NQ2L	FIXED INCOME	SILGAN HLDGS INC	'827048AL3	700000	96	672000	7.25	8/15/2016
NQ2L	FIXED INCOME	DOW CHEM CO	'260543BX0	675000	102.29167	690468.77	8.55	5/15/2019
NQ2L	FIXED INCOME	AMERISTAR CASINOS INC	'03070QAK7	1125000	102	1147500	9.25	6/1/2014
NQ2L	FIXED INCOME	LINN ENERGY LLC	'536022AA4	800000	97.25	778000	11.75	5/15/2017
NQ2L	FIXED INCOME	CALPINE CONSTRUCTION FIN	'13134YAD9	925000	95.75	885687.5	8	6/1/2016
NQ2L	FIXED INCOME	EL POLLO LOCO INC	'283831AG0	700000	102.5	717500	11.75	12/1/2012
NQ2L	FIXED INCOME	CORRECTIONS CORP OF AMER	'22025YAK6	850000	98.5	837250	7.75	6/1/2017
NQ2L	FIXED INCOME	BIO RAD LABS	'090572AL2	1050000	99	1039500	8	9/15/2016
NQ2L	FIXED INCOME	WMG ACQUSITION CORP	'92933BAA2	300000	99.5	298500	9.5	6/15/2016
NQ2L	FIXED INCOME	APRIA HEALTHCARE GROUP	'037933AD0	725000	96.5	699625	11.25	11/1/2014
NQ2L	FIXED INCOME	AMC ENTERTAINMENT INC	'00165AAA6	250000	94	235000	8.75	6/1/2019
NQ2L	FIXED INCOME	HARRAHS OPERATING ESCROW	'413622AA9	925000	94.5	874125	11.25	6/1/2017
NQ2L	FIXED INCOME	PRIDE INTERNATIONAL INC	'74153QAG7	250000	98.75	246875	8.5	6/15/2019
NQ2L	FIXED INCOME	FREEPORT MCMORAN COPPER + GOLD	'35671DAS4	600000	100.75	604500	8.375	4/1/2017
NQ2L	FIXED INCOME	FORD MTR CR CO	'345397VE0	500000	95.79	478950	9.75	9/15/2010
NQ2L	FIXED INCOME	COGNIS GMBH	'19242WAA5	775000	77	596750	2.62938	9/15/2013
NQ2L	FIXED INCOME	ELAN FIN PLC	'284138AG9	600000	91.5	549000	8.875	12/1/2013
NQ2L	FIXED INCOME	NEWMARKET CORP	'651587AC1	700000	90	630000	7.125	12/15/2016
NQ2L	FIXED INCOME	ELAN FIN PLC	'284138AH7	750000	78	585000	4.7925	12/1/2013
NQ2L	FIXED INCOME	ANGIOTECH PHARMACEUTICALS INC	'034918AF9	2025000	75.5	1528875	4.4175	12/1/2013
NQ2L	FIXED INCOME	SANMINA SCI CORP	'800907AN7	1225000	82	1004500	3.37938	6/15/2014
NQ2L	FIXED INCOME	PLAINS EXPL PRODTN CO	'726505AD2	1150000	93.5	1075250	7.75	6/15/2015
NQ2L	FIXED INCOME	TRAVELPORT LLC	'89421EAB9	600000	66.5	399000	9.875	9/1/2014
NQ2L	FIXED INCOME	TRAVELPORT LLC	'89421EAA1	450000	54.5	245250	5.2925	9/1/2014
NQ2L	FIXED INCOME	SPRINT NEXTEL CORP	'852061AE0	1000000	94.285	942850	1.63188	6/28/2010
NQ2L	FIXED INCOME	TELCORDIA TECHNOLOGIES INC	'87922RAG7	1800000	77.5	1395000	4.88125	7/15/2012
NQ2L	FIXED INCOME	CENTENE CORP	'15135BAB7	800000	91.75	734000	7.25	4/1/2014
NQ2L	FIXED INCOME	CRUM + FORSTER HLODS CORP	'228800AF5	1300000	86.75	1127750	7.75	5/1/2017
NQ2L	FIXED INCOME	LEUCADIA NATL CORP	'527288BC7	1200000	81.25	975000	7.125	3/15/2017
NQ2L	FIXED INCOME	LEUCADIA NATL CORP	'527288BD5	500000	90.5	452500	8.125	9/15/2015
NQ2L	FIXED INCOME	REGENCY ENERGY PARTNERS LP	'75886AAB4	1000000	96.5	965000	8.375	12/15/2013
NQ2L	FIXED INCOME	GOODYEAR TIRE+RUBR CO	'382550AY7	1200000	99	1188000	5.01	12/1/2009
NQ2L	FIXED INCOME	HCA INC	'404119AX7	450000	98.5	443250	9.25	11/15/2016
NQ2L	FIXED INCOME	ENERGY XXI GULF COEST	'29276KAC5	1000000	59	590000	10	6/15/2013
NQ2L	FIXED INCOME	HCA INC	'404119BA6	550000	99	544500	9.625	11/15/2016
NQ2L	FIXED INCOME	HELIX ENERGY SOLUTIONS GROUP	'42330PAA5	600000	91.25	547500	9.5	1/15/2016
NQ2L	FIXED INCOME	STEEL DYNAMICS INC	'858119AL4	300000	94.25	282750	8.25	4/15/2016
NQ2L	FIXED INCOME	QUEBECOR MEDIA INC	'74819RAK2	1500000	90.625	1359375	7.75	3/15/2016
NQ2L	FIXED INCOME	GENERAL CABLE CORP DEL NEW	'369300AK4	650000	78.5	510250	1	10/15/2012
NQ2L	FIXED INCOME	CSC HLDGS INC	'126304AU8	575000	98.25	564937.5	8.5	6/15/2015
NQ2L	FIXED INCOME	BERRY PLATICS CORP	'085790AP8	1200000	88.25	1059000	5.88125	2/15/2015
NQ2L	FIXED INCOME	BE AEROSPACE INC	'055381AQ0	1000000	94.25	942500	8.5	7/1/2018
NQ2L	FIXED INCOME	INTELSAT JACKSON HLDGS LTD	'458207AD9	1875000	100.5	1884375	9.5	6/15/2016
NQ2L	FIXED INCOME	STEEL DYNAMICS INC	'858119AJ9	350000	94.75	331625	7.375	11/1/2012
NQ2L	FIXED INCOME	READERS DIGEST ASSN INC	'755267AF8	625000	4.5	28125	9	2/15/2017
NQ2L	FIXED INCOME	MGM MIRAGE	'552953BD2	1325000	109.5	1450875	13	11/15/2013
NQ2M	FIXED INCOME	INTER AMERICAN DEVELOP BANK	'571932II5	320000000	1.036472	3316710.37	1.9	7/8/2009
NQ2M	FIXED INCOME	AUSTRALIA(CMNWLTH)	'626108II7	1000000	85.310061	853100.61	6.5	5/15/2013
NQ2M	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	643534	100	643534	0.416769	12/31/2030
NQ2M	FIXED INCOME	TELEFONICA EUROPE BV	'879385AD4	360000	123.18309	443459.12	8.25	9/15/2030
NQ2M	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	'708007II2	280000	149.108756	417504.52	5	7/4/2011
NQ2M	FIXED INCOME	ITALY (REPUBLIC)	'725917II1	630000	149.8732	944201.16	5	2/1/2012
NQ2M	FIXED INCOME	ITALY (REPUBLIC OF)	'731795II3	1350000	153.343358	2070135.33	5.25	8/1/2017
NQ2M	FIXED INCOME	SL FINANCE PLC	'318132II0	220000	105.731791	232609.94	6.375	7/12/2022
NQ2M	FIXED INCOME	AUSTRALIA	'653152II1	1700000	84.542842	1437228.31	6.25	4/15/2015
NQ2M	FIXED INCOME	JAPAN FIN CORP MUNICIPAL ENT	'772286II3	110000000	1.060837	1166921.18	1.35	11/26/2013
NQ2M	FIXED INCOME	MEXICO(UTD MEX ST)	'B00L4VII2	3900000	7.296369	284558.38	8	12/7/2023
NQ2M	FIXED INCOME	POLAND(GOVT OF)	'B039PMII3	4700000	31.794003	1494318.12	6.25	10/24/2015

NQ2M	FIXED INCOME	MEXICO (UNITED MEXICAN STATES)	'B05QN1II1	8000000	8.611074	688885.94	10	12/5/2024
NQ2M	FIXED INCOME	MEXICO UTD MEX ST	'B05M9CII2	14400000	8.284049	1192903.1	9.5	12/18/2014
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828DV9	715000	106.70312	762927.31	4.125	5/15/2015
NQ2M	FIXED INCOME	REPUBBLICA ITALIANA	'B0MDVBII0	1560000	116.854809	1822935.02	4	2/1/2037
NQ2M	FIXED INCOME	ITALY REP OF	'B081S8II3	880000	142.495259	1253958.28	3.75	8/1/2015
NQ2M	FIXED INCOME	POLAND (GOVT OF)	'744194II4	2100000	29.754826	624851.35	5.75	9/23/2022
NQ2M	FIXED INCOME	EURO INV BANK	'B0WV8KII5	150000000	0.964488	1446731.62	1.9	1/26/2026
NQ2M	FIXED INCOME	ITALY (REP OF)	'B100LJII4	1000000	141.934199	1419341.99	3.75	8/1/2016
NQ2M	FIXED INCOME	ITALY REP OF	'B0BP6WII7	1350000	142.538741	1924273.01	2.75	6/15/2010
NQ2M	FIXED INCOME	ZURICH FINANCE USA INC	'B09YF8II4	180000	114.687714	206437.89	4.5	6/15/2025
NQ2M	FIXED INCOME	JAPAN FIN ORG MUNICIPAL	'B1405YII5	190000000	1.078225	2048626.73	2	5/9/2016
NQ2M	FIXED INCOME	DEXIA MUNI AGENCY	'992NLHII2	40000000	0.967757	387102.66	1.55	10/31/2013
NQ2M	FIXED INCOME	POLAND(REP OF)	'B1G0JZII4	4600000	29.767047	1369284.18	5.25	10/25/2017
NQ2M	FIXED INCOME	EURO INV BANK	'B1N313II0	170000000	1.020366	1734621.96	2.15	1/18/2027
NQ2M	FIXED INCOME	CIE FIN FONCIE	'B05KTDII2	150000000	1.029124	1543685.55	0.6	3/23/2010
NQ2M	FIXED INCOME	INSTITUTO DE CREDITO OFICIAL	'B1YP3PII8	240000000	1.051718	2524122.92	1.5	9/20/2012
NQ2M	FIXED INCOME	STANDARD CHARTERED BANK	'997XFSII8	300000	127.582279	382746.84	5.875	9/26/2017
NQ2M	FIXED INCOME	AUSTRALIA (CMNWLTH)	'B24GV0II3	2000000	81.798963	1635979.26	5.75	5/15/2021
NQ2M	FIXED INCOME	TESCO PLC	'G87621AK7	560000	102.18073	572212.09	5.5	11/15/2017
NQ2M	FIXED INCOME	POLAND (GOVT OF)	'B29NPLII4	1000000	30.885471	308854.71	5.25	4/25/2013
NQ2M	FIXED INCOME	IRELAND(REP OF)	'B28HXXII3	1000000	131.321746	1313217.46	4.5	10/18/2018
NQ2M	FIXED INCOME	LLOYDS TSB BANK	'B2Q1C2II9	450000	126.939866	571229.4	5.625	3/5/2018
NQ2M	FIXED INCOME	HSBC HOLDINGS PLC	'B2QBQ6II3	350000	147.923516	517732.31	6.25	3/19/2018
NQ2M	FIXED INCOME	E.ON INTERNATIONAL	'B2QZVSII6	560000	104.69	586264	5.8	4/30/2018
NQ2M	FIXED INCOME	BANK AMER FDG CORP	'06051GDX4	720000	88.52143	637354.3	5.65	5/1/2018
NQ2M	FIXED INCOME	ING BANK NV	'B39GWZII8	360000	118.187327	425474.38	6.125	5/29/2023
NQ2M	FIXED INCOME	REPUBLIC OF POLAND	'914AHMII9	630000	135.612453	854358.46	5.625	6/20/2018
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828JH4	1360000	103.74609	1410946.82	4	8/15/2018
NQ2M	FIXED INCOME	UNITES STATES TREAS NTS	'912828JR2	1500000	101.74219	1526132.85	3.75	11/15/2018
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828JZ4	1500000	97.19922	1457988.3	1.75	1/31/2014
NQ2M	FIXED INCOME	ING GROEP NV	'N31288AC2	480000	102.524701	492118.56	3.9	3/19/2014
NQ2M	FIXED INCOME	KINGDOM OF DENMARK	'B3DPFQII2	1030000	102.17	1052351	2.75	11/15/2011
NQ2M	FIXED INCOME	BANK OF AMERICA CORP	'06051GDZ9	135000	99.781	134704.35	7.625	6/1/2019
NQ2M	FIXED INCOME	TELEFONICA SA	'87938WAH6	150000	101.69441	152541.62	5.877	7/15/2019
NQ2M	CASH	POUND STERLING	'GBP	8.8	1.64685	14.49	0	
NQ2M	CASH	JAPANESE YEN	'JPY	2642500	0.010364	27387.68	0	
NQ2M	CASH	MEXICAN PESO (NEW)	'MXN	0.01	0.075929	0	0	
NQ2M	CASH	POLISH ZLOTY	'PLN	52500	0.314164	16493.61	0	
NQ2M	CASH	US DOLLAR	'USD	0	1	0	0	
NQ2M	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	'25156PAC7	300000	117.12578	351377.34	8.75	6/15/2030
NQ2N	FIXED INCOME	FNMA TBA JUL 30 SINGLE FAM	'01F042673	9460000	99.75	9436350	4.5	12/1/2099
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31359KF85	75752.95	109.45329	82914.1	7.5	11/25/2026
NQ2N	FIXED INCOME	POWER CONTRACT FING L L C	'739227AA4	201188.09	101.66329	204534.43	6.256	2/1/2010
NQ2N	FIXED INCOME	FIRST HORIZON MTG PASSTHRU TR	'32051DYL0	56923.34	80.73323	45956.05	8	7/25/2033
NQ2N	FIXED INCOME	MID STATE TR XI	'59549WAA1	80336.03	69.9687	56210.08	4.864	7/15/2038
NQ2N	FIXED INCOME	GENERAL MTRS CORP	'370442BT1	655000	12.75	83512.5	8.375	7/15/2033
NQ2N	FIXED INCOME	AMERICAN AIRLS	'023769AA0	322215.65	93.50595	301290.8	3.857	7/9/2010
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36228FEC6	1711758.52	86.82118	1486168.95	7.5	6/19/2032
NQ2N	FIXED INCOME	UNITED AIRLS PASS THRU TRS	'909317AY5	46966.15	99	46496.49	6.071	3/1/2013
NQ2N	FIXED INCOME	LINCOLN NATL CORP IN	'534187AM1	40000	98.29188	39316.75	6.2	12/15/2011
NQ2N	FIXED INCOME	LEHMAN BROTHERS HLDGS INC	'52517PSC6	100000	15	15000	6.625	1/18/2012
NQ2N	FIXED INCOME	AMERICAN AIRLS	'02378JAS7	260000	80.5	209300	6.817	11/23/2012
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31392B6V3	276877.25	104.77507	290098.33	7.5	12/25/2041
NQ2N	FIXED INCOME	UNITED KINGDOM (GOVT OF)	'308806II1	100000	179.287573	179287.57	5	3/7/2025
NQ2N	FIXED INCOME	LB UBS COML MTG TR	'52108HJJ4	340000	102.21887	347544.16	6.462	3/15/2031
NQ2N	FIXED INCOME	SAPPI PAPIER HLDG AG	'803070AA9	1900000	67	1273000	6.75	6/15/2012
NQ2N	FIXED INCOME	SPRINT CAP CORP	'852060AT9	170000	80.5	136850	8.75	3/15/2032
NQ2N	FIXED INCOME	ALLTEL CORP	'020039DB6	230000	108.39492	249308.32	7	7/1/2012
NQ2N	FIXED INCOME	ALLTEL CORP	'020039DC4	95000	115.07902	109325.07	7.875	7/1/2032
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31359MNU3	350000	103.88097	363583.4	5.25	8/1/2012
NQ2N	FIXED INCOME	AT + T CORP ACQUIRED	'001957BD0	75000	118.09071	88568.03	8	11/15/2031
NQ2N	FIXED INCOME	J P MORGAN CHASE	'46625MLS6	140000	99.48898	139284.57	5.376	7/12/2037
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'3133T5LA9	97220.53	108.4134	105400.08	7	5/15/2024
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS CORP	'86359AAY9	42138.29	81.25	34237.36	6.93028	11/25/2032
NQ2N	FIXED INCOME	JP MORGAN CHASE COML MTG SECS	'46625MPM5	15000	99.73386	14960.08	5.05	12/12/2034
NQ2N	FIXED INCOME	ALLTEL CORP	'020039AJ2	310000	102.69046	318340.43	6.8	5/1/2029
NQ2N	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	14276205.5	100	14276205.5	0.416769	12/31/2030
NQ2N	FIXED INCOME	RUSSIAN FEDERATION	'423081II1	312000	98.45	307164	7.5	3/31/2030
NQ2N	FIXED INCOME	DLJ COML MTG CORP	'23322BMZ8	53423.58	102.81414	54926.99	7.18	11/10/2033
NQ2N	FIXED INCOME	DELTA AIRLINES INC DEL	'247367AP0	600000	95.5	573000	7.57	11/18/2010
NQ2N	FIXED INCOME	DELTA AIR LINES INC	'247367AN5	174353.44	97.5	169994.6	7.379	11/18/2011
NQ2N	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	'111021AE1	200000	110.03596	220071.92	9.625	12/15/2030
NQ2N	FIXED INCOME	MORGAN STANLEY DEAN WITTER	'61746WGB0	69237.99	102.49823	70967.71	6.66	2/15/2033
NQ2N	FIXED INCOME	COMM 2001 J1	'20046EAB9	363278.42	101.6949	369435.63	6.457	2/14/2034
NQ2N	FIXED INCOME	FIRST UN NATL BK BK OF AMER NA	'337368AB0	66527.24	100.91112	67133.38	6.136	3/15/2033
NQ2N	FIXED INCOME	CONTINENTAL AIRLS	'210805DH7	81993.69	84	68874.7	6.703	12/15/2022
NQ2N	FIXED INCOME	CONTINENTAL AIRLS PASS THRU	'210805DJ3	980000	93	911400	6.503	12/15/2012
NQ2N	FIXED INCOME	LB UBS COMM MTG TR	'52108HDE1	47305.23	100.53108	47556.46	6.27	6/15/2020
NQ2N	FIXED INCOME	BARCLAYS BK PLC	'06738CAF6	380000	64.88	246544	7.375	6/29/2049
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22540AXM5	145000	102.80195	149062.83	6.73	12/18/2035
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	'31359SX96	217122.71	102.27962	222072.28	7	2/19/2030
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS DORP	'86358RDU8	133827.55	79.44931	106325.07	3.375	8/25/2031
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36228FCL8	99485.13	89.55738	89096.28	8	8/19/2029

NQ2N	FIXED INCOME	FIRST UN INSTL CAP II	'337364AE3	1730000	80.26	1388498	7.85	1/1/2027
NQ2N	FIXED INCOME	FNMA POOL 125420	'31365EG56	9.41	104.84375	9.87	5.5	5/1/2011
NQ2N	FIXED INCOME	WACHOVIA CAP TR I	'929767AA9	1410000	79.199	1116705.9	7.64	1/15/2027
NQ2N	FIXED INCOME	BOWATER INC	'102183AC4	335000	15	50250	9	8/1/2009
NQ2N	FIXED INCOME	NATIONAL CITY BK LOUISVILLE KY	'63537QAA0	250000	100.5	251250	6.3	2/15/2011
NQ2N	FIXED INCOME	KBC BK FDG TR III	'48239AAA7	430000	44	189200	9.86	11/29/2049
NQ2N	FIXED INCOME	NB CAP TR IV	'62874HAA3	65000	83.969	54579.85	8.25	4/15/2027
NQ2N	FIXED INCOME	RAS LAFFAN LIQUEFIED NAT GAS	'754052AC2	250000	100.32574	250814.35	8.294	3/15/2014
NQ2N	FIXED INCOME	FARMERS INS EXCH	'309601AA0	635000	80.65599	512165.54	8.625	5/1/2024
NQ2N	FIXED INCOME	WILLIAMS COS INC	'969457AW0	190000	100.71269	191354.11	7.625	7/15/2019
NQ2N	FIXED INCOME	FARMERS EXCHANGE CAP	'309588AC5	420000	69.227	290753.4	7.05	7/15/2028
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'313586RC5	845000	50.91	430189.5	0	10/9/2019
NQ2N	FIXED INCOME	SPRINT CAP CORP	'852060AD4	540000	71	383400	6.875	11/15/2028
NQ2N	FIXED INCOME	TIME WARNER ENTMT CO L P	'88731EAF7	275000	108.99061	299724.18	8.375	3/15/2023
NQ2N	FIXED INCOME	INTERNATIONAL LEASE FIN CORP	'459745FP5	100000	91.74364	91743.64	5	4/15/2010
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'3133TTX48	423683.56	106.9246	453021.95	6.5	6/15/2031
NQ2N	FIXED INCOME	CENDANT RECEIVABLE FDG LLC	'15132JAA5	30131.47	80.28371	24190.66	3.67	5/20/2016
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS CORP	'86359BUP4	159404.76	88.19141	140581.31	6	5/25/2034
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31394ACL8	105736.16	102.38117	108253.92	6.5	2/25/2044
NQ2N	FIXED INCOME	MID STATE CAP CORP 2004 1 TR	'59560UAA9	47522.5	68.19771	32409.26	6.005	8/15/2037
NQ2N	FIXED INCOME	CWMBS INC	'12669FP23	1137825.35	10.68262	121549.56	4.518047	8/25/2034
NQ2N	FIXED INCOME	BANC OF AMERICA COML MTG INC	'05947UVA3	2312.16	99.87688	2309.31	4.875	6/10/2039
NQ2N	FIXED INCOME	GS MTG SECS CORP II	'36228CTE3	41608.82	99.87207	41555.59	4.602	8/10/2038
NQ2N	FIXED INCOME	FARMERS INS EXCHANGE	'309601AC6	340000	87.07962	296070.71	6	8/1/2014
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31395CTG6	1475000	100.32268	1479759.53	4.5	7/15/2019
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94981BAA9	66870.66	88.5	59180.53	4.299071	9/25/2034
NQ2N	FIXED INCOME	CWALT INC	'12667FSF3	1110225.07	71.87891	798017.68	7	9/25/2034
NQ2N	FIXED INCOME	POPULAR NORTH AMER CAP TR I	'733186AA8	385000	29.0452	111824.02	6.564	9/15/2034
NQ2N	FIXED INCOME	DLJ COML MTG CORP	'23322BCM8	49245.38	99.93521	49213.47	6.91	6/10/2031
NQ2N	FIXED INCOME	FED HM LN PC POOL 1B1980	'3128JMCS4	23725.29	102.1959	24246.27	5.163	4/1/2034
NQ2N	FIXED INCOME	FIRST HORIZON MTG TR	'32051D6R8	170793.5	84	143466.54	5.705235	10/25/2034
NQ2N	FIXED INCOME	NEW JERSEY ECONOMIC DEV AUTH	'645916S57	260000	80.666	209731.6	5.75	6/15/2029
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSC	'31394AB47	181609.35	107.48438	195201.68	6.5	5/25/2044
NQ2N	FIXED INCOME	LABRANCHE + CO INC	'505447AH5	130000	91.125	118462.5	11	5/15/2012
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KVS5	68635.3	84.19141	57785.03	6	11/25/2034
NQ2N	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433GA8	32567.46	68.08243	22172.72	5.7102	12/25/2033
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31393UKV4	98763.86	102.12326	100860.87	4.5	2/25/2028
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KHB8	290588.02	77.94141	226488.4	6	12/25/2033
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22541Q4B5	61574.38	81.62891	50262.5	7	12/25/2033
NQ2N	FIXED INCOME	WEST VA ECONOMIC DEV AUTH EXCE	'95648XAM7	185000	104.494	193313.9	5.37	7/1/2020
NQ2N	FIXED INCOME	PRIME MTG TR	'74160MDK5	78530.59	82.69141	64938.05	6	2/25/2034
NQ2N	FIXED INCOME	CONSUMERS ENERGY CO	'210518BY1	125000	107.23899	134048.74	6	2/15/2014
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KLW7	183407.85	70.69141	129653.6	6	3/25/2034
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22541SAN8	36282.48	74.37891	26986.51	7	2/25/2034
NQ2N	FIXED INCOME	HCA INC	'404119AL3	360000	80	288000	5.75	3/15/2014
NQ2N	FIXED INCOME	QUEBECOR WORLD CAP CORP	'7481F1AD8	490000	8.5	41650	6.125	11/15/2013
NQ2N	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	'760985W49	14828.51	93.16016	13814.26	7	11/25/2031
NQ2N	FIXED INCOME	QUEBECOR WORLD CAP CORP	'7481F1AC0	213000	1.75	3727.5	4.875	11/15/2048
NQ2N	FIXED INCOME	MASTR ALTERNATIVE LN TR	'576434GF5	28193.14	80.21864	22616.15	8	9/25/2033
NQ2N	FIXED INCOME	CWABS INC	'1266715Z5	358.09	0.0001	0	5.5	4/25/2035
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	'313920UL2	61457.17	108.90068	66927.28	9.5	7/25/2041
NQ2N	FIXED INCOME	FED HM LN PC POOL G01639	'31283HZC2	59171.81	108.94141	64462.6	7	11/1/2033
NQ2N	FIXED INCOME	VALERO LOGISTICS OPERATIONS LP	'91914CAC1	935000	93.68483	875953.16	6.05	3/15/2013
NQ2N	FIXED INCOME	GREENWICH CAP COML FDG CORP	'396789CN7	3493772.06	0.87675	30631.65	2.231953	1/11/2035
NQ2N	FIXED INCOME	MONTPELIER RE HLDGS LTD	'614810AA7	655000	74.95522	490956.69	6.125	8/15/2013
NQ2N	FIXED INCOME	MEDCO HEALTH SOLUTIONS INC	'58405UAC6	680000	107.46101	730734.87	7.25	8/15/2013
NQ2N	FIXED INCOME	NORSKE SKOF CDA LTD	'65653RAD5	750000	60	450000	8.625	6/15/2011
NQ2N	FIXED INCOME	NORSKE SKOGINDUSTRIER ASA	'656533AB2	390000	59	230100	6.125	10/15/2015
NQ2N	FIXED INCOME	NORSKE SKOGINDUSTRIER ASA	'656533AC0	360000	49	176400	7.125	10/15/2033
NQ2N	FIXED INCOME	BEAR STEARNS COML MTG SECS INC	'07383FXN3	150000	92.51511	138772.67	4.68	8/13/2039
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31394JY35	140460.68	106.25	149239.47	6.5	9/25/2043
NQ2N	FIXED INCOME	HBOS PLC MEDIUM TERM SUB	'4041A2AG9	200000	48.328	96656	5.375	11/29/2049
NQ2N	FIXED INCOME	HRPT PPTYS TR	'40426WAQ4	205000	83.50087	171176.78	5.75	2/15/2014
NQ2N	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY CO	'251591AG8	580000	92.84533	538502.91	4.625	8/1/2010
NQ2N	FIXED INCOME	CHESAPEAKE ENERGY CORP	'165167BC0	175000	95.75	167562.5	7.5	9/15/2013
NQ2N	FIXED INCOME	STRIPS III LTD	'86331YAA2	45803.31	99	45345.28	3.308	3/24/2018
NQ2N	FIXED INCOME	LB UBS COML MTG TR	'52108HXK5	22780.2	99.04177	22561.91	4.207	11/15/2027
NQ2N	FIXED INCOME	SASCO ARC CO / SASCO ARC CORP	'80382SAY4	6900.78	94.052	6490.32	7.5	10/27/2033
NQ2N	FIXED INCOME	GENERAL ELEC CAP CORP	'36962GZY3	75000	102.82003	77115.02	5.45	1/15/2013
NQ2N	FIXED INCOME	FLORIDA PWR + LT CO	'341081EP8	50000	96.18289	48091.45	5.85	2/1/2033
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36228FAK2	71370.46	88.20508	62952.37	7.75	9/19/2027
NQ2N	FIXED INCOME	NATIONWIDE MUT INS CO	'638671AE7	678000	76.16884	516424.74	7.875	4/1/2033
NQ2N	FIXED INCOME	J P MORGAN CHASE COML MTG SECS	'46625MTX7	85000	94.72793	80518.74	4.985	1/12/2037
NQ2N	FIXED INCOME	AMSOUTH BK N A BIRMINGHAM AL	'032166AQ3	205000	83.70953	171604.54	4.85	4/1/2013
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05948XBP5	847	42.5	359.98	3.717865	5/25/2033
NQ2N	FIXED INCOME	FNMA TBA JUL 30 SINGLE FAM	'01F050676	2045000	101.79688	2081746.2	5	12/1/2099
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31393AV61	202637.83	91.26714	184941.75	5.407	9/26/2033
NQ2N	FIXED INCOME	FNMA POOL 545945	'31385JP69	75277.06	109.55469	82469.55	7.5	9/1/2032
NQ2N	FIXED INCOME	PROGRESS ENERGY INC	'743263AK1	180000	99.705	179469	1.58125	1/15/2010
NQ2N	FIXED INCOME	CWMBS INC	'126694TD0	1161887.1	84.09766	977119.86	5.75	12/25/2035
NQ2N	FIXED INCOME	WACHOVIA CAP TR III	'92978AAA0	605000	60	363000	5.8	3/29/2049
NQ2N	FIXED INCOME	M + I MARSHALL + ILSLEY BK	'5525V0AU0	760000	96.03895	729896.02	0.75438	6/16/2010
NQ2N	FIXED INCOME	CWMBS INC	'126694XC7	300324.58	71.19141	213805.3	6	3/25/2036

NQ2N	FIXED INCOME	VENEZUELA REPUBLIC	'P97475AF7	455000	57.25	260487.5	5.75	2/26/2016
NQ2N	FIXED INCOME	MEXICO(UTD MEX ST)	'B0Y7SLII2	5790000	7.69135	445329.15	8	12/17/2015
NQ2N	FIXED INCOME	MORGAN STANLEY MTG LN TR	'61748HVW8	941096.46	66.6767	627492.06	6.5	2/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94982SAD5	522263.19	75.30648	393298.02	5.5	1/25/2036
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'225470F65	520000	93.22448	484767.3	5.681	2/15/2039
NQ2N	FIXED INCOME	NUVEEN INVTS INC	'67090FAA4	770000	91.5	704550	5	9/15/2010
NQ2N	FIXED INCOME	RESONA BK	'76117JAB4	1870000	75.5	1411850	5.85	9/29/2049
NQ2N	FIXED INCOME	MARSH + MCLENNAN COS INC	'571748AN2	371000	100.56618	373100.53	5.15	9/15/2010
NQ2N	FIXED INCOME	JP MORGAN MTG TR	'466247TM5	580000	58	336400	5.143249	9/25/2035
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949CHX7	707096.12	68.21039	482313.02	5.266471	10/25/2035
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KP78	229807.22	86.84375	199573.21	5.5	10/25/2020
NQ2N	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY CO	'251591AN3	45000	69	31050	5.375	10/15/2012
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31393QB84	535000	97.83514	523418	5	5/15/2033
NQ2N	FIXED INCOME	AMERICAN HOME MTG INVT TR	'02660TER0	1303173.87	74.48	970603.9	5.064	9/25/2035
NQ2N	FIXED INCOME	INDYMAC MBS INC	'45660LQ93	282594.24	57.25	161785.2	5.70875	12/25/2035
NQ2N	FIXED INCOME	COMCAST CORP NEW	'20030NAK7	540000	98.77218	533369.77	6.5	11/15/2035
NQ2N	FIXED INCOME	AMERIPRISE FINL INC	'03076CAA4	375000	101	378750	5.35	11/15/2010
NQ2N	FIXED INCOME	AMERIQUEST MTG SECS INC	'03072SS48	277729.54	72.64952	201769.18	0.53375	12/25/2035
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31394UP71	249886.41	104.75136	261759.41	5.5	9/25/2035
NQ2N	FIXED INCOME	LEHMAN MTG TR	'52520MBU6	193431.31	86.15584	166652.37	5.5	12/25/2035
NQ2N	FIXED INCOME	MID STATE CAP CORP	'595481AA0	133916.31	63.6516	85239.87	5.745	1/15/2040
NQ2N	FIXED INCOME	GALAXY ENTMT FIN CO LTD	'36318MAA0	700000	84	588000	9.875	12/15/2012
NQ2N	FIXED INCOME	RENAISSANCE HOME EQUITY LN TR	'759950FX1	69403.29	91.49101	63497.77	5.565	2/25/2036
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'225470NK5	320000	80.52969	257695.01	5.23	12/15/2040
NQ2N	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY CO	'251591AL7	135000	94.95995	128195.93	5	5/3/2010
NQ2N	FIXED INCOME	NOMURA ASSET ACCEP CORP	'65535VKU1	471359.45	79.23888	373499.95	4.786	3/25/2035
NQ2N	FIXED INCOME	WELLPOINT INC	'94973VAF4	101000	100.39362	101397.56	4.25	12/15/2009
NQ2N	FIXED INCOME	FED HM LN PC POOL B12161	'312964MJ5	150224.38	102.13241	153427.78	4	2/1/2014
NQ2N	FIXED INCOME	CROWN CASTLE TOWERS LLC	'22822RAC4	260000	98.00054	254801.4	5.074	6/15/2035
NQ2N	FIXED INCOME	CROWN CASTLE TOWERS LLC	'22822RAA8	435000	98.99995	430649.78	4.643	6/15/2035
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31395HJ43	700000	102.89746	720282.22	5	10/15/2024
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KB32	641399.12	76.91474	493330.47	6	6/25/2035
NQ2N	FIXED INCOME	WILLIS NORTH AMER INC	'970648AA9	315000	96.60352	304301.09	5.125	7/15/2010
NQ2N	FIXED INCOME	MASTR SPECIALIZED LN TR	'576436CD9	106977.59	52	55628.35	5.0061	7/25/2035
NQ2N	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433B21	1045148.8	55.13525	576245.4	5.339734	6/25/2035
NQ2N	FIXED INCOME	JP MORGAN MTG TR	'466247RN5	793164.35	75.94174	602342.81	5.392233	7/25/2035
NQ2N	FIXED INCOME	SLM CORP	'78442FDP0	500000	94.5	472500	4.5	7/26/2010
NQ2N	FIXED INCOME	NISSAY 2005 FD GLOBAL SPL PURP	'654753AA0	500000	101.19842	505992.1	4.875	8/9/2010
NQ2N	FIXED INCOME	RESONA PFD GLOBAL SECS CAYMAN	'76117HAA0	305000	73	222650	7.191	12/29/2049
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31394H3U3	175104.52	103.26523	180822.09	4.5	10/15/2031
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR	'59022HJH6	85000	98.25229	83514.45	4.96	7/12/2038
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR	'59022HJN3	750000	61.46131	460959.83	5.107	7/12/2038
NQ2N	FIXED INCOME	MASTR REPERFORMING LN TR	'57643QAJ4	181906.2	83.79328	152425.17	8	5/25/2035
NQ2N	FIXED INCOME	NISOURCE FIN CORP	'65473QAP8	325000	99.206	322419.5	1.23125	11/23/2009
NQ2N	FIXED INCOME	STRUCTURED ADJ RATE MTG LN TR	'863579GA0	181644.03	67.02295	121743.19	5.5	12/25/2034
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949AZE3	165645.73	75.58132	125197.23	4.372877	1/25/2035
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GEA8	280000	99.34044	278153.23	5.125	1/15/2015
NQ2N	FIXED INCOME	CWALT INC	'12667FYV1	241888.07	68.19141	164946.89	6	1/25/2035
NQ2N	FIXED INCOME	FIFTH THIRD BK CINCINNATI OH	'31677QAP4	285000	98.55154	280871.89	4.2	2/23/2010
NQ2N	FIXED INCOME	ROGERS WIRELESS INC	'77531QAP3	370000	103.95788	384644.16	8	12/15/2012
NQ2N	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	'76112BGM6	102376.56	90.03516	92174.9	6.5	7/25/2032
NQ2N	FIXED INCOME	FNMA POOL 735264	'31402QZ53	81951.9	105.905	86791.16	6.5	8/1/2017
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36242DXL2	52226.24	87.32418	45606.14	8.5	1/25/2035
NQ2N	FIXED INCOME	MS MTG SECS CORP	'36242DXK4	295112.53	84.65902	249839.38	8	1/25/2035
NQ2N	FIXED INCOME	MASTR SPECIALIZED LN TR	'576436AV1	174079.18	85.10731	148154.11	8	8/25/2034
NQ2N	FIXED INCOME	WARNER MUSIC GROUP	'934548AE8	175000	84.625	148093.75	7.375	4/15/2014
NQ2N	FIXED INCOME	AMVESCAP PLC	'03235EAM2	300000	100	300000	4.5	12/15/2009
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KYR4	190779.94	85.84375	163772.65	5.5	4/25/2020
NQ2N	FIXED INCOME	MASTR ALTERNATIVE LN TR	'576434N67	261257.62	63.19141	165092.37	6	4/25/2035
NQ2N	FIXED INCOME	CWABS ASSET	'12666UAC7	850000	46.50065	395255.53	5.689	10/25/2046
NQ2N	FIXED INCOME	RFMSI TR	'749575AG1	337557.73	64.75	218568.63	6.036909	9/25/2036
NQ2N	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BL3	1250000	110.5	1381250	12.5	1/5/2022
NQ2N	FIXED INCOME	ANADARKO PETE CORP	'032511AX5	170000	98.63521	167679.86	5.95	9/15/2016
NQ2N	FIXED INCOME	SEAGATE TECH HDD HLDGS	'81180RAD4	65000	95.625	62156.25	6.375	10/1/2011
NQ2N	FIXED INCOME	WELLS FARGO MTG SEC 2006	'94984CAG1	132681.67	22.82848	30289.21	5.508207	8/25/2036
NQ2N	FIXED INCOME	RAS LAFFAN LNG	'75405UAB2	500000	98.059	490295	5.832	9/30/2016
NQ2N	FIXED INCOME	DOMINION RES INC VA NEW	'25746UAZ2	390000	68	265200	6.3	9/30/2066
NQ2N	FIXED INCOME	DEUTSCHE ALT A SECS INC	'251510CG6	915701.26	83.20093	761871.96	4.82	10/25/2033
NQ2N	FIXED INCOME	CWHEQ HOME EQUITY LN TR SER 20	'126684AB5	1635617.52	58.53183	957356.87	5.519	3/25/2034
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS CORP	'863576CW2	338831.5	11.81703	40039.82	5.33162	5/25/2035
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94984GAE7	1044853.8	20.43625	213528.93	6.099896	9/25/2036
NQ2N	FIXED INCOME	J P MORGAN MTG TR	'46628BAD2	393080.47	78.5	308568.17	6.041434	10/25/2036
NQ2N	FIXED INCOME	POLO RALPH LAUREN	'B1FPVJII2	300000	124.483825	373451.47	4.5	10/4/2013
NQ2N	FIXED INCOME	STRUCTURED ADJ RATE MTG LN	'86360NAU6	656550.04	19.83121	130201.82	5.511723	6/25/2036
NQ2N	FIXED INCOME	STRUCTURED ADJ RATE MTG LN TR	'863579G69	174187.13	17.22435	30002.6	5.362306	12/25/2035
NQ2N	FIXED INCOME	VIACOM INC	'925524AX8	685000	93.25847	638820.52	6.875	4/30/2036
NQ2N	FIXED INCOME	VIACOM INC	'925524BB5	700000	97.97369	685815.83	6.25	4/30/2016
NQ2N	FIXED INCOME	TELEFONICA EMISIONES S A U	'87938WAA1	235000	105.97301	249036.57	5.984	6/20/2011
NQ2N	FIXED INCOME	TELEFONICA EMISIONES S A U	'87938WAB9	160000	106.61508	170584.13	6.421	6/20/2016
NQ2N	FIXED INCOME	BANC OF AMERICA COMMERCIAL MTG	'05950EAE8	410000	83.40367	341955.05	5.928742	5/10/2045
NQ2N	FIXED INCOME	LEHMAN MTG TR	'52520MFJ7	974154.4	68	662424.99	5.5	2/25/2036
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'3134A4ZY3	310000	101.90143	315894.43	5.75	6/27/2016
NQ2N	FIXED INCOME	CHL MTG PASS THRU TR	'125431AF3	897674.35	17.34145	155669.75	4.677081	6/20/2036

NQ2N	FIXED INCOME	COUNTRYWIDE ASSET BACKED CTFS	'23242MAB7	1166150.19	25.43502	296610.53	6.085	6/25/2021
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94982XAD4	657716.12	62.80435	413074.33	6	6/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94983YAK5	275780.5	63.32388	174634.91	5.593452	7/25/2036
NQ2N	FIXED INCOME	AMERISOURCEBERGEN CORP	'03073EAF2	960000	98.3033	943711.68	5.875	9/15/2015
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31396JPK5	550000	100.55527	553053.99	5	3/15/2026
NQ2N	FIXED INCOME	AMERISOURCEBERGEN CORP	'03073EAD7	1140000	100.58609	1146681.43	5.625	9/15/2012
NQ2N	FIXED INCOME	BANC AMER FDG 2006 F TR	'05950HAB7	328917.46	24	78940.19	5.194129	7/20/2036
NQ2N	FIXED INCOME	WAMU MTG CTFS	'93362FAE3	512750.84	21.15966	108496.33	5.84122	8/25/2046
NQ2N	FIXED INCOME	WAMU MTG CTFS	'93362FAH6	165334.61	19.01666	31441.12	6.10965	8/25/2036
NQ2N	FIXED INCOME	FORD MTR CR CO	'345397VA8	870000	92.505	804793.5	9.875	8/10/2011
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAM6	300000	66.0513	198153.9	7.5	8/15/2036
NQ2N	FIXED INCOME	FNMA POOL 256339	'31371MV87	1137342.43	103.00391	1171507.17	5.5	7/1/2036
NQ2N	FIXED INCOME	GS MTG SECS CORP	'3623413F4	431694.22	81.13672	350262.53	8	1/25/2036
NQ2N	FIXED INCOME	SHINSEI FIN II CAYMAN LTD	'82463R207	190000	39	74100	7.16	7/25/2049
NQ2N	FIXED INCOME	INTL LEASE FIN CORP MTN	'45974VZY7	260000	84.85823	220631.4	5.45	3/24/2011
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94983PAA6	1313147.43	67	879808.78	5.863082	4/25/2036
NQ2N	FIXED INCOME	CCH I HLDGS LLC	'12501BAS3	635000	0.875	5556.25	13.5	1/15/2014
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS 2006	'94983LBB2	407458.17	70.81348	288535.31	5.75	3/25/2036
NQ2N	FIXED INCOME	J P MORGAN CHASE COML MTG CORP	'46625YP64	525000	81.87375	429837.19	5.475	4/15/2043
NQ2N	FIXED INCOME	WELLS FARGO MORGAGE BACKED SEC	'94983BAH2	73575.42	83.5	61435.48	5.75	4/25/2036
NQ2N	FIXED INCOME	DLJ COML MTG CORP	'23322BGD4	390000	100.01866	390072.77	7.73	10/10/2032
NQ2N	FIXED INCOME	STORA ENSO CORP	'86210MAC0	740000	59.5	440300	7.25	4/15/2036
NQ2N	FIXED INCOME	NEW STH WALES TSY	'B1262FII8	295000	77.831899	229604.1	5.5	3/1/2017
NQ2N	FIXED INCOME	CWMBS INC	'1266944E5	362439.44	53.16382	192686.65	6.043504	5/20/2036
NQ2N	FIXED INCOME	BEAR STEARNS ALT A TR	'07386HQ38	371496.73	45.65697	169614.15	6.081837	5/25/2036
NQ2N	FIXED INCOME	DB MASTER FIN LLC	'233046AA9	1330000	88.02612	1170747.4	5.779	6/20/2031
NQ2N	FIXED INCOME	AMERIPRISE FINL INC	'03076CAC0	457000	75.5	345035	7.518	6/1/2066
NQ2N	FIXED INCOME	COMM 2006 C7 MTG TR	'20047QAB1	590000	96.64427	570201.19	5.69	6/10/2046
NQ2N	FIXED INCOME	XCEL ENERGY INC	'98389BAH3	140000	102.68041	143752.57	6.5	7/1/2036
NQ2N	FIXED INCOME	BOSTON SCIENTIFIC CORP	'101137AG2	85000	93	79050	6.4	6/15/2016
NQ2N	FIXED INCOME	INTL LEASE FIN CORP MTN	'45974VA24	565000	83.91665	474129.07	5.75	6/15/2011
NQ2N	FIXED INCOME	MUTUAL OMAHA INS CO	'628312AA8	220000	73.09351	160805.72	6.8	6/15/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94983NAG8	515658.61	62.50391	322306.79	5.5	11/25/2035
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949AL99	839428.59	81.22	681783.9	5.5	2/25/2020
NQ2N	FIXED INCOME	RESIDENTIAL ACCREDIT LNS INC	'76110HT41	868052.83	63	546873.28	6	10/25/2034
NQ2N	FIXED INCOME	CWMBS INC	'12669GP47	624130.39	95.99057	599106.32	8.5	6/25/2035
NQ2N	FIXED INCOME	WACHOVIA BK COML MTG TR	'9297664M2	660000	92.14538	608159.51	5.087	7/15/2042
NQ2N	FIXED INCOME	RSHB CAP SA	'B0R0Q6II0	100000	100.98	100980	6.875	11/29/2010
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94982SAE3	417810.55	62.50391	261147.93	5.5	1/25/2036
NQ2N	FIXED INCOME	SOUTHERN COPPER CORP DEL	'84265VAA3	400000	90.407	361628	7.5	7/27/2035
NQ2N	FIXED INCOME	GENERAL ELEC CAP CORP	'36962G3P7	865000	77.99961	674696.63	5.875	1/14/2038
NQ2N	FIXED INCOME	BANK OF AMERICA CORP	'060505DR2	400000	83.516	334064	8	12/29/2049
NQ2N	FIXED INCOME	CHASE MTG FIN TR	'161630AW8	557059.45	83.18554	463392.91	4.2299	2/25/2037
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAN4	530000	56	296800	7.8	3/7/2087
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAQ7	1320000	57.392	757574.4	7	3/15/2037
NQ2N	FIXED INCOME	LINCOLN NATL CORP IN	'534187AT6	545000	97.69018	532411.48	0.71875	3/12/2010
NQ2N	FIXED INCOME	MASCO CORP	'574599BE5	1000000	96.458	964580	0.93875	3/12/2010
NQ2N	FIXED INCOME	XL CAP LTD	'98372PAJ7	1475000	49	722750	6.5	12/31/2049
NQ2N	FIXED INCOME	FREEPORT MCMORAN COPPER + GOLD	'35671DAS4	555000	100.75	559162.5	8.375	4/1/2017
NQ2N	FIXED INCOME	FEDERAL NATIONAL MORT ASSOC	'31395BD75	420000	98.91165	415428.93	4.5	8/25/2023
NQ2N	FIXED INCOME	MACDERMID INC	'554273AC6	525000	73	383250	9.5	4/15/2017
NQ2N	FIXED INCOME	MAX USA HLDGS INC	'57775PAA5	270000	83.33131	224994.54	7.2	4/14/2017
NQ2N	FIXED INCOME	JC PENNEY CORPORATION INC	'708130AC3	315000	74.012	233137.8	6.375	10/15/2036
NQ2N	FIXED INCOME	MARTIN MARIETTA MATLS INC	'573284AH9	95000	97.24699	92384.64	1.18938	4/30/2010
NQ2N	FIXED INCOME	ZFS FIN USA TR IV	'98877AAA9	1500000	72.29	1084350	5.875	5/9/2062
NQ2N	FIXED INCOME	WHITE MTNS RE GROUP	'964152AB8	2130000	58.638	1248989.4	7.506	5/29/2049
NQ2N	FIXED INCOME	ENTERPRISE PRODS OPER L P	'293791AW9	270000	73.75	199125	7.034	1/15/2068
NQ2N	FIXED INCOME	NATIONAL CITY CORP	'635405AR4	145000	99	143550	0.79438	6/16/2010
NQ2N	FIXED INCOME	HEALTHSOUTH CORP	'421924BC4	165000	91.25	150562.5	7.2175	6/15/2014
NQ2N	FIXED INCOME	DP WORLD LTD	'23330JAA9	765000	66.21868	506572.9	6.85	7/2/2037
NQ2N	FIXED INCOME	LIMITED INC	'532716AN7	195000	71.008	138465.6	7.6	7/15/2037
NQ2N	FIXED INCOME	CITICORP SECS TR	'17310BAJ3	715000	60.40147	431870.51	5.75	6/25/2036
NQ2N	FIXED INCOME	COMCAST CORP NEW	'20030NAU5	75000	105.338	79003.5	6.3	11/15/2017
NQ2N	FIXED INCOME	BANC AMER MTG TR	'05954CAA6	469583.99	77.69141	364826.42	6	9/25/2037
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS TR	'94981DAB3	1153402.57	86.75	1000576.73	4.5	5/25/2034
NQ2N	FIXED INCOME	COMMONWEALTH EDISON CO	'202795HS2	435000	105.23562	457774.95	6.15	9/15/2017
NQ2N	FIXED INCOME	FNMA POOL 922386	'31412DXP8	1844429.43	103.00391	1899834.43	5.5	1/1/2037
NQ2N	FIXED INCOME	HASBRO INC	'418056AP2	155000	96.02449	148837.96	6.3	9/15/2017
NQ2N	FIXED INCOME	FNMA POOL 256900	'31371NKM6	652216.23	103.00391	671808.22	5.5	9/1/2037
NQ2N	FIXED INCOME	LEHMAN BROTHERS HLDGS INC	'52517P5Y3	340000	15	51000	7	9/27/2027
NQ2N	FIXED INCOME	J P MORGAN CHASE MTG SECSTR	'46631QAJ1	470000	34.94777	164254.52	6.302831	2/12/2051
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GFD1	400000	87.91909	351676.36	6.75	10/1/2037
NQ2N	FIXED INCOME	VIACOM INC	'925524AZ3	710000	102.64705	728794.06	5.75	4/30/2011
NQ2N	FIXED INCOME	CD MTG TR	'14986DAF7	20000	81.99336	16398.67	5.617	10/15/2048
NQ2N	FIXED INCOME	WAMU MTG PASS CTF	'93363PAD2	785288.63	58.06977	456015.3	5.60225	11/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94984GAB3	665534.83	19.6584	130833.5	6.028257	9/25/2036
NQ2N	FIXED INCOME	MID STATE CAP CORP	'59548PAA7	1034707.99	66.02688	683185.4	5.787	10/15/2040
NQ2N	FIXED INCOME	SBA CMBS TR	'80585BAM2	395000	91	359450	5.451	11/15/2036
NQ2N	FIXED INCOME	TIME WARNER INC NEW	'887317AB1	820000	102.67731	841953.94	5.5	11/15/2011
NQ2N	FIXED INCOME	CROWN CASTLE TOWERS LLC	'22822RAF7	495000	96	475200	5.2446	11/15/2036
NQ2N	FIXED INCOME	NATL CITY BK CLEVELAND OH MTBN	'634902LH1	165000	98.875	163143.75	1.21188	1/21/2010
NQ2N	FIXED INCOME	CWHEQ HOME EQUITY LN TR	'12668VAC3	1680000	16.76796	281701.73	5.712	11/25/2035
NQ2N	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433XM3	1591347.12	9.65111	153582.66	5.143874	3/25/2035

NQ2N	FIXED INCOME	COBALT CMBS COML MTG TR	'190749AB7	45000	89.98884	40494.98	5.174	8/15/2048
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'3134A4ZZ0	1200000	94.13498	1129619.76	5	12/14/2018
NQ2N	FIXED INCOME	FORD MTR CR CO	'345397VD2	1220000	75.0625	915762.5	3.88875	1/13/2012
NQ2N	FIXED INCOME	USB RLTY CORP	'903312AA4	2400000	58	1392000	6.091	12/29/2049
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31396PGQ8	300000	103.71818	311154.54	5.259	5/25/2020
NQ2N	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERT	'12668GAC6	1317767.05	19.88464	262033.23	5.728	8/25/2036
NQ2N	FIXED INCOME	BANC AMER COML MTGINC	'05947UKX5	89017.77	113.27804	100837.59	5.183	3/11/2032
NQ2N	FIXED INCOME	GS MTG SECS CORP	'3623418A0	538699.78	29.20266	157314.67	6	2/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94983HAC0	357515.23	33.12664	118432.78	5.5	11/25/2035
NQ2N	FIXED INCOME	CWMBS INC	'126694XD5	317584.6	29.78868	94604.26	6	3/25/2036
NQ2N	FIXED INCOME	WELLS FARGO	'94983BAU3	564324.69	57.09766	322216.19	5.75	4/25/2036
NQ2N	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BN9	500000	98.776	493880	10.25	1/10/2028
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31393RJ92	580000	99.49978	577098.72	5	6/15/2033
NQ2N	FIXED INCOME	DIGICEL GROUP LTD	'25380WAA4	345000	82.96474	286228.35	8.875	1/15/2015
NQ2N	FIXED INCOME	DIGICEL GROUP LTD	'25380WAB2	220000	83	182600	9.125	1/15/2015
NQ2N	FIXED INCOME	FIRST UN NANTL BK BK OF AMER	'337368AD6	395000	96.37	380661.5	6.403	3/15/2033
NQ2N	FIXED INCOME	WAMU MTG PASS THRU CTFS	'933634AJ6	253661.5	61.2947	155481.06	5.33042	3/25/2037
NQ2N	FIXED INCOME	TRANSCAPITALINVEST LTD	'89354FAA9	670000	84.49464	566114.09	5.67	3/5/2014
NQ2N	FIXED INCOME	COMMONWEALTH EDISON CO	'202795HN3	360000	104.92499	377729.96	5.95	8/15/2016
NQ2N	FIXED INCOME	WAMU MTG	'93363EAA3	284394.45	59.96007	170523.11	5.92845	9/25/2036
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR	'59023BAD6	425000	89.6572	381043.1	5.839946	5/12/2039
NQ2N	FIXED INCOME	FIRST DATA CORP	'319963AP9	185000	71	131350	9.875	9/24/2015
NQ2N	FIXED INCOME	VERIZON COMMUNICATIONS INC	'92343VAQ7	700000	120.1779	841245.3	8.75	11/1/2018
NQ2N	FIXED INCOME	VIRGINIA ELEC + PWR CO	'927804FG4	210000	135.79796	285175.72	8.875	11/15/2038
NQ2N	FIXED INCOME	TIME WARNER CABLE INC	'88732JAQ1	195000	113.76076	221833.48	8.25	2/14/2014
NQ2N	FIXED INCOME	PACIFIC GAS + ELEC CO	'694308GP6	55000	108.9152	59903.36	6.25	12/1/2013
NQ2N	FIXED INCOME	VERIZON WIRELESS CAP	'92344SAG5	505000	119.93524	605672.96	8.5	11/15/2018
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31394MWL0	180000	92.89421	167209.58	4.5	12/15/2033
NQ2N	FIXED INCOME	NATIONAL CITY CORP	'635405AW3	420000	98.25	412650	4	2/1/2011
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949CGU4	62842.92	99.86948	62760.9	5.5	9/25/2035
NQ2N	FIXED INCOME	AMGEN INC	'031162AV2	60000	106.00974	63605.84	5.85	6/1/2017
NQ2N	FIXED INCOME	CHARTER COMMUNICATIONS OPER	'161175AG9	205000	103.5	212175	10.875	9/15/2049
NQ2N	FIXED INCOME	MEDCO HEALTH SOLUTIONS INC	'58405UAE2	450000	103.03752	463668.84	6.125	3/15/2013
NQ2N	FIXED INCOME	MORGAN STANLEY GROUP INC	'6174466Q7	215000	101.76697	218798.99	6.625	4/1/2018
NQ2N	FIXED INCOME	VERIZON COMMUNICATIONS INC	'92343VAP9	135000	104.99865	141748.18	6.9	4/15/2038
NQ2N	FIXED INCOME	METLIFE CAP TR X	'59156CAB7	300000	89	267000	9.25	4/8/2068
NQ2N	FIXED INCOME	CITIGROUP INC	'172967EQ0	80000	94.46449	75571.59	5.5	4/11/2013
NQ2N	FIXED INCOME	DELTA AIR LINES INC	'247367BJ3	578825.1	64.5	373342.19	8.021	2/10/2024
NQ2N	FIXED INCOME	DELTA AIR LINES INC	'247367BH7	45378.04	83	37663.77	6.821	8/10/2022
NQ2N	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHA1	90000	87.51	78759	7.9	4/29/2049
NQ2N	FIXED INCOME	LEHMAN BROS HLDGS ING	'5252M0FD4	280000	15.5	43400	6.875	5/2/2018
NQ2N	FIXED INCOME	MERRILL LYNCH + CO INC	'59018YN64	205000	90.50025	185525.51	6.875	4/25/2018
NQ2N	FIXED INCOME	MERRILL LYNCH + CO INC	'59018YN56	385000	99.60608	383483.41	6.15	4/25/2013
NQ2N	FIXED INCOME	UBS AG STAMFORD BRH MEDIUM	'90261XFA5	300000	91.12799	273383.97	5.75	4/25/2018
NQ2N	FIXED INCOME	CAPMARK FINANCIAL GROUP	'140661AF6	120000	25.982	31178.4	7.875	5/10/2012
NQ2N	FIXED INCOME	VIP FIN IRELAND LTD	'918242AB4	270000	84.75	228825	9.125	4/30/2018
NQ2N	FIXED INCOME	CAPMARK FINL GROUP INC	'140661AB5	390000	23.581	91965.9	8.3	5/10/2017
NQ2N	FIXED INCOME	CAPMARK FINL GROUP INC	'140661AD1	350000	40.75	142625	3.60625	5/10/2010
NQ2N	FIXED INCOME	AMB PPTY L P MEDIUM TERM NTS	'00163XAN0	115000	91.73487	105495.1	6.3	6/1/2013
NQ2N	FIXED INCOME	DISCOVER FINL SVCS	'254709AC2	835000	92.05668	768673.28	1.16875	6/11/2010
NQ2N	FIXED INCOME	CONOCOPHILLIPS	'20825CAP9	65000	97.79102	63564.16	5.9	5/15/2038
NQ2N	FIXED INCOME	MERRILL LYNCH + CO INC	'59023VAA8	345000	88.02857	303698.57	7.75	5/14/2038
NQ2N	FIXED INCOME	VIP FINANCE IRELAN	'B2R6B7II7	100000	86.36	86360	9.125	4/30/2018
NQ2N	FIXED INCOME	WELLS FARGO CAP XIII	'94986EAA8	190000	83	157700	7.7	12/29/2049
NQ2N	EQUITY	FEDERAL NATL MTG ASSN	'313586737	40950	1.28	52416	0	
NQ2N	FIXED INCOME	TYCO ELECTRONICS GROUP	'902133AG2	710000	74.53888	529226.05	7.125	10/1/2037
NQ2N	FIXED INCOME	KRAFT FOODS INC	'50075NAW4	210000	105.26892	221064.73	6.875	1/26/2039
NQ2N	FIXED INCOME	TYCO ELECTRONICS GROUP S A	'902133AF4	680000	87.87145	597525.86	6.55	10/1/2017
NQ2N	FIXED INCOME	BEAR STEARNS COS INC	'073902PR3	240000	101.63988	243935.71	6.4	10/2/2017
NQ2N	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC	'780097AU5	500000	40.5	202500	7.64	3/29/2049
NQ2N	FIXED INCOME	GOODYEAR TIRE+RUBR CO	'382550AY7	690000	99	683100	5.01	12/1/2009
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SEC	'949834AA3	1467212.1	77.69141	1139897.77	6	10/25/2037
NQ2N	FIXED INCOME	SYMETRA FINL CORP	'87151QAB2	950000	43.25	410875	8.3	10/15/2037
NQ2N	FIXED INCOME	CHASE ISSUANCE TR	'161571CH5	410000	105.08615	430853.22	5.12	10/15/2014
NQ2N	FIXED INCOME	CMALT CITIMORTGAGE ALTERNATIVE	'12566QAE3	1210000	52	629200	6	1/25/2037
NQ2N	FIXED INCOME	DARDEN RESTAURANTS INC	'237194AH8	155000	84.85542	131525.9	6.8	10/15/2037
NQ2N	FIXED INCOME	MCDONALDS CORP MEDIUM TERM NTS	'58013MEC4	30000	109.7859	32935.77	6.3	10/15/2037
NQ2N	FIXED INCOME	MCDONALDS CORP	'58013MEB6	205000	110.2214	225953.87	5.8	10/15/2017
NQ2N	FIXED INCOME	CENTERPOINT ENERGY RES CORP	'15189WAC4	630000	92.6443	583659.09	6.125	11/1/2017
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31396RBY2	655000	99.82294	653840.26	5	5/15/2026
NQ2N	FIXED INCOME	TIME WARNER CABLE INC	'88732JAJ7	170000	95.51162	162369.75	6.55	5/1/2037
NQ2N	FIXED INCOME	FNMA POOL 959983	'31413Y6U0	0.01	104.70704	0.01	6	11/1/2037
NQ2N	FIXED INCOME	RFMSI SER 2007 S9 TR	'74958VAA6	1150154.17	70.19141	807309.43	6	10/25/2037
NQ2N	FIXED INCOME	E TRADE FINL CORP	'269246AS3	575000	111	638250	12.5	11/30/2017
NQ2N	FIXED INCOME	BANK AMER CORP	'060505DP6	95000	90.02598	85524.68	5.75	12/1/2017
NQ2N	EQUITY	FEDERAL HOME LN MTG	'313400624	47775	1.22	58285.5	0	
NQ2N	FIXED INCOME	GENERAL ELEC CO	'369604BC6	180000	98.18352	176730.34	5.25	12/6/2017
NQ2N	FIXED INCOME	AETNA INC NEW	'00817YAG3	30000	92.80136	27840.41	6.75	12/15/2037
NQ2N	FIXED INCOME	WACHOVIA BK NATL ASSN MEDIUM	'92976GAJ0	710000	96.38878	684360.34	6.6	1/15/2038
NQ2N	FIXED INCOME	TRANSOCEAN INC	'893830AS8	100000	104.33041	104330.41	6	3/15/2018
NQ2N	FIXED INCOME	TRANSOCEAN INC	'893830AR0	75000	103.37578	77531.84	5.25	3/15/2013
NQ2N	EQUITY	FEDERAL NATL MTG ASSN	'313586752	9300	1.34	12462	0	
NQ2N	FIXED INCOME	AMERICAN INTL GROUP INC	'02687QDG0	225000	49.28046	110881.04	5.85	1/16/2018

NQ2N	FIXED INCOME	UBS AG STAMFORD BRH	'90261XEM0	645000	92.17565	594532.94	5.875	12/20/2017
NQ2N	FIXED INCOME	CITIGROUP CAP	'173094AA1	415000	77.982	323625.3	8.3	12/21/2077
NQ2N	FIXED INCOME	QWEST CORP	'74913GAU9	315000	96.5	303975	8.375	5/1/2016
NQ2N	FIXED INCOME	HCA INC	'404119BE8	180000	98	176400	8.5	4/15/2019
NQ2N	FIXED INCOME	CC HOLDINGS GS V LLC CRO	'14987BAA1	165000	97.5	160875	7.75	5/1/2017
NQ2N	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AH9	340000	108.80023	369920.78	9	5/1/2019
NQ2N	FIXED INCOME	INDUSTRIAL BANK OF KOREA	'456036AE2	500000	100.44978	502248.9	7.125	4/23/2014
NQ2N	FIXED INCOME	SEAGATE TECHNOLOGY INTL	'81180VAA1	110000	103.125	113437.5	10	5/1/2014
NQ2N	FIXED INCOME	TELEMAR NORTE LESTE SA	'87944LAD1	370000	110.13114	407485.22	9.5	4/23/2019
NQ2N	FUTURE	30YR US TREASURY BOND FUTURES	'99XM72346	-600000	118.359375	0	0	9/21/2009
NQ2N	FUTURE	10YR US TREASURY NOTE FUTURES	'99XM72312	7700000	116.265625	0	0	9/21/2009
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC MTN	'38141EA33	225000	104.26909	234605.45	6	5/1/2014
NQ2N	FIXED INCOME	NATIONWIDE MUT INS CO	'638671AJ6	1590000	58.724	933711.6	5.81	12/15/2024
NQ2N	FIXED INCOME	EL PASO CORP	'28336LBS7	80000	110	88000	12	12/12/2013
NQ2N	FIXED INCOME	KANSAS CITY SOUTHN RY CO	'485188AH9	200000	110	220000	13	12/15/2013
NQ2N	FIXED INCOME	KRAFT FOODS INC	'50075NAX2	120000	109.27066	131124.79	6.75	2/19/2014
NQ2N	EQUITY	PREFERRED BLOCKER INC	'74038A207	368	430.0625	158263	0	
NQ2N	FIXED INCOME	GMAC LLC	'36186CAQ6	524000	70	366800	8	11/1/2031
NQ2N	FIXED INCOME	WELLS FARGO CO NEW	'949746PM7	325000	83	269750	7.98	3/29/2049
NQ2N	FIXED INCOME	WEATHERFORD INTL LTD	'947075AF4	90000	121.21174	109090.57	9.625	3/1/2019
NQ2N	FIXED INCOME	WEATHERFORD INTL LTD	'947075AG2	85000	131.27034	111579.79	9.875	3/1/2039
NQ2N	FIXED INCOME	TYCO INTL FINANCE SA	'902118BL1	120000	112.47844	134974.13	8.5	1/15/2019
NQ2N	FIXED INCOME	ANHEUSER BUSCH INBEV WORLDWIDE	'03523TAC2	310000	108.95815	337770.27	8.2	1/15/2039
NQ2N	FIXED INCOME	ANHEUSER BUSCH INVEV WORLDWIDE	'03523TAB4	1250000	109.04252	1363031.5	7.75	1/15/2019
NQ2N	FIXED INCOME	ANHEUSER BUSCH INBEV WORLDWIDE	'03523TAA6	1280000	108.05238	1383070.46	7.2	1/15/2014
NQ2N	FIXED INCOME	STAPLES INC	'855030AJ1	555000	111.6992	619930.56	9.75	1/15/2014
NQ2N	FIXED INCOME	REED ELSEVIER CAP INC	'758202AG0	400000	112.65851	450634.04	8.625	1/15/2019
NQ2N	FIXED INCOME	REED ELSEVIER CAP INC	'758202AF2	420000	108.23755	454597.71	7.75	1/15/2014
NQ2N	FIXED INCOME	AMGEN INC	'031162AZ3	180000	105.74498	190340.96	5.7	2/1/2019
NQ2N	FIXED INCOME	TRUSTEES OF PRINCETON UNIV	'89837LAA3	220000	100.20659	220454.5	4.95	3/1/2019
NQ2N	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	'26138EAH2	125000	104.69083	130863.54	6.82	5/1/2018
NQ2N	FIXED INCOME	PEMEX PROJ FDG MASTER TR	'706451BR1	230000	86.5	198950	6.625	6/15/2038
NQ2N	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	'26138EAJ8	340000	101.67439	345692.93	7.45	5/1/2038
NQ2N	FIXED INCOME	BEST BUY INC	'086516AJ0	210000	103.14314	216600.59	6.75	7/15/2013
NQ2N	FIXED INCOME	LUBRIZOL CORP	'549271AG9	195000	116.52103	227216.01	8.875	2/1/2019
NQ2N	FIXED INCOME	TEXAS COMP ELEC HOLD LLC	'882330AF0	400000	62.25	249000	10.25	11/1/2015
NQ2N	FIXED INCOME	CHESAPEAKE ENERGY CORP	'165167CD7	160000	100.75	161200	9.5	2/15/2015
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC MTN	'38141EA25	125000	107.42846	134285.58	7.5	2/15/2019
NQ2N	FIXED INCOME	AT+T INC	'00206RAR3	695000	101.68693	706724.16	5.8	2/15/2019
NQ2N	FIXED INCOME	CONOCOPHILLIPS	'20825CAQ7	585000	105.83618	619141.65	6.5	2/1/2039
NQ2N	FIXED INCOME	AT+T INC	'00206RAS1	390000	100.04641	390181	6.55	2/15/2039
NQ2N	FIXED INCOME	AT+T INC	'00206RAQ5	145000	103.63035	150264.01	4.85	2/15/2014
NQ2N	FIXED INCOME	NOVARTIS SECS INVT LTD	'66989GAA8	70000	101.39007	70973.05	5.125	2/10/2019
NQ2N	FIXED INCOME	EL PASO CORP	'28336LBT5	60000	97.25	58350	8.25	2/15/2016
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR 2008 C1	'59025WAE6	500000	71.06004	355300.2	5.69	2/12/2051
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAR5	280000	72	201600	10.75	6/15/2088
NQ2N	FIXED INCOME	TELECOM ITALIA CAP	'87927VAU2	625000	100.53058	628316.13	6.999	6/4/2018
NQ2N	FIXED INCOME	TELECOM ITALIA CAP	'87927VAV0	745000	101.93801	759438.17	7.721	6/4/2038
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31394A5A0	925000	102.17896	945155.38	5	10/25/2024
NQ2N	FIXED INCOME	GERMANY(FED REP)	'B39QCFII2	600000	150.841029	905046.18	4.25	7/4/2018
NQ2N	FIXED INCOME	SLM CORP	'78442FEH7	375000	85.548	320805	8.45	6/15/2018
NQ2N	FIXED INCOME	REPUBLIC OF COLOMBIA	'P3772NBB7	1256000000	0.043759	549607.8	9.85	6/28/2027
NQ2N	FIXED INCOME	COVIDIEN INTL FIN S A	'22303QAH3	390000	107.39985	418859.42	6.55	10/15/2037
NQ2N	FIXED INCOME	COVIDIEN INTL FIN S A	'22303QAF7	295000	106.16136	313176.01	5.45	10/15/2012
NQ2N	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AD8	555000	93.65509	519785.75	7.125	7/15/2028
NQ2N	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AE6	945000	99.31596	938535.82	5.875	7/15/2013
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31397LX20	1635000	97.68369	1597128.33	4	7/25/2023
NQ2N	FIXED INCOME	TICKETMASTER	'88633PAA2	465000	89	413850	10.75	7/28/2016
NQ2N	FIXED INCOME	HSN INC DEL	'404303AA7	375000	92.125	345468.75	11.25	8/1/2016
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31397MHG5	1350000	97.41904	1315157.04	4	8/25/2023
NQ2N	FIXED INCOME	ROPER INDS INC NEW	'776696AB2	330000	103.49635	341537.96	6.625	8/15/2013
NQ2N	FIXED INCOME	XTO ENERGY INC	'98385XAT3	175000	107.37109	187899.41	6.5	12/15/2018
NQ2N	FIXED INCOME	AMERICAN EXPRESS CR CORP	'0258M0CY3	110000	104.65297	115118.27	7.3	8/20/2013
NQ2N	FIXED INCOME	WELLS FARGO CAP XV	'949801AA2	460000	96.75	445050	9.75	12/31/2049
NQ2N	FIXED INCOME	AETNA INC	'008117AM5	140000	101.09693	141535.7	6.5	9/15/2018
NQ2N	FIXED INCOME	UK(GOVT OF)	'B39R3FII0	315000	175.504759	552839.99	4.5	3/7/2019
NQ2N	FIXED INCOME	MERCK + CO INC	'589331AN7	170000	101.03714	171763.14	5	6/30/2019
NQ2N	FIXED INCOME	TENNESSEE GAS PIPELINE CO	'880451AY5	170000	104.75	178075	8	2/1/2016
NQ2N	FIXED INCOME	TDIC FINANCE LTD	'87239MAA9	725000	100.25	726812.5	6.5	7/2/2014
NQ2N	FIXED INCOME	FRANCE TELECOM	'35177PAT4	330000	100.68244	332252.05	5.375	7/8/2019
NQ2N	FIXED INCOME	FRANCE TELECOM	'35177PAS6	510000	100.24993	511274.64	4.375	7/8/2014
NQ2N	FIXED INCOME	ORACLE CORP	'68389XAG0	370000	99.549	368331.3	5	7/8/2019
NQ2N	FIXED INCOME	ORACLE CORP	'68389XAF2	250000	100.045	250112.5	3.75	7/8/2014
NQ2N	CASH	CANADIAN DOLLAR	'CAD	-0.01	0.861067	-0.01	0	
NQ2N	CASH	EURO CURRENCY	'EUR	8009.69	1.40265	11234.8	0	
NQ2N	CASH	POUND STERLING	'GBP	0	1.64685	0	0	
NQ2N	CASH	JAPANESE YEN	'JPY	0	0.010364	0	0	
NQ2N	CASH	MEXICAN PESO (NEW)	'MXN	235459.96	0.075929	17878.17	0	
NQ2N	CASH	US DOLLAR	'USD	839750.87	1	839750.87	0	
NQ2N	CASH	US DOLLAR	'USD	284261.12	1	284261.12	0	
NQ2N	CASH	US DOLLAR	'USD	-284261.12	1	-284261.12	0	
NQ2N	FIXED INCOME	US TREASURY N/B	'912828KQ2	4205000	96.71094	4066695.03	3.125	5/15/2019
NQ2N	FUTURE	5YR US TREASURY NOTE FUTURES	'99XM72197	-7500000	114.71875	0	0	9/30/2009

NQ2N	FIXED INCOME		NOKIA CORP	'654902AB1	205000	100.18555	205380.38	5.375	5/15/2019
NQ2N	FIXED INCOME		NOKIA CORP	'654902AC9	260000	103.34314	268692.16	6.625	5/15/2039
NQ2N	FIXED INCOME		CHAIT 2009 A2 A2	'161571DJ0	675000	101.10419	682453.28	1.86938	4/15/2014
NQ2N	FIXED INCOME		HAROT 2009 2 A3	'43812UAC5	340000	100.70055	342381.87	2.79	1/15/2013
NQ2N	FIXED INCOME		GOODYEAR TIRE + RUBBER C	'382550AZ4	225000	101	227250	10.5	5/15/2016
NQ2N	FIXED INCOME		MORGAN STANLEY	'61747YCF0	300000	101.5413	304623.9	6	5/13/2014
NQ2N	FIXED INCOME		HASBRO INC	'418056AR8	260000	102.64329	266872.55	6.125	5/15/2014
NQ2N	FUTURE		2YR US TREASURY NOTE FUTURES	'99XM72221	-400000	108.109375	0	0	9/30/2009
NQ2N	FIXED INCOME		MGM MIRAGE INC	'552953BF7	100000	103.75	103750	10.375	5/15/2014
NQ2N	FIXED INCOME		FNMA TBA JUL 30YR SINGLE FAM	'01F040677	2790000	96.96875	2705428.13	4	12/1/2099
NQ2N	FIXED INCOME		CITIGROUP INC	'172967EV9	660000	101.50265	669917.49	8.5	5/22/2019
NQ2N	FIXED INCOME		CONOCOPHILLIPS	'20825CAT1	170000	102.41668	174108.36	4.6	1/15/2015
NQ2N	FIXED INCOME		WMG ACQUSITION CORP	'92933BAA2	80000	99.5	79600	9.5	6/15/2016
NQ2N	FUTURE		GERMAN EURO BOBL FUTURES	'99XP13004	6600000	161.935994	0	0	9/8/2009
NQ2N	FIXED INCOME		UNITED STATES TREAS NTS	'912828KV1	735000	98.67188	725238.32	2.25	5/31/2014
NQ2N	FIXED INCOME		FNR 2009 39 LB	'31397NG90	230000	92.06354	211746.14	4.5	6/25/2029
NQ2N	FIXED INCOME		CORP ANDINA DE FOMENTO	'219868BN5	410000	102.9063	421915.83	8.125	6/4/2019
NQ2N	FIXED INCOME		RABOBANK NEDERLAND	'749770AQ6	124000	111.25	137950	11	12/29/2049
NQ2N	FIXED INCOME		QTEL INTERNATIONAL FIN	'74733LAB8	620000	100.51722	623206.76	7.875	6/10/2019
NQ2N	FIXED INCOME		WPP FINANCE UK	'92931NAC4	405000	104.72619	424141.07	8	9/15/2014
NQ2N	FIXED INCOME		VODAFONE GROUP PLC	'92857WAS9	200000	98.53042	197060.84	5.45	6/10/2019
NQ2N	FIXED INCOME		US ONCOLOGY INC	'90338WAJ2	160000	99.25	158800	9.125	8/15/2017
NQ2N	FIXED INCOME		SEALED AIR CORP	'81211KAN0	225000	98	220500	7.875	6/15/2017
NQ2N	FIXED INCOME		COMCAST CORP	'20030NAZ4	475000	99.092	470687	5.7	7/1/2019
NQ2N	FIXED INCOME		PACIFIC LIFE INSURANCE C	'694475AA2	150000	98.41458	147621.87	9.25	6/15/2039
NQ2N	FIXED INCOME		FREDDIE MAC	'3137EACD9	255000	100.32669	255833.06	3	7/28/2014
NQ2N	FIXED INCOME		WI TREASURY N/B	'912828KY5	235000	100.31641	235743.56	2.625	6/30/2014
NQ2N	FIXED INCOME		CME GROUP INC	'12572QAD7	200000	106.25	212500	5.75	2/15/2014
NQ2N	FIXED INCOME		CSC HLDGS INC	'126304AZ7	295000	97.25	286887.5	8.625	2/15/2019
NQ2N	FIXED INCOME		UNITED STATES TREAS BDS	'912810QA9	3355000	86.51562	2902599.05	3.5	2/15/2039
NQ2N	FIXED INCOME		METLIFE INC	'59156RAT5	205000	103.50347	212182.11	7.717	2/15/2019
NQ2N	FIXED INCOME		MARATHON OIL CORP	'565849AG1	100000	107.62556	107625.56	6.5	2/15/2014
NQ2N	FIXED INCOME		MARATHON OIL CORP	'565849AH9	185000	111.41491	206117.58	7.5	2/15/2019
NQ2N	FIXED INCOME		ROCHE HLDGS INC	'771196AS1	500000	106.29866	531493.3	6	3/1/2019
NQ2N	FIXED INCOME		ROCHE HLDGS INC	'771196AU6	150000	114.1678	171251.7	7	3/1/2039
NQ2N	FIXED INCOME		WASTE MANAGEMENT INC	'94106LAT6	160000	104.59127	167346.03	6.375	3/11/2015
NQ2N	FIXED INCOME		WILLIAMS COS INC	'969457BR0	190000	103.51057	196670.08	8.75	1/15/2020
NQ2N	FIXED INCOME		ABBOTT LABS	'002824AV2	200000	104.64192	209283.84	6	4/1/2039
NQ2N	FIXED INCOME		BP CAP MKTS P L C	'05565QBJ6	310000	100	310000	4.75	3/10/2019
NQ2N	FIXED INCOME		DIGICEL SA	'25380QAB5	100000	99	99000	12	4/1/2014
NQ2N	FIXED INCOME		ENTERGY GULF STATES LA	'29365PAN2	300000	99.62411	298872.33	6	5/1/2018
NQ2N	FIXED INCOME		PFIZER INC	'717081DB6	130000	109.81831	142763.8	6.2	3/15/2019
NQ2N	FIXED INCOME		BHP BILLITON FIN USA LTD	'055451AG3	320000	107.12576	342802.43	5.5	4/1/2014
NQ2N	FIXED INCOME		NAROT 2009 A A3	'65476AAD7	275000	101.39084	278824.81	3.2	2/15/2013
NQ2N	FIXED INCOME		STAPLES INC	'855030AK8	290000	105.25	305225	7.75	4/1/2011
NQ2N	FIXED INCOME		VERIZON COMMUNICATIONS	'92343VAV6	350000	103.71931	363017.59	6.35	4/1/2019
NQ2N	FIXED INCOME		WOART 2009 A A3	'98156YAD3	430000	100.98118	434219.07	3.3	5/15/2013
NQ2O	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	113208.03	100	113208.03	0.416769	12/31/2030
NQ2O	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2O	EQUITY		MELLON EB GLOBAL ALPHA 1 FUND	'58899R946	1133873.716	113.133679	128279305	0	
NQ2P	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	402.77	100	402.77	0.416769	12/31/2030
NQ2P	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2P	EQUITY		PIMCO ALL ASSET FUND	'69399N905	14318163.25	10.86	155495252.9	0	
NQ2R	EQUITY		UBS REAL ESTATE	'94299L924	7704.387	7309.88	56318144.44	0	
NQ2R	EQUITY		ASLAN REALTY PARTNERS III LLC	'00399R950	2919375	0.190136	555078.29	0	
NQ2R	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2114133.52	100	2114133.52	0.416769	12/31/2030
NQ2R	EQUITY		PRIME PPTY FD	'741565980	5326.148	10254.77	54618422.73	0	
NQ2R	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2R	EQUITY		RREEF AMERICA REIT III INC	'74099N940	509168.641	39.757199	20243118.98	0	
NQ2S	EQUITY	BPSG	BROADPOINT GLEACHER SECURITY	'11134A103	10375	5.58	57892.5	0	
NQ2S	EQUITY	MYRX	MYRIAD PHARMACEUTICALS	'62856H107	6624.25	4.65	30802.76	0	
NQ2S	EQUITY	METR	METRO BANCORP INC PA	'59161R101	303	19.26	5835.78	0	
NQ2S	EQUITY	CHBT	CHINA BIOTICS INC	'16937B109	2111	10.78	22756.58	0	
NQ2S	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1347	27.91	37594.77	0	
NQ2S	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	3113	2.18	6786.34	0	
NQ2S	EQUITY	NIV	NIVS INTELLIMEDIA TECHNOLOGY	'62914U108	2367	2.96	7006.32	0	
NQ2S	EQUITY	PVTB	PRIVATEBANKCORP INC	'742962103	6608	22.24	146961.92	0	
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	1795	6.99	12547.05	0	
NQ2S	CASH		US DOLLAR	'USD	19.5	1	19.5	0	
NQ2S	EQUITY	RMG	RISKMETRICS GROUP INC	'767735103	6157	17.66	108732.62	0	
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO INC	'44984A105	4658	26.69	124322.02	0	
NQ2S	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	3782	9.02	34113.64	0	
NQ2S	EQUITY	ARST	ARCSIGHT INC	'039666102	5326	17.77	94643.02	0	
NQ2S	EQUITY	BJGP	BMP SUNSTONE CORP	'05569C105	8546	4.74	40508.04	0	
NQ2S	EQUITY	BZ	BOISE INC	'09746Y105	4010	1.72	6897.2	0	
NQ2S	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	5653	4.29	24251.37	0	
NQ2S	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	9082	11.32	102808.24	0	
NQ2S	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	740	12.15	8991	0	
NQ2S	EQUITY	BEAT U	CARDIONET INC	'14159L103	6876	16.32	112216.32	0	
NQ2S	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	7510	4.3	32293	0	
NQ2S	EQUITY	BGCP	BGC PARTNERS INC	'05541T101	6298	3.79	23869.42	0	
NQ2S	EQUITY	CPBY	CHINA INFORMATION SEC TECH INC	'16944F101	5700	2.86	16302	0	
NQ2S	EQUITY	APAGF	APCO ARGENTINA INC CAYMAN IS	'037489101	2642	19.23	50805.66	0	

NQ2S	EQUITY	NX	QUANEX BLDG PRODS CORP	'747619104	6398	11.22	71785.56	0	
NQ2S	EQUITY	CRED	CREDO PETE CORP	'225439207	1651	10.68	17632.68	0	
NQ2S	EQUITY	EEFT	EURONET WORLDWIDE INC	'298736109	12335	19.39	239175.65	0	
NQ2S	EQUITY	PNRG	PRIMEENERGY CORP	'74158E104	200	35.81	7162	0	
NQ2S	EQUITY	USPH	US PHYSICAL THERAPY INC	'90337L108	1543	14.75	22759.25	0	
NQ2S	EQUITY	HEV	ENER1 INC	'29267A203	13831	5.46	75517.26	0	
NQ2S	EQUITY	CFX	COLFAX CORP	'194014106	1960	7.72	15131.2	0	
NQ2S	EQUITY	CHIC	CHARLOTTE RUSSE HLDG INC	'161048103	4140	12.88	53323.2	0	
NQ2S	EQUITY	SYBT	S Y BANCORP INC	'785060104	1338	24.17	32339.46	0	
NQ2S	EQUITY	ATSG	AIR TRANS SVCS GROUP INC	'00922R105	9860	2.32	22875.2	0	
NQ2S	EQUITY	DIN	DINEEQUITY INC	'254423106	5089	31.19	158725.91	0	
NQ2S	EQUITY	ATAC	ATC TECHNOLOGY CORP	'00211W104	4247	14.5	61581.5	0	
NQ2S	EQUITY	IUSA	INFOGROUP INC	'45670G108	5388	5.71	30765.48	0	
NQ2S	EQUITY	CSKI	CHINA SKY ONE MED INC	'16941P102	3018	13.48	40682.64	0	
NQ2S	EQUITY	CRA	CELERA CORP	'15100E106	4831	7.63	36860.53	0	
NQ2S	EQUITY	ERII	ENERGY RECOVERY INC	'29270J100	9711	7.08	68753.88	0	
NQ2S	EQUITY	SOLR	GT SOLAR INTL INC	'3623E0209	9111	5.32	48470.52	0	
NQ2S	EQUITY	RAX	RACKSPACE HOSTING INC	'750086100	19218	13.86	266361.48	0	
NQ2S	EQUITY	TKTM	TICKETMASTER ENTERTAINMENT INC	'88633P302	10902	6.42	69990.84	0	
NQ2S	EQUITY	MYRG	MYR GROUP INC DEL	'55405W104	4987	20.22	100837.14	0	
NQ2S	EQUITY	IILG	INTERVAL LEISURE GROUP INC	'46113M108	10765	9.32	100329.8	0	
NQ2S	EQUITY	PMFG	PMFG INC	'69345P103	3200	8.81	28192	0	
NQ2S	EQUITY	HSNI	HSN INC DEL	'404303109	11497	10.57	121523.29	0	
NQ2S	EQUITY	OGXI	ONCOGENEX PHARMACEUTICALS INC	'68230A106	1160	21.88	25380.8	0	
NQ2S	EQUITY	PRIM	PRIMORIS SVCS CORP	'74164F103	2359	7.42	17503.78	0	
NQ2S	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934503	133704	1.72	229970.88	0	
NQ2S	EQUITY	REV US	REVLON INC	'761525609	2666	5.44	14503.04	0	
NQ2S	EQUITY	CHSI	CATALYST HEALTH SOLUTIONS INC	'14888B103	10613	24.94	264688.22	0	
NQ2S	EQUITY	CLDX	CELLDEX THERAPEUTICS INC NEW	'15117B103	2958	7.82	23131.56	0	
NQ2S	EQUITY	HEAT	SMARTHEAT INC	'83172F104	1932	6.85	13234.2	0	
NQ2S	EQUITY	ZN	ZION OIL + GAS INC	'989696109	3438	10.62	36511.56	0	
NQ2S	EQUITY	CRTX	CORNERSTONE THERAPEUTICS INC	'21924P103	1885	10.98	20697.3	0	
NQ2S	EQUITY		GREENHUNTER ENERGY INC	'39530A922	110	0.0001	0.01	0	9/14/2011
NQ2S	EQUITY	CGAGUS	CHINA GREEN AGRICULTURE INC	'16943W105	2374	8.09	19205.66	0	
NQ2S	EQUITY	LOPE	GRANDCANYON ED INC	'38526M106	4568	16.78	76651.04	0	
NQ2S	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	1366	16.68	22784.88	0	
NQ2S	EQUITY	CBRL	CRACKER BARREL OLD CTRY STORE	'22410J106	4822	27.9	134533.8	0	
NQ2S	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	286	25.29	7232.94	0	
NQ2S	EQUITY	FACT	FACET BIOTECH CORP	'30303Q103	1279	9.29	11881.91	0	
NQ2S	EQUITY	SAAS	INCONTACT INC	'45336E109	7836	2.74	21470.64	0	
NQ2S	EQUITY	CSII	CARDIOVASCULAR SYS INC DEL	'141619106	2603	7.71	20069.13	0	
NQ2S	EQUITY	WG	WILLBROS GROUP INC DE	'969203108	11080	12.51	138610.8	0	
NQ2S	EQUITY	UTA	UNIVERSAL TRAVEL GROUP	'91388Q202	2596	11.19	29049.24	0	
NQ2S	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	4014	17	68238	0	
NQ2S	EQUITY	RST	ROSETTA STONE INC	'777780107	1811	27.44	49693.84	0	
NQ2S	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	4260	19.2	81792	0	
NQ2S	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	1031	4.54	4680.74	0	
NQ2S	EQUITY	SWI	SOLARWINDS INC	'83416B109	3511	16.49	57896.39	0	
NQ2S	EQUITY	OPEN	OPENTABLE INC	'68372A104	869	30.17	26217.73	0	
NQ2S	EQUITY	INSP	INFOSPACE INC	'45678T300	5000	6.63	33150	0	
NQ2S	EQUITY	LULU	LULULEMON ATHLETICA INC	'550021109	11766	13.03	153310.98	0	
NQ2S	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	13804	6.81	94005.24	0	
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS INC	'864909106	2281	6.17	14073.77	0	
NQ2S	EQUITY	DM	DOLAN MEDIA CO	'25659P402	8669	12.79	110876.51	0	
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	2840	8.03	22805.2	0	
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	14462	24.11	348678.82	0	
NQ2S	EQUITY	DMAN	DEMANDTEC INC	'24802R506	5991	8.8	52720.8	0	
NQ2S	EQUITY	MELI	MERCADOLIBRE INC	'58733R102	7476	26.88	200954.88	0	
NQ2S	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	8085	14.57	117798.45	0	
NQ2S	EQUITY	POWR	POWERSECURE INTL INC	'73936N105	1427	4.26	6079.02	0	
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	9550	37.01	353445.5	0	
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	1944	2.57	4996.08	0	
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP NEW	'26433B107	4691	17.78	83405.98	0	
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	6935	19.84	137590.4	0	
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	1900	12.22	23218	0	
NQ2S	EQUITY	MAIN	MAIN STR CAP CORP	'56035L104	1286	13.69	17605.34	0	
NQ2S	EQUITY	VM	VIRGIN MOBILE USA INC	'92769R108	4096	4.02	16465.92	0	
NQ2S	EQUITY	FEED	AGFEED INDS INC	'00846L101	7984	5.93	47345.12	0	
NQ2S	EQUITY	CML	COMPELLENT TECHNOLOGIES INC	'20452A108	4868	15.25	74237	0	
NQ2S	EQUITY	TSON	TRANS1 INC	'89385X105	3100	6.23	19313	0	
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	6043	12.05	72818.15	0	
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY INC	'26613Q106	4059	9.42	38235.78	0	
NQ2S	EQUITY	TIS	ORCHIDS PAPER PRODS CO DEL	'68572N104	1405	20.55	28872.75	0	
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	500	7.33	3665	0	
NQ2S	EQUITY	FUQI	FUQI INTL INC	'36102A207	2822	20.71	58443.62	0	
NQ2S	EQUITY	ULTA	ULTA SALON COSMETICS + FRAGRAN	'90384S303	8007	11.12	89037.84	0	
NQ2S	EQUITY	FGXI	FGX INTERNATIONAL HOLDINGS LTD	'G3396L102	4013	11.38	45667.94	0	
NQ2S	EQUITY	PZN	PZENA INVT MGMT INC	'74731Q103	2230	7.58	16903.4	0	
NQ2S	EQUITY	GXDX	GENOPTIX INC	'37243V100	4875	31.99	155951.25	0	
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	2811	4.34	12199.74	0	
NQ2S	EQUITY	NSPH	NANOSPHERE INC	'63009F105	3200	4.91	15712	0	
NQ2S	EQUITY	TNDM	NEUTRAL TANDEM INC	'64128B108	9498	29.52	280380.96	0	
NQ2S	EQUITY	ARYX	ARYX THERAPEUTICS INC	'043387109	6021	4.13	24866.73	0	

NQ2S	EQUITY	ICXT	ICX TECHNOLOGIES INC	'44934T105	1500	6	9000	0
NQ2S	EQUITY	AREX	APPROACH RES INC	'03834A103	1174	6.9	8100.6	0
NQ2S	EQUITY	LL	LUMBER LIQUIDATORS INC	'55003Q103	4179	15.76	65861.04	0
NQ2S	EQUITY	APEI	AMERICAN PUB ED INC	'02913V103	5253	39.61	208071.33	0
NQ2S	EQUITY	ENSG	ENSIGN GROUP INC	'29358P101	3181	14.23	45265.63	0
NQ2S	EQUITY	ES	ENERGY SOLUTIONS INC	'292756202	2011	9.2	18501.2	0
NQ2S	EQUITY	ORRF	ORRSTOWN FINL SVCS INC	'687380105	700	37.24	26068	0
NQ2S	EQUITY	ETRM	ENTEROMEDICS INC	'29365M109	4407	3.33	14675.31	0
NQ2S	EQUITY	VRAD	VIRTUAL RADIOLOGIC CORP	'92826B104	1700	9.03	15351	0
NQ2S	EQUITY	PAR	3PAR INC	'88580F109	7909	12.4	98071.6	0
NQ2S	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	3300	14.28	47124	0
NQ2S	EQUITY	INET	INTERNET BRANDS INC	'460608102	4181	7	29267	0
NQ2S	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	10720	9.18	98409.6	0
NQ2S	EQUITY	UBNK	UNITED FINL BANCORP INC MD	'91030T109	799	13.82	11042.18	0
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	8158	6.37	51966.46	0
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	2000	5.98	11960	0
NQ2S	EQUITY	GSI	GENERAL STL HLDGS INC	'370853103	1529	3.97	6070.13	0
NQ2S	EQUITY	TITN	TITAN MACHY INC	'88830R101	3449	12.69	43767.81	0
NQ2S	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	15276	2.25	34371	0
NQ2S	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	19071	8.13	155047.23	0
NQ2S	EQUITY	CATM	CARDTRONICS INC	'14161H108	3042	3.81	11590.02	0
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	11414	19.45	222002.3	0
NQ2S	EQUITY	LRN	K12 INC	'48273U102	6833	21.55	147251.15	0
NQ2S	EQUITY	APP	AMERICAN APPAREL INC	'023850100	9526	3.64	34674.64	0
NQ2S	EQUITY	ITLN	INTELLON CORP	'45816W504	6159	4.25	26175.75	0
NQ2S	EQUITY	TNK	TEEKAY TANKERS LTD	'Y8565N102	2769	9.29	25724.01	0
NQ2S	EQUITY	N	NETSUITE INC	'64118Q107	4829	11.81	57030.49	0
NQ2S	EQUITY	CTFO	CHINA TRANSINFO TECHNOLOGY COR	'169453107	2506	4.68	11728.08	0
NQ2S	EQUITY	HCKT	HACKETT GROUP INC	'404609109	5574	2.33	12987.42	0
NQ2S	EQUITY	ORN	ORION MARINE GROUP INC	'68628V308	6190	19	117610	0
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	3320	31.61	104945.2	0
NQ2S	EQUITY	BBND	BIGBAND NETWORKS INC	'089750509	9505	5.17	49140.85	0
NQ2S	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	17044	8.74	148964.56	0
NQ2S	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	4514	7.66	34577.24	0
NQ2S	EQUITY	PLX	PROTALIX BIOTHERAPEUTICS INC	'74365A101	10012	4.52	45254.24	0
NQ2S	EQUITY	COMV	COMVERGE INC	'205859101	5225	12.1	63222.5	0
NQ2S	EQUITY	CFSG	CHINA FIRE + SEC GROUP INC	'16938R103	4056	12.17	49361.52	0
NQ2S	EQUITY	CNK	CINEMARK HLDGS INC	'17243V102	8444	11.32	95586.08	0
NQ2S	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	4985	5.13	25573.05	0
NQ2S	EQUITY	VRUS	PHARMASSET INC	'71715N106	5885	11.25	66206.25	0
NQ2S	EQUITY	NGSX	NEUROGESX INC	'641252101	2990	5.64	16863.6	0
NQ2S	EQUITY	CAVM	CAVIUM NETWORK INC	'14965A101	10492	16.81	176370.52	0
NQ2S	EQUITY	TOMO	TOMOTHERAPY INC	'890088107	6338	2.75	17429.5	0
NQ2S	EQUITY	BIOD	BIODEL INC	'09064M105	4093	5.16	21119.88	0
NQ2S	EQUITY	SLH	SOLERA HLDGS INC	'83421A104	19861	25.4	504469.4	0
NQ2S	EQUITY	ANV	ALLIED NEVADA GOLD CORP	'019344100	10594	8.06	85387.64	0
NQ2S	EQUITY	PODD	INSULET CORP COM	'45784P101	7530	7.7	57981	0
NQ2S	EQUITY	TRS	TRIMAS CORP	'896215209	2635	3.37	8879.95	0
NQ2S	EQUITY	ENOC	ENERNOC INC	'292764107	3436	21.67	74458.12	0
NQ2S	EQUITY	FRM	FURMANITE CORP	'361086101	6800	4.46	30328	0
NQ2S	EQUITY	RRR	RSC HLDGS INC	'74972L102	13701	6.72	92070.72	0
NQ2S	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	8681	8.61	74743.41	0
NQ2S	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	4385	11.45	50208.25	0
NQ2S	EQUITY	STAR	STARENT NETWORKS CORP	'85528P108	11336	24.41	276711.76	0
NQ2S	EQUITY	INFN	INFINERA CORP	'45667G103	24300	9.13	221859	0
NQ2S	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	9510	4.4	41844	0
NQ2S	EQUITY	BAGL	EINSTEIN NOAH REST GROUP INC	'28257U104	1000	8.65	8650	0
NQ2S	EQUITY	HOGS	ZHONGPIN INC	'98952K107	5376	10.36	55695.36	0
NQ2S	EQUITY	BWY	BWAY HLDG CO	'12429T104	216	17.53	3786.48	0
NQ2S	EQUITY	OPK	OPKO HEALTH INC	'68375N103	12000	1.77	21240	0
NQ2S	EQUITY	SCOR	COMSCORE INC	'20564W105	6238	13.32	83090.16	0
NQ2S	EQUITY	PRO	PROS HLDGS INC	'74346Y103	5518	8.12	44806.16	0
NQ2S	EQUITY	DDUP	DATA DOMAIN INC	'23767P109	13530	33.35	451225.5	0
NQ2S	EQUITY	PPO	POLYPORE INTERNATIONAL INC	'73179V103	2064	11.12	22951.68	0
NQ2S	EQUITY	MBRK	MIDDLEBROOK PHARMACEUTICALS IN	'596087106	9000	1.35	12150	0
NQ2S	EQUITY	SHOR	SHORETEL INC	'825211105	12797	8	102376	0
NQ2S	EQUITY	RBI	SPORT SUPPLY GROUP INC DEL	'84916A104	749	8.59	6433.91	0
NQ2S	EQUITY	BMRC	BANK MARIN BANCORP	'063425102	1174	26.95	31639.3	0
NQ2S	EQUITY	IDCC	INTERDIGITAL INC PA	'45867G101	12596	24.44	307846.24	0
NQ2S	EQUITY	WATG	WONDER AUTO TECHNOLGY INC	'978166106	3700	10.13	37481	0
NQ2S	EQUITY	DHX	DICE HLDGS INC	'253017107	3900	4.65	18135	0
NQ2S	EQUITY	MF	MF GLOBAL LTD	'G60642108	8347	5.93	49497.71	0
NQ2S	EQUITY	NZ	NETEZZA CORP	'64111N101	13647	8.32	113543.04	0
NQ2S	EQUITY	HGG	HHGREGG INC	'42833L108	3172	15.16	48087.52	0
NQ2S	EQUITY	OWW	ORBITZ WORLDWIDE INC	'68557K109	4629	1.9	8795.1	0
NQ2S	EQUITY	AIRV	AIRVANA INC	'00950V101	4203	6.37	26773.11	0
NQ2S	EQUITY	PMC	PHARMERICA CORP	'71714F104	8825	19.63	173234.75	0
NQ2S	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	10139	13.96	141540.44	0
NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	4928	54.67	269413.76	0
NQ2S	EQUITY	REXX	REX ENERGY CORP	'761565100	5357	5.7	30534.9	0
NQ2S	EQUITY	SYUT	SYNUTRA INTL INC	'87164C102	5205	11	57255	0
NQ2S	EQUITY	UEC	URANIUM ENERGY COORP	'916896103	12725	2.9	36902.5	0
NQ2S	EQUITY	RDNT	RADNET INC	'750491102	7742	2.25	17419.5	0

NQ2S	EQUITY	ASTI	ASCENT SOLAR TECHNOLOGIES INC	'043635101	829	7.82	6482.78	0
NQ2S	EQUITY	ALGT	ALLEGIANT TRAVEL CO	'01748X102	4440	39.64	176001.6	0
NQ2S	EQUITY	IPGP	IPG PHOTONICS CORP	'44980X109	6684	10.97	73323.48	0
NQ2S	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	3021	8.63	26071.23	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	4400	7.29	32076	0
NQ2S	EQUITY	NEWS	NEWSTAR FINANCIAL INC	'65251F105	1507	1.91	2878.37	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	3747	18.43	69057.21	0
NQ2S	EQUITY	ISLN	ISILON SYS INC	'46432L104	7479	4.24	31710.96	0
NQ2S	EQUITY	DBTK	DOUBLE TAKE SOFTWARE	'258598101	4300	8.65	37195	0
NQ2S	EQUITY	AIMC	ALTRA HLDGS INC	'02208R106	1034	7.49	7744.66	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	3262	6.66	21724.92	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	2145	14.13	30308.85	0
NQ2S	EQUITY	GLDD	GREAT LAKES DREDGE	'390607109	10782	4.78	51537.96	0
NQ2S	EQUITY	CGRB	COUGAR BIOTECHNOLOGY INC	'222083107	4239	42.96	182107.44	0
NQ2S	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	3846	30.86	118687.56	0
NQ2S	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	4199	15.74	66092.26	0
NQ2S	EQUITY	ORIT	ORITANI FINL CORP	'686323106	2323	13.71	31848.33	0
NQ2S	EQUITY	MIPI	MOLECULAR INSIGHT PHARMCEUTCAL	'60852M104	4400	5.17	22748	0
NQ2S	EQUITY	HQS	HQ SUSTAINABLE MARTITIME	'40426A208	2375	9.15	21731.25	0
NQ2S	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	4200	2.31	9702	0
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	768	13.76	10567.68	0
NQ2S	EQUITY	ARAY	ACCURAY INC	'004397105	11474	6.67	76531.58	0
NQ2S	EQUITY	SDXC	SWITCH + DATA FACS CO INC	'871043105	5973	11.73	70063.29	0
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	8076	18	145368	0
NQ2S	EQUITY	CAST	CHINACAST ED CORP	'16946T109	8502	7.12	60534.24	0
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	8160	14.97	122155.2	0
NQ2S	EQUITY	OPXT	OPNEXT INC	'68375V105	2174	2.14	4652.36	0
NQ2S	EQUITY	CHRD	CHORDIANT SOFTWARE INC	'170404305	8140	3.63	29548.2	0
NQ2S	EQUITY	PAET	PAETEC HLDG CORP	'695459107	35533	2.7	95939.1	0
NQ2S	EQUITY	CSR	CHINA SEC SURVEILLANCE TECH	'16942J105	7621	7.54	57462.34	0
NQ2S	EQUITY	STEC	STEC INC	'784774101	7151	23.19	165831.69	0
NQ2S	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	6408	12.39	79395.12	0
NQ2S	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	17175	5.65	97038.75	0
NQ2S	EQUITY	DGIT	DG FASTCHANNEL INC	'23326R109	5273	18.3	96495.9	0
NQ2S	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	2375	5.84	13870	0
NQ2S	EQUITY	DIVX	DIVX INC	'255413106	5466	5.49	30008.34	0
NQ2S	EQUITY	CVLT	COMMVAULT SYS INC	'204166102	11812	16.58	195842.96	0
NQ2S	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	15607	23.19	361926.33	0
NQ2S	EQUITY	HDIX	HOME DIAGNOSTICS INC DEL	'437080104	983	6.14	6035.62	0
NQ2S	EQUITY	PARD	PONIARD PHARMACEUTICALS INC	'732449301	6670	5.97	39819.9	0
NQ2S	EQUITY	ICFI	ICF INTL INC	'44925C103	2549	27.59	70326.91	0
NQ2S	EQUITY	EEE	EVERGREEN ENERGY INC NEW	'30024B104	36056	0.98	35334.88	0
NQ2S	EQUITY	BARE	BARE ESCENTUALS INC	'067511105	19162	8.87	169966.94	0
NQ2S	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	851	13.95	11871.45	0
NQ2S	EQUITY	VPFG	VIEWPOINT FINL GROUP	'926727108	2937	15.23	44730.51	0
NQ2S	EQUITY	GEOY	GEOEYE INC	'37250W108	5087	23.56	119849.72	0
NQ2S	EQUITY	EHTH	EHEALTH INC	'28238P109	7106	17.66	125491.96	0
NQ2S	EQUITY	APKT	ACME PACKET INC	'004764106	11248	10.12	113829.76	0
NQ2S	EQUITY	MDVN	MEDIVATION INC	'58501N101	8307	22.41	186159.87	0
NQ2S	EQUITY	FMR	FIRST MERCURY FINL CORP	'320841109	1981	13.77	27278.37	0
NQ2S	EQUITY	SXE	STANLEY INC	'854532108	3322	32.88	109227.36	0
NQ2S	EQUITY	EXLS	EXLSERVICE HLDGS INC	'302081104	4191	11.21	46981.11	0
NQ2S	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	6834	9.99	68271.66	0
NQ2S	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	25181	14.44	363613.64	0
NQ2S	EQUITY	MELA	ELECTRO OPTICALSCIENCES INC	'285192100	5106	7.79	39775.74	0
NQ2S	EQUITY	KBW	KBW INC	'482423100	4689	28.76	134855.64	0
NQ2S	EQUITY	HTM	U S GEOTHERMAL INC	'90338S102	12696	1.42	18028.32	0
NQ2S	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	4213	59.95	252569.35	0
NQ2S	EQUITY	MBLX	METABOLIX INC	'591018809	5614	8.22	46147.08	0
NQ2S	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	4721	14.33	67651.93	0
NQ2S	EQUITY	HNSN	HANSEN MED INC	'411307101	5920	4.94	29244.8	0
NQ2S	EQUITY	SBH	SALLY BEAUTY HLDGS INC	'79546E104	6716	6.36	42713.76	0
NQ2S	EQUITY	VQ	VENOCO INC	'92275P307	1670	7.67	12808.9	0
NQ2S	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	907	11.4	10339.8	0
NQ2S	EQUITY	GOK	GEOKINETICS INC	'372910307	1146	13.65	15642.9	0
NQ2S	EQUITY	JAV	JAVELIN PHARMACEUTICALS INC	'471894105	11943	1.23	14689.89	0
NQ2S	EQUITY	DORM	DORMAN PRODS INC	'258278100	529	13.83	7316.07	0
NQ2S	EQUITY	CLUB	TOWN SPORTS INTL HLDGS INC	'89214A102	3136	3.75	11760	0
NQ2S	EQUITY	SQNM	SEQUENOM INC	'817337405	17153	3.91	67068.23	0
NQ2S	EQUITY	ATEC	ALPHATEC HLDGS INC	'02081G102	8668	3.32	28777.76	0
NQ2S	EQUITY	SVVS	SAVVIS INC	'805423308	10338	11.46	118473.48	0
NQ2S	EQUITY	LOOP	LOOPNET INC	'543524300	5828	7.75	45167	0
NQ2S	EQUITY	CRAY	CRAY INC	'225223304	7126	7.88	56152.88	0
NQ2S	EQUITY	CHTP	CHELSEA THERAPEUTICS INTL LTD	'163428105	6850	4.21	28838.5	0
NQ2S	EQUITY	CPHD	CEPHEID	'15670R107	16244	9.42	153018.48	0
NQ2S	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	10740	1.88	20191.2	0
NQ2S	EQUITY	VOLC	VOLCANO CORP	'928645100	10585	13.98	147978.3	0
NQ2S	EQUITY	HWCC	HOUSTON WIRE CABLE CO	'44244K109	2247	11.91	26761.77	0
NQ2S	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	4808	12.27	58994.16	0
NQ2S	EQUITY	VTIV	INVENTIV HEALTH INC	'46122E105	3233	13.53	43742.49	0
NQ2S	EQUITY	RZ	RASER TECHNOLOGIES INC	'754055101	13150	2.8	36820	0
NQ2S	EQUITY	SIRO	SIRONA DENTAL SYS INC	'82966C103	4906	19.99	98070.94	0
NQ2S	EQUITY	TWLL	TECHWELL INC	'87874D101	3890	8.5	33065	0

NQ2S	EQUITY	MOVE	MOVE INC	'62458M108	44638	2.16	96418.08	0
NQ2S	EQUITY	JCG	J CREW GROUP INC	'46612H402	14344	27.02	387574.88	0
NQ2S	EQUITY	OMTR	OMNITURE INC	'68212S109	18114	12.56	227511.84	0
NQ2S	EQUITY	IDRA	IDERA PHARMACEUTICALS INC	'45168K306	6258	5.86	36671.88	0
NQ2S	EQUITY	TWB	TWEEN BRANDS INC	'901166108	818	6.68	5464.24	0
NQ2S	EQUITY	CAAS	CHINA AUTOMOTIVE SYSTEMS INC	'16936R105	1250	5.5	6875	0
NQ2S	EQUITY	ROMA	ROMA FINL CORP	'77581P109	988	12.74	12587.12	0
NQ2S	EQUITY	HIL	HILL INTL INC	'431466101	5300	4.3	22790	0
NQ2S	EQUITY	GTLS	CHART INDS INC	'16115Q308	7261	18.18	132004.98	0
NQ2S	EQUITY	OSIR	OSIRIS THERAPEUTICS INC NEW	'68827R108	4848	13.43	65108.64	0
NQ2S	EQUITY	DTPI	DIAMOND MGMT TECHNOLOGY	'25269L106	6484	4.2	27232.8	0
NQ2S	EQUITY	EVR	EVERCORE PARTNERS INC	'29977A105	881	19.64	17302.84	0
NQ2S	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	5887	4.75	27963.25	0
NQ2S	EQUITY	FSYS	FUEL SYS SOLUTIONS INC	'35952W103	3624	20.19	73168.56	0
NQ2S	EQUITY	ID	L 1 IDENTITY SOLUTIONS INC	'50212A106	16951	7.74	131200.74	0
NQ2S	EQUITY	VOCS	VOCUS INC	'92858J108	4642	19.76	91725.92	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	10870	17	184790	0
NQ2S	EQUITY	EMS	EMERGENCY MED SVCS CORP	'29100P102	2877	36.82	105931.14	0
NQ2S	EQUITY	AOB	AMERICAN ORIENTAL BIOENGINEE	'028731107	6464	5.29	34194.56	0
NQ2S	EQUITY	LPHI	LIFE PARTNERS HLDGS INC	'53215T106	2126	14.18	30146.68	0
NQ2S	EQUITY	HRBN	HARBIN ELEC INC	'41145W109	3275	15.64	51221	0
NQ2S	EQUITY	ANCI	AMERICAN CARESOURCE HLDGS INC	'02505A103	3062	3.74	11451.88	0
NQ2S	EQUITY	IN	INTERMEC INC	'458786100	17954	12.9	231606.6	0
NQ2S	EQUITY	PHIIK	PHI INC	'69336T205	1901	17.14	32583.14	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	34580	7.9	273182	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS	'05348P401	17573	2.22	39012.06	0
NQ2S	EQUITY	KOP	KOPPERS HLDGS INC	'50060P106	3738	26.37	98571.06	0
NQ2S	EQUITY	HWAY	HEALTHWAYS INC	'422245100	507	13.45	6819.15	0
NQ2S	EQUITY	UAUA	UAL CORP	'902549807	39204	3.19	125060.76	0
NQ2S	EQUITY	PCH	POTLATCH CORP NEW	'737630103	6028	24.29	146420.12	0
NQ2S	EQUITY	CROX	CROCS INC	'227046109	8730	3.4	29682	0
NQ2S	EQUITY	NTLS	NTELOS HLDGS CORP	'67020Q107	8489	18.42	156367.38	0
NQ2S	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	11003	28.19	310174.57	0
NQ2S	EQUITY	HUGH	HUGHES COMMUNICATIONS INC	'444398101	2576	22.83	58810.08	0
NQ2S	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	3634	3.83	13918.22	0
NQ2S	EQUITY	LQDT	LIQUIDITY SVCS INC	'53635B107	4345	9.86	42841.7	0
NQ2S	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	33064	11.69	386518.16	0
NQ2S	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	15555	29.92	465405.6	0
NQ2S	EQUITY	ADY	AMERICAN DAIRY INC	'025334103	2311	39.66	91654.26	0
NQ2S	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	7715	11.77	90805.55	0
NQ2S	EQUITY	FRPT	FORCE PROTN INC	'345203202	20247	8.84	178983.48	0
NQ2S	EQUITY	LWSN	LAWSON SOFTWARE INC NEW	'52078P102	16199	5.58	90390.42	0
NQ2S	EQUITY	CPII	CPI INTL INC	'12618M100	200	8.69	1738	0
NQ2S	EQUITY	DCP	DYNCORP INTL INC	'26817C101	1010	16.79	16957.9	0
NQ2S	EQUITY	MITI	MICROMET INC	'59509C105	12308	4.98	61293.84	0
NQ2S	EQUITY	PZG	PARAMOUNT GOLD AND SILVER CORP	'69924P102	15343	1.52	23321.36	0
NQ2S	EQUITY	ABAT	ADVANCED BATTERY TECHNOLOGY	'00752H102	13100	4.02	52662	0
NQ2S	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	3668	9.24	33892.32	0
NQ2S	EQUITY	POOL	POOL CORP	'73278L105	7546	16.56	124961.76	0
NQ2S	EQUITY	PNSN	PENSON WORLDWIDE INC	'709600100	3551	8.95	31781.45	0
NQ2S	EQUITY	GB	GREATBATCH INC	'39153L106	4812	22.61	108799.32	0
NQ2S	EQUITY	PBIP	PRUDENTIAL BANCORP INC PA	'744319104	955	11.81	11278.55	0
NQ2S	EQUITY	PALM	PALM INC NEW	'696643105	34827	16.57	577083.39	0
NQ2S	EQUITY	DMND	DIAMOND FOODS INC	'252603105	3731	27.9	104094.9	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	5460	11.47	62626.2	0
NQ2S	EQUITY	HITT	HITTE MICROWAVE CORP	'43365Y104	6197	34.75	215345.75	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMM HOLDINGS INC	'209034107	3514	11.71	41148.94	0
NQ2S	EQUITY	PIKE	PIKE ELEC CORP	'721283109	2208	12.05	26606.4	0
NQ2S	EQUITY	CBZ	CBIZ INC	'124805102	12812	7.12	91221.44	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	3118	34.86	108693.48	0
NQ2S	EQUITY	OFLX	OMERGA FLEX INC	'682095104	800	15.16	12128	0
NQ2S	EQUITY	UNCA	UNICA CORP	'904583101	3456	5.48	18938.88	0
NQ2S	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGIES	'00752J108	11400	4.59	52326	0
NQ2S	EQUITY	RUTH	RUTHS HOSPITALITY GROUP INC	'783332109	3600	3.67	13212	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	5956	20.45	121800.2	0
NQ2S	EQUITY	HPY	HEARTLAND PMT SYS INC	'42235N108	10843	9.57	103767.51	0
NQ2S	EQUITY	BGS	B + G FOODS INC	'05508R106	1489	8.41	12522.49	0
NQ2S	EQUITY	GBL	GAMCO INVS INC	'361438104	1222	48.5	59267	0
NQ2S	EQUITY	GCA	GLOBAL CASH ACCESS HLDGS INC	'378967103	10628	7.96	84598.88	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE INC	'142042209	1979	6.42	12705.18	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	3981	17.33	68990.73	0
NQ2S	EQUITY	TLEO	TALEO CORP	'87424N104	9042	18.27	165197.34	0
NQ2S	EQUITY	VPRT	VISTAPRINT LTD	'G93762204	12080	42.65	515212	0
NQ2S	EQUITY	TAL	TAL INTL GROUP INC	'874083108	232	10.9	2528.8	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	1143	9.16	10469.88	0
NQ2S	EQUITY	NCIT	NCI INC	'62886K104	1895	30.42	57645.9	0
NQ2S	EQUITY	HERO	HERCULES OFFSHORE INC	'427093109	2701	3.97	10722.97	0
NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC COM	'67072V103	6660	5.9	39294	0
NQ2S	EQUITY	CBEY	CBEYOND INC	'149847105	6816	14.35	97809.6	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS I	'543881106	3099	25.75	79799.25	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	5620	12.98	72947.6	0
NQ2S	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	4296	11.4	48974.4	0
NQ2S	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	7834	3.61	28280.74	0

NQ2S	EQUITY	UA	UNDER ARMOUR INC	'904311107	9354	22.38	209342.52	0
NQ2S	EQUITY	ARP	AMERICAN REPROGRAPHICSCO	'029263100	8974	8.32	74663.68	0
NQ2S	EQUITY	FRP	FAIRPOINT COMMUNICATIONS INC	'305560104	13548	0.6	8128.8	0
NQ2S	EQUITY	SVR	SYNIVERSE HLDGS INC	'87163F106	16426	16.03	263308.78	0
NQ2S	EQUITY	SWHC	SMITH + WESSON HLDG CORP	'831756101	15401	5.68	87477.68	0
NQ2S	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	11102	25.47	282767.94	0
NQ2S	EQUITY	ITWO	I2 TECHNOLOGIES INC	'465754208	3816	12.55	47890.8	0
NQ2S	EQUITY	KRNY	KEARNY FINL CORP	'487169104	1019	11.44	11657.36	0
NQ2S	EQUITY	BIOS	BIOSCRIP INC	'09069N108	12112	5.92	71703.04	0
NQ2S	EQUITY	CKXE	CKX INC	'12562M106	16815	7.09	119218.35	0
NQ2S	EQUITY	CCOI	COGENT COMMUNICATIONS GRP INC	'19239V302	12765	8.15	104034.75	0
NQ2S	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	18177	6.97	126693.69	0
NQ2S	EQUITY	RCNI	RCN CORP	'749361200	10556	5.97	63019.32	0
NQ2S	EQUITY	DXCM	DEXCOM INC	'252131107	13288	6.19	82252.72	0
NQ2S	EQUITY	CORE	CORE MARK HLDG CO INC	'218681104	770	26.06	20066.2	0
NQ2S	EQUITY	PAY	VERIFONE HLDGS INC	'92342Y109	20880	7.51	156808.8	0
NQ2S	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	5699	8.01	45648.99	0
NQ2S	EQUITY	ADCT	ADC TELECOMMUNICATIONS INC	'000886309	5481	7.96	43628.76	0
NQ2S	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	2950	4.87	14366.5	0
NQ2S	EQUITY	CRAI	CRA INTL INC	'12618T105	2681	27.76	74424.56	0
NQ2S	EQUITY	TMRK	TERREMARK WORLDWIDE INC	'881448203	14865	5.78	85919.7	0
NQ2S	EQUITY	CTRN	CITI TRENDS INC	'17306X102	4085	25.88	105719.8	0
NQ2S	EQUITY	FTGXD	FIBERNET TELECOM GROUP INC	'315653402	1700	12.42	21114	0
NQ2S	EQUITY	ATLO	AMES NATL CORP	'031001100	857	24.41	20919.37	0
NQ2S	EQUITY	SIVB	SVB FINL GROUP	'78486Q101	897	27.22	24416.34	0
NQ2S	EQUITY	XNPT	XENOPORT INC	'98411C100	7707	23.17	178571.19	0
NQ2S	EQUITY	LHCG	LHC GROUP INC	'50187A107	4193	22.21	93126.53	0
NQ2S	EQUITY	VIGN	VIGNETTE CORP	'926734401	5641	13.15	74179.15	0
NQ2S	EQUITY	UEPS	NET 1 UEPS TECHNOLOGIES INC	'64107N206	11054	13.59	150223.86	0
NQ2S	EQUITY	MEND	MICRUS CORP	'59518V102	4559	9.04	41213.36	0
NQ2S	EQUITY	DTSI	DTS INC	'23335C101	5071	27.07	137271.97	0
NQ2S	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	3316	4.16	13794.56	0
NQ2S	EQUITY	LINC	LINCOLN EDL SVCS CORP	'533535100	2804	20.93	58687.72	0
NQ2S	EQUITY	KNXA	KENEXA CORP	'488879107	6519	11.57	75424.83	0
NQ2S	EQUITY	DSW	DSW INC	'23334L102	203	9.85	1999.55	0
NQ2S	EQUITY	VLCM	VOLCOM INC	'92864N101	5281	12.5	66012.5	0
NQ2S	EQUITY	CNS	COHEN + STEERS INC	'19247A100	2166	14.95	32381.7	0
NQ2S	EQUITY	BJRI	BJS RESTAURANTS INC	'09180C106	5673	16.87	95703.51	0
NQ2S	EQUITY	STXS	STEREOTAXIS INC	'85916J102	7556	3.88	29317.28	0
NQ2S	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	10816	14.46	156399.36	0
NQ2S	EQUITY	COGT	COGENT INC	'19239Y108	12350	10.73	132515.5	0
NQ2S	EQUITY	STST	ARGON ST INC	'040149106	3304	20.57	67963.28	0
NQ2S	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	14041	10.91	153187.31	0
NQ2S	EQUITY	THRX	THERAVANCE INC	'88338T104	15423	14.64	225792.72	0
NQ2S	EQUITY	HURN	HURON CONSULTING GRP INC	'447462102	6230	46.23	288012.9	0
NQ2S	EQUITY	TRLG	TRUE RELIGION APPL	'89784N104	7335	22.3	163570.5	0
NQ2S	EQUITY	TWGP	TOWER GROUP INC	'891777104	10395	24.78	257588.1	0
NQ2S	EQUITY	CLMS	CALAMOS ASSET MGMT INC	'12811R104	437	14.11	6166.07	0
NQ2S	EQUITY	EFSC	ENTERPRISE FINL SVCS CORP	'293712105	1198	9.09	10889.82	0
NQ2S	EQUITY	OMX	OFFICEMAX INC DEL	'67622P101	15966	6.28	100266.48	0
NQ2S	EQUITY	MKTX	MARKETAXESS HLDGS INC	'57060D108	9182	9.53	87504.46	0
NQ2S	EQUITY	INPC	INPHONIC INC	'45772G105	870	0.0001	0.09	0
NQ2S	EQUITY	NTRI	NUTRI SYS INC NEW	'67069D108	8697	14.5	126106.5	0
NQ2S	EQUITY	USMO	USA MOBILITY INC	'90341G103	5902	12.76	75309.52	0
NQ2S	EQUITY	IWA	IOWA TELECOMMUNICATION SVCS	'462594201	1410	12.51	17639.1	0
NQ2S	EQUITY	MPWR	MONOLITHIC PWR SYS INC	'609839105	9802	22.41	219662.82	0
NQ2S	EQUITY	JRCC	JAMES RIV COAL CO	'470355207	7991	15.13	120903.83	0
NQ2S	EQUITY	ELS	EQUITY LIFESTYLE PPTYS INC	'29472R108	3710	37.18	137937.8	0
NQ2S	EQUITY	SMA	SYMMETRY MED INC	'871546206	2038	9.32	18994.16	0
NQ2S	EQUITY	KNL	KNOLL INC	'498904200	13610	7.58	103163.8	0
NQ2S	EQUITY	WOLF	GREAT WOLF RESORTS INC	'391523107	400	2.04	816	0
NQ2S	EQUITY	AEA	ADVANCE AMER CASH ADVANCE	'00739W107	11922	4.43	52814.46	0
NQ2S	EQUITY	WRES	WARREN RES INC	'93564A100	9271	2.45	22713.95	0
NQ2S	EQUITY	PGI	PREMIERE GLOBAL SVCS INC	'740585104	13544	10.84	146816.96	0
NQ2S	EQUITY	AMCS	AMICAS INC	'001712108	7666	2.78	21311.48	0
NQ2S	EQUITY	MDF	METROPOLITAN HEALTH NETWORKS	'592142103	11692	2.01	23500.92	0
NQ2S	EQUITY	GFIG	GFI GROUP INC	'361652209	18287	6.74	123254.38	0
NQ2S	EQUITY	OXPS	OPTIONSXPRESS HLDGS INC	'684010101	12224	15.53	189838.72	0
NQ2S	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	9338	9.74	90952.12	0
NQ2S	EQUITY	DLLR	DOLLAR FINL CORP	'256664103	5947	13.79	82009.13	0
NQ2S	EQUITY	CYTK	CYTOKINETICS INC	'23282W100	12649	2.83	35796.67	0
NQ2S	EQUITY	DHIL	DIAMOND HILL INVT GROUP INC	'25264R207	507	40.18	20371.26	0
NQ2S	EQUITY	MCHX	MARCHEX INC	'56624R108	3102	3.37	10453.74	0
NQ2S	EQUITY	ICGE	INTERNET CAP GROUP INC	'46059C205	6000	6.73	40380	0
NQ2S	EQUITY	ATLS	ATLAS AMER INC	'049167109	4753	17.87	84936.11	0
NQ2S	EQUITY	STMP	STAMPS COM INC	'852857200	3241	8.48	27483.68	0
NQ2S	EQUITY	NUVA	NUVASIVE INC	'670704105	10409	44.6	464241.4	0
NQ2S	EQUITY	ACCL	ACCELRYS INC	'00430U103	7890	5.91	46629.9	0
NQ2S	EQUITY	CVO	CENVEO INC	'15670S105	14031	4.23	59351.13	0
NQ2S	EQUITY	NILE	BLUE NILE INC	'09578R103	3664	42.99	157515.36	0
NQ2S	EQUITY	RJET	REPUBLIC AWYS HLDGS INC	'760276105	1984	6.53	12955.52	0
NQ2S	EQUITY	STAN	STANDARD PKG CORP	'853790103	409	16.29	6662.61	0
NQ2S	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	10427	22.27	232209.29	0

NQ2S	EQUITY	ANGO	ANGIODYNAMICS INC	'03475V101	2001	13.27	26553.27	0
NQ2S	EQUITY	SFL	SHIP FINANCE INTL	'G81075106	7667	11.03	84567.01	0
NQ2S	EQUITY	BBBB	BLACKBOARD INC	'091935502	9163	28.86	264444.18	0
NQ2S	EQUITY	NEU	NEWMARKET CORP	'651587107	2913	67.33	196132.29	0
NQ2S	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	10183	12.03	122501.49	0
NQ2S	EQUITY	MFLX	MULTI FINELINE ELECTRONIX INC	'62541B101	2844	21.4	60861.6	0
NQ2S	EQUITY	MGI	MONEYGRAM INTL INC	'60935Y109	20424	1.78	36354.72	0
NQ2S	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	1014	20.01	20290.14	0
NQ2S	EQUITY	VVI	VIAD CORP	'92552R406	643	17.22	11072.46	0
NQ2S	EQUITY	ARBA	ARIBA INC	'04033V203	25291	9.84	248863.44	0
NQ2S	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	5230	36.46	190685.8	0
NQ2S	EQUITY	DPZ	DOMINOS PIZZA INC	'25754A201	1002	7.49	7504.98	0
NQ2S	EQUITY	PFWD	PHASE FORWARD INC	'71721R406	12484	15.11	188633.24	0
NQ2S	EQUITY	QCCO	QC HLDGS INC	'74729T101	991	5.14	5093.74	0
NQ2S	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	12684	15.55	197236.2	0
NQ2S	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	7597	3.68	27956.96	0
NQ2S	EQUITY	IPCS	IPCS INC DEL	'44980Y305	4537	14.96	67873.52	0
NQ2S	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	12177	31.38	382114.26	0
NQ2S	EQUITY	MNKD	MANNKIND CORP	'56400P201	15241	8.31	126652.71	0
NQ2S	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	6300	13.14	82782	0
NQ2S	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	6307	11.8	74422.6	0
NQ2S	EQUITY	ARD	ARENA RES INC	'040049108	10896	31.85	347037.6	0
NQ2S	EQUITY	NNI	NELNET INC	'64031N108	1678	13.59	22804.02	0
NQ2S	EQUITY	DINE	REWARDS NETWORK INC	'761557107	1848	3.78	6985.44	0
NQ2S	EQUITY	UTI	UNIVERSAL TECHNICAL INST INC	'913915104	5716	14.93	85339.88	0
NQ2S	EQUITY	TPX	TEMPUR PEDIC INTL INC	'88023U101	21678	13.07	283331.46	0
NQ2S	EQUITY	CDZI	CADIZ INC	'127537207	3621	9.63	34870.23	0
NQ2S	EQUITY	KNOL	KNOLOGY INC	'499183804	3009	8.63	25967.67	0
NQ2S	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	1062	4.23	4492.26	0
NQ2S	EQUITY	ABVTV	ABOVENET INC	'00374N107	1787	80.98	144711.26	0
NQ2S	EQUITY	GEO	GEO GROUP INC	'36159R103	11883	18.58	220786.14	0
NQ2S	EQUITY	DCTH	DELCATH SYS INC	'24661P104	6561	3.58	23488.38	0
NQ2S	EQUITY	GMXR	GMX RES INC	'38011M108	3652	10.64	38857.28	0
NQ2S	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	1604	10.95	17563.8	0
NQ2S	EQUITY	GTXI	GTX INC DEL	'40052B108	5394	9.23	49786.62	0
NQ2S	EQUITY	AACC	ASSET ACCEP CAP CORP	'04543P100	1696	7.69	13042.24	0
NQ2S	EQUITY	PRPX	PORTEC RAIL PRODS INC	'736212101	979	9.85	9643.15	0
NQ2S	EQUITY	ATHR	ATHEROS COMMUNICATIONS INC	'04743P108	17407	19.24	334910.68	0
NQ2S	EQUITY	STRL	STERLING CONSTR INC	'859241101	329	15.26	5020.54	0
NQ2S	EQUITY	END	ENDEAVOUR INTL CORP	'29259G101	28500	1.36	38760	0
NQ2S	EQUITY	TNS	TNS INC	'872960109	7293	18.75	136743.75	0
NQ2S	EQUITY	SUMT	SUMTOTAL SYS INC	'866615107	9042	4.81	43492.02	0
NQ2S	EQUITY	SBNY	SIGNATURE BK NEW YORK NY	'82669G104	8275	27.12	224418	0
NQ2S	EQUITY	CUTR	CUTERA INC	'232109108	1092	8.62	9413.04	0
NQ2S	EQUITY	SNTS	SANTARUS INC	'802817304	15003	2.82	42308.46	0
NQ2S	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	2181	12.38	27000.78	0
NQ2S	EQUITY	BDSI	BIODELIVERY SCIENCES INTL INC	'09060J106	2728	6.67	18195.76	0
NQ2S	EQUITY	NGS	NATURAL GAS SVCS GROUP INC	'63886Q109	343	13.3	4561.9	0
NQ2S	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	10524	12.12	127550.88	0
NQ2S	EQUITY	BRKR	BRUKER CORP	'116794108	13793	9.26	127723.18	0
NQ2S	EQUITY	NVEC	NVE CORP	'629445206	1351	48.6	65658.6	0
NQ2S	EQUITY	NTGR	NETGEAR INC	'64111Q104	2577	14.41	37134.57	0
NQ2S	EQUITY	TCBI	TEXAS CAP BANCSHARES INC	'88224Q107	969	15.47	14990.43	0
NQ2S	EQUITY	GLNG	GOLAR LNG LIMITED	'G9456A100	5990	8.55	51214.5	0
NQ2S	EQUITY	PRSC	PROVIDENCE SVC CORP	'743815102	2560	10.95	28032	0
NQ2S	EQUITY	SMTS	SOMANETICS CORP	'834445405	3486	16.51	57553.86	0
NQ2S	EQUITY	BVX	BOVIE MED CORP	'10211F100	4927	8.71	42914.17	0
NQ2S	EQUITY	OPWV	OPENWAVE SYS INC	'683718308	7137	2.24	15986.88	0
NQ2S	EQUITY	CRI	CARTER INC	'146229109	12881	24.61	317001.41	0
NQ2S	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	1200	12.9	15480	0
NQ2S	EQUITY	JAS	JO ANN STORES INC	'47758P307	2855	20.67	59012.85	0
NQ2S	EQUITY	CIZ	CITIZENS HLDG CO MISS	'174715102	285	31.2	8892	0
NQ2S	EQUITY	GETI	GENTEK INC	'37245X203	277	22.33	6185.41	0
NQ2S	EQUITY	TSRA	TESSERA TECHNOLOGIES INC	'88164L100	13867	25.29	350696.43	0
NQ2S	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	15389	1.6	24622.4	0
NQ2S	EQUITY	SIGA	SIGMA TECH INC	'826917106	7500	8.44	63300	0
NQ2S	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	3951	2.85	11260.35	0
NQ2S	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	5205	32.52	169266.6	0
NQ2S	EQUITY	SNX	SYNNEX CORP	'87162W100	1120	24.99	27988.8	0
NQ2S	EQUITY	RMTI	ROCKWELL MED TECHNOLOGIES INC	'774374102	4091	7.55	30887.05	0
NQ2S	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	7207	9.18	66160.26	0
NQ2S	EQUITY	BPZ	BPZ ENERGY INC	'055639108	17809	4.89	87086.01	0
NQ2S	EQUITY	TASR	TASER INTL INC	'87651B104	17970	4.56	81943.2	0
NQ2S	EQUITY	ACTG	ACACIA RESH CORP	'003881307	9252	7.87	72813.24	0
NQ2S	EQUITY	UVE	UNIVERSAL INS HLDGS INC	'91359V107	2374	5.02	11917.48	0
NQ2S	EQUITY	PDC	PIONEER DRILLING CO	'723655106	2655	4.79	12717.45	0
NQ2S	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	26789	6.48	173592.72	0
NQ2S	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	1479	27.22	40258.38	0
NQ2S	EQUITY	MED	MEDIFAST INC	'58470H101	3754	11.46	43020.84	0
NQ2S	EQUITY	ACTI	ACTIVIDENTITY CORP	'00506P103	4402	2.53	11137.06	0
NQ2S	EQUITY	WRC	WARNACO GROUP INC	'934390402	13072	32.4	423532.8	0
NQ2S	EQUITY	HMSY	HMS HLDGS CORP	'40425J101	7486	40.72	304829.92	0
NQ2S	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	5209	2.94	15314.46	0

NQ2S	EQUITY	LSR	LIFE SCIENCES RESH INC	'532169109	2200	7.17	15774	0
NQ2S	EQUITY	CCNE	CNB FINL CORP PA	'126128107	1185	14.17	16791.45	0
NQ2S	EQUITY	YORW	YORK WTR CO	'987184108	1272	15.33	19499.76	0
NQ2S	EQUITY	CHDX	CHINDEX INTL INC	'169467107	3530	12.37	43666.1	0
NQ2S	EQUITY	SABA	SABA SOFTWARE INC	'784932600	7116	3.85	27396.6	0
NQ2S	EQUITY	CCRN	CROSS CTRY HEALTHCARE INC	'227483104	517	6.87	3551.79	0
NQ2S	EQUITY	PETS	PETMED EXPRESS COM INC	'716382106	6770	15.03	101753.1	0
NQ2S	EQUITY	SUF	SULPHCO INC	'865378103	19656	0.92	18083.52	0
NQ2S	EQUITY	CBB	CINCINNATI BELL INC NEW	'171871106	11318	2.84	32143.12	0
NQ2S	EQUITY	CPD	CARACO PHARMACEUTICAL LABS	'14075T107	1127	3.07	3459.89	0
NQ2S	EQUITY	FORM	FORMFACTOR INC	'346375108	13454	17.24	231946.96	0
NQ2S	EQUITY	IIG	IMERGENT INC	'45247Q100	2267	7	15869	0
NQ2S	EQUITY	BRKL	BROOKLINE BANCORP INC DEL	'11373M107	4152	9.32	38696.64	0
NQ2S	EQUITY	RUSHA	RUSH ENTERPRISES INC	'781846209	2090	11.65	24348.5	0
NQ2S	EQUITY	KIRK	KIRKLANDS INC	'497498105	3592	12.01	43139.92	0
NQ2S	EQUITY	RRGB	RED ROBIN GOURMET BURGERS INC	'75689M101	1074	18.75	20137.5	0
NQ2S	EQUITY	LF	LEAPFROG ENTERPRISES INC	'52186N106	2075	2.29	4751.75	0
NQ2S	EQUITY	MSTR	MICROSTRATEGY INC	'594972408	2590	50.22	130069.8	0
NQ2S	EQUITY	PSYS	PSYCHIATRIC SOLUTIONS INC	'74439H108	11036	22.74	250958.64	0
NQ2S	EQUITY	GROW	US GLOBAL INVS INC	'902952100	2635	9.26	24400.1	0
NQ2S	EQUITY	MCF	CONTANGO OIL + GAS CO	'21075N204	3323	42.49	141194.27	0
NQ2S	EQUITY	CWCO	CONSOLIDATED WATER CO LTD	'G23773107	1388	15.85	21999.8	0
NQ2S	EQUITY	HA	HAWAIIAN HLDGS INC	'419879101	14936	6.02	89914.72	0
NQ2S	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	9476	7.65	72491.4	0
NQ2S	EQUITY	BCSI	BLUE COAT SYS INC	'09534T508	11432	16.54	189085.28	0
NQ2S	EQUITY	EBIX	EBIX COM INC	'278715206	1865	31.32	58411.8	0
NQ2S	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	3013	19.83	59747.79	0
NQ2S	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	8809	9.02	79457.18	0
NQ2S	EQUITY	OFI	OVERHILL FARMS INC	'690212105	4580	5.27	24136.6	0
NQ2S	EQUITY	CEVA	CEVA INC	'157210105	4865	8.68	42228.2	0
NQ2S	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCS INC	'73640Q105	4440	38.73	171961.2	0
NQ2S	EQUITY	LCAV	LCA VISION INC	'501803308	3040	4.22	12828.8	0
NQ2S	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	9613	4.2	40374.6	0
NQ2S	EQUITY	SAFT	SAFETY INS GROUP INC	'78648T100	476	30.56	14546.56	0
NQ2S	EQUITY	PWOD	PENNS WOODS BANCORP INC	'708430103	632	29.14	18416.48	0
NQ2S	EQUITY	ELOY	ELOYALTY CORP	'290151307	1892	7.88	14908.96	0
NQ2S	EQUITY	PNNW	PENNICHUCK CORP	'708254206	246	22.8	5608.8	0
NQ2S	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	13944	9.87	137627.28	0
NQ2S	EQUITY	SYNA	SYNAPTICS INC	'87157D109	9785	38.65	378190.25	0
NQ2S	EQUITY	ZGEN	ZYMOGENETICS INC	'98985T109	10900	4.6	50140	0
NQ2S	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	2591	8.38	21712.58	0
NQ2S	EQUITY	MANT	MANTECH INTL CORP	'564563104	5050	43.04	217352	0
NQ2S	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	5368	13.77	73917.36	0
NQ2S	EQUITY	SBSI	SOUTHSIDE BANCSHARES INC	'84470P109	854	22.87	19530.98	0
NQ2S	EQUITY	DDE	DOVER DOWNS GAMING + ENTMT INC	'260095104	3100	4.65	14415	0
NQ2S	EQUITY	RAE	RAE SYS INC	'75061P102	11752	1.38	16217.76	0
NQ2S	EQUITY	PGC	PEAPACK GLADSTONE FINL CORP	'704699107	372	19.29	7175.88	0
NQ2S	EQUITY	GTI	GRAFTECH INTL LTD	'384313102	13506	11.31	152752.86	0
NQ2S	EQUITY	PLPC	PREFORMED LINE PRODS CO	'740444104	587	44.06	25863.22	0
NQ2S	EQUITY	CPSI	COMPUTER PROGRAMS + SYS INC	'205306103	2816	38.31	107880.96	0
NQ2S	EQUITY	SRX	SRA INTL INC	'78464R105	3426	17.56	60160.56	0
NQ2S	EQUITY	OSTK	OVERSTOCK COM INC DEL	'690370101	4510	11.96	53939.6	0
NQ2S	EQUITY	EGOV	NIC INC	'62914B100	14588	6.77	98760.76	0
NQ2S	EQUITY	BGFV	BIG 5 SPORTING GOODS CORP	'08915P101	6227	11.06	68870.62	0
NQ2S	EQUITY	SWKS	SKYWORKS SOLUTIONS INC	'83088M102	47823	9.78	467708.94	0
NQ2S	EQUITY	CELL	BRIGHTPOINT INC	'109473405	14487	6.27	90833.49	0
NQ2S	EQUITY	LCI	LANNETT CO INC	'516012101	2923	6.85	20022.55	0
NQ2S	EQUITY	WHG	WESTWOOD HLDGS GROUP INC	'961765104	1338	41.81	55941.78	0
NQ2S	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	1878	9.21	17296.38	0
NQ2S	EQUITY	ITMN	INTERMUNE INC	'45884X103	11054	15.2	168020.8	0
NQ2S	EQUITY	DDRXD	DIEDRICH COFFEE INC	'253675201	872	23.78	20736.16	0
NQ2S	EQUITY	DSCO	DISCOVERY LABORATORIES INC NEW	'254668106	30213	1.03	31119.39	0
NQ2S	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATIONS	'82312B106	6841	20.29	138803.89	0
NQ2S	EQUITY	MCBC	MACATAWA BK CORP	'554225102	15	2.82	42.3	0
NQ2S	EQUITY	REVU	PRINCETON REVIEW INC	'742352107	3300	5.41	17853	0
NQ2S	EQUITY	PNX	PHOENIX COS INC NEW	'71902E109	3547	1.67	5923.49	0
NQ2S	EQUITY	WMGI	WRIGHT MED GROUP INC	'98235T107	11008	16.26	178990.08	0
NQ2S	EQUITY	ECOL	AMERICAN ECOLOGY CORP	'025533407	5253	17.92	94133.76	0
NQ2S	EQUITY	BABY	NATUS MED INC DEL	'639050103	6010	11.54	69355.4	0
NQ2S	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICES I	'018606202	6610	7.33	48451.3	0
NQ2S	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	27040	12.16	328806.4	0
NQ2S	EQUITY	OMCL	OMNICELL INC	'68213N109	7834	10.75	84215.5	0
NQ2S	EQUITY	CXM	CARDIUM THERAPEUTICS INC	'141916106	11261	1.85	20832.85	0
NQ2S	EQUITY	DPTR	DELTA PETE CORP	'247907207	27337	1.93	52760.41	0
NQ2S	EQUITY	PESI	PERMA FIX ENVIRONMENTAL SVCS	'714157104	15636	2.42	37839.12	0
NQ2S	EQUITY	ODSY	ODYSSEY HEALTHCARE INC	'67611V101	4735	10.28	48675.8	0
NQ2S	EQUITY	AGP	AMERIGROUP CORP	'03073T102	15095	26.85	405300.75	0
NQ2S	EQUITY	AHS	AMN HEALTHCARE SVCS INC	'001744101	9166	6.38	58479.08	0
NQ2S	EQUITY	ABCO	ADVISORY BRD CO	'00762W107	4361	25.7	112077.7	0
NQ2S	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	9095	28.05	255114.75	0
NQ2S	EQUITY	SWS	SWS GROUP INC	'78503N107	418	13.97	5839.46	0
NQ2S	EQUITY	CNC	CENTENE CORP DEL	'15135B101	6754	19.98	134944.92	0
NQ2S	EQUITY	DRRX	DURECT CORP INC	'266605104	23781	2.38	56598.78	0

NQ2S	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	12307	2.47	30398.29	0	
NQ2S	EQUITY	POZN	POZEN INC	'73941U102	7608	7.68	58429.44	0	
NQ2S	EQUITY	WW	WATSON WYATT WORLDWIDE INC	'942712100	9965	37.53	373986.45	0	
NQ2S	EQUITY	XXIA	IXIA	'45071R109	9086	6.74	61239.64	0	
NQ2S	EQUITY	ESLR	EVERGREEN SOLAR INC	'30033R108	28917	2.17	62749.89	0	
NQ2S	EQUITY	ADLR	ADOLOR CORP	'00724X102	7215	1.76	12698.4	0	
NQ2S	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	13998	3.14	43953.72	0	
NQ2S	EQUITY	HBIO	HARVARD BIOSCIENCE INC	'416906105	6740	3.95	26623	0	
NQ2S	EQUITY	RECN	RESOURCES CONNECTION INC	'76122Q105	12889	17.17	221304.13	0	
NQ2S	EQUITY	TRAD	TRADESTATION GROUP INC	'89267P105	2478	8.46	20963.88	0	
NQ2S	EQUITY	ATU	ACTUANT CORP	'00508X203	7606	12.2	92793.2	0	
NQ2S	EQUITY	PEET	PEETS COFFEE AND TEA INC	'705560100	3297	25.2	83084.4	0	
NQ2S	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	16740	10.6	177444	0	
NQ2S	EQUITY	NARA	NARA BANCORP INC	'63080P105	2262	5.18	11717.16	0	
NQ2S	EQUITY	ATPG	ATP OIL + GAS CORPORATION	'00208J108	1711	6.96	11908.56	0	
NQ2S	EQUITY	JCOM	J2 GLOBAL COMMUNICATIONS	'46626E205	11855	22.56	267448.8	0	
NQ2S	EQUITY	FTEK	FUEL TECH INC	'359523107	4053	9.7	39314.1	0	
NQ2S	EQUITY	AFCE	AFC ENTERPRISES INC	'00104Q107	688	6.75	4644	0	
NQ2S	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	20723	9.72	201427.56	0	
NQ2S	EQUITY	CYPB	CYPRESS BIOSCIENCE INC	'232674507	11016	9.42	103770.72	0	
NQ2S	EQUITY	PHX	PANHANDLE RLTY CO	'698477106	2071	19.63	40653.73	0	
NQ2S	EQUITY	ARB	ARBITRON INC	'03875Q108	7774	15.89	123528.86	0	
NQ2S	EQUITY	CFNL	CARDINAL FINL CORP	'14149F109	3875	7.83	30341.25	0	
NQ2S	EQUITY	SNWL	SONICWALL INC	'835470105	1158	5.48	6345.84	0	
NQ2S	EQUITY	TIVO	TIVO INC	'888706108	29779	10.48	312083.92	0	
NQ2S	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	71172	3.76	267606.72	0	
NQ2S	EQUITY	MCRL	MICREL INC	'594793101	5351	7.32	39169.32	0	
NQ2S	EQUITY	TIBX	TIBCO SOFTWARE INC	'88632Q103	18341	7.17	131504.97	0	
NQ2S	EQUITY	AVCT	AVOCENT CORP	'053893103	1692	13.96	23620.32	0	
NQ2S	EQUITY	PGNX	PROGENICS PHAARMACEUTICALS INC	'743187106	5859	5.15	30173.85	0	
NQ2S	EQUITY	ARM	ARVINMERITOR INC	'043353101	2141	4.39	9398.99	0	
NQ2S	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	381697.48	100	381697.48	0.416769	12/31/2030
NQ2S	EQUITY	COCO	CORINTHIAN COLLEGES INC	'218868107	22834	16.93	386579.62	0	
NQ2S	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	1992	13.94	27768.48	0	
NQ2S	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	23165	4.99	115593.35	0	
NQ2S	EQUITY	INSM	INSMED INC	'457669208	36173	1	36173	0	
NQ2S	EQUITY	CRIS	CURIS INC	'231269101	18425	1.59	29295.75	0	
NQ2S	EQUITY	CPKI	CALIFORNIA PIZZA KITCHEN INC	'13054D109	5592	13.29	74317.68	0	
NQ2S	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	3792	9.16	34734.72	0	
NQ2S	EQUITY	ISPH	INSPIRE PHAMACEUTICAL INC	'457733103	11872	5.56	66008.32	0	
NQ2S	EQUITY	TUNE	MICROTUNE INC DEL	'59514P109	9168	2.34	21453.12	0	
NQ2S	EQUITY	MDCO	MEDICINES CO	'584688105	10777	8.39	90419.03	0	
NQ2S	EQUITY	TSYS	TELECOMMUNICATION SYS INC	'87929J103	10328	7.11	73432.08	0	
NQ2S	EQUITY	AMMD	AMERICAN MED SYS HLDGS	'02744M108	21042	15.8	332463.6	0	
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	17018	2.14	36418.52	0	
NQ2S	EQUITY	POL	POLYONE CORP	'73179P106	4760	2.71	12899.6	0	
NQ2S	EQUITY	UIS	UNISYS CORP	'909214108	6002	1.51	9063.02	0	
NQ2S	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	3420	32.75	112005	0	
NQ2S	EQUITY	LIZ	LIZ CLAIBORNE INC	'539320101	19100	2.88	55008	0	
NQ2S	EQUITY	COMS	3COM CORP	'885535104	90596	4.71	426707.16	0	
NQ2S	EQUITY	EXEL	EXELIXIS INC	'30161Q104	29894	4.87	145583.78	0	
NQ2S	EQUITY	TR	TOOTSIE ROLL INDS INC	'890516107	6993	22.69	158671.17	0	
NQ2S	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	599	7.21	4318.79	0	
NQ2S	EQUITY	ERES	ERESEARCH TECHNOLOGY INC	'29481V108	12484	6.21	77525.64	0	
NQ2S	EQUITY	KEYN	KEYNOTE SYS INC	'493308100	1767	7.64	13499.88	0	
NQ2S	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	11399	6.11	69647.89	0	
NQ2S	EQUITY	QTM	QUANTUM CORP	'747906204	60843	0.83	50499.69	0	
NQ2S	EQUITY	OPTV	OPENTV CORP	'G67543101	9607	1.32	12681.24	0	
NQ2S	EQUITY	SAPE	SAPIENT CORP	'803062108	23842	6.29	149966.18	0	
NQ2S	EQUITY	CYBS	CYBERSOURCE CORP DEL	'23251J106	19997	15.3	305954.1	0	
NQ2S	EQUITY	MVIS	MICROVISION INC WASH	'594960106	19706	3.07	60497.42	0	
NQ2S	EQUITY	NTCT	NETSCOUT SYS INC	'64115T104	6193	9.38	58090.34	0	
NQ2S	EQUITY	POWI	POWER INTEGRATIONS	'739276103	6893	23.79	163984.47	0	
NQ2S	EQUITY	VPHM	VIROPHARMA INC	'928241108	4481	5.93	26572.33	0	
NQ2S	EQUITY	HNI	HNI CORP	'404251100	9458	18.06	170811.48	0	
NQ2S	EQUITY	LMNX	LUMINEX CORP DEL	'55027E102	11669	18.54	216343.26	0	
NQ2S	EQUITY	MSO	MARTHA STEWART LIVING INC	'573083102	6097	3.06	18656.82	0	
NQ2S	EQUITY	NTG	NATCO GROUP INC	'63227W203	1072	32.92	35290.24	0	
NQ2S	EQUITY	MTZ	MASTEC INC	'576323109	10839	11.72	127033.08	0	
NQ2S	EQUITY	MRX	MEDICIS PHARMACEUTICAL CORP	'584690309	2299	16.32	37519.68	0	
NQ2S	EQUITY	MIPS	MIPS TECHNOLOGIES INC COM	'604567107	13027	3	39081	0	
NQ2S	EQUITY	NHI	NATIONAL HEALTH INVS INC	'63633D104	383	26.71	10229.93	0	
NQ2S	EQUITY	NUS	NU SKIN ENTERPRISES INC	'67018T105	14306	15.3	218881.8	0	
NQ2S	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	4413	15.52	68489.76	0	
NQ2S	EQUITY	PSB	PS BUSINESS PKS INC CA	'69360J107	1419	48.44	68736.36	0	
NQ2S	EQUITY	PNY	PIEDMONT NAT GAS INC	'720186105	1319	24.11	31801.09	0	
NQ2S	EQUITY	PLT	PLANTRONICS INC NEW	'727493108	12468	18.91	235769.88	0	
NQ2S	EQUITY	RWT	REDWOOD TR INC.	'758075402	2894	14.76	42715.44	0	
NQ2S	EQUITY	SONE	S1 CORP	'78463B101	15295	6.9	105535.5	0	
NQ2S	EQUITY	SCHS	SCHOOL SPECIALTY INC	'807863105	1914	20.21	38681.94	0	
NQ2S	EQUITY	SWC	STILLWATER MNG CO	'86074Q102	1596	5.71	9113.16	0	
NQ2S	EQUITY	TBL	TIMBERLAND CO	'887100105	8091	13.27	107367.57	0	
NQ2S	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	24141	5.31	128188.71	0	

NQ2S	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	17883	26.02	465315.66	0
NQ2S	EQUITY	VARI	VARIAN INC	'922206107	1919	39.43	75666.17	0
NQ2S	EQUITY	WRE	WASHINGTON REAL ESTATE INVT TR	'939653101	1871	22.37	41854.27	0
NQ2S	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	4774	49.61	236838.14	0
NQ2S	EQUITY	WWE	WORLD WRESTLING ENTMT INC	'98156Q108	4898	12.56	61518.88	0
NQ2S	EQUITY	AEIS	ADVANCED ENERGY INDS INC	'007973100	7499	8.99	67416.01	0
NQ2S	EQUITY	AFFX	AFFYMETRIX INC	'00826T108	17721	5.93	105085.53	0
NQ2S	EQUITY	ALX	ALEXANDERS INC	'014752109	372	269.6	100291.2	0
NQ2S	EQUITY	AMKR	AMKOR TECHNOLOGY INC	'031652100	31629	4.73	149605.17	0
NQ2S	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES DEL	'101388106	7254	9.01	65358.54	0
NQ2S	EQUITY	CYCL	CENTENNIAL COMMUNICATIONS CORP	'15133V208	24596	8.36	205622.56	0
NQ2S	EQUITY	CGNX	COGNEX CORP	'192422103	2077	14.13	29348.01	0
NQ2S	EQUITY	CCRT	COMPUCREDIT CORP	'20478N100	2220	2.3	5106	0
NQ2S	EQUITY	EGP	EASTGROUP PPTYS INC	'277276101	4436	33.02	146476.72	0
NQ2S	EQUITY	ELX	EMULEX CORP	'292475209	22183	9.78	216949.74	0
NQ2S	EQUITY	ENTU	ENTRUST INC	'293848107	15300	1.81	27693	0
NQ2S	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	12849	7.87	101121.63	0
NQ2S	EQUITY	GRA	GRACE W R + CO DEL NEW	'38388F108	6161	12.37	76211.57	0
NQ2S	EQUITY	HLIT	HARMONIC INC	'413160102	21210	5.89	124926.9	0
NQ2S	EQUITY	HGSI	HUMAN GENOME SCIENCES INC	'444903108	39305	2.86	112412.3	0
NQ2S	EQUITY	INFA	INFORMATICA CORP	'45666Q102	24874	17.19	427584.06	0
NQ2S	EQUITY	JACK	JACK IN THE BOX INC	'466367109	16279	22.45	365463.55	0
NQ2S	EQUITY	KELYA	KELLY SVCS INC	'488152208	803	10.95	8792.85	0
NQ2S	EQUITY	LTC	LTC PROPERTIES	'502175102	718	20.45	14683.1	0
NQ2S	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	2769	1.88	5205.72	0
NQ2S	EQUITY	TTEK	TETRA TECH INC NEW	'88162G103	17206	28.65	492951.9	0
NQ2S	EQUITY	THOR	THORATEC CORP	'885175307	16117	26.78	431613.26	0
NQ2S	EQUITY	TMP	TOMPKINS FINANCIAL CORP	'890110109	884	47.95	42387.8	0
NQ2S	EQUITY	TRGL	TOREADOR RES CORP	'891050106	5506	6.7	36890.2	0
NQ2S	EQUITY	TRST	TRUSTCO BK CORP N Y	'898349105	8295	5.91	49023.45	0
NQ2S	EQUITY	USNA	USANA HEALTH SCIENCES	'90328M107	1721	29.73	51165.33	0
NQ2S	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	7007	24.24	169849.68	0
NQ2S	EQUITY	USLM	UNITED STATES LIME + MINERALS	'911922102	300	42.42	12726	0
NQ2S	EQUITY	UEIC	UNIVERSAL ELECTRS INC	'913483103	2944	20.17	59380.48	0
NQ2S	EQUITY	UTMD	UTAH MED PRODS INC	'917488108	930	26.71	24840.3	0
NQ2S	EQUITY	VECO	VEECO INSTRS INC DEL	'922417100	5227	11.59	60580.93	0
NQ2S	EQUITY	VSAT	VIASAT INC	'92552V100	7516	25.64	192710.24	0
NQ2S	EQUITY	VICL	VICAL INC	'925602104	9619	2.71	26067.49	0
NQ2S	EQUITY	VVUS	VIVUS	'928551100	19878	6.08	120858.24	0
NQ2S	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	4708	6.72	31637.76	0
NQ2S	EQUITY	WIND	WIND RIV SYS INC	'973149107	19361	11.46	221877.06	0
NQ2S	EQUITY	ZIXI	ZIXIT CORP	'98974P100	18328	1.5	27492	0
NQ2S	EQUITY	ZRAN	ZORAN CORP	'98975F101	11284	10.9	122995.6	0
NQ2S	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H100	2736	7.19	19671.84	0
NQ2S	EQUITY	ACTU	ACTUATE CORP	'00508B102	13151	4.78	62861.78	0
NQ2S	EQUITY	SMSI	SMITH MICRO SOFTWARE INC	'832154108	8217	9.82	80690.94	0
NQ2S	EQUITY	SONC	SONIC CORP	'835451105	16083	10.03	161312.49	0
NQ2S	EQUITY	SONO	SONOSITE INC	'83568G104	4814	20.06	96568.84	0
NQ2S	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	8500	4.93	41905	0
NQ2S	EQUITY	SMRT	STEIN MART INC	'858375108	6930	8.86	61399.8	0
NQ2S	EQUITY	STE	STERIS CORP	'859152100	16686	26.08	435170.88	0
NQ2S	EQUITY	RGR	STURM RUGER + CO INC	'864159108	5155	12.44	64128.2	0
NQ2S	EQUITY	SUBK	SUFFOLK BANCORP	'864739107	1881	25.64	48228.84	0
NQ2S	EQUITY	SNHY	SUN HYDRAULICS INC	'866942105	1479	16.17	23915.43	0
NQ2S	EQUITY	SUPG	SUPERGEN INC	'868059106	10946	2.01	22001.46	0
NQ2S	EQUITY	SUPX	SUPERTEX INC	'868532102	3189	25.11	80075.79	0
NQ2S	EQUITY	SRDX	SURMODICS INC	'868873100	4418	22.63	99979.34	0
NQ2S	EQUITY	SYNT	SYNTEL INC	'87162H103	3704	31.44	116453.76	0
NQ2S	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	18260	2.21	40354.6	0
NQ2S	EQUITY	THQI	T HQ INC	'872443403	14587	7.16	104442.92	0
NQ2S	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	3045	9.47	28836.15	0
NQ2S	EQUITY	TRC	TEJON RANCH CO	'879080109	3208	26.49	84979.92	0
NQ2S	EQUITY	TKLC	TEKELEC INC	'879101103	6435	16.83	108301.05	0
NQ2S	EQUITY	TTEC	TELETECH HLDGS INC	'879939106	9394	15.15	142319.1	0
NQ2S	EQUITY	TNC	TENNANT CO	'880345103	5395	18.39	99214.05	0
NQ2S	EQUITY	PLCM	POLYCOM INC	'73172K104	9609	20.27	194774.43	0
NQ2S	EQUITY	PPD	PRE PAID LEGAL SVCS INC	'740065107	2133	43.59	92977.47	0
NQ2S	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	11547	21.17	244449.99	0
NQ2S	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS INC	'74835Y101	16613	5	83065	0
NQ2S	EQUITY	RADS	RADIANT SYS INC	'75025N102	7777	8.3	64549.1	0
NQ2S	EQUITY	RHB	REHABCARE GROUP INC	'759148109	4208	23.93	100697.44	0
NQ2S	EQUITY	RBCAA	REPUBLIC BANCORP INC KY	'760281204	255	22.59	5760.45	0
NQ2S	EQUITY	ROG	ROGERS CORP	'775133101	1006	20.23	20351.38	0
NQ2S	EQUITY	ROL	ROLLINS INC	'775711104	12692	17.31	219698.52	0
NQ2S	EQUITY	RDK	RUDDICK CORP	'781258108	2227	23.43	52178.61	0
NQ2S	EQUITY	SPSS	SPSS INC	'78462K102	5304	33.37	176994.48	0
NQ2S	EQUITY	SRSL	SRS LABS INC	'78464M106	3360	6.65	22344	0
NQ2S	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	12662	1.8	22791.6	0
NQ2S	EQUITY	SHS	SAUER DANFOSS INC	'804137107	383	6.13	2347.79	0
NQ2S	EQUITY	SCSC	SCANSOURCE INC	'806037107	445	24.52	10911.4	0
NQ2S	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	10342	2.56	26475.52	0
NQ2S	EQUITY	SEAC	SEACHANGE INTL INC	'811699107	4764	8.03	38254.92	0
NQ2S	EQUITY	SMTC	SEMTECH CORP	'816850101	17664	15.91	281034.24	0

NQ2S	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	15441	6.61	102065.01	0
NQ2S	EQUITY	SIGM	SIGMA DESIGNS	'826565103	5606	16.04	89920.24	0
NQ2S	EQUITY	SLGN	SILGAN HLDGS INC	'827048109	4062	49.03	199159.86	0
NQ2S	EQUITY	MATK	MARTEK BIOSCIENCES CORP	'572901106	1718	21.15	36335.7	0
NQ2S	EQUITY	MMS	MAXIMUS INC	'577933104	4644	41.25	191565	0
NQ2S	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	17198	5.96	102500.08	0
NQ2S	EQUITY	MEDX	MEDAREX INC	'583916101	37207	8.35	310678.45	0
NQ2S	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	1473	5.47	8057.31	0
NQ2S	EQUITY	MPR	MET PRO CORP	'590876306	3085	10.82	33379.7	0
NQ2S	EQUITY	MDS	MIDAS INC	'595626102	3890	10.48	40767.2	0
NQ2S	EQUITY	MINI	MOBILE MINI INC	'60740F105	2659	14.67	39007.53	0
NQ2S	EQUITY	NL	NL INDS INC	'629156407	1741	7.38	12848.58	0
NQ2S	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1593	10.65	16965.45	0
NQ2S	EQUITY	NCI	NAVIGANT CONSULTING CO	'63935N107	14444	12.92	186616.48	0
NQ2S	EQUITY	NEOG	NEOGEN CORP	'640491106	3827	28.98	110906.46	0
NQ2S	EQUITY	NJR	NEW JERSEY RES CORP	'646025106	1976	37.04	73191.04	0
NQ2S	EQUITY	NDSN	NORDSON CORP	'655663102	3286	38.66	127036.76	0
NQ2S	EQUITY	NVAX	NOVAVAX INC	'670002104	16319	3.28	53526.32	0
NQ2S	EQUITY	NOVN	NOVEN PHARMACEUTICALS INC	'670009109	721	14.3	10310.3	0
NQ2S	EQUITY	CLDA	CLINICAL DATA INC NEW	'18725U109	3333	11.02	36729.66	0
NQ2S	EQUITY	OMI	OWENS + MINOR INC NEW	'690732102	9509	43.82	416684.38	0
NQ2S	EQUITY	OXGN	OXIGENE INC	'691828107	7881	2.18	17180.58	0
NQ2S	EQUITY	PFCB	P F CHANGS CHINA BISTRO INC	'69333Y108	6863	32.06	220027.78	0
NQ2S	EQUITY	PSSI	PSS WORLD MED INC	'69366A100	17185	18.51	318094.35	0
NQ2S	EQUITY	PRXL	PAREXEL INTL CORP	'699462107	16652	14.38	239455.76	0
NQ2S	EQUITY	PRKR	PARKERVISION INC	'701354102	7986	3.06	24437.16	0
NQ2S	EQUITY	PATR	PATRIOT TRANSN HLDG INC	'70337B102	236	72.93	17211.48	0
NQ2S	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	4143	26.38	109292.34	0
NQ2S	EQUITY	PLA	PLAYBOY ENTERPRISES INC	'728117300	6194	2.51	15546.94	0
NQ2S	EQUITY	PLXS	PLEXUS CORP	'729132100	3826	20.46	78279.96	0
NQ2S	EQUITY	JKHY	HENRY JACK + ASSOC INC	'426281101	23937	20.75	496692.75	0
NQ2S	EQUITY	HTCO	HICKORY TECH CORP	'429060106	3775	7.68	28992	0
NQ2S	EQUITY	HOTT	HOT TOPIC INC	'441339108	7644	7.31	55877.64	0
NQ2S	EQUITY	RATE	BANKRATE INC	'06646V108	3647	25.24	92050.28	0
NQ2S	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	14502	8.61	124862.22	0
NQ2S	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	18899	2.54	48003.46	0
NQ2S	EQUITY	INCY	INCYTE CORP	'45337C102	19878	3.29	65398.62	0
NQ2S	EQUITY	ENG	ENGLOBAL CORP	'293306106	5063	4.92	24909.96	0
NQ2S	EQUITY	INOD	INNODATA ISOGEN INC	'457642205	6201	4.38	27160.38	0
NQ2S	EQUITY	NSIT	INSIGHT ENTERPRISES INC	'45765U103	1712	9.66	16537.92	0
NQ2S	EQUITY	IART	INTEGRA LIFESCIENCES CORP	'457985208	5450	26.51	144479.5	0
NQ2S	EQUITY	IVC	INVACARE CORP	'461203101	3629	17.65	64051.85	0
NQ2S	EQUITY	ISIS	ISIS PHARMACEUTICALS	'464330109	26588	16.5	438702	0
NQ2S	EQUITY	KTII	K TRON INTL INC	'482730108	560	79.68	44620.8	0
NQ2S	EQUITY	KV/A	K V PHARMACEUTICAL COMPANY	'482740206	5652	3.21	18142.92	0
NQ2S	EQUITY	KNSY	KENSEY NASH CORP	'490057106	2376	26.21	62274.96	0
NQ2S	EQUITY	KNX	KNIGHT TRANSN INC	'499064103	13070	16.55	216308.5	0
NQ2S	EQUITY	KOPN	KOPIN CORP	'500600101	19528	3.67	71667.76	0
NQ2S	EQUITY	LB	LA BARGE INC	'502470107	2800	9.27	25956	0
NQ2S	EQUITY	LNCE	LANCE INC	'514606102	8039	23.13	185942.07	0
NQ2S	EQUITY	LDR	LANDAUER INC	'51476K103	1626	61.34	99738.84	0
NQ2S	EQUITY	LNDC	LANDEC CORP	'514766104	6831	6.79	46382.49	0
NQ2S	EQUITY	LTRE	LEARNING TREE INTL INC	'522015106	2200	10.3	22660	0
NQ2S	EQUITY	LGND	LIGAND PHARMACEUTICALS INC	'53220K207	32795	2.86	93793.7	0
NQ2S	EQUITY	LNN	LINDSAY CORP	'535555106	3409	33.1	112837.9	0
NQ2S	EQUITY	SHOO	MADDEN STEVEN LTD	'556269108	4527	25.45	115212.15	0
NQ2S	EQUITY	MANH	MANHATTAN ASSOCS INC	'562750109	6669	18.22	121509.18	0
NQ2S	EQUITY	DW	DREW INDS INC	'26168L205	3216	12.17	39138.72	0
NQ2S	EQUITY	DRQ	DRIL QUIP INC	'262037104	8284	38.1	315620.4	0
NQ2S	EQUITY	ELON	ECHELON CORP	'27874N105	6687	8.48	56705.76	0
NQ2S	EQUITY	ECLP	ECLIPSYS CORP	'278856109	16260	17.78	289102.8	0
NQ2S	EQUITY	EPIQ	EPIQ SYS INC	'26882D109	9370	15.35	143829.5	0
NQ2S	EQUITY	ESC	EMERITUS CORP	'291005106	5406	13.21	71413.26	0
NQ2S	EQUITY	ENER	ENERGY CONVERSION DEVICES INC	'292659109	11188	14.15	158310.2	0
NQ2S	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	5973	4.43	26460.39	0
NQ2S	EQUITY	EXAC	EXACTECH INC	'30064E109	2354	14.5	34133	0
NQ2S	EQUITY	FXEN	FX ENERGY INC	'302695101	12497	3.79	47363.63	0
NQ2S	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	4379	15.53	68005.87	0
NQ2S	EQUITY	FHCO	FEMALE HEALTH CO	'314462102	4595	4.8	22056	0
NQ2S	EQUITY	FIF	FINANCIAL FED CORP	'317492106	2692	20.55	55320.6	0
NQ2S	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	3258	50.36	164072.88	0
NQ2S	EQUITY	FLOW	FLOW INTL CORP	'343468104	9451	2.35	22209.85	0
NQ2S	EQUITY	FORR	FORRESTER RESH INC	'346563109	4446	24.55	109149.3	0
NQ2S	EQUITY	FWRD	FORWARD AIR CORP	'349853101	4012	21.32	85535.84	0
NQ2S	EQUITY	FOSL	FOSSIL INC	'349882100	13576	24.08	326910.08	0
NQ2S	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	15443	4.18	64551.74	0
NQ2S	EQUITY	GERN	GERON CORP	'374163103	12888	7.67	98850.96	0
NQ2S	EQUITY	GSIC	GSI COMM INC	'36238G102	7189	14.25	102443.25	0
NQ2S	EQUITY	MTXX	MATRIXX INITIATIVES INC	'57685L105	2737	5.59	15299.83	0
NQ2S	EQUITY	HAE	HAEMONETICS CORP MASS	'405024100	7315	57	416955	0
NQ2S	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	3144	15.61	49077.84	0
NQ2S	EQUITY	HWKN	HAWKINS INC	'420261109	2387	22.58	53898.46	0
NQ2S	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	8968	14.72	132008.96	0

NQ2S	EQUITY	HEB	HEMISPHERX BIOPHARMA INC	'42366C103	32034	2.54	81366.36	0
NQ2S	EQUITY	CBM	CAMBREX CORP	'132011107	7833	4.12	32271.96	0
NQ2S	EQUITY	CMN	CANTEL MED CORP	'138098108	2607	16.23	42311.61	0
NQ2S	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	8074	17.15	138469.1	0
NQ2S	EQUITY	CHTT	CHATTEM INC	'162456107	5222	68.1	355618.2	0
NQ2S	EQUITY	CAKE	CHEESECAKE FACTORY	'163072101	17391	17.3	300864.3	0
NQ2S	EQUITY	CHKE	CHEROKEE INC DEL NEW	'16444H102	2202	19.82	43643.64	0
NQ2S	EQUITY	PLCE	CHILDRENS PL RETAIL STORES INC	'168905107	6905	26.43	182499.15	0
NQ2S	EQUITY	CLRT	CLARIENT INC	'180489106	8653	3.72	32189.16	0
NQ2S	EQUITY	COKE	COCA COLA BOTTLING CO CONS	'191098102	1179	55.13	64998.27	0
NQ2S	EQUITY	CSTR	COINSTAR INC	'19259P300	8738	26.7	233304.6	0
NQ2S	EQUITY	CWTR	COLDWATER CREEK INC	'193068103	12792	6.06	77519.52	0
NQ2S	EQUITY	CTG	COMPUTER TASK GROUP INC	'205477102	2782	6.1	16970.2	0
NQ2S	EQUITY	CPTS	CONCEPTUS INC	'206016107	8623	16.9	145728.7	0
NQ2S	EQUITY	CNU	CONTINUCARE CORP	'212172100	7279	2.33	16960.07	0
NQ2S	EQUITY	CRVL	CORVEL CORP	'221006109	2041	22.77	46473.57	0
NQ2S	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	5753	39.87	229372.11	0
NQ2S	EQUITY	CRD/B	CRAWFORD + CO	'224633107	4814	4.8	23107.2	0
NQ2S	EQUITY	CRY	CRYOLIFE INC	'228903100	7051	5.54	39062.54	0
NQ2S	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	16681	18.33	305762.73	0
NQ2S	EQUITY	CYBX	CYBERONICS INC	'23251P102	7912	16.63	131576.56	0
NQ2S	EQUITY	DAKT	DAKTRONICS INC	'234264109	8436	7.7	64957.2	0
NQ2S	EQUITY	DEPO	DEPOMED INC	'249908104	15094	3.25	49055.5	0
NQ2S	EQUITY	DRIV	DIGITAL RIV INC	'25388B104	8772	36.32	318599.04	0
NQ2S	EQUITY	DNEX	DIONEX CORP	'254546104	5080	61.03	310032.4	0
NQ2S	EQUITY	ASEI	AMERICAN SCIENCE + ENGR INC	'029429107	2581	69.12	178398.72	0
NQ2S	EQUITY	AMSC	AMERICAN SUPERCONDUCTOR CORP	'030111108	12566	26.25	329857.5	0
NQ2S	EQUITY	ANEN	ANAREN INC	'032744104	3726	17.68	65875.68	0
NQ2S	EQUITY	AXE	ANIXTER INTL INC	'035290105	1310	37.59	49242.9	0
NQ2S	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	25427	1.59	40428.93	0
NQ2S	EQUITY	BCPC	BALCHEM CORP	'057665200	5161	24.52	126547.72	0
NQ2S	EQUITY	BEZ	BALDOR ELEC CO	'057741100	2628	23.79	62520.12	0
NQ2S	EQUITY	BFT	BALLY TOTAL FITNESS HLDG CORP	'05873K108	1500	0.0001	0.15	0
NQ2S	EQUITY	BEBE	BEBE STORES INC	'075571109	6921	6.88	47616.48	0
NQ2S	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	17602	13.86	243963.72	0
NQ2S	EQUITY	BCRX	BIOCRYST PHARMACEUTICALS INC	'09058V103	6202	4.03	24994.06	0
NQ2S	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES CORP	'090931106	1045	23.83	24902.35	0
NQ2S	EQUITY	BLT	BLOUNT INTL INC NEW	'095180105	3617	8.61	31142.37	0
NQ2S	EQUITY	SAM	BOSTON BEER INC	'100557107	2450	29.59	72495.5	0
NQ2S	EQUITY	BKE	BUCKLE INC	'118440106	6783	31.77	215495.91	0
NQ2S	EQUITY	CDI	C D I CORP	'125071100	277	11.15	3088.55	0
NQ2S	EQUITY	CEC	CEC ENTMT INC	'125137109	6664	29.48	196454.72	0
NQ2S	EQUITY	CACI	CACI INTL INC	'127190304	988	42.71	42197.48	0
NQ2S	EQUITY	UTEK	ULTRATECH INC	'904034105	6700	12.31	82477	0
NQ2S	EQUITY	UNF	UNIFIRST CORP	'904708104	772	37.17	28695.24	0
NQ2S	EQUITY	UNFI	UNITED NAT FOODS INC	'911163103	12429	26.25	326261.25	0
NQ2S	EQUITY	VLNC	VALENCE TECHNOLOGY INC	'918914102	9800	1.79	17542	0
NQ2S	EQUITY	WTSLA	WET SEAL INC	'961840105	28065	3.07	86159.55	0
NQ2S	EQUITY	WEYS	WEYCO GROUP INC	'962149100	2024	23.09	46734.16	0
NQ2S	EQUITY	WGO	WINNEBAGO IND INC.	'974637100	1077	7.43	8002.11	0
NQ2S	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	14235	22.06	314024.1	0
NQ2S	EQUITY	WGOV	WOODWARD GOVERNOR CO	'980745103	14051	19.8	278209.8	0
NQ2S	EQUITY	INT	WORLD FUEL SERVICES CORP.	'981475106	8400	41.23	346332	0
NQ2S	EQUITY	ZOLL	ZOLL MED CORP	'989922109	5340	19.34	103275.6	0
NQ2S	EQUITY	AAON	AAON INC	'000360206	3471	19.92	69142.32	0
NQ2S	EQUITY	APAC	APAC CUSTOMER SVCS INC	'00185E106	7359	5.13	37751.67	0
NQ2S	EQUITY	ATMI	ATMI INC	'00207R101	2677	15.53	41573.81	0
NQ2S	EQUITY	ATSI	ATS MEDICAL INC	'002083103	13718	3.29	45132.22	0
NQ2S	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	22261	1.58	35172.38	0
NQ2S	EQUITY	ABAX	ABAXIS INC	'002567105	6185	20.54	127039.9	0
NQ2S	EQUITY	ABMD	ABIOMED INC	'003654100	8909	8.82	78577.38	0
NQ2S	EQUITY	ACTL	ACTEL CORP	'004934105	2314	10.73	24829.22	0
NQ2S	EQUITY	ASF	ADMINISTAFF INC	'007094105	6132	23.27	142691.64	0
NQ2S	EQUITY	DENN	DENNYS CORP	'24869P104	27694	2.15	59542.1	0
NQ2S	EQUITY	AKRX	AKORN INC	'009728106	13900	1.2	16680	0
NQ2S	EQUITY	ALKS	ALKERMES INC	'01642T108	26969	10.82	291804.58	0
NQ2S	EQUITY	ACO	AMCOL INTL CORP	'02341W103	1527	21.58	32952.66	0
NQ2S	EQUITY	AMED	AMEDISYS INC	'023436108	7342	33.02	242432.84	0
NQ2S	EQUITY	ASGR	AMERICA SVC GROUP INC	'02364L109	2391	16.07	38423.37	0
NQ2S	EQUITY	ADPI	AMERICAN DENTAL PARTNERS INC	'025353103	1338	9.07	12135.66	0
NQ2S	EQUITY	AIPC	AMERICAN ITALIAN PASTA CO	'027070101	4313	29.14	125680.82	0
NQ2S	EQUITY	RAVN	RAVEN INDS INC	'754212108	4576	25.6	117145.6	0
NQ2S	EQUITY	REGN	REGENERON PHARMACEUTICALS INC	'75886F107	17965	17.92	321932.8	0
NQ2S	EQUITY	RGEN	REPLIGEN CORP	'759916109	7800	5.5	42900	0
NQ2S	EQUITY	RENT	RENTRAK CORP	'760174102	2734	16.43	44919.62	0
NQ2S	EQUITY	ROCM	ROCHESTER MED CORP	'771497104	2898	13.4	38833.2	0
NQ2S	EQUITY	RKT	ROCK TENN CO	'772739207	9569	38.16	365153.04	0
NQ2S	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	3707	20.01	74177.07	0
NQ2S	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	5883	45	264735	0
NQ2S	EQUITY	SMTL	SEMITOOL INC	'816909105	1162	4.62	5368.44	0
NQ2S	EQUITY	SAH	SONIC AUTOMOTIVE INC	'83545G102	1742	10.16	17698.72	0
NQ2S	EQUITY	SJI	SOUTH JERSEY INDS INC	'838518108	1000	34.89	34890	0
NQ2S	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	1646	20.45	33660.7	0

NQ2S	EQUITY	SMP	STANDARD MTR PRODS INC	'853666105	2425	8.27	20054.75	0
NQ2S	EQUITY	SR	STANDARD REGISTER	'853887107	3807	3.26	12410.82	0
NQ2S	EQUITY	SCL	STEPAN CO	'858586100	1947	44.16	85979.52	0
NQ2S	EQUITY	SF	STIFEL FINL CORP	'860630102	7809	48.09	375534.81	0
NQ2S	EQUITY	SSYS	STRATASYS INC	'862685104	6004	10.99	65983.96	0
NQ2S	EQUITY	SYX	SYSTEMAX INC	'871851101	707	11.91	8420.37	0
NQ2S	EQUITY	TLB	TALBOTS INC	'874161102	4442	5.4	23986.8	0
NQ2S	EQUITY	TISI	TEAM INC	'878155100	4996	15.67	78287.32	0
NQ2S	EQUITY	TTI	TETRA TECHNOLOGIES INC DEL	'88162F105	11654	7.96	92765.84	0
NQ2S	EQUITY	TDSC	3D SYS CORP DEL	'88554D205	3736	7.21	26936.56	0
NQ2S	EQUITY	TIER	TIER TECHNOLOGIES INC	'88650Q100	2644	7.68	20305.92	0
NQ2S	EQUITY	TSCO	TRACTOR SUPPLY CO	'892356106	10244	41.32	423282.08	0
NQ2S	EQUITY	TRCR	TRANSCEND SVCS INC	'893929208	1814	15.85	28751.9	0
NQ2S	EQUITY	TRID	TRIDENT MICROSYSTEMS INC	'895919108	1931	1.74	3359.94	0
NQ2S	EQUITY	IIVI	II VI INC	'902104108	4885	22.17	108300.45	0
NQ2S	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	9040	15.62	141204.8	0
NQ2S	EQUITY	USAK	USA TRUCK INC	'902925106	1584	13.53	21431.52	0
NQ2S	EQUITY	ULBI	ULTRALIFE CORP COM	'903899102	3100	7.17	22227	0
NQ2S	EQUITY	LABL	MULTI COLOR CORP	'625383104	2380	12.26	29178.8	0
NQ2S	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	10832	2.42	26213.44	0
NQ2S	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	13675	4.66	63725.5	0
NQ2S	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	1387	76.1	105550.7	0
NQ2S	EQUITY	NRCI	NATIONAL RESH CORP	'637372103	300	24.4	7320	0
NQ2S	EQUITY	NWK	NETWORK EQUIP TECHNOLOGIES	'641208103	4247	4.26	18092.22	0
NQ2S	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	9555	4.75	45386.25	0
NQ2S	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	11305	3.23	36515.15	0
NQ2S	EQUITY	NLCI	NOBEL LEARNING CMNTYS INC	'654889104	1066	11.47	12227.02	0
NQ2S	EQUITY	NOVA	NOVAMED EYECARE INC	'66986W108	3463	3.95	13678.85	0
NQ2S	EQUITY	OSIS	OSI SYS INC	'671044105	3619	20.85	75456.15	0
NQ2S	EQUITY	ODFL	OLD DOMINION FREIGHT LINE INC	'679580100	1304	33.57	43775.28	0
NQ2S	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	16242	28.26	458998.92	0
NQ2S	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	16044	15.17	243387.48	0
NQ2S	EQUITY	OXM	OXFORD INDS INC	'691497309	2496	11.65	29078.4	0
NQ2S	EQUITY	PICO	PICO HLDGS INC	'693366205	2132	28.7	61188.4	0
NQ2S	EQUITY	PTC	PAR TECHNOLOGY	'698884103	1658	6.39	10594.62	0
NQ2S	EQUITY	PTEC	PHOENIX TECHNOLOGIES LTD	'719153108	6900	2.71	18699	0
NQ2S	EQUITY	PNK	PINNACLE ENTMT INC	'723456109	9284	9.29	86248.36	0
NQ2S	EQUITY	POWL	POWELL INDS INC	'739128106	2251	37.07	83444.57	0
NQ2S	EQUITY	PSMT	PRICESMART INC	'741511109	4623	16.75	77435.25	0
NQ2S	EQUITY	QADI	QAD INC	'74727D108	2600	3.25	8450	0
NQ2S	EQUITY	QSII	QUALITY SYSTEMS	'747582104	6726	56.96	383112.96	0
NQ2S	EQUITY	QDEL	QUIDEL CORP	'74838J101	7307	14.56	106389.92	0
NQ2S	EQUITY	RLI	RLI CORP	'749607107	2248	44.8	100710.4	0
NQ2S	EQUITY	RES	RPC INC	'749660106	8403	8.35	70165.05	0
NQ2S	EQUITY	ELGX	ENDOLOGIX INC	'29266S106	12705	3.34	42434.7	0
NQ2S	EQUITY	RSYS	RADISYS CORP	'750459109	6755	9.01	60862.55	0
NQ2S	EQUITY	HBHC	HANCOCK HLDG CO	'410120109	924	32.49	30020.76	0
NQ2S	EQUITY	HGR	HANGER ORTHOPEDIC GROUP	'41043F208	1359	13.59	18468.81	0
NQ2S	EQUITY	HCSG	HEALTHCARE SVCS GROUP INC	'421906108	12531	17.88	224054.28	0
NQ2S	EQUITY	HEI	HEICO CORP NEW	'422806109	6686	36.26	242434.36	0
NQ2S	EQUITY	HXL	HEXCEL CORP NEW	'428291108	27944	9.53	266306.32	0
NQ2S	EQUITY	HOV	HOVNANIAN ENTERPRISES INC	'442487203	8315	2.36	19623.4	0
NQ2S	EQUITY	HUBG	HUB GROUP INC	'443320106	5150	20.64	106296	0
NQ2S	EQUITY	ICTG	ICT GROUP INC	'44929Y101	2153	8.73	18795.69	0
NQ2S	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	3679	41.15	151390.85	0
NQ2S	EQUITY	BLUD	IMMUCOR CORP	'452526106	20388	13.76	280538.88	0
NQ2S	EQUITY	IPAR	INTER PARFUMS INC	'458334109	245	7.34	1798.3	0
NQ2S	EQUITY	IFSIA	INTERFACE INC	'458665106	13577	6.2	84177.4	0
NQ2S	EQUITY	IRIS	IRIS INTL INC	'46270W105	5334	11.8	62941.2	0
NQ2S	EQUITY	ISLE	ISLE CAPRI CASINOS INC	'464592104	4488	13.32	59780.16	0
NQ2S	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	4101	35.9	147225.9	0
NQ2S	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	5683	14.96	85017.68	0
NQ2S	EQUITY	EPHC	EPOCH HLDG CORP	'29428R103	2445	8.64	21124.8	0
NQ2S	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	5294	34.46	182431.24	0
NQ2S	EQUITY	KSWS	K SWISS INC	'482686102	4275	8.5	36337.5	0
NQ2S	EQUITY	KVHI	KVH INDS INC	'482738101	3830	6.83	26158.9	0
NQ2S	EQUITY	KAMN	KAMAN CORP	'483548103	6397	16.7	106829.9	0
NQ2S	EQUITY	KNDL	KENDLE INTL INC	'48880L107	907	12.24	11101.68	0
NQ2S	EQUITY	NGA	NORTH AMERN GALVANIZING	'65686Y109	2659	6.06	16113.54	0
NQ2S	EQUITY	KLIC	KULICKE + SOFFA INDS INC	'501242101	16606	3.43	56958.58	0
NQ2S	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	1300	10.12	13156	0
NQ2S	EQUITY	LXU	LSB INDS INC	'502160104	4992	16.17	80720.64	0
NQ2S	EQUITY	LACO	LAKES ENTMT INC	'51206P109	1891	2.91	5502.81	0
NQ2S	EQUITY	LNET	LODGENET INTERACTIVE CORP	'540211109	3994	3.4	13579.6	0
NQ2S	EQUITY	LUFK	LUFKIN INDS INC	'549764108	3816	42.05	160462.8	0
NQ2S	EQUITY	MHO	M/I HOMES INC	'55305B101	623	9.79	6099.17	0
NQ2S	EQUITY	MTSC	MTS SYS CORP	'553777103	514	20.65	10614.1	0
NQ2S	EQUITY	TUC	MAC GRAY CORP	'554153106	587	13.24	7771.88	0
NQ2S	EQUITY	MRTN	MARTEN TRANS LTD	'573075108	4450	20.76	92382	0
NQ2S	EQUITY	MTRX	MATRIX SVC CO	'576853105	2240	11.48	25715.2	0
NQ2S	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	6494	13.83	89812.02	0
NQ2S	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	3245	11.45	37155.25	0
NQ2S	EQUITY	MMSI	MERIT MED SYS INC	'589889104	7889	16.3	128590.7	0

NQ2S	EQUITY	MSCC	MICROSEMI CORP	'595137100	23493	13.8	324203.4	0
NQ2S	EQUITY	MIDD	MIDDLEBY CORP	'596278101	4724	43.92	207478.08	0
NQ2S	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	7140	24.1	172074	0
NQ2S	EQUITY	MCRI	MONARCH CASINO + RESORT INC	'609027107	1300	7.3	9490	0
NQ2S	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	4829	25.71	124153.59	0
NQ2S	EQUITY	GVA	GRANITE CONSTR INC	'387328107	1339	33.28	44561.92	0
NQ2S	EQUITY	GIFI	GULF IS FABRICATION INC	'402307102	205	15.83	3245.15	0
NQ2S	EQUITY	GLF	GULFMARK OFFSHORE INC	'402629109	3458	27.6	95440.8	0
NQ2S	EQUITY	GYMB	GYMBOREE CORP	'403777105	6698	35.48	237645.04	0
NQ2S	EQUITY	CKP	CHECKPOINT SYS INC	'162825103	2689	15.69	42190.41	0
NQ2S	EQUITY	CHE	CHEMED CORP NEW	'16359R103	6537	39.48	258080.76	0
NQ2S	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	18884	4.5	84978	0
NQ2S	EQUITY	CIA	CITIZENS INC AMER	'174740100	7265	6.08	44171.2	0
NQ2S	EQUITY	CHCO	CITY HLDG CO	'177835105	420	30.36	12751.2	0
NQ2S	EQUITY	CLH	CLEAN HBRS INC	'184496107	5895	53.99	318271.05	0
NQ2S	EQUITY	CMTL	COMTECH TELECOMMUNICATIONS	'205826209	7969	31.88	254051.72	0
NQ2S	EQUITY	MALL	PC MALL INC	'69323K100	801	6.76	5414.76	0
NQ2S	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	1605	21.85	35069.25	0
NQ2S	EQUITY	CRMT	AMERICAS CAR MART INC	'03062T105	1706	20.5	34973	0
NQ2S	EQUITY	CUB	CUBIC CORP	'229669106	4519	35.79	161735.01	0
NQ2S	EQUITY	STEM	STEMCELLS INC	'85857R105	29871	1.7	50780.7	0
NQ2S	EQUITY	DAR	DARLING INTL INC	'237266101	23798	6.6	157066.8	0
NQ2S	EQUITY	DECK	DECKERS OUTDOOR CORP	'243537107	3796	70.27	266744.92	0
NQ2S	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	2385	35.47	84595.95	0
NQ2S	EQUITY	DGII	DIGI INTL INC	'253798102	2530	9.75	24667.5	0
NQ2S	EQUITY	DIOD	DIODES INC	'254543101	9227	15.64	144310.28	0
NQ2S	EQUITY	DBRN	DRESS BARN INC	'261570105	3366	14.3	48133.8	0
NQ2S	EQUITY	BOOM	DYNAMIC MATLS CORP	'267888105	3720	19.28	71721.6	0
NQ2S	EQUITY	ELMG	EMS TECHNOLOGIES INC	'26873N108	3619	20.9	75637.1	0
NQ2S	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	7471	44.8	334700.8	0
NQ2S	EQUITY	EME	EMCOR GROUP INC	'29084Q100	5982	20.12	120357.84	0
NQ2S	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	2793	27.07	75606.51	0
NQ2S	EQUITY	EXAR	EXAR CORP 1	'300645108	900	7.19	6471	0
NQ2S	EQUITY	EXPO	EXPONENT INC	'30214U102	3943	24.51	96642.93	0
NQ2S	EQUITY	EZPW	EZCORP INC	'302301106	12762	10.78	137574.36	0
NQ2S	EQUITY	FEIC	FEI CO	'30241L109	9976	22.9	228450.4	0
NQ2S	EQUITY	FINL	FINISH LINE INC	'317923100	6681	7.42	49573.02	0
NQ2S	EQUITY	FCFS	FIRST CASH FINANCIAL SERVICES	'31942D107	6648	17.52	116472.96	0
NQ2S	EQUITY	FLDR	FLANDERS CORP	'338494107	4000	6.11	24440	0
NQ2S	EQUITY	FC	FRANKLIN COVEY CO	'353469109	3071	6.23	19132.33	0
NQ2S	EQUITY	FRED	FREDS INC	'356108100	3477	12.6	43810.2	0
NQ2S	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	2847	5.89	16768.83	0
NQ2S	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	1317	11.49	15132.33	0
NQ2S	EQUITY	GNCMA	GENERAL COMMUNICATION INC	'369385109	6947	6.93	48142.71	0
NQ2S	EQUITY	GWR	GENESEE + WYO INC	'371559105	9485	26.51	251447.35	0
NQ2S	EQUITY	GRC	GORMAN RUPP CO	'383082104	2617	20.17	52784.89	0
NQ2S	EQUITY	GHM	GRAHAM CORP	'384556106	1918	13.3	25509.4	0
NQ2S	EQUITY	WOR	WORTHINGTON INDS IN	'981811102	15953	12.79	204038.87	0
NQ2S	EQUITY	AIR	AAR CORP	'000361105	952	16.05	15279.6	0
NQ2S	EQUITY	AEPI	AEP INDS INC	'001031103	1524	26.39	40218.36	0
NQ2S	EQUITY	AIRM	AIR METHODS CORP	'009128307	3115	27.36	85226.4	0
NQ2S	EQUITY	AAI	AIRTRAN HOLDINGS INC	'00949P108	34716	6.19	214892.04	0
NQ2S	EQUITY	ALCO	ALICO INC	'016230104	927	30.02	27828.54	0
NQ2S	EQUITY	AFAM	ALMOST FAMILY INC	'020409108	2078	26.11	54256.58	0
NQ2S	EQUITY	AMSWA	AMERICAN SOFTWARE INC	'029683109	5924	5.76	34122.24	0
NQ2S	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	7410	19.03	141012.3	0
NQ2S	EQUITY	ANAD	ANADIGICS INC	'032515108	13963	4.19	58504.97	0
NQ2S	EQUITY	ALOG	ANALOGIC CORP	'032657207	2401	36.95	88716.95	0
NQ2S	EQUITY	ARQL	ARQULE INC	'04269E107	6471	6.14	39731.94	0
NQ2S	EQUITY	AROW	ARROW FINL CORP	'042744102	1623	27	43821	0
NQ2S	EQUITY	ATRO	ASTRONICS CORP	'046433108	2218	10.39	23045.02	0
NQ2S	EQUITY	ATRI	ATRION CORP	'049904105	444	134.09	59535.96	0
NQ2S	EQUITY	AVID	AVID TECHNOLOGY INC	'05367P100	1641	13.41	22005.81	0
NQ2S	EQUITY	AXYS	AXSYS TECHNOLOGIES INC	'054615109	2777	53.64	148958.28	0
NQ2S	EQUITY	AZZ	AZZ INC	'002474104	3515	34.41	120951.15	0
NQ2S	EQUITY	BMI	BADGER METER INC	'056525108	4288	41	175808	0
NQ2S	EQUITY	BKR	BAKER MICHAEL CORP	'057149106	2272	42.36	96241.92	0
NQ2S	EQUITY	BHE	BENCHMARK ELECTRS INC	'08160H101	2154	14.4	31017.6	0
NQ2S	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES INC	'87162G105	3383	20.77	70264.91	0
NQ2S	EQUITY	BOLT	BOLT TECHNOLOGY CORP	'097698104	828	11.24	9306.72	0
NQ2S	EQUITY	CBK	CHRISTOPHER + BANKS CORP	'171046105	1246	6.71	8360.66	0
NQ2S	EQUITY	BEXP	BRIGHAM EXPL CO	'109178103	13111	3.49	45757.39	0
NQ2S	EQUITY	CPY	CPI CORP	'125902106	1452	16.99	24669.48	0
NQ2S	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	3918	24.96	97793.28	0
NQ2S	EQUITY	CTR	CATO CORP NEW	'149205106	8005	17.44	139607.2	0
NQ2S	EQUITY	CLDN	CELADON GROUP INC	'150838100	5207	8.39	43686.73	0
NQ2S	EQUITY	CHRS	CHARMING SHOPPES INC	'161133103	2238	3.72	8325.36	0
NQ2S	EQUITY	GY	GENCORP INC	'368682100	13835	1.91	26424.85	0
NQ2S	EQUITY	GSBC	GREAT SOUTHN BANCORP INC	'390905107	659	20.55	13542.45	0
NQ2S	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	948	19.06	18068.88	0
NQ2S	EQUITY	PKE	PARK ELECTROCHEMICAL CORP	'700416209	3715	21.53	79983.95	0
NQ2S	EQUITY	RBN	ROBBINS + MYERS INC	'770196103	568	19.25	10934	0
NQ2S	EQUITY	WSO	WATSCO INC	'942622200	6349	48.93	310656.57	0

NQ2S	EQUITY	WST	WEST PHARMACEUTICAL SVCS INC	'955306105	9336	34.85	325359.6	0
NQ2S	EQUITY	ABM	ABM INDS INC	'000957100	3006	18.07	54318.42	0
NQ2S	EQUITY	BMTC	BRYN MAWR BK CORP	'117665109	359	18.87	6774.33	0
NQ2S	EQUITY	CRR	CARBO CERAMICS INC	'140781105	5130	34.2	175446	0
NQ2S	EQUITY	CATY	CATHAY GENERAL BANCORP	'149150104	6108	9.51	58087.08	0
NQ2S	EQUITY	CLC	CLARCOR INC	'179895107	5467	29.19	159581.73	0
NQ2S	EQUITY	FARM	FARMER BROS CO	'307675108	821	22.88	18784.48	0
NQ2S	EQUITY	GTY	GETTY RLTY CORP NEW	'374297109	2014	18.87	38004.18	0
NQ2S	EQUITY	MATW	MATTHEWS INTL CORP	'577128101	8809	31.12	274136.08	0
NQ2S	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	11728	22.58	264818.24	0
NQ2S	EQUITY	MEI	METHODE ELECTRS INC	'591520200	1180	7.02	8283.6	0
NQ2S	EQUITY	VALU	VALUE LINE INC	'920437100	300	32.87	9861	0
NQ2S	EQUITY	WDFC	WD 40 CO	'929236107	3324	29	96396	0
NQ2S	EQUITY	AEC	ASSOCIATED ESTATES RLTY CORP	'045604105	540	5.96	3218.4	0
NQ2S	EQUITY	MAA	MID AMER APT CMNTYS INC	'59522J103	4076	36.71	149629.96	0
NQ2S	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	12687	3.26	41359.62	0
NQ2S	EQUITY	PII	POLARIS INDS INC	'731068102	8862	32.12	284647.44	0
NQ2S	EQUITY	BFS	SAUL CTRS INC	'804395101	1154	29.57	34123.78	0
NQ2S	EQUITY	SKT	TANGER FACTORY OUTLET CTRS INC	'875465106	5604	32.43	181737.72	0
NQ2S	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	590	18.26	10773.4	0
NQ2S	EQUITY	ARJ	ARCH CHEMICALS INC	'03937R102	1145	24.59	28155.55	0
NQ2S	EQUITY	CTB	COOPER TIRE + RUBR CO	'216831107	17064	9.92	169274.88	0
NQ2S	EQUITY	FFG	FBL FINL GROUP INC	'30239F106	1582	8.26	13067.32	0
NQ2S	EQUITY	GTIV	GENTIVA HEALTH SVCS INC	'37247A102	3188	16.46	52474.48	0
NQ2S	EQUITY	IMN	IMATION CORP	'45245A107	817	7.61	6217.37	0
NQ2S	EQUITY	OLN	OLIN CORP	'680665205	2120	11.89	25206.8	0
NQ2S	EQUITY	WMK	WEIS MKTS INC	'948849104	586	33.52	19642.72	0
NQ2S	EQUITY	PER	PEROT SYS CORP	'714265105	5102	14.33	73111.66	0
NQ2S	EQUITY	KFY	KORN / FERRY INTL	'500643200	874	10.64	9299.36	0
NQ2S	EQUITY	VSEC	VSE CORP	'918284100	1000	26.16	26160	0
NQ2S	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	4468	32.79	146505.72	0
NQ2S	EQUITY	CSGS	CSG SYS INTL INC	'126349109	6079	13.24	80485.96	0
NQ2S	EQUITY	EXBD	CORPORATE EXECUTIVE BRD CO	'21988R102	9865	20.76	204797.4	0
NQ2S	EQUITY	IMMR	IMMERSION CORP	'452521107	8092	4.94	39974.48	0
NQ2S	EQUITY	ISYS	INTEGRAL SYS INC MD	'45810H107	1317	8.32	10957.44	0
NQ2S	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	11938	13.58	162118.04	0
NQ2S	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	5555	44.07	244808.85	0
NQ2S	EQUITY	SFE	SAFEGUARD SCIENTIFICS INC	'786449108	13245	1.32	17483.4	0
NQ2S	EQUITY	IAAC	INTERNATIONAL ASSETS HLDG CORP	'459028106	1100	14.87	16357	0
NQ2S	EQUITY	IGTE	IGATE CORP	'45169U105	6573	6.62	43513.26	0
NQ2S	EQUITY	MCCC	MEDIACOM COMMUNICATIONS CORP	'58446K105	3978	5.11	20327.58	0
NQ2S	EQUITY	BID	SOTHEBYS	'835898107	17780	14.11	250875.8	0
NQ2S	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	725	28.29	20510.25	0
NQ2S	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	16921	3	50763	0
NQ2S	EQUITY	PZZA	PAPA JOHNS INTL INC	'698813102	5130	24.79	127172.7	0
NQ2S	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	598	8.1	4843.8	0
NQ2S	EQUITY	SMMX	SYMYX TECHNOLOGIES INC	'87155S108	7842	5.85	45875.7	0
NQ2S	EQUITY	ALSK	ALASKA COMMUNICATIONS SYS INC	'01167P101	12787	7.32	93600.84	0
NQ2S	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	2082	30.53	63563.46	0
NQ2S	EQUITY	MLHR	MILLER HERMAN INC	'600544100	15569	15.34	238828.46	0
NQ2S	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	707	11.3	7989.1	0
NQ2S	EQUITY	VLGEA	VILLAGE SUPER MKT INC	'927107409	1705	29.75	50723.75	0
NQ2S	EQUITY	GVP	GSE SYS INC	'36227K106	4627	6.75	31232.25	0
NQ2S	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	1235	23.45	28960.75	0
NQ2S	EQUITY	APOG	APOGEE ENTERPRISES INC	'037598109	549	12.3	6752.7	0
NQ2S	EQUITY	APSG	APPLIED SIGNAL TECHNOLOGY INC	'038237103	3761	25.51	95943.11	0
NQ2S	EQUITY	CKR	CKE RESTAURANTS INC	'12561E105	14125	8.48	119780	0
NQ2S	EQUITY	CCC	CALGON CARBON CORP	'129603106	15840	13.89	220017.6	0
NQ2S	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	438	36.84	16135.92	0
NQ2S	EQUITY	CASY	CASEYS GEN STORES INC	'147528103	8989	25.69	230927.41	0
NQ2S	EQUITY	IBOC	INTERNATIONAL BANCSHARES CORP	'459044103	90	10.31	927.9	0
NQ2S	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	16610	1.84	30562.4	0
NQ2S	EQUITY	IXYS	IXYS CORP DEL	'46600W106	5696	10.12	57643.52	0
NQ2S	EQUITY	VCLK	VALUECLICK INC	'92046N102	25173	10.52	264819.96	0
NQ2S	EQUITY	RTEC	RUDOLPH TECHNOLOGIES INC	'781270103	3436	5.52	18966.72	0
NQ2S	EQUITY	TWP	TREX INC	'89531P105	3951	13.37	52824.87	0
NQ2S	EQUITY	VDSI	VASCO DATA SEC INTL INC	'92230Y104	6026	7.31	44050.06	0
NQ2S	EQUITY	CRWN	CROWN MEDIA HLDGS INC	'228411104	1400	1.67	2338	0
NQ2S	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	11341	31.08	352478.28	0
NQ2S	EQUITY	DSCM	DRUGSTORE COM INC	'262241102	25130	1.82	45736.6	0
NQ2S	EQUITY	ARTG	ART TECHNOLOGY GROUP INC	'04289L107	36847	3.8	140018.6	0
NQ2S	EQUITY	IT	GARTNER INC	'366651107	17148	15.26	261678.48	0
NQ2S	EQUITY	PCTI	PC TEL INC	'69325Q105	709	5.35	3793.15	0
NQ2S	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	10028	18.09	181406.52	0
NQ2S	EQUITY	MAXY	MAXYGEN INC	'577776107	6139	6.72	41254.08	0
NQ2S	EQUITY	NITE	KNIGHT CAP GROUP INC	'499005106	13669	17.05	233056.45	0
NQ2S	EQUITY	VICR	VICOR CORP	'925815102	2235	7.22	16136.7	0
NQ2S	EQUITY	ADTN	ADTRAN INC	'00738A106	12442	21.47	267129.74	0
NQ2S	EQUITY	ACXM	ACXIOM CORP	'005125109	16091	8.83	142083.53	0
NQ2S	EQUITY	ELNK	EARTHLINK INC	'270321102	3794	7.41	28113.54	0
NQ2S	EQUITY	ASIA	ASIAINFO HLDGS INC	'04518A104	8447	17.21	145372.87	0
NQ2S	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	18054	8.29	149667.66	0
NQ2S	EQUITY	WBSN	WEBSENSE INC	'947684106	12815	17.84	228619.6	0

NQ2S	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	12447	1.24	15434.28	0	
NQ2S	EQUITY	PLXT	PLX TECHNOLOGY INC	'693417107	9727	3.77	36670.79	0	
NQ2S	EQUITY	ININ	INTERACTIVE INTELLIGENCE INC	'45839M103	3465	12.26	42480.9	0	
NQ2S	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	10070	5.37	54075.9	0	
NQ2S	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	4684	7.82	36628.88	0	
NQ2S	EQUITY	RNWK	REALNETWORKS INC	'75605L104	12363	2.99	36965.37	0	
NQ2S	EQUITY	DLX	DELUXE CORP	'248019101	7736	12.81	99098.16	0	
NQ2S	EQUITY	MW	MENS WEARHOUSE INC	'587118100	784	19.18	15037.12	0	
NQ2S	EQUITY	SSD	SIMPSON MFG INC	'829073105	8539	21.62	184613.18	0	
NQ2S	EQUITY	VITA	ORTHOVITA INC	'68750U102	19234	5.15	99055.1	0	
NQ2S	EQUITY	NHC	NATIONAL HEALTHCARE CORP	'635906100	1011	37.94	38357.34	0	
NQ2S	EQUITY	BNHNA	BENIHANA INC	'082047200	1812	6.32	11451.84	0	
NQ2S	EQUITY	IRET	INVESTORS REAL ESTATE TR	'461730103	1044	8.89	9281.16	0	
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	11895	4.94	58761.3	0	
NQ2S	EQUITY	ENTG	ENTEGRIS INC	'29362U104	1754	2.72	4770.88	0	
NQ2S	EQUITY	LPSN	LIVEPERSON INC	'538146101	11945	4	47780	0	
NQ2S	EQUITY	AKR	ACADIA RLTY TR	'004239109	2652	13.05	34608.6	0	
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	1716	31.52	54088.32	0	
NQ2S	EQUITY	ARGN	AMERIGON INC	'03070L300	5762	6.1	35148.2	0	
NQ2S	EQUITY	DDMX	DYNAMEX INC	'26784F103	1993	15.39	30672.27	0	
NQ2S	EQUITY	FLIC	FIRST LONG IS CORP	'320734106	245	23.14	5669.3	0	
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	17557	7.36	129219.52	0	
NQ2S	EQUITY	IFLO	I FLOW CORP	'449520303	2710	6.94	18807.4	0	
NQ2S	EQUITY	MGAM	MULTIMEDIA GAMES INC	'625453105	2044	4.96	10138.24	0	
NQ2S	EQUITY	HGRD	HEALTH GRADES INC	'42218Q102	6880	3.91	26900.8	0	
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	8305	9.78	81222.9	0	
NQ2S	EQUITY	VTAL	VITAL IMAGES INC	'92846N104	2868	11.35	32551.8	0	
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INV	'987520103	1115	21.79	24295.85	0	
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC	'039762109	318	125.1	39781.8	0	
NQ2S	EQUITY	PMTI	PALOMAR MED TECHNOLOGIES INC	'697529303	3802	14.66	55737.32	0	
NQ2S	EQUITY	FLWS	FLOWERS COM INC	'68243Q106	1297	1.92	2490.24	0	
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	2384	32.74	78052.16	0	
NQ2S	EQUITY	KNOT	KNOT INC	'499184109	8545	7.88	67334.6	0	
NQ2S	EQUITY	UBET	YOUBET COM INC	'987413101	8677	3.3	28634.1	0	
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	7161	6.85	49052.85	0	
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	311	106.53	33130.83	0	
NQ2S	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	4950	25.01	123799.5	0	
NQ2S	EQUITY	PRK	PARK NATL CORP	'700658107	184	56.48	10392.32	0	
NQ2S	EQUITY	ORCC	ONLINE RES CORP	'68273G101	4838	6.24	30189.12	0	
NQ2S	EQUITY	PTRY	PANTRY INC	'698657103	886	16.6	14707.6	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	95991.44	100	95991.44	0.416769	12/31/2030
NQ2U	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2V	CASH		US DOLLAR	'USD	-6550000	1	-6550000	0	
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	3307443.558	29.947415	99049384.82	0	
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	3671.93	100	3671.93	0.416769	12/31/2030
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	57780000	0.916917	52979464.26	0	
NQ2W	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2X	EQUITY		WTC CTF DIVERSIFIED	'94799B970	4596185.18	10.78	49546876.24	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2251.72	100	2251.72	0.416769	12/31/2030
NQ2X	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	44789.34	100	44789.34	0.416769	12/31/2030
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	15427450.8	8.43	130053410.2	0	
NQ2Z	CASH		US DOLLAR	'USD	0	1	0	0	
NQ40	CASH		US DOLLAR	'USD	0	1	0	0	
NQ40	CASH		US DOLLAR	'USD	53576.26	1	53576.26	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	502437.46	100	502437.46	0.416769	12/31/2030
NQ41	CASH		US DOLLAR	'USD	0	1	0	0	
NQ41	CASH		BRAZILIAN REAL	'BRL	405.96	0.510256	207.14	0	
NQ41	FIXED INCOME		CIA VALE RIO DOCE	'B011X9II2	3200	0.714359	22.86	1	9/29/2049
NQ4A	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	61649.163	793.217243	48901179.11	0	
NQ4A	CASH		US DOLLAR	'USD	0	1	0	0	
NQ4A	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	160351.206	831.292697	133298786.5	0	
NQ4A	EQUITY		VPIC POST	'96999C955	50043.488	1107.469627	55421642.99	0	
NQ4A	EQUITY		VPIC DELAWARE	'96999D995	69539.362	1023.416014	71167696.67	0	
NQ4A	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	56097.72	1069.37618	59989565.52	0	
NQ4A	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	72793.274	809.663669	58938069.31	0	
NQ4A	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	18364.284	1284.783233	23594124.17	0	
NQ4A	EQUITY		VPIC REAL ESTATE FUND	'96999C997	97273.537	701.718874	68258676.85	0	
NQ4A	EQUITY		VPIC SMALL CAP TRANSITION ACCT	'96999D920	3.936	843.884179	3321.53	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	69463.023	722.674293	50199141.04	0	
NQ4A	EQUITY		VPIC ABERDEEN	'926999970	47556.442	853.967212	40611642.19	0	
NQ4A	EQUITY		VPIC OPPENHEIMER	'92699D930	21298.493	952.501332	20286842.95	0	
NQ4A	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	18154.29	1038.570763	18854514.82	0	
NQ4A	EQUITY		VPIC WELLINGTON GAA	'94999N998	67874.537	879.610295	59703141.51	0	
NQ4A	EQUITY		VPIC WELLINGTON	'96999B981	53930.768	898.264165	48444076.29	0	
NQ4A	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	177919.849	765.059668	136119300.6	0	
NQ4A	EQUITY		VPIC LONGWOOD	'96999B973	0.027	1072.653061	28.96	0	
NQ4A	EQUITY		VPIC BRANDYWINE	'96999B999	21011.108	1210.334068	25430459.82	0	
NQ4A	EQUITY		VPIC MONDRIAN	'96999C914	86469.929	1006.057377	86993709.96	0	
NQ4A	EQUITY		VPIC ACADIAN	'96999B965	66817.833	893.07883	59673592.12	0	
NQ4A	EQUITY		VPIC SSGA	'96999C948	88395.599	787.649779	69624774.02	0	
NQ4B	EQUITY		VPIC OPPENHEIMER	'92699D930	24900.973	952.501332	23718209.95	0	
NQ4B	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	21239.115	1038.570763	22058323.87	0	

NQ4B	EQUITY	VPIC WELLINGTON GAA	'94999N998	59294.505	879.610295	52156057.03	0	
NQ4B	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4B	EQUITY	VPIC ACADIAN	'96999B965	74394.425	893.07883	66440086.04	0	
NQ4B	EQUITY	VPIC MONDRIAN	'96999C914	64142.241	1006.057377	64530774.74	0	
NQ4B	EQUITY	VPIC BRANDYWINE	'96999B999	18838.824	1210.334068	22801270.49	0	
NQ4B	EQUITY	VPIC LONGWOOD	'96999B973	0.019	1072.653061	20.38	0	
NQ4B	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	139028.945	765.059668	106365438.5	0	
NQ4B	EQUITY	VPIC WELLINGTON	'96999B981	50238.699	898.264165	45127623.01	0	
NQ4B	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	55431.599	793.217243	43969300.13	0	
NQ4B	EQUITY	VPIC SSGA	'96999C948	68533.187	787.649779	53980149.59	0	
NQ4B	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	122567.583	831.292697	101889536.6	0	
NQ4B	EQUITY	VPIC POST	'96999C955	43899.863	1107.469627	48617764.9	0	
NQ4B	EQUITY	VPIC DELAWARE	'96999D995	81093.7	1023.416014	82992591.21	0	
NQ4B	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	64855.562	1069.37618	69354993.14	0	
NQ4B	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	63600.975	809.663669	51495398.77	0	
NQ4B	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	16432.706	1284.783233	21112465.14	0	
NQ4B	EQUITY	VPIC REAL ESTATE FUND	'96999C997	67114.93	701.718874	47095813.11	0	
NQ4B	EQUITY	VPIC SMALL CAP TRANSITION ACCT	'96999D920	3.122	843.884179	2634.61	0	
NQ4B	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	62553.964	722.674293	45206141.71	0	
NQ4B	EQUITY	VPIC ABERDEEN	'926999970	44934.759	853.967212	38372810.87	0	
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	19338.972	893.07883	17271226.49	0	
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	16723.448	1006.057377	16824748.23	0	
NQ4D	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4D	EQUITY	VPIC WELLINGTON GAA	'94999N998	15432.779	879.610295	13574831.29	0	
NQ4D	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	6906.649	1038.570763	7173043.72	0	
NQ4D	EQUITY	VPIC OPPENHEIMER	'92699D930	7758.307	952.501332	7389797.75	0	
NQ4D	EQUITY	VPIC ABERDEEN	'926999970	12031.495	853.967212	10274502.24	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	13240.026	722.674293	9568226.43	0	
NQ4D	EQUITY	VPIC SMALL CAP TRANSITION ACCT	'96999D920	0.609	843.884179	513.93	0	
NQ4D	EQUITY	VPIC REAL ESTATE FUND	'96999C997	19483.334	701.718874	13671823.2	0	
NQ4D	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	2403.035	1284.783233	3087379.08	0	
NQ4D	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	16488.382	809.663669	13350043.87	0	
NQ4D	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	20089.184	1069.37618	21482894.85	0	
NQ4D	EQUITY	VPIC DELAWARE	'96999D995	25841.892	1023.416014	26447006.1	0	
NQ4D	EQUITY	VPIC POST	'96999C955	11760.041	1107.469627	13023888.22	0	
NQ4D	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	31958.625	831.292697	26566971.57	0	
NQ4D	EQUITY	VPIC SSGA	'96999C948	18186.952	787.649779	14324948.72	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	11741.509	793.217243	9313567.4	0	
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	10736.563	898.264165	9644269.8	0	
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	37008.789	765.059668	28313931.83	0	
NQ4D	EQUITY	VPIC LONGWOOD	'96999B973	0.003	1072.653061	3.22	0	
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	2679.099	1210.334068	3242604.79	0	
NQ4E	EQUITY	VPIC WELLINGTON GAA	'94999N998	5302.562	879.610295	4664188.13	0	
NQ4E	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4E	EQUITY	VPIC OPPENHEIMER	'92699D930	1663.634	952.501332	1584613.6	0	
NQ4E	EQUITY	VPIC ABERDEEN	'926999970	3798.861	853.967212	3244102.74	0	
NQ4E	EQUITY	VPIC UNITIZED CASH ACCOUNT	'96999F917	198.722	483.404719	96063.15	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	5597.696	722.674293	4045311	0	
NQ4E	EQUITY	VPIC REAL ESTATE FUND	'96999C997	6873.59	701.718874	4823327.84	0	
NQ4E	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	1417.06	1284.783233	1820614.93	0	
NQ4E	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	5692.546	809.663669	4609047.68	0	
NQ4E	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	4365.351	1069.37618	4668202.38	0	
NQ4E	EQUITY	VPIC DELAWARE	'96999D995	5397.028	1023.416014	5523404.88	0	
NQ4E	EQUITY	VPIC POST	'96999C955	3892.75	1107.469627	4311102.39	0	
NQ4E	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	12777.728	831.292697	10622031.97	0	
NQ4E	EQUITY	VPIC SSGA	'96999C948	7239.404	787.649779	5702114.96	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	4977.688	793.217243	3948387.95	0	
NQ4E	EQUITY	VPIC WELLINGTON	'96999B981	4482.679	898.264165	4026629.91	0	
NQ4E	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	14445.298	765.059668	11051514.89	0	
NQ4E	EQUITY	VPIC BRANDYWINE	'96999B999	1633.67	1210.334068	1977286.46	0	
NQ4E	EQUITY	VPIC MONDRIAN	'96999C914	6938.654	1006.057377	6980684.04	0	
NQ4E	EQUITY	VPIC ACADIAN	'96999B965	5329.723	893.07883	4759862.78	0	
NQ4E	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	1408.904	1038.570763	1463246.5	0	
NQ5A	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5B			'					
NQ5D			'					
NQ5E			'					
NQ5F			'					
NQ5G			'					
NQ5H			'					
NQ5I			'					
NQ5J			'					
NQ5L			'					
NQ5M			'					
NQ5N			'					
NQ5P			'					
NQ60	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	156991.66	100	156991.66	0.416769	12/31/2030
NQ60	CASH	US DOLLAR	'USD	0	1	0	0	
NQ60	CASH	US DOLLAR	'USD	696.17	1	696.17	0	