

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	0.469669	334164.97	0	
NQ11	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	573.89	100	573.89	0.291318	12/31/2030
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	197733.36	100	197733.36	0.291318	12/31/2030
NQ20	CASH		US DOLLAR	'USD	0	1	0	0	
NQ20	CASH		US DOLLAR	'USD	224.5	1	224.5	0	
NQ20	EQUITY	NRTLQ	NORTEL NETWORKS CORP NEW	'656568508	48	0.087	4.18	0	
NQ2A	EQUITY		KOJIMA CO	'648891901	5800	5.171162	29992.74	0	
NQ2A	EQUITY		SINGAPORE AIRPORT	'624358909	44530	1.603918	71422.45	0	
NQ2A	EQUITY		ORDINA NV	'525064903	7086	6.241458	44226.97	0	
NQ2A	EQUITY		KRUNG THAI BANK PLC	'649282902	842500	0.270877	228213.86	0	
NQ2A	EQUITY		OKINAWA ELEC POWER	'665805008	1500	59.864857	89797.29	0	
NQ2A	EQUITY	CA;BWL	BREAKWATER RES LTD	'106902950	175500	0.279512	49054.32	0	
NQ2A	EQUITY		AVENG	'615333903	14433	5.707687	82379.05	0	
NQ2A	EQUITY		HIAP SENG ENGINEER	'616207908	132000	0.489692	64639.3	0	
NQ2A	EQUITY		SEQUANA	'546924903	10045	14.090786	141541.95	0	
NQ2A	EQUITY		GOLDEN AGRI RESOUR	'616447900	2085880	0.30517	636548.31	0	
NQ2A	EQUITY		STATE BK OF INDIA	'513109900	2000	90.9	181800	0	
NQ2A	EQUITY	ATD B	ALIMENTATION COUCHE TARD INC	'01626P403	16700	17.469487	291740.43	0	
NQ2A	EQUITY	CA;GIB	CGI GROUPE INC	'39945C950	72296	11.683593	844677.01	0	
NQ2A	EQUITY		MORINAGA MILK IND	'660264003	34000	5.00363	170123.42	0	
NQ2A	EQUITY		OHSO FOOD SERVICE CORP	'666093901	4600	30.211649	138973.59	0	
NQ2A	EQUITY		HITACHI INFO SYS	'664095007	8600	32.333724	278070.03	0	
NQ2A	EQUITY		SAAB AB	'546955907	10025	11.940768	119706.2	0	
NQ2A	EQUITY		SANYO CHEMICAL IND	'677680001	35000	5.908304	206790.64	0	
NQ2A	EQUITY		ERSTE GROUP BANK AG	'528983901	6117	44.640312	273064.79	0	
NQ2A	EQUITY		NET ONE SYSTEMS CO	'603654906	228	1507.79025	343776.18	0	
NQ2A	EQUITY		HITACHI CABLE	'642914006	68000	2.937399	199743.12	0	
NQ2A	EQUITY		HAVAS	'598095909	29119	4.237468	123390.82	0	
NQ2A	EQUITY		AIFUL CORP	'601941909	22000	1.172726	25799.97	0	
NQ2A	EQUITY		CNP ASSURANCES	'554398909	3923	101.778158	399275.71	0	
NQ2A	EQUITY		FIRSTGROUP	'034521906	1406	6.616511	9302.81	0	
NQ2A	EQUITY		WEST JAPAN RAILWAY	'695799908	97	3797.397666	368347.57	0	
NQ2A	EQUITY	CA;TD	TORONTO DOMINION BK ONT	'891160954	6400	64.520637	412932.03	0	
NQ2A	EQUITY		AGFA GEVAERT NV	'568905905	15808	5.495991	86880.63	0	
NQ2A	EQUITY		KANTO AUTO WORKS	'648356004	15100	10.09661	152458.81	0	
NQ2A	EQUITY		KIM ENG HLDGS LTD	'649232006	22000	1.419396	31226.71	0	
NQ2A	EQUITY		KINUGAWA RUBBER	'649370004	23000	1.88753	43413.19	0	
NQ2A	EQUITY		KITA NIPPON BANK	'649428000	1700	30.993466	52688.89	0	
NQ2A	EQUITY		KURABO INDUSTRIES	'649765005	36000	2.088569	75188.47	0	
NQ2A	EQUITY		KURIMOTO	'649794005	29000	1.016362	29474.51	0	
NQ2A	EQUITY		RALLYE	'436892905	2992	35.511997	106251.89	0	
NQ2A	EQUITY		MARUDAI FOOD CO	'656944006	12000	3.138437	37661.25	0	
NQ2A	EQUITY		MITSUBISHI STEEL	'659720007	74795	2.043893	152873.01	0	
NQ2A	EQUITY		mitsui HOME CO	'659939904	6000	5.796616	34779.7	0	
NQ2A	EQUITY		NIPPON DENSETSU	'664032000	12000	9.471157	113653.88	0	
NQ2A	EQUITY		NIPPON SHINYAKU CO	'664056009	5000	14.184397	70921.99	0	
NQ2A	EQUITY		NIPPON SODA CO	'664058005	87000	4.232982	368269.39	0	
NQ2A	EQUITY		NIPPON FLOUR MILLS	'664074002	41000	5.450383	223465.68	0	
NQ2A	EQUITY		OSAKA STEEL CO	'666209903	9900	17.579717	174039.2	0	
NQ2A	EQUITY		PRIMA MEAT PACKERS	'670340009	28000	1.206232	33774.5	0	
NQ2A	EQUITY		LEGAL + GENERAL GP	'056039902	636591	1.404229	893919.75	0	
NQ2A	EQUITY		BALFOUR BEATTY	'009616004	55693	5.149907	286813.77	0	
NQ2A	EQUITY		BAE SYSTEMS	'026349902	466307	5.58493	2604292.08	0	
NQ2A	EQUITY		LOGICA PLC	'052270006	900139	2.080754	1872968.17	0	
NQ2A	EQUITY		BP PLC	'079805909	547031	8.844406	4838164.06	0	
NQ2A	EQUITY		ASTRAZENECA	'098952906	77753	44.845775	3486893.52	0	
NQ2A	EQUITY		DANISCO	'415558907	2200	60.620638	133365.4	0	
NQ2A	EQUITY		CAP GEMINI	'416343002	40919	52.321545	2140945.3	0	
NQ2A	EQUITY		CLUB MEDITERRANEE	'420437006	5751	23.577218	135592.58	0	
NQ2A	EQUITY		UNICREDIT SPA	'423244003	621005	3.902738	2423620.12	0	
NQ2A	EQUITY		D IETEREN TRADING	'424749000	505	368.348352	186015.92	0	
NQ2A	EQUITY		DANIELI + C	'425335007	2700	25.462811	68749.59	0	
NQ2A	EQUITY		DELHAIZE GROUP	'426211009	18761	69.343039	1300944.76	0	
NQ2A	EQUITY		VALORA HLDG AG	'458161007	300	238.037874	71411.36	0	
NQ2A	EQUITY		SEB SA	'479213001	2131	53.037778	113023.51	0	
NQ2A	EQUITY		VALEO	'493757900	17768	26.288671	467097.11	0	
NQ2A	EQUITY		E ON AG	'494290901	1617	42.360061	68496.22	0	
NQ2A	EQUITY		BAYER AG	'506921907	74001	69.211486	5121719.18	0	
NQ2A	EQUITY		BASF SE	'508657905	27434	52.92815	1452030.87	0	
NQ2A	EQUITY		FRANCE TELECOM	'517617908	54848	26.610245	1459518.72	0	
NQ2A	EQUITY		ALLIANZ SE	'523148906	6612	124.785313	825080.49	0	
NQ2A	EQUITY		DEUTSCHE LUFTHANSA	'528748908	262492	17.701185	4646419.38	0	
NQ2A	EQUITY		EADS(EURO AERO	'401225909	127363	22.429784	2856724.54	0	
NQ2A	EQUITY		ASHTREAD GROUP	'005367008	147365	1.375441	202691.87	0	
NQ2A	EQUITY		IFS	'508170909	11472	8.973451	102943.44	0	
NQ2A	EQUITY		JOHNSTON PRESS	'047696000	194428	0.599756	116609.41	0	
NQ2A	EQUITY		FUJI OIL CO	'635684004	5000	14.150891	70754.45	0	
NQ2A	EQUITY		ROLAND CORPORATION	'674751003	2600	11.414531	29677.78	0	
NQ2A	EQUITY		H.I.S. CO	'640043907	9600	20.684648	198572.63	0	
NQ2A	EQUITY		AEGIS GROUP	'096575006	368881	1.791272	660766.22	0	
NQ2A	EQUITY		ALPINE ELECTRONICS	'602148009	21400	9.392975	201009.66	0	

NQ2A	EQUITY		KGHM POLSKA MIEDZ	'526325907	5766	29.80955	171881.87	0
NQ2A	EQUITY		FUJI MEDIA HOLDINGS INC	'603658907	166	1641.81605	272541.46	0
NQ2A	EQUITY		NORITSU KOKI CO	'664878907	7900	9.002066	71116.32	0
NQ2A	EQUITY		JARDINE STRATEGIC	'647296904	2500	16.96	42400	0
NQ2A	EQUITY		DIMENSION DATA HLDGS PLC	'084354901	114622	1.00999	115767.02	0
NQ2A	EQUITY	CA;RY	ROYAL BK CDA MONTREAL QUE	'780087953	12500	53.619678	670245.97	0
NQ2A	EQUITY		MAGNA INTL INC	'559222955	9100	42.513743	386875.06	0
NQ2A	EQUITY	BRP	BRASIL TELECOM PARTICIPACOES	'105530109	20742	53.3	1105548.6	0
NQ2A	EQUITY		SUMISHO COMP SYS	'685847006	5100	16.686212	85099.68	0
NQ2A	EQUITY		TUI AG	'566629903	114849	10.304984	1183517.07	0
NQ2A	EQUITY		SANOFI AVENTIS	'567173901	85435	73.304246	6262748.21	0
NQ2A	EQUITY		CORP FINANC ALBA	'573040904	4404	56.991676	250991.34	0
NQ2A	EQUITY		DEUTSCHE BANK AG	'575035902	25639	76.658847	1965456.17	0
NQ2A	EQUITY		ALPS ELECTRIC CO	'602150005	54400	5.785447	314728.32	0
NQ2A	EQUITY		AOYAMA TRADING CO	'604587006	14200	17.211146	244398.28	0
NQ2A	EQUITY		ACOM CO	'604978908	2090	15.435305	32259.79	0
NQ2A	EQUITY		AMCOR LIMITED	'606660009	246572	4.836375	1192514.7	0
NQ2A	EQUITY		CLP HOLDINGS	'609701909	111500	6.787053	756756.41	0
NQ2A	EQUITY		BROTHER INDUSTRIES	'614650000	68000	12.017647	817199.98	0
NQ2A	EQUITY		DBS GROUP HLDGS	'617520903	266000	9.42479	2506994.07	0
NQ2A	EQUITY		BORAL LIMITED NEW	'621867902	54402	5.374731	292396.11	0
NQ2A	EQUITY		JARDINE CYCLE + CARRIAGE LTD	'624226007	18000	17.245662	310421.92	0
NQ2A	EQUITY		DAITO TRUST CONST	'625050000	25100	43.781761	1098922.21	0
NQ2A	EQUITY		DIC CORPORATION	'625082003	50000	1.429609	71480.43	0
NQ2A	EQUITY		ANSELL LTD	'628661001	33672	8.825502	297172.31	0
NQ2A	EQUITY		FUJI FILM HLD CORP	'635652001	75000	30.044117	2253308.76	0
NQ2A	EQUITY		FUJITSU	'635694003	121000	6.556095	793287.54	0
NQ2A	EQUITY		FUJI SOFT INC	'635700008	1400	16.887251	23642.15	0
NQ2A	EQUITY		HITACHI	'642910004	668000	3.082593	2059172.39	0
NQ2A	EQUITY		IWATANI INTL CORP	'646820001	63000	3.082593	194203.38	0
NQ2A	EQUITY		KAKEN PHARM	'648164002	91000	9.415312	856793.43	0
NQ2A	EQUITY		KANDENKO CO	'648358000	40000	6.935835	277433.41	0
NQ2A	EQUITY		MAEDA ROAD CONST	'655472009	33000	9.013235	297436.76	0
NQ2A	EQUITY		MARUBENI CORP	'656946001	6000	5.059474	30356.84	0
NQ2A	EQUITY		mitsui + CO	'659730006	1400	13.112191	18357.07	0
NQ2A	EQUITY		NEC CORP	'664040003	347000	3.149606	1092913.39	0
NQ2A	EQUITY		NIPPON TEL+TEL CP	'664137007	60600	46.462277	2815614.01	0
NQ2A	EQUITY		NIPPON OIL CORP	'664140001	498000	5.629084	2803283.63	0
NQ2A	EQUITY		NIPPON EXPRESS CO	'664212008	45000	4.076618	183447.81	0
NQ2A	EQUITY		NISSAN MOTOR CO	'664286002	231500	6.779472	1569447.7	0
NQ2A	EQUITY		PIONEER CORP	'668874001	11000	2.412464	26537.11	0
NQ2A	EQUITY		SANTOS LTD	'677670002	136822	13.414763	1835434.74	0
NQ2A	EQUITY		SANWA HOLDINGS CORP	'677678005	14000	3.451164	48316.3	0
NQ2A	EQUITY		SEINO HOLDINGS	'679342006	100000	8.678171	867817.05	0
NQ2A	EQUITY		SINGAPORE AIRLINES	'681173001	25000	9.779639	244490.97	0
NQ2A	EQUITY		SONY CORP	'682150008	77200	29.653208	2289227.68	0
NQ2A	EQUITY		TELECOM CORP OF NZ	'688143007	129852	1.924244	249866.95	0
NQ2A	EQUITY		TOPPAN PRINTING CO	'689702009	22000	9.493494	208856.87	0
NQ2A	EQUITY		TOYO SEIKAN KAISHA	'690026000	20800	19.288546	401201.76	0
NQ2A	EQUITY		UNITED O SEAS BANK	'691678007	29000	11.908733	345353.25	0
NQ2A	EQUITY		ASTELLAS PHARMA INC	'698538006	58800	41.212933	2423320.49	0
NQ2A	EQUITY		YAMATO HOLDINGS CO LTD	'698556008	27000	16.474005	444798.12	0
NQ2A	EQUITY		ATOS ORIGIN	'565478906	7000	50.428643	353000.5	0
NQ2A	EQUITY		INFINEON TECHNOLOGIES AG	'588950907	196074	5.634853	1104848.12	0
NQ2A	EQUITY		ADEKA CORPORATION	'605490002	1100	10.029597	11032.56	0
NQ2A	EQUITY		NIPPO CORPORATION	'664078003	15000	8.186743	122801.14	0
NQ2A	EQUITY		TOSHIBA TEC	'689488005	21000	4.690903	98508.96	0
NQ2A	EQUITY		TOENEC CORP	'689562007	5000	6.209862	31049.31	0
NQ2A	EQUITY		TOYOTA INDUSTRIES	'690054002	2100	27.531133	57815.38	0
NQ2A	EQUITY		TELEFONOS DE MEXICO SAB DE CV	'288168008	97200	0.875225	85071.86	0
NQ2A	EQUITY		RHB CAPITAL BHD	'624467908	79700	1.464895	116752.09	0
NQ2A	EQUITY		INTERSERVE PLC	'015281900	45020	3.678505	165606.3	0
NQ2A	EQUITY		CAPE PLC	'017260001	49137	4.102333	201576.34	0
NQ2A	EQUITY		MEGGITT	'057580003	91341	3.728085	340527	0
NQ2A	EQUITY		THE GAME GROUP	'073601007	141002	2.554162	360141.94	0
NQ2A	EQUITY		MORGAN SINDALL PLC	'080856008	15732	10.627681	167194.68	0
NQ2A	EQUITY		CFE	'431826007	3146	55.471508	174513.36	0
NQ2A	EQUITY		NCC	'464574003	17263	15.194091	262295.59	0
NQ2A	EQUITY		ANTOFAGASTA	'004561908	70029	12.147063	850646.71	0
NQ2A	EQUITY		THOMSON SA	'598893907	38190	2.036148	77760.49	0
NQ2A	EQUITY		NSD CO.LTD	'663960003	14600	10.811415	157846.65	0
NQ2A	EQUITY		NIHON UNISYS	'664268000	8400	9.024404	75804.99	0
NQ2A	EQUITY		HITACHI CAP CORP	'642915003	23200	12.308036	285546.43	0
NQ2A	EQUITY		YOKOHAMA REITO CO	'698648003	20000	7.069861	141397.22	0
NQ2A	EQUITY		U SHIN	'698862000	5900	5.271681	31102.92	0
NQ2A	EQUITY		NORITZ CORP	'664389004	4700	13.436086	63149.61	0
NQ2A	EQUITY		SAN IN GODO BANK	'677285009	23000	8.544145	196515.33	0
NQ2A	EQUITY		TOAGOSEI CO LTD	'689446003	12000	3.406489	40877.87	0
NQ2A	EQUITY		TOYOTA TSUSHO CORP	'690058003	40600	15.122578	613976.66	0
NQ2A	EQUITY		TOYOTA AUTO BODY	'690062005	8500	19.545429	166136.15	0
NQ2A	EQUITY		MEDIPAL HOLDINGS CORP	'678209909	39190	14.106215	552822.58	0
NQ2A	EQUITY		PAPERLINK	'622220903	88488	0.595721	52714.19	0
NQ2A	EQUITY		STMICROELECTRONICS	'596233908	3938	9.411885	37064	0

NQ2A	EQUITY	SOC GENERALE	'596651901	28859	80.39349	2320075.72	0	
NQ2A	EQUITY	PER AARSLEFF	'545747909	260	113.682102	29557.35	0	
NQ2A	EQUITY	CAPITAL + REGIONAL	'017415001	265643	0.527786	140202.53	0	
NQ2A	EQUITY	AIRPORT FACILITIES	'601274905	5900	5.952979	35122.58	0	
NQ2A	EQUITY	BEACH PETROLEUM NL	'608820007	287297	0.661913	190165.52	0	
NQ2A	EQUITY	CALTEX AUSTRALIA	'616150009	16708	10.687683	178569.81	0	
NQ2A	EQUITY	CHORI CO	'619350002	23000	1.083375	24917.63	0	
NQ2A	EQUITY	CHOW SANG SANG HLD	'619368004	100000	0.856769	85676.87	0	
NQ2A	EQUITY	CHUETSU PULP+PAPER	'619570005	23000	2.423633	55743.56	0	
NQ2A	EQUITY	FLIGHT CENTRE LTD	'635214901	9600	13.194126	126663.61	0	
NQ2A	EQUITY	DS SMITH PLC	'082201906	46600	1.716103	79970.38	0	
NQ2A	EQUITY	MIRACA HOLDINGS INC	'635661002	11700	32.724633	382878.2	0	
NQ2A	EQUITY	HANWA CO	'640882007	26000	3.618697	94086.11	0	
NQ2A	EQUITY	HIBIYA ENGINEERING	'643797905	5000	9.3483	46741.5	0	
NQ2A	EQUITY	INABA DENKISANGYO	'645921909	4500	24.012956	108058.3	0	
NQ2A	EQUITY	INABATA + CO	'646160002	9100	4.165969	37910.31	0	
NQ2A	EQUITY	ITOCHU ENEX CO LTD	'646782003	25900	5.841291	151289.44	0	
NQ2A	EQUITY	KANEMATSU CORP	'648346005	109000	0.893505	97392.08	0	
NQ2A	EQUITY	NEXANS	'713083905	11535	80.729681	931216.87	0	
NQ2A	EQUITY	CEMENTIR SPA	'714862901	9766	5.225577	51032.98	0	
NQ2A	EQUITY	COCA COLA CENTRAL	'635554900	4400	13.961021	61428.49	0	
NQ2A	EQUITY	PEUGEOT SA	'710352907	24379	30.454516	742450.64	0	
NQ2A	EQUITY	ITOCU SHOKUJIN CO	'632785903	1200	35.516837	42620.2	0	
NQ2A	EQUITY	ENEL	'714456902	494017	6.340123	3132128.51	0	
NQ2A	EQUITY	TOUEI HOUSING CORP	'617391909	7300	9.90674	72319.2	0	
NQ2A	EQUITY	TOHO HOLDINGS CO LTD	'689555001	6000	13.849333	83096	0	
NQ2A	EQUITY	BILLERUD	'724037908	42362	5.36262	227171.32	0	
NQ2A	EQUITY	CA;NGX NORTHGATE MINERALS CORP	'666416953	32100	2.69263	86433.43	0	
NQ2A	EQUITY	PUBLIC POWER CORP	'726829906	11062	22.232454	245935.41	0	
NQ2A	EQUITY	WESSANEN KON CVA	'727116907	57	5.322049	303.36	0	
NQ2A	EQUITY	SIAS	'730742905	30296	8.843284	267916.13	0	
NQ2A	EQUITY	NEC MOBILING LTD	'643990906	2300	26.861004	61780.31	0	
NQ2A	EQUITY	TOKYU LIVABLE	'620136903	3700	8.432457	31200.09	0	
NQ2A	EQUITY	ARAKAWA CHEMICAL INDUSTRIES	'618583900	3200	11.637907	37241.3	0	
NQ2A	EQUITY	OTP BANK	'732015904	45491	28.416454	1292692.89	0	
NQ2A	EQUITY	IIDA HOM MAX	'620787903	2400	17.423354	41816.05	0	
NQ2A	EQUITY	EDION CORP	'651271900	8700	8.700508	75694.42	0	
NQ2A	EQUITY	KTC KT CORP	'48268K101	110600	17.38	1922228	0	
NQ2A	EQUITY	BARCLAYS	'313486904	160	5.917595	946.82	0	
NQ2A	EQUITY	SBS COMPANHIA DE SANEAMENTO BASICO	'20441A102	6300	37.93	238959	0	
NQ2A	EQUITY	CHAMPION TECHNLGY	'652348905	1392000	0.035484	49393.23	0	
NQ2A	EQUITY	AU Optronics Corp	'002255107	9857	9.68	95415.76	0	
NQ2A	EQUITY	GLOBAL GREEN TECH	'631371903	508000	0.04258	21630.83	0	
NQ2A	EQUITY	STUDIO ALICE	'652816901	4300	10.599207	45576.59	0	
NQ2A	EQUITY	CIE DE ST GOBAIN	'738048909	20330	51.817258	1053444.86	0	
NQ2A	EQUITY	RAITO KOGYO CO	'672100005	25200	2.35662	59386.83	0	
NQ2A	EQUITY	RHYTHM WATCH CO	'673714002	33000	1.463115	48282.79	0	
NQ2A	EQUITY	SOFINA	'482030004	1653	95.068956	157148.98	0	
NQ2A	EQUITY	TESSENDERLO CHEMIE	'488400003	4211	38.501173	162128.44	0	
NQ2A	EQUITY	RYODEN TRADING CO	'676300007	6000	6.466745	38800.47	0	
NQ2A	EQUITY	BIC	'529878902	3215	71.038611	228389.13	0	
NQ2A	EQUITY	RHEINMETALL AG	'533458907	20811	59.140374	1230770.33	0	
NQ2A	EQUITY	OCE NV	'544675903	16628	6.46656	107525.96	0	
NQ2A	EQUITY	BBVA (BILB VIZ ARG)	'550190904	81193	17.730419	1439585.89	0	
NQ2A	EQUITY	ENI ENERSIS S A	'29274F104	16200	18.45	298890	0	
NQ2A	EQUITY	TEO TELECOM ARGENTINA S.A.	'879273209	13265	15.99	212107.35	0	
NQ2A	EQUITY	ITALCEMENTI	'597593904	25741	15.377082	395821.47	0	
NQ2A	EQUITY	MIMASU SEMICONDUCT	'659460901	12500	14.329592	179119.9	0	
NQ2A	EQUITY	AEGON NV	'592737902	22327	8.479321	189317.8	0	
NQ2A	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'861123985	1517075.12	100	1517075.12	0.280222	12/31/2030
NQ2A	EQUITY	BOUYGUES	'400212908	22126	50.794068	1123869.56	0	
NQ2A	EQUITY	NTT DATA CORP	'612563908	56	3212.151673	179880.49	0	
NQ2A	EQUITY	NOVABASE SGPS SA	'406361907	6045	7.016159	42412.68	0	
NQ2A	EQUITY	CAWACHI	'628978900	7600	22.951918	174434.58	0	
NQ2A	EQUITY	PROSIEBENSAT1 MEDIA AG	'457913903	8769	10.743494	94209.7	0	
NQ2A	EQUITY	HANNOVER RUECKVERS	'451180905	9271	45.795055	424565.96	0	
NQ2A	EQUITY	ONESTEEL	'629372905	191294	2.674127	511544.48	0	
NQ2A	EQUITY	BABCOCK INTL GROUP	'096970900	57791	9.092305	525453.4	0	
NQ2A	EQUITY	DANSKE BANK A/S	'458882909	30812	26.162591	806121.75	0	
NQ2A	EQUITY	MARUBUN CORP	'652650904	5000	6.276875	31384.37	0	
NQ2A	EQUITY	INABA SEISAKUSHO	'611893900	3400	10.353493	35201.88	0	
NQ2A	EQUITY	BARCO	'470409905	1810	43.558654	78841.16	0	
NQ2A	EQUITY	AMERICA MOVIL SA	'266747906	1051700	2.188062	2301185.11	0	
NQ2A	EQUITY	CBI CHICAGO BRDG + IRON CO N V	'167250109	9800	18.68	183064	0	
NQ2A	EQUITY	DOWNER GROUP	'646557900	177326	7.228086	1281727.63	0	
NQ2A	EQUITY	TOKYU COMMUNITY CO	'613349901	2900	22.84023	66236.67	0	
NQ2A	EQUITY	GUOCOLEISURE LTD	'633859905	123000	0.503886	61977.93	0	
NQ2A	EQUITY	NORSKE SKOGSINDUST	'707039905	81000	1.963015	159004.19	0	
NQ2A	EQUITY	SAPPORO HOKUYO HLD	'633547906	43400	3.562853	154627.8	0	
NQ2A	EQUITY	HO BEE INVESTMENT	'619935901	155000	1.000674	155104.5	0	
NQ2A	EQUITY	NESTLE SA	'712387901	119876	42.557703	5101647.14	0	
NQ2A	EQUITY	UNIBAIL RODAMCO SE	'707624904	1	207.488288	207.49	0	
NQ2A	EQUITY	BLUESCOPE STEEL LTD	'653323907	223309	2.585872	577448.52	0	

NQ2A	EQUITY	NEC FIELDING LTD	'654275908	5100	15.647512	79802.31	0
NQ2A	EQUITY	OSIM INTERNATIONAL	'628033904	251000	0.315816	79269.72	0
NQ2A	EQUITY	NS SOLUTIONS CORP	'654468909	13900	18.372703	255380.58	0
NQ2A	EQUITY	HONG LEONG ASIA	'610575904	46000	1.525851	70189.13	0
NQ2A	EQUITY	SUMITOMO MITSUI GR	'656302908	70000	34.958396	2447087.73	0
NQ2A	EQUITY	OHB TECHNOLOGY AG	'705822906	2720	13.023745	35424.59	0
NQ2A	EQUITY	MUSASHI SEIMITSU I JPY50	'613522903	400	19.188027	7675.21	0
NQ2A	EQUITY	DMX TECHNOLOGIES	'657894903	1113000	0.337107	375199.6	0
NQ2A	EQUITY	PAL CO	'642189906	1650	20.606467	34000.67	0
NQ2A	EQUITY	DAIKOKU DENKI CO	'654865906	9300	22.616854	210336.74	0
NQ2A	EQUITY	VICTORY CITY INTL	'617961909	694000	0.148386	102979.98	0
NQ2A	EQUITY	SOJITZ CORPORATION	'659414908	292000	1.909868	557681.35	0
NQ2A	EQUITY	RYOYO ELECTRO CORP	'676341001	3100	8.644664	26798.46	0
NQ2A	EQUITY	SAKAI CHEMICAL IND	'676940000	10000	4.422851	44228.51	0
NQ2A	EQUITY	SAKATA INX CORP	'676983000	12000	4.367007	52404.09	0
NQ2A	EQUITY	SAN AI OIL CO	'677280000	7000	4.981292	34869.05	0
NQ2A	EQUITY	SANKI ENGINEERING	'677482002	16000	8.410119	134561.9	0
NQ2A	EQUITY	SEIKA CORP	'679330001	12000	2.591165	31093.99	0
NQ2A	EQUITY	SHINMAYWA INDS	'680448008	24000	3.931423	94354.16	0
NQ2A	EQUITY	SINANEN CO LTD	'680452000	6000	5.361032	32166.19	0
NQ2A	EQUITY	SINTOKOGIO	'680462009	40300	7.639471	307870.67	0
NQ2A	EQUITY	STORA ENSO OYJ	'507267904	29568	6.957691	205725.01	0
NQ2A	EQUITY	SPOTLESS GROUP	'683640007	50500	2.215201	111867.65	0
NQ2A	EQUITY	TAIKISHA	'686995002	6100	13.469593	82164.52	0
NQ2A	EQUITY	TOKYO TEKKO CO	'689506004	33000	3.462333	114256.99	0
NQ2A	EQUITY	TOPY INDUSTRIES	'689712008	25000	2.211426	55285.64	0
NQ2A	EQUITY	TOYO ENGINEERING	'689971000	107000	3.417658	365689.4	0
NQ2A	EQUITY	AISIN SEIKI CO	'601070006	29152	24.459708	713049.42	0
NQ2A	EQUITY	TSUTSUMI JEWELRY	'690715008	2700	23.342827	63025.63	0
NQ2A	EQUITY	BEST DENKI CO	'609818000	18764	4.746747	89067.96	0
NQ2A	EQUITY	CANON MARKETING JA	'617245006	22600	17.74725	401087.84	0
NQ2A	EQUITY	ORIGIN ENERGY	'621486901	102649	14.40322	1478476.08	0
NQ2A	EQUITY	FUTABA CORP	'635773005	12500	16.362316	204528.96	0
NQ2A	EQUITY	NAGASE + CO	'661982009	39000	12.397386	483498.07	0
NQ2A	EQUITY	NIHON YAMAMURA GLA	'698534005	19000	3.350645	63662.25	0
NQ2A	EQUITY	SEIKO EPSON CORP	'661650903	2600	15.033227	39086.39	0
NQ2A	EQUITY	IMDEX NL	'646215905	55157	0.639849	35292.15	0
NQ2A	EQUITY	SIGMA PHARMACEUTIC	'655259901	97999	0.939916	92110.83	0
NQ2A	EQUITY	NEC ELECTRONICS	'663567907	53500	8.912716	476830.29	0
NQ2A	EQUITY	MINCOR RESOURCES	'600052906	36241	2.188725	79321.57	0
NQ2A	EQUITY	ALFRESA HOLDINGS C	'668721905	7200	40.877869	294320.66	0
NQ2A	EQUITY	NAMURA SHIPBUILDNG	'662106004	5200	6.04233	31420.12	0
NQ2A	EQUITY	HI P INTERNATIONAL	'672420908	99000	0.507434	50235.97	0
NQ2A	EQUITY	TOKEN CORP	'689844900	1030	32.612945	33591.33	0
NQ2A	EQUITY	SHINSEI BANK	'673093902	332000	1.541297	511710.5	0
NQ2A	EQUITY	IMASEN ELECTRIC IN	'650995905	2700	11.157648	30125.65	0
NQ2A	EQUITY	GRANDE CACHE COAL CORP	'38655X105	30000	3.698873	110966.18	0
NQ2A	EQUITY	JAZZ AIR INCOME FD	'47214X951	31500	3.419361	107709.87	0
NQ2A	EQUITY	WESTERN CDN COAL CORP	'957999956	77000	2.69263	207332.53	0
NQ2A	EQUITY	KSB AG	'449806009	100	616.69115	61669.12	0
NQ2A	EQUITY	ALIMENTATION COUCHE TARD INC	'01626P957	7000	17.469487	122286.41	0
NQ2A	EQUITY	EMPIRE LTD	'291843951	6600	40.724867	268784.12	0
NQ2A	EQUITY	WESTJET AIRLS LTD	'960410959	1071	10.313985	11046.28	0
NQ2A	EQUITY	HIGHPINE OIL + GAS LTD	'43113R955	16900	6.643063	112267.77	0
NQ2A	EQUITY	GREGGS	'B63Q58902	4222	6.400599	27023.32	0
NQ2A	EQUITY	BEAZLEY PLC	'B64G90908	17047	1.887233	32171.66	0
NQ2A	EQUITY	JEAN COUTU GROUP INC A	'47215Q955	6800	8.888475	60441.63	0
NQ2A	EQUITY	WEST FRASER TIMBER LTD	'952845956	1900	25.388987	48239.08	0
NQ2A	EQUITY	CASCADES INC	'146900956	30200	7.313892	220879.53	0
NQ2A	EQUITY	BAKER TECHNOLOGY	'698716909	165000	0.248394	40985.06	0
NQ2A	EQUITY	SIGMA PHARMACEUTICALS	'929MPL908	32666	0	0	0
NQ2A	EQUITY	NEC NETWORKS + SYS	'661942003	18900	13.659463	258163.85	0
NQ2A	EQUITY	MINISTOP CO	'658385901	5800	15.85972	91986.37	0
NQ2A	EQUITY	SORUN CORPORATION	'655033009	8700	5.182331	45086.28	0
NQ2A	CASH	AUSTRALIAN DOLLAR	'AUD	148802.63	0.88255	131325.79	0
NQ2A	EQUITY	PSP SWISS PROPERTY	'B01287901	263	57.822965	15207.44	0
NQ2A	EQUITY	ASSET MANAGERS CO	'654976901	510	90.244039	46024.46	0
NQ2A	EQUITY	PACIFIC BASIN SHIP	'B01RQM903	354602	0.659351	233807.04	0
NQ2A	EQUITY	LG DISPLAY CO LTD	'50186V102	147300	14.33	2110809	0
NQ2A	EQUITY	JFE SHOJI HLDGS	'B0152K901	13000	3.663372	47623.83	0
NQ2A	EQUITY	SUMIKIN BUSSAN CP	'685762908	15000	2.278439	34176.58	0
NQ2A	EQUITY	TOSEI CORP	'673582904	122	319.986597	39038.36	0
NQ2A	EQUITY	MACQUARIE INTL INFRASTRUCTURE	'B07NLK905	194000	0.237749	46123.27	0
NQ2A	EQUITY	SEMBCORP INDUSTRIE	'B08X16905	58000	2.405876	139540.83	0
NQ2A	EQUITY	MTU AERO ENGINES I	'B09DHL908	9995	47.300606	472769.56	0
NQ2A	EQUITY	BUONGIORNO SPA	'457269900	121788	2.175009	264890.03	0
NQ2A	EQUITY	ROYAL DUTCH SHELL	'B09CBL906	268308	28.576231	7667231.47	0
NQ2A	EQUITY	CA;HTE HARVEST ENERGY TR	'41752X952	15100	6.49399	98059.26	0
NQ2A	EQUITY	OVERSEAS CHINESE BK	'B0F9V2906	70000	5.571129	389979.06	0
NQ2A	EQUITY	CRESCENDO INVESTME	'B064LV904	38	1534.59541	58314.63	0
NQ2A	EQUITY	TIPP24 AG	'B0LNHP903	2122	37.741089	80086.59	0
NQ2A	EQUITY	TURKIYE VAKIFLAR	'B0N6YC908	18594	2.287483	42533.45	0
NQ2A	EQUITY	HEALTHCARE LOCUMS	'B0MD82905	28600	4.174304	119385.08	0

NQ2A	EQUITY	PATNI COMPUTER SYS	'703248203	4900	18.5	90650	0
NQ2A	EQUITY	BRITVIC	'B0N8QD901	34328	5.637709	193531.27	0
NQ2A	EQUITY	KYORIN CO LTD	'BOYZFP904	6000	17.032445	102194.67	0
NQ2A	EQUITY	BANCO MACRO SA	'05961W105	3141	24.15	75855.15	0
NQ2A	EQUITY	COMPTON PETE CORP	'204940951	25900	1.295071	33542.35	0
NQ2A	EQUITY	BANK ALFALAH LTD	'B02ZK8901	607600	0.151515	92060.61	0
NQ2A	EQUITY	ADITYA BIRLA MINER	'B12TY1903	119902	1.129664	135449.01	0
NQ2A	EQUITY	RCG HOLDINGS LTD	'B01RY4904	46570	1.335457	62192.25	0
NQ2A	EQUITY	AIR BERLIN PLC	'B128C0905	24216	5.45214	132029.03	0
NQ2A	EQUITY	FUJI CO	'635624000	3900	19.545429	76227.17	0
NQ2A	EQUITY	IBA	'570549907	8889	12.526767	111350.44	0
NQ2A	EQUITY	ARKEMA	'B0Z5Y2906	17735	35.197731	624231.77	0
NQ2A	EQUITY	UNILEVER NV	'B12T3J908	85436	28.788178	2459546.76	0
NQ2A	EQUITY	MATSUYA FOODS CO	'657298907	6500	14.463618	94013.51	0
NQ2A	EQUITY	HONG KONG ELECTRIC	'643532005	25500	5.483836	139837.81	0
NQ2A	EQUITY	GREAT WALL TECHNOLOGY CO LTD	'616785903	173684	0.28645	49751.74	0
NQ2A	EQUITY	ATEA ASA	'B12TR1901	13500	6.290609	84923.22	0
NQ2A	EQUITY	AJ LUCAS GROUP	'616618906	23088	4.359798	100659.02	0
NQ2A	EQUITY	DEMAG CRANES AG	'B16LY7903	4746	35.870113	170239.56	0
NQ2A	EQUITY	KLOECKNER + CO SE	'B170DQ909	6822	22.890219	156157.07	0
NQ2A	EQUITY	COLT TELECOM GP SA	'B138NB908	63343	1.898428	120252.15	0
NQ2A	EQUITY	COMPUTACENTER	'B16490904	21801	5.121119	111645.51	0
NQ2A	EQUITY	JAPAN SECS FINANCE	'647076009	29200	7.46077	217854.47	0
NQ2A	EQUITY	AGL ENERGY	'B0ZNP904	31728	12.064461	382781.23	0
NQ2A	EQUITY	USG PEOPLE NV	'B1FRP907	30	20.712286	621.37	0
NQ2A	EQUITY	NISHAT MILLS	'664681905	108500	0.799784	86776.52	0
NQ2A	EQUITY	FIBERWEB PLC	'B1FMH0905	30238	1.183519	35787.25	0
NQ2A	EQUITY	TOHO GAS CO	'689522001	21000	4.579215	96163.51	0
NQ2A	EQUITY	CHUBU STEEL PLATE	'619573009	6000	7.728821	46372.93	0
NQ2A	EQUITY	UNIPRES	'698569902	15600	14.240241	222147.76	0
NQ2A	EQUITY	LEOPALACE21	'659842009	46300	8.052717	372840.79	0
NQ2A	EQUITY	INVESTEC	'B1DHG4901	55670	7.200264	400838.69	0
NQ2A	EQUITY	TULLETT PREBON PLC	'B1H0DZ908	56712	6.25026	354464.75	0
NQ2A	EQUITY	ELECTROLUX AB	'B1KKBX907	68998	22.809012	1573776.21	0
NQ2A	EQUITY	FUJISHOJI CO LTD	'B1MP48907	94	1360.36187	127874.02	0
NQ2A	EQUITY	TS TECH CO LTD	'B1PJJR909	7400	17.724912	131164.35	0
NQ2A	EQUITY	CHINA SCI TECH HLD	'B06GQX908	984000	0.030709	30218.13	0
NQ2A	EQUITY	MEDIQ NV	'B1VYYM904	3033	16.524516	50118.87	0
NQ2A	EQUITY	INDUSTRIVARDEN AB	'B1VSK5909	30493	10.653739	324864.47	0
NQ2A	EQUITY	DRAX GROUP	'B1VNSX901	119460	7.540935	900840.14	0
NQ2A	EQUITY	D/S NORDEN	'B1WP65900	1516	37.697692	57149.7	0
NQ2A	EQUITY	THOMAS COOK GROUP	'B1VYCH909	157372	3.71529	584682.64	0
NQ2A	EQUITY	OCEANAGOLD CORP	'B1Z290906	38581	0.895788	34560.42	0
NQ2A	EQUITY	MONDI	'B1CRLC906	12498	4.940392	61745.02	0
NQ2A	EQUITY	NIPPON SEIKI CO	'664253002	3000	11.392193	34176.58	0
NQ2A	EQUITY	UMC UNITED MICROELECTRONICS CORP	'910873405	380278	3.8	1445056.4	0
NQ2A	EQUITY	MACQUARIE GP LTD	'B28TYC906	30118	51.885127	1562676.26	0
NQ2A	EQUITY	GET SA	'B292IQ905	10103	10.218743	103239.96	0
NQ2A	EQUITY	WH SMITH PLC	'B2PDGW903	116	7.213069	836.72	0
NQ2A	EQUITY	COCOKARA FINE HOLD	'B2Q4CF903	3100	21.9914	68173.34	0
NQ2A	EQUITY	CHINA ZAINO INTERN	'B2Q8QW902	660000	0.205812	135836.2	0
NQ2A	EQUITY	SBI VERITRANS CO NPV	'B02QRZ904	90	638.856313	57497.07	0
NQ2A	EQUITY	BOMBARDIER INC	'097751952	202300	4.630579	936766.05	0
NQ2A	EQUITY	METRO INC	'59162N950	8900	32.600391	290143.48	0
NQ2A	EQUITY	KURODA ELECTRIC	'650458904	2000	12.285698	24571.4	0
NQ2A	EQUITY	CSE GLOBAL LTD	'614399905	290000	0.56421	163620.88	0
NQ2A	EQUITY	NETGEM	'594093908	7506	4.940545	37083.73	0
NQ2A	EQUITY	REGUS PLC	'B3CGFD901	258499	1.602549	414257.25	0
NQ2A	EQUITY	PRIMARY HEALTH CAR	'611776907	26409	5.480637	144738.14	0
NQ2A	CASH	CANADIAN DOLLAR	'CAD	2569.51	0.931706	2394.03	0
NQ2A	CASH	SWISS FRANC	'CHF	194980.05	0.963716	187905.41	0
NQ2A	CASH	DANISH KRONE	'DKK	17918.67	0.196342	3518.19	0
NQ2A	CASH	EURO CURRENCY	'EUR	283269.45	1.4617	414054.9	0
NQ2A	CASH	POUND STERLING	'GBP	60.79	1.59935	97.22	0
NQ2A	CASH	HONG KONG DOLLAR	'HKD	1018.13	0.129031	131.37	0
NQ2A	CASH	HUNGARIAN FORINT	'HUF	337318.05	0.005411	1825.09	0
NQ2A	CASH	ISRAELI SHEKEL	'ILS	12434.32	0.264795	3292.55	0
NQ2A	CASH	JAPANESE YEN	'JPY	31288785	0.011169	349458.7	0
NQ2A	CASH	MEXICAN PESO (NEW)	'MXN	50976.5	0.074046	3774.61	0
NQ2A	CASH	NORWEGIAN KRONE	'NOK	3664.7	0.172345	631.59	0
NQ2A	CASH	NEW ZEALAND DOLLAR	'NZD	13818.53	0.7234	9996.33	0
NQ2A	CASH	POLISH ZLOTY	'PLN	98497.81	0.345018	33983.51	0
NQ2A	CASH	SWEDISH KRONA	'SEK	840099.47	0.143003	120136.92	0
NQ2A	CASH	SINGAPORE DOLLAR	'SGD	117.18	0.709698	83.16	0
NQ2A	CASH	THAILAND BAHT	'THB	2292325.34	0.029931	68611.95	0
NQ2A	CASH	TURKISH LIRA	'TRY	283606.91	0.672789	190807.62	0
NQ2A	CASH	SOUTH AFRICAN RAND	'ZAR	41490.19	0.13197	5475.45	0
NQ2A	CASH	US DOLLAR	'USD	0	1	0	0
NQ2A	EQUITY	MADECO S A	'556304202	7000	6.59	46130	0
NQ2A	EQUITY	VETROPACK HLDG SA	'516606902	58	1701.922614	98711.51	0
NQ2B	CASH	NEW ZEALAND DOLLAR	'NZD	-0.02	0.7234	-0.01	0
NQ2B	CASH	NEW TAIWAN DOLLAR	'TWD	2478756	0.031106	77104.52	0
NQ2B	CASH	SOUTH AFRICAN RAND	'ZAR	0.01	0.13197	0	0

NQ2B	CASH	US DOLLAR	'USD	505321.65	1	505321.65	0	
NQ2B	EQUITY	JARDINE MATHESON	'647211002	60823	30.4	1849019.2	0	
NQ2B	EQUITY	WEST JAPAN RAILWAY	'695799908	449	3797.397666	1705031.55	0	
NQ2B	EQUITY	KDDI CORP	'624899902	572	5651.421232	3232612.94	0	
NQ2B	EQUITY	AVIVA PLC	'021623004	197457	7.166687	1415112.61	0	
NQ2B	EQUITY	BP PLC	'079805909	609843	8.844406	5393698.86	0	
NQ2B	EQUITY	BG GROUP	'087628905	178306	17.384935	3099838.18	0	
NQ2B	EQUITY	INTESA SANPAOLO	'407683002	826452	4.417988	3651254.75	0	
NQ2B	EQUITY	REED ELSEVIER NV	'414881904	253436	11.269706	2856149.09	0	
NQ2B	EQUITY	UNICREDIT SPA	'423244003	636373	3.902738	2483597.4	0	
NQ2B	EQUITY	UPM KYMMENE OY	'505125906	135946	11.985938	1629440.39	0	
NQ2B	EQUITY	FRANCE TELECOM	'517617908	147368	26.610245	3921498.59	0	
NQ2B	EQUITY	SUEZ LYONN EAUX	'551929904	1	0.014617	0.01	0	
NQ2B	EQUITY	CARREFOUR	'564156909	116539	45.312694	5280696.06	0	
NQ2B	EQUITY	BANCO SANTANDER SA	'570594903	233336	16.078698	3751739.06	0	
NQ2B	EQUITY	TELEFONICA SA	'573252905	210413	27.56035	5799055.92	0	
NQ2B	EQUITY	DEUTSCHE TELEKOM	'584235907	294707	13.637659	4019113.64	0	
NQ2B	EQUITY	AMCOR LIMITED	'606660009	561478	4.836375	2715518.27	0	
NQ2B	EQUITY	TELSTRA CORP	'608728903	1815530	2.885939	5239509.21	0	
NQ2B	EQUITY	CANON INC	'617232004	150200	40.542804	6089529.23	0	
NQ2B	EQUITY	FOSTERS GROUP	'634926901	865284	4.898154	4238294.03	0	
NQ2B	EQUITY	WHARF(HLDGS)	'643557002	533000	5.309643	2830039.81	0	
NQ2B	EQUITY	KAO CORP	'648380004	190900	24.794773	4733322.16	0	
NQ2B	EQUITY	NATL AUSTRALIA BK	'662460005	108887	27.147245	2955982.03	0	
NQ2B	EQUITY	NITTO DENKO CORP	'664180007	50400	30.714246	1547997.99	0	
NQ2B	EQUITY	QBE INS GROUP	'671574002	46200	21.234158	981018.11	0	
NQ2B	EQUITY	SEKISUI HOUSE	'679390005	156000	9.046741	1411291.67	0	
NQ2B	EQUITY	TAKEDA PHARMACEUTICAL CO LTD	'687044008	131600	41.771374	5497112.86	0	
NQ2B	EQUITY	TELECOM CORP OF NZ	'688143007	720918	1.924244	1387222.21	0	
NQ2B	EQUITY	TOYOTA MOTOR CORP	'690064001	69100	39.872675	2755201.88	0	
NQ2B	EQUITY	UNITED O SEAS BANK	'691678007	184000	11.908733	2191206.84	0	
NQ2B	EQUITY	WESFARMERS	'694883000	153291	23.378755	3583752.77	0	
NQ2B	EQUITY	ASTELLAS PHARMA INC	'698538006	102900	41.212933	4240810.86	0	
NQ2B	EQUITY	SASOL	'677745903	42846	37.268228	1596794.51	0	
NQ2B	EQUITY	TAIWAN SEMICON MAN	'688910900	1052000	2.006346	2110675.63	0	
NQ2B	EQUITY	TSM TAIWAN SEMICNDCTR MFG CO LTD	'874039100	64908	10.96	711391.68	0	
NQ2B	EQUITY	SOC GENERALE	'596651901	45992	80.39349	3697457.37	0	
NQ2B	EQUITY	HONG KONG ELECTRIC	'643532005	376500	5.483836	2064664.1	0	
NQ2B	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'861123985	711440.64	100	711440.64	0.280222	12/31/2030
NQ2B	EQUITY	ZURICH FINANCIAL SERVICES AG	'598381903	4515	237.556016	1072565.41	0	
NQ2B	EQUITY	RWE AG (NEU)	'476896907	58282	92.774087	5407059.34	0	
NQ2B	EQUITY	GLAXOSMITHKLINE	'092528900	297458	19.664009	5849216.65	0	
NQ2B	EQUITY	COMPASS GROUP	'053315909	392058	6.114315	2397166.16	0	
NQ2B	EQUITY	NOVARTIS AG	'710306903	120930	49.968679	6042712.38	0	
NQ2B	EQUITY	ING GROEP NV	'715418901	142346	17.832738	2538418.88	0	
NQ2B	EQUITY	FORTIS	'726613904	212376	4.678901	993686.3	0	
NQ2B	EQUITY	FORTIS	'726615909	82908	0.002923	242.38	0	
NQ2B	EQUITY	TOKIO MARINE HOLDING INC	'651312902	117500	29.038923	3412073.49	0	
NQ2B	EQUITY	CIE DE ST GOBAIN	'738048909	81827	51.817258	4240050.79	0	
NQ2B	EQUITY	SINGAPORE TELECOMM	'B02PY2901	1055000	2.306519	2433377.1	0	
NQ2B	EQUITY	ROYAL DUTCH SHELL	'B09CBL906	185406	28.576231	5298204.74	0	
NQ2B	EQUITY	OVERSEAS CHINESE BK	'B0F9V2906	439536	5.571129	2448711.97	0	
NQ2B	EQUITY	SEVEN + I HOLDINGS	'B0F55D909	153600	24.012956	3688390.02	0	
NQ2B	EQUITY	TOTAL SA	'B15C55900	94033	59.352321	5581076.79	0	
NQ2B	EQUITY	UNILEVER PLC	'B10RZP905	211735	28.436443	6020990.35	0	
NQ2B	EQUITY	VODAFONE GROUP	'B16GWD903	1199765	2.242289	2690219.54	0	
NQ2B	EQUITY	IBERDROLA SA	'B288C9908	614604	9.800697	6023547.72	0	
NQ2B	EQUITY	GDF SUEZ	'B3B9KQ903	12516	0.001462	18.3	0	
NQ2B	EQUITY	FORTIS	'916ELB907	212376	0	0	0	7/4/2014
NQ2B	EQUITY	CHUNGHWA TELECOM CO LTD	'17133Q403	83484	18.04	1506051.36	0	
NQ2B	CASH	AUSTRALIAN DOLLAR	'AUD	288558.64	0.88255	254667.49	0	
NQ2B	CASH	EURO CURRENCY	'EUR	1080.22	1.4617	1578.96	0	
NQ2B	CASH	POUND STERLING	'GBP	69583.13	1.59935	111287.78	0	
NQ2B	CASH	HONG KONG DOLLAR	'HKD	217800.02	0.129031	28103.05	0	
NQ2B	CASH	JAPANESE YEN	'JPY	1760012	0.011169	19657.25	0	
NQ2D	FIXED INCOME	8 COMCAST CORP NEW	'20030NAV3	510000	111.616	569241.6	6.95	8/15/2037
NQ2D	FIXED INCOME	WELLS FARGO MORTGAGE BACKED	'94985WBM2	1920000	81.21375	1559304	6	8/25/2037
NQ2D	FIXED INCOME	CWALT INC	'12668ANZ4	141874.81	87.8775	124676.04	5.5	11/25/2035
NQ2D	FIXED INCOME	CWALT INC	'12668AZS7	294630.83	89.32177	263169.47	5.5	12/25/2035
NQ2D	FIXED INCOME	INDONESIA(REP OF)	'B0BSGY16	2189000000	0.010847	237441.16	11	11/15/2020
NQ2D	FIXED INCOME	COMCAST CORP NEW	'20030NAM3	150000	105.889	158833.5	6.45	3/15/2037
NQ2D	FIXED INCOME	UK(GOVT OF)	'B0V3WXI13	460000	169.699034	780615.56	4	9/7/2016
NQ2D	FIXED INCOME	STH AFRICA (REP OF)	'614878I9	9299000	15.079173	1402212.26	10.5	12/21/2026
NQ2D	FIXED INCOME	FEDERAL NATL MTG ASSN	'31359ML84	1970000	107.156	2110973.2	6	4/18/2036
NQ2D	FIXED INCOME	NEW STH WALES TSY	'B1262FI18	7390000	86.887069	6420954.39	5.5	3/1/2017
NQ2D	FIXED INCOME	VIACOM INC	'925524AX8	635000	105.639	670807.65	6.875	4/30/2036
NQ2D	FIXED INCOME	POLAND(REP OF)	'B1G0ZII4	12890000	32.758763	4222604.61	5.25	10/25/2017
NQ2D	FIXED INCOME	INDONESIA(REP)	'B1SDSDI12	6176000000	0.010126	625391.41	10.25	7/15/2022
NQ2D	FIXED INCOME	GEN ELEC CAP CORP	'B1W6W3I19	2075000	74.513821	1546161.78	7.625	12/10/2014
NQ2D	FIXED INCOME	MEX BONOS DE DESAR	'B1QGYRI19	37000000	6.846451	2533186.72	7.5	6/3/2027
NQ2D	FIXED INCOME	INDONESIA (REP OF)	'B1W6P3I17	3840000000	0.009863	378743.75	10	9/15/2024
NQ2D	FIXED INCOME	RBSGC STRUCTURED	'74928AAA9	618229.36	73.59375	454978.17	5.5	11/25/2035
NQ2D	FIXED INCOME	AMERICAN WTR CAP CORP	'03040WAD7	575000	104.507	600915.25	6.593	10/15/2037

NQ2D	FIXED INCOME	TIME WARNER CABLE INC	'88732JAN8	1630000	115.421	1881362.3	7.3	7/1/2038
NQ2D	FIXED INCOME	NEW STH WALES TSY	'B39MPZII3	2135000	89.119038	1902691.47	6	4/1/2019
NQ2D	FIXED INCOME	COVIDIEN INTL FIN S A	'22303QAH3	252000	118.65	298998	6.55	10/15/2037
NQ2D	FIXED INCOME	MASTR RESECURITIZATION TR	'55292FAA5	463061.49	71.50206	331098.5	5.999682	6/27/2036
NQ2D	FIXED INCOME	UNITED STATES TREAS BDS	'912810PX0	8965000	107.609	9647146.85	4.5	5/15/2038
NQ2D	FIXED INCOME	DELL INC	'24702RAF8	500000	104.401	522005	6.5	4/15/2038
NQ2D	FIXED INCOME	SHELL INTL FIN B V	'822582AD4	555000	118.745	659034.75	6.375	12/15/2038
NQ2D	FIXED INCOME	ANHEUSER BUSCH INVEV WORLDWIDE	'03523TAB4	480000	118.326	567964.8	7.75	1/15/2019
NQ2D	FIXED INCOME	KOREA DEV BK	'500630BQ0	830000	114.291	948615.3	8	1/23/2014
NQ2D	FIXED INCOME	CONOCOPHILLIPS	'20825CAQ7	350000	115.275	403462.5	6.5	2/1/2039
NQ2D	FIXED INCOME	NOVARTIS SECS INVNT LTD	'66989GAA8	563000	106.456	599347.28	5.125	2/10/2019
NQ2D	FIXED INCOME	CISCO SYS INC	'17275RAD4	1260000	108.247	1363912.2	5.9	2/15/2039
NQ2D	FIXED INCOME	COMCAST CORP	'20030NAY7	1110000	106.863	1186179.3	6.55	7/1/2039
NQ2D	FIXED INCOME	BANK OF AMERICA CORP	'06051GEA3	735000	105.115	772595.25	6.5	8/1/2016
NQ2D	FIXED INCOME	CITIGROUP INC	'172967EY3	645000	103.389	666859.05	6.375	8/12/2014
NQ2D	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258M0CZ0	2345000	103.442	2425714.9	5.125	8/25/2014
NQ2D	CASH	INDONESIAN RUPIAH	'IDR	0.12	0.000103	0	0	
NQ2D	CASH	SINGAPORE DOLLAR	'SGD	0.01	0.709698	0.01	0	
NQ2D	CASH	US DOLLAR	'USD	0	1	0	0	
NQ2D	FIXED INCOME	SWEDISH EXP CREDIT	'B1299GII7	1030000	76.503171	787982.66	7.625	6/30/2014
NQ2D	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GFD1	836000	103.203	862777.08	6.75	10/1/2037
NQ2D	FIXED INCOME	TARGET CORP	'87612EAR7	230000	111.886	257373.8	6.5	10/15/2037
NQ2D	FIXED INCOME	ALTERNATIVE LN TR 2007 22	'02151BBG2	812918.88	64.875	527381.12	6.5	9/25/2037
NQ2D	FIXED INCOME	ALTERNATIVE LN TR	'02149FAF1	635471.83	70.6596	449021.85	6	2/25/2037
NQ2D	FIXED INCOME	UNITEDHEALTH GROUP INC	'91324PBK7	865000	110.383	954812.95	6.875	2/15/2038
NQ2D	FIXED INCOME	CWALT INC	'12667GTS2	600000	69.21928	415315.68	5.5	7/25/2035
NQ2D	FIXED INCOME	CMC MORTGAGE BACKED TR	'126384AQ9	800000	77.04134	616330.72	5.5	3/25/2037
NQ2D	FIXED INCOME	UNITEDHEALTH GROUP INC	'91324PBE1	780000	106.868	833570.4	6.625	11/15/2037
NQ2D	FIXED INCOME	CHL	'12543RAM1	555000	70.60659	391866.57	6	4/25/2037
NQ2D	FIXED INCOME	FIFTH THIRD BANCORP	'316773CH1	1150000	93.202	1071823	8.25	3/1/2038
NQ2D	FIXED INCOME	PRIME MORTGAGE TRUST	'74161YAP0	329587.47	80.26168	264532.44	6.25	11/25/2036
NQ2D	FIXED INCOME	CWALT INC	'12668ABN4	435000	66.42426	288945.53	5.5	10/25/2035
NQ2D	FIXED INCOME	CHL MTG PASS THROUGH TR 2007 5	'12544VAB5	540000	67.5117	364563.18	5.75	5/25/2037
NQ2D	FIXED INCOME	BIOGEN IDEC INC	'09062XAB9	450000	109.783	494023.5	6.875	3/1/2018
NQ2D	FIXED INCOME	CWALT INC	'12668ABD6	327257.03	65.9509	215828.96	5.5	10/25/2035
NQ2D	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94985WDR9	630400.58	85.00235	535855.31	6	8/25/2037
NQ2D	FIXED INCOME	WAMU MTG PASS THROUGH CTF5	'92922FX94	317000	72.00902	228268.59	5.5	8/25/2035
NQ2D	FIXED INCOME	DEUTSCHE MTG SECS INC	'25156WAG3	538062.33	58.77527	316247.59	5.65	9/28/2036
NQ2D	FIXED INCOME	MEXICO(UTD MEX ST)	'B2PGD7II5	21020000	7.367957	1548744.62	7.75	12/14/2017
NQ2D	FIXED INCOME	DEUTSCHE MTG SECS INC REMIC TR	'25156BAG9	529234.36	57.76217	305697.25	5.65	8/28/2036
NQ2D	FIXED INCOME	ORACLE CORP	'68389XAE5	961000	115.913	1113923.93	6.5	4/15/2038
NQ2D	FIXED INCOME	E ON UNTL FIN B V	'268789AB0	480000	116.967	561441.6	6.65	4/30/2038
NQ2D	FIXED INCOME	3 BRISTOL MYERS SQUIBB CO	'110122AQ1	430000	114.664	493055.2	6.125	5/1/2038
NQ2D	FIXED INCOME	THORNBURG MTG SECS TR	'885220J3	387113.84	27.33428	105814.78	5.098561	10/25/2035
NQ2D	FIXED INCOME	THORNBURG MTG SECS TR	'885220JW4	148499.54	28.21331	41896.64	5.294582	12/25/2035
NQ2D	FIXED INCOME	GLAXOSMITHKLINE CAP INC	'377372AE7	495000	117.89	583555.5	6.375	5/15/2038
NQ2D	FIXED INCOME	TYCO ELECTRONICS GROUP	'902133AG2	795000	102.784	817132.8	7.125	10/1/2037
NQ2D	FIXED INCOME	TYCO ELECTRONICS GROUP S A	'902133AF4	436000	104.682	456413.52	6.55	10/1/2017
NQ2D	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'225492AA5	594594.33	67.5	401351.17	6	7/25/2037
NQ2D	FIXED INCOME	CANADA GOVT	'135087XB5	2970000	100.731389	2991722.26	6	6/1/2011
NQ2D	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	53300160.66	100	53300160.66	0.280222	12/31/2030
NQ2D	FIXED INCOME	NORWAY KINGDOM OF	'421743II8	15055000	18.130741	2729583.1	6	5/16/2011
NQ2D	FIXED INCOME	SWEDEN(KINGDOM OF)	'733482II6	34470000	15.716768	5417569.87	5.5	10/8/2012
NQ2D	FIXED INCOME	UNITED KINGDOM TREASURY	'324523II2	2660000	163.613507	4352119.3	4.25	3/7/2036
NQ2D	FIXED INCOME	NEW ZEALAND (GOVERNMENT OF)	'661072II1	2500000	75.957004	1898925.1	6	4/15/2015
NQ2D	FIXED INCOME	QUEENSLAND GOVT DEV AUTH GBL	'671144II6	2615000	89.322907	2335794.03	6	10/14/2015
NQ2D	FIXED INCOME	GERMANY (FED REP)	'B05Q87II5	450000	147.485511	663684.8	4	1/4/2037
NQ2D	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BJ8	260000	61.65806	160310.96	12.5	1/5/2016
NQ2D	FIXED INCOME	BRAZIL(FED REP)	'B0LCVJII6	6590000	61.528963	4054758.64	12.5	1/5/2016
NQ2D	FIXED INCOME	CMALT CITIMORTGAGE ALT LN TR	'12566VAE2	395574.71	74.71568	295556.32	5.75	4/25/2037
NQ2D	FIXED INCOME	KRAFT FOODS INC	'50075NAR5	170000	111.396	189373.2	7	8/11/2037
NQ2D	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94985WDZ1	389568.07	82.5	321393.66	6	8/25/2037
NQ2F	EQUITY	IBOC INTERNATIONAL BANCSHARES CORP	'459044103	73849	16.31	1204477.19	0	
NQ2F	EQUITY	WBSN WEBSense INC	'947684106	78000	16.8	1310400	0	
NQ2F	EQUITY	CRL CHARLES RIV LABORATORIES INTL	'159864107	45600	36.98	1686288	0	
NQ2F	EQUITY	FMBI FIRST MIDWEST BANCORP INC DEL	'320867104	142670	11.27	1607890.9	0	
NQ2F	EQUITY	SSD SIMPSON MFG INC	'829073105	15100	25.26	381426	0	
NQ2F	EQUITY	ATR APTARGROUP INC	'038336103	36400	37.36	1359904	0	
NQ2F	EQUITY	CASY CASEYS GEN STORES INC	'147528103	41200	31.38	1292856	0	
NQ2F	EQUITY	MATW MATTHEWS INTL CORP	'577128101	33700	35.38	1192306	0	
NQ2F	EQUITY	CLI MACK CA RLTY CORP	'554489104	24200	32.33	782386	0	
NQ2F	EQUITY	O REALTY INCOME CORP	'756109104	62800	25.65	1610820	0	
NQ2F	EQUITY	Y ALLEGHANY CORP DEL	'017175100	2600	259.05	673530	0	
NQ2F	EQUITY	GMT GATX CORPORATION	'361448103	59200	27.95	1654640	0	
NQ2F	EQUITY	WR WESTSTAR ENERGY INC	'95709T100	58100	19.51	1133531	0	
NQ2F	EQUITY	AIN ALBANY INTL CORP	'012348108	88900	19.4	1724660	0	
NQ2F	EQUITY	AMSG AMSURG CORP	'03232P405	52300	21.23	1110329	0	
NQ2F	EQUITY	BNE BOWNE + CO INC	'103043105	104336	7.7	803387.2	0	
NQ2F	EQUITY	CTR CATO CORP NEW	'149205106	109400	20.29	2219726	0	
NQ2F	EQUITY	COHR COHERENT INC	'192479103	20500	23.32	478060	0	
NQ2F	EQUITY	BDC BELDEN INC	'077454106	114000	23.1	2633400	0	
NQ2F	EQUITY	ACC AMERICAN CAMPUS CMNTYS INC	'024835100	30100	26.85	808185	0	
NQ2F	EQUITY	ARCC ARES CAP CORP	'04010L103	133966	11.02	1476305.32	0	

NQ2F	EQUITY	HLF	HERBALIFE LTD	'G4412G101	56700	32.74	1856358	0	
NQ2F	EQUITY	DRH	DIAMONDRICK HOSPITALITY CO	'252784301	91300	8.1	739530	0	
NQ2F	EQUITY	ABD	ACCO BRANDS CORP	'00081T108	173200	7.22	1250504	0	
NQ2F	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	14000	38.37	537180	0	
NQ2F	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	46400	18.23	845872	0	
NQ2F	EQUITY	VR	VALIDUS HOLDINGS LTD	'G9319H102	31309	25.8	807772.2	0	
NQ2F	EQUITY	ZEP	ZEP INC	'98944B108	121650	16.25	1976812.5	0	
NQ2F	EQUITY	RGA	REINSURANCE GROUP AMER INC	'759351604	20800	44.6	927680	0	
NQ2F	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2F	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	20720	32.19	666976.8	0	
NQ2F	EQUITY	DFG	DELPHI FINL GROUP INC	'247131105	91900	22.63	2079697	0	
NQ2F	EQUITY	DEL	DELTC TIMBER CORP	'247850100	27900	45.77	1276983	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	14500	39.4	571300	0	
NQ2F	EQUITY	GWR	GENESE + WYO INC	'371559105	49300	30.32	1494776	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	28200	36.86	1039452	0	
NQ2F	EQUITY	MTSC	MTS SYS CORP	'553777103	11463	29.21	334834.23	0	
NQ2F	EQUITY	PVA	PENN VA CORP	'707882106	60300	22.91	1381473	0	
NQ2F	EQUITY	SM	ST MARY LD + EXPL CO	'792228108	27800	32.46	902388	0	
NQ2F	EQUITY	CKH	SEACOR HLDGS INC	'811904101	11000	81.63	897930	0	
NQ2F	EQUITY	UNF	UNIFIRST CORP	'904708104	28100	44.45	1249045	0	
NQ2F	EQUITY	UNS	UNISOURCE ENERGY CORP	'909205106	49400	30.75	1519050	0	
NQ2F	EQUITY	UAM	UNIVERSAL AMERN FINL CORP	'913377107	117300	9.42	1104966	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	36800	28.18	1037024	0	
NQ2F	EQUITY	CEC	CEC ENTMT INC	'125137109	28300	25.86	731838	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	27892	28.4	792132.8	0	
NQ2F	EQUITY	FIF	FINANCIAL FED CORP	'317492106	31600	24.68	779888	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	29600	36.82	1089872	0	
NQ2F	EQUITY	LNCE	LANCE INC	'514606102	64000	25.82	1652480	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	45100	46.6	2101660	0	
NQ2F	EQUITY	NJR	NEW JERSEY RES CORP	'646025106	19600	36.31	711676	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	87800	11.06	971068	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP	'989207105	43100	25.93	1117583	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INC	'169905106	42540	31.06	1321292.4	0	
NQ2F	EQUITY	EFII	ELETRONICS FOR IMAGING INC	'286082102	83400	11.27	939918	0	
NQ2F	EQUITY	MLI	MUELLER INDS INC	'624756102	65800	23.87	1570646	0	
NQ2F	EQUITY	PSB	PS BUSINESS PKS INC CA	'69360J107	10300	51.32	528596	0	
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'913004107	44600	47.61	2123406	0	
NQ2F	EQUITY	WBS	WEBSTER FINL CORP WATERBURY	'947890109	92900	12.47	1158463	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	15500	52	806000	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	57000	32.93	1877010	0	
NQ2F	EQUITY	CSL	CARLISLE COS INC	'142339100	100800	33.91	3418128	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1706883.08	100	1706883.08	0.291318	12/31/2030
NQ2F	EQUITY	WGL	WGL HLDGS INC	'92924F106	26800	33.14	888152	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	76700	20.76	1592292	0	
NQ2F	EQUITY	MBFI	MB FINL INC	'55264U108	55400	20.97	1161738	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	170700	12.96	2212272	0	
NQ2F	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	30400	32.21	979184	0	
NQ2F	EQUITY	CNC	CENTENE CORP DEL	'15135B101	58000	18.94	1098520	0	
NQ2F	EQUITY	VTNC	VITRAN CORP INC	'92850E107	35500	9.02	320210	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HOLDINGS	'G7127P100	44348	35.84	1589432.32	0	
NQ2F	EQUITY	WLL	WHITING PETE CORP NEW	'966387102	27300	57.58	1571794	0	
NQ2F	EQUITY	TPX	TEMPUR PEDIC INTL INC	'88023U101	42221	18.94	799665.74	0	
NQ2F	EQUITY	STRL	STERLING CONSTR INC	'859241101	30700	17.91	549837	0	
NQ2F	EQUITY	NAL	NEWALLIANCE BANCSHARES INC	'650203102	84800	10.7	907360	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	46000	19.42	893320	0	
NQ2F	EQUITY	XRTX	XYRATEX LTD	'G98268108	83400	9.51	793134	0	
NQ2F	EQUITY	ICLR	ICON PUB LTD CO	'45103T107	37900	24.49	928171	0	
NQ2F	EQUITY	NTE	NAM TAI ELECTRONICS	'G29865205	102900	5.4	555660	0	
NQ2F	EQUITY	AKR	ACADIA RLTY TR	'004239109	60665	15.07	914221.55	0	
NQ2F	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	119291	4.7	560667.7	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	86100	19.43	1672923	0	
NQ2G	EQUITY	BPSG	BROADPOINT GLEACHER SECURITY	'11134A103	1800	8.34	15012	0	
NQ2G	EQUITY	UFS	DOMTAR CORP	'257559203	1550	35.22	54591	0	
NQ2G	EQUITY	MYRX	MYRIAD PHARMACEUTICALS	'62856H107	895	5.86	5244.7	0	
NQ2G	EQUITY	METR	METRO BANCORP INC PA	'59161R101	300	12.17	3651	0	
NQ2G	EQUITY	CHBT	CHINA BIOTICS INC	'16937B109	200	16	3200	0	
NQ2G	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	200	29.99	5998	0	
NQ2G	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	2500	2.4	6000	0	
NQ2G	EQUITY	CCRT	COMPUCREDIT HLDGS CORP	'20478T107	980	4.71	4615.8	0	
NQ2G	EQUITY	DINE	REWARDS NETWORK INC	'761557206	400	13.74	5496	0	
NQ2G	EQUITY	ROVI	ROVI CORP	'779376102	3669	33.6	123278.4	0	
NQ2G	EQUITY	APAGF	APCO OIL + GAS INTERNATIONAL	'G0471F109	300	22.92	6876	0	
NQ2G	EQUITY	CETV	CENTRAL EUROPEAN MEDIA ENTERPR	'G20045202	1200	34.25	41100	0	
NQ2G	EQUITY		STARWOOD PROPERTY TRUST INC	'85571B105	1500	20.25	30375	0	
NQ2G	EQUITY		EMDEON INC CLASS A	'29084T104	1000	16.2	16200	0	
NQ2G	EQUITY	PVTB	PRIVATEBANKCORP INC	'742962103	1260	24.46	30819.6	0	
NQ2G	EQUITY	SFE	SAFEGUARD SCIENTIFICS INC	'786449207	850	10.97	9324.5	0	
NQ2G	EQUITY		CENTER BANCORP IN RTS	'151408986	700	0	0	0	
NQ2G	EQUITY		CTM MEDIA HOLDINGS INC B	'22944D203	278.668	0.6	167.2	0	
NQ2G	EQUITY	PRFT	PERFICIENT INC	'71375U101	1000	8.27	8270	0	
NQ2G	EQUITY		ATLAS ENERGY INC	'049298102	1872	27.07	50675.04	0	
NQ2G	CASH		US DOLLAR	'USD	-171451.66	1	-171451.66	0	
NQ2G	EQUITY	ACAS	AMERICAN CAP LTD	'02503Y103	10100	3.23	32623	0	

NQ2G	EQUITY	SSP	SCRIPPS E W CO OH	'811054402	900	7.5	6750	0
NQ2G	EQUITY	SOLR	GT SOLAR INTL INC	'3623E0209	1000	5.81	5810	0
NQ2G	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	11344	7.54	85533.76	0
NQ2G	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	1000	18.17	18170	0
NQ2G	EQUITY	WSBF	WATERSTONE FINL INC	'941888109	500	5.06	2530	0
NQ2G	EQUITY	RAX	RACKSPACE HOSTING INC	'750086100	2400	17.06	40944	0
NQ2G	EQUITY	TKTM	TICKETMASTER ENTERTAINMENT INC	'88633P302	1300	11.69	15197	0
NQ2G	EQUITY	IACI	IAC INTERACTIVECORP	'44919P508	3500	20.19	70665	0
NQ2G	EQUITY	MYRG	MYR GROUP INC DEL	'55405W104	600	21.09	12654	0
NQ2G	EQUITY	IILG	INTERVAL LEISURE GROUP INC	'46113M108	1400	12.48	17472	0
NQ2G	EQUITY	PMFG	PMFG INC	'69345P103	600	12.86	7716	0
NQ2G	EQUITY	HSNI	HSN INC DEL	'404303109	1400	16.28	22792	0
NQ2G	EQUITY	OGXI	ONCOGENEX PHARMACEUTICALS INC	'68230A106	100	36	3600	0
NQ2G	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934503	19200	1.23	23616	0
NQ2G	EQUITY	SIG	SIGNET JEWELERS LTD	'G81276100	3100	26.33	81623	0
NQ2G	EQUITY		FRESENIUS KABI PHARMACEUTICALS	'35802M115	1470	0.58	852.6	0
NQ2G	EQUITY	REV US	REVLON INC	'761525609	1200	4.86	5832	0
NQ2G	EQUITY	MHH W	MASTECH HLDGS INC	'57633B100	78	4.6	358.8	0
NQ2G	EQUITY	ASCMA	ASCENT MEDIA CORP	'043632108	500	25.6	12800	0
NQ2G	EQUITY	CDII	CHINA DIRECT INC	'169384203	400	1.56	624	0
NQ2G	EQUITY	WEN	WENDYS/ARBYS GROUP INC	'950587105	13359	4.73	63188.07	0
NQ2G	EQUITY	MLNK	MODUSLINK GLOBAL SOLUTIONS INC	'60786L107	1580	8.09	12782.2	0
NQ2G	EQUITY	CHSI	CATALYST HEALTH SOLUTIONS INC	'14888B103	1370	29.15	39935.5	0
NQ2G	EQUITY	CLDX	CELLEX THERAPEUTICS INC NEW	'15117B103	800	5.49	4392	0
NQ2G	EQUITY	ZN	ZION OIL + GAS INC	'989696109	400	9.76	3904	0
NQ2G	EQUITY	WWWV	WEB COM GROUP INC	'94733A104	900	7.09	6381	0
NQ2G	EQUITY	HBCP	HOME BANCORP INC	'43689E107	300	12.17	3651	0
NQ2G	EQUITY	CFL	BRINKS HOME SEC HLDGS INC	'109699108	1700	30.79	52343	0
NQ2G	EQUITY	CRTX	CORNERSTONE THERAPEUTICS INC	'21924P103	400	6.55	2620	0
NQ2G	EQUITY		GREENHUNTER ENERGY INC	'39530A922	20	0	0	9/14/2011
NQ2G	EQUITY	CGAGUS	CHINA GREEN AGRICULTURE INC	'16943W105	500	11.72	5860	0
NQ2G	EQUITY	NVE	NV ENERGY INC	'67073Y106	8550	11.59	99094.5	0
NQ2G	EQUITY	LOPE	GRANDCANYON ED INC	'38526M106	500	17.83	8915	0
NQ2G	EQUITY	RGA	REINSURANCE GROUP AMER INC	'759351604	2700	44.6	120420	0
NQ2G	EQUITY	FUR	WINTHROP RLTY TR	'976391300	682	9.74	6642.68	0
NQ2G	EQUITY	CLWRD	CLEARWIRE CORP NEW	'18538Q105	2300	8.13	18699	0
NQ2G	EQUITY	WHI	W HLDG CO INC	'929251874	93	13.4	1246.2	0
NQ2G	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	300	18.13	5439	0
NQ2G	EQUITY	CBRL	CRACKER BARREL OLD CTRY STORE	'22410J106	801	34.4	27554.4	0
NQ2G	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	372	41.33	15374.76	0
NQ2G	EQUITY	GMR	GENERAL MARITIME CORP NEW	'Y2693R101	1675	7.74	12964.5	0
NQ2G	EQUITY	FACT	FACET BIOTECH CORP	'30303Q103	860	17.29	14869.4	0
NQ2G	EQUITY	VRTS	VIRTUS INVT PARTNERS INC	'92828Q109	302	15.61	4714.22	0
NQ2G	EQUITY	MD	MEDNAX INC	'58502B106	1680	54.92	92265.6	0
NQ2G	EQUITY	SAAS	INCONTACT INC	'45336E109	1700	2.98	5066	0
NQ2G	EQUITY	BTH	BLYTH INC	'09643P207	200	38.73	7746	0
NQ2G	EQUITY	IDT	IDT CORP	'448947507	836	2.99	2499.64	0
NQ2G	EQUITY	WG	WILLBROS GROUP INC DE	'969203108	1400	15.23	21322	0
NQ2G	EQUITY		TETON ADVISORS INC	'88165Y101	6.271	0	0	0
NQ2G	EQUITY	ALC	ASSISTED LIVING CONCEPTS INC	'04544X300	320	20.72	6630.4	0
NQ2G	EQUITY	UTA	UNIVERSAL TRAVEL GROUP	'91388Q202	400	12.9	5160	0
NQ2G	EQUITY	WAC	WALTER INV MGMT CORP	'93317W102	630	16.02	10092.6	0
NQ2G	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	500	15.26	7630	0
NQ2G	EQUITY	RST	ROSETTA STONE INC	'777780107	200	22.96	4592	0
NQ2G	EQUITY	RRI	RRI ENERGY INC	'74971X107	12800	7.14	91392	0
NQ2G	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	500	22.37	11185	0
NQ2G	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	1020	6.71	6844.2	0
NQ2G	EQUITY	SWI	SOLARWINDS INC	'83416B109	400	22.03	8812	0
NQ2G	EQUITY	OPEN	OPENTABLE INC	'68372A104	200	27.56	5512	0
NQ2G	EQUITY	ACLID	AMERICAN COML LINES INC	'025195405	400	29.12	11648	0
NQ2G	EQUITY	CDE	COEUR D ALENE MINES CORP IDAHO	'192108504	2704	20.5	55432	0
NQ2G	EQUITY	TPC	TUTOR PERINI CORP	'901109108	870	21.3	18531	0
NQ2G	EQUITY	INSP	INFOSPACE INC	'45678T300	1210	7.74	9365.4	0
NQ2G	EQUITY	FOR	FORESTAR GROUP INC	'346233109	1296	17.18	22265.28	0
NQ2G	EQUITY	FDML	FEDERAL MOGUL CORP	'313549404	700	12.07	8449	0
NQ2G	EQUITY	GFG	GUARANTY FINL GROUP INC	'40108N106	4796	0.125	599.5	0
NQ2G	EQUITY	SATS	ECHOSTAR CORP	'278768106	1400	18.46	25844	0
NQ2G	EQUITY	HCKT	HACKETT GROUP INC	'404609109	2200	2.9	6380	0
NQ2G	EQUITY	ORN	ORION MARINE GROUP INC	'68628V308	900	20.54	18486	0
NQ2G	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	430	34.4	14792	0
NQ2G	EQUITY	DNBK	DANVERS BANCORP	'236442109	600	13.59	8154	0
NQ2G	EQUITY	FSIN	FUSHI COPPERWELD INC	'36113E107	800	8.46	6768	0
NQ2G	EQUITY	ESBS	MERIDIAN INTST BANCORP INC	'58964Q104	600	8.5	5100	0
NQ2G	EQUITY	RMG	RISKMETRICS GROUP INC	'767735103	800	14.62	11696	0
NQ2G	EQUITY	IPCM	IPC THE HOSPITALIST CO INC	'44984A105	600	31.45	18870	0
NQ2G	EQUITY	CBNJ	CAPE BANCORP INC	'139209100	700	7.68	5376	0
NQ2G	EQUITY	DAN	DANA HLDG CORP	'235825205	3600	6.81	24516	0
NQ2G	EQUITY	AHC	A H BELO CORP	'001282102	808	3.23	2609.84	0
NQ2G	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	800	8.76	7008	0
NQ2G	EQUITY	ARST	ARCSIGHT INC	'039666102	600	24.07	14442	0
NQ2G	EQUITY	BJGP	BMP SUNSTONE CORP	'05569C105	1500	4.07	6105	0
NQ2G	EQUITY	BZ	BOISE INC	'09746Y105	900	5.28	4752	0
NQ2G	EQUITY	STEL	STELLARONE CORP	'85856G100	800	14.75	11800	0

NQ2G	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	1800	4.35	7830	0
NQ2G	EQUITY	GRH	GREENHUNTER ENERGY INC	'39530A104	200	1.97	394	0
NQ2G	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	1100	7.89	8679	0
NQ2G	EQUITY	GPK	GRAPHIC PACKAGING HLDG CO	'388689101	3730	2.31	8616.3	0
NQ2G	EQUITY	BEAT U	CARDIONET INC	'14159L103	800	6.72	5376	0
NQ2G	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	1600	4.11	6576	0
NQ2G	EQUITY	HRC	HILL ROM HLDGS	'431475102	2290	21.78	49876.2	0
NQ2G	EQUITY	HI	HILLENBRAND INC	'431571108	2190	20.37	44610.3	0
NQ2G	EQUITY	BGCP	BGC PARTNERS INC	'05541T101	1570	4.28	6719.6	0
NQ2G	EQUITY	SUTR	SUTOR TECHNOLOGY GROUP LTD	'869362103	400	3.16	1264	0
NQ2G	EQUITY	CPBY	CHINA INFORMATION SEC TECH INC	'16944F101	1200	5.54	6648	0
NQ2G	EQUITY	FBNC	FIRST BANCORP N C	'318910106	540	18.05	9747	0
NQ2G	EQUITY	NX	QUANEX BLDG PRODS CORP	'747619104	1335	14.36	19170.6	0
NQ2G	EQUITY	CRED	CREDO PETE CORP	'225439207	400	10.12	4048	0
NQ2G	EQUITY	DECC	D + E COMMUNICATIONS INC	'232860106	500	11.49	5745	0
NQ2G	EQUITY	EEFT	EURONET WORLDWIDE INC	'298736109	1710	24.03	41091.3	0
NQ2G	EQUITY	IPI	INTREPID POTASH INC	'46121Y102	1500	23.59	35385	0
NQ2G	EQUITY	USPH	US PHYSICAL THERAPY INC	'90337L108	400	15.07	6028	0
NQ2G	EQUITY	HEV	ENER1 INC	'29267A203	1700	6.92	11764	0
NQ2G	EQUITY	AWK	AMERICAN WATER WORKS	'030420103	2300	19.94	45862	0
NQ2G	EQUITY	HTS	HATTERAS FINL CORP	'41902R103	1300	29.98	38974	0
NQ2G	EQUITY	FNLC	FIRST BANCORP INC ME	'31866P102	300	18.6	5580	0
NQ2G	EQUITY	CFX	COLFAX CORP	'194014106	1100	10.63	11693	0
NQ2G	EQUITY	MHLD	MAIDEN HOLDINGS LTD	'G5753U112	1700	7.27	12359	0
NQ2G	EQUITY	CHIC	CHARLOTTE RUSSE HLDG INC	'161048103	1260	17.5	22050	0
NQ2G	EQUITY	GBNK	GUARANTY BANCORP INC	'40075T102	2900	1.48	4292	0
NQ2G	EQUITY	PACW	PACWEST BANCORP DEL	'695263103	897	19.05	17087.85	0
NQ2G	EQUITY	COGO	COGO GROUP INC	'192448108	700	6.12	4284	0
NQ2G	EQUITY	AGNC	AMERICAN CAPITAL AGENCY CORP	'02503X105	400	28.45	11380	0
NQ2G	EQUITY	MSFG	MAINSOURCE FINL GROUP INC	'56062Y102	987	6.8	6711.6	0
NQ2G	EQUITY	SYBT	S Y BANCORP INC	'785060104	362	23.09	8358.58	0
NQ2G	EQUITY	VRS	VERSO PAPER CORP	'92531L108	700	2.99	2093	0
NQ2G	EQUITY	ATSG	AIR TRANS SVCS GROUP INC	'00922R105	1800	3.46	6228	0
NQ2G	EQUITY	DIN	DINEEQUITY INC	'254423106	660	24.75	16335	0
NQ2G	EQUITY	ATAC	ATC TECHNOLOGY CORP	'00211W104	670	19.76	13239.2	0
NQ2G	EQUITY	IUSA	INFOGROUP INC	'45670G108	1110	7.01	7781.1	0
NQ2G	EQUITY	FSC	FIFTH STREET FINANCE CORP	'31678A103	1231	10.93	13454.83	0
NQ2G	EQUITY	TWTC	TW TELECOM INC	'87311L104	5380	13.45	72361	0
NQ2G	EQUITY	RNN	REXAHN PHARMACEUTICALS INC	'761640101	1500	0.88	1320	0
NQ2G	EQUITY	CSKI	CHINA SKY ONE MED INC	'16941P102	400	13.19	5276	0
NQ2G	EQUITY	CRA	CELERA CORP	'15100E106	2860	6.23	17817.8	0
NQ2G	EQUITY	CPEX	CPEX PHARMACEUTICALS INC	'12620N104	106	9.94	1053.64	0
NQ2G	EQUITY	ERII	ENERGY RECOVERY INC	'29270J100	1100	5.82	6402	0
NQ2G	EQUITY	DHT	DHT MARITIME INC	'Y2065G105	1600	3.76	6016	0
NQ2G	EQUITY	VM	VIRGIN MOBILE USA INC	'92769R108	1300	5	6500	0
NQ2G	EQUITY	FEED	AGFEED INDS INC	'00846L101	900	5.34	4806	0
NQ2G	EQUITY	CML	COMPELLENT TECHNOLOGIES INC	'20452A108	600	18.05	10830	0
NQ2G	EQUITY	TGH	TEXTAINER GROUP HOLDING LTD	'G8766E109	500	16.01	8005	0
NQ2G	EQUITY	FFNW	FIRST FINANCIAL NORTHWEST	'32022K102	700	5.82	4074	0
NQ2G	EQUITY	TSOJ	TRANS1 INC	'89385X105	600	4.81	2886	0
NQ2G	EQUITY	ZEP	ZEP INC	'98944B108	730	16.25	11862.5	0
NQ2G	EQUITY	DFT	DUPONT FABROS TECHNOLOGY INC	'26613Q106	900	13.33	11997	0
NQ2G	EQUITY	TIS	ORCHIDS PAPER PRODS CO DEL	'68572N104	300	20	6000	0
NQ2G	EQUITY	CVI	CVR ENERGY INC	'12662P108	800	12.44	9952	0
NQ2G	EQUITY	FUQI	FUQI INTL INC	'36102A207	500	29.28	14640	0
NQ2G	EQUITY	ULTA	ULTA SALON COSMETICS + FRAGRAN	'90384S303	1000	16.51	16510	0
NQ2G	EQUITY	FGXI	FGX INTERNATIONAL HOLDINGS LTD	'G3396L102	600	13.95	8370	0
NQ2G	EQUITY	PZN	PZENA INVT MGMT INC	'74731Q103	500	8.17	4085	0
NQ2G	EQUITY	PCX	PATRIOT COAL CORPORATION	'70336T104	2700	11.76	31752	0
NQ2G	EQUITY	GDXD	GENOPTIX INC	'37243V100	600	34.78	20868	0
NQ2G	EQUITY	MV	METAVANTE TECHNOLOGIES INC	'591407101	3300	34.48	113784	0
NQ2G	EQUITY	MI	MARSHALL + ILSLEY CORP NEW	'571837103	13500	8.07	108945	0
NQ2G	EQUITY	PROJ	DELTEK INC	'24784L105	580	7.69	4460.2	0
NQ2G	EQUITY	NSPH	NANOSPHERE INC	'63009F105	700	7.16	5012	0
NQ2G	EQUITY	TNDM	NEUTRAL TANDEM INC	'64128B108	1200	22.76	27312	0
NQ2G	EQUITY	GLG	GLG PARTNERS INC	'37929X107	6800	4.03	27404	0
NQ2G	EQUITY	SD	SANDRIDGE ENERGY INC	'80007P307	4500	12.96	58320	0
NQ2G	EQUITY	ARYX	ARYX THERAPEUTICS INC	'043387109	1300	3.13	4069	0
NQ2G	EQUITY	ICXT	ICX TECHNOLOGIES INC	'44934T105	700	5.92	4144	0
NQ2G	EQUITY	AREX	APPROACH RES INC	'03834A103	400	9.08	3632	0
NQ2G	EQUITY	LL	LUMBER LIQUIDATORS INC	'55003Q103	500	21.69	10845	0
NQ2G	EQUITY	SYMX	SYNTHESIS ENERGY SYS INC	'871628103	1400	1.2	1680	0
NQ2G	EQUITY	APEI	AMERICAN PUB ED INC	'02913V103	600	34.74	20844	0
NQ2G	EQUITY	ENSG	ENSGRUP GROUP INC	'29358P101	400	14.03	5612	0
NQ2G	EQUITY	ABII	ABRAXIS BIOSCIENCE INC NEW	'00383Y102	192	36.38	6984.96	0
NQ2G	EQUITY	NFBK	NORTHFIELD BANCORP INC NEW	'66611L105	700	12.8	8960	0
NQ2G	EQUITY	ES	ENERGY SOLUTIONS INC	'292756202	2700	9.22	24894	0
NQ2G	EQUITY	MXB	MSCI INC	'55354G100	3700	29.62	109594	0
NQ2G	EQUITY	ORRF	ORRSTOWN FINL SVCS INC	'687380105	200	38.64	7728	0
NQ2G	EQUITY	TOBC	TOWER BANCORP INC	'891709107	200	26.27	5254	0
NQ2G	EQUITY	VRAD	VIRTUAL RADIOLOGIC CORP	'92826B104	200	13.03	2606	0
NQ2G	EQUITY	PAR	3PAR INC	'88580F109	900	11.03	9927	0
NQ2G	EQUITY	CIM	CHIMERA INVT CORP	'16934Q109	24500	3.82	93590	0

NQ2G	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	400	14.84	5936	0
NQ2G	EQUITY	INET	INTERNET BRANDS INC	'460608102	1200	7.98	9576	0
NQ2G	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	1300	14.07	18291	0
NQ2G	EQUITY	HEK	HECKMANN CORP	'422680108	2800	4.58	12824	0
NQ2G	EQUITY	UBNK	UNITED FINL BANCORP INC MD	'91030T109	500	11.58	5790	0
NQ2G	EQUITY	CAEI	CHINA ARCHITECTRAL ENGR INC	'169375102	1000	1.67	1670	0
NQ2G	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	1000	8.4	8400	0
NQ2G	EQUITY	TICC	TICC CAP CORP	'87244T109	1010	5.04	5090.4	0
NQ2G	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	400	5.11	2044	0
NQ2G	EQUITY	GSJ	GENERAL STL HLDGS INC	'370853103	600	3.89	2334	0
NQ2G	EQUITY	TITN	TITAN MACHY INC	'88830R101	400	12.52	5008	0
NQ2G	EQUITY	GTS	TRIPLE S MGMT CORP	'896749108	700	16.77	11739	0
NQ2G	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	1700	2.74	4658	0
NQ2G	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	2322	9.99	23196.78	0
NQ2G	EQUITY	SOA	SOLUTIA INC	'834376501	4300	11.58	49794	0
NQ2G	EQUITY	CATM	CARDTRONICS INC	'14161H108	500	7.82	3910	0
NQ2G	EQUITY	MDAS	MEDASSETS INC	'584045108	1400	22.57	31598	0
NQ2G	EQUITY	LRN	K12 INC	'48273U102	800	16.48	13184	0
NQ2G	EQUITY	APP	AMERICAN APPAREL INC	'023850100	1800	3.51	6318	0
NQ2G	EQUITY	HOME	HOME FED BANCORP INC MD	'43710G105	500	11.42	5710	0
NQ2G	EQUITY	ITLN	INTELLON CORP	'45816W504	700	7.09	4963	0
NQ2G	EQUITY	TNK	TEEKAY TANKERS LTD	'Y8565N102	600	8.35	5010	0
NQ2G	EQUITY	TBI	TRUEBLUE INC	'89785X101	1590	14.07	22371.3	0
NQ2G	EQUITY	OESX	ORION ENERGY SYS	'686275108	700	3.13	2191	0
NQ2G	EQUITY	N	NETSUITE INC	'64118Q107	600	15.3	9180	0
NQ2G	EQUITY	JAZZ	JAZZ PHARMACEUTICALS INC	'472147107	300	8.02	2406	0
NQ2G	EQUITY	STAR	STARENT NETWORKS CORP	'85528P108	1400	25.42	35588	0
NQ2G	EQUITY	INFN	INFINERA CORP	'45667G103	3000	7.95	23850	0
NQ2G	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	1500	4.06	6090	0
NQ2G	EQUITY	FBCM	FBR CAP MKTS CORP	'30247C301	500	5.93	2965	0
NQ2G	EQUITY	BAGL	EINSTEIN NOAH REST GROUP INC	'28257U104	200	12.04	2408	0
NQ2G	EQUITY	HOGS	ZHONGPIN INC	'98952K107	700	14.72	10304	0
NQ2G	EQUITY	BWY	BWAY HLDG CO	'12429T104	400	18.51	7404	0
NQ2G	EQUITY	OPK	OPKO HEALTH INC	'68375N103	2500	2.28	5700	0
NQ2G	EQUITY	CRE	CARE INVT TR INC	'141657106	700	7.67	5369	0
NQ2G	EQUITY	BRCD	BROCADE COMMUNICATIONS SYS INC	'111621306	14112	7.86	110920.32	0
NQ2G	EQUITY	SCOR	COMSCORE INC	'20564W105	800	18.01	14408	0
NQ2G	EQUITY	ABBC	ABINGTON BANCORP INC PENN	'00350L109	700	7.74	5418	0
NQ2G	EQUITY	PRO	PROS HLDGS INC	'74346Y103	600	8.42	5052	0
NQ2G	EQUITY	PPO	POLYPOR INTERNATIONAL INC	'73179V103	800	12.91	10328	0
NQ2G	EQUITY	MBRK	MIDDLEBROOK PHARMACEUTICALS IN	'596087106	1900	1.15	2185	0
NQ2G	EQUITY	PAG	PENSKE AUTOMOTIVE GROUP INC	'70959W103	1400	19.18	26852	0
NQ2G	EQUITY	SHOR	SHORETEL INC	'825211105	1500	7.81	11715	0
NQ2G	EQUITY	RBI	SPORT SUPPLY GROUP INC DEL	'84916A104	600	10.19	6114	0
NQ2G	EQUITY	BMRC	BANK MARIN BANCORP	'063425102	200	31.33	6266	0
NQ2G	EQUITY	IDCC	INTERDIGITAL INC PA	'45867G101	1590	23.16	36824.4	0
NQ2G	EQUITY	WATG	WONDER AUTO TECHNOLOGY INC	'978166106	500	12	6000	0
NQ2G	EQUITY	BNCL	BENEFICIAL MUT BANCORP INC	'08173R104	1100	9.13	10043	0
NQ2G	EQUITY	WBC	WABCO HLDGS INC	'92927K102	2300	21	48300	0
NQ2G	EQUITY	DHX	DICE HLDGS INC	'253017107	800	6.56	5248	0
NQ2G	EQUITY	MF	MF GLOBAL LTD	'660642108	3500	7.27	25445	0
NQ2G	EQUITY	NZ	NETEZZA CORP	'64111N101	1700	11.24	19108	0
NQ2G	EQUITY	HGG	HMGREGG INC	'42833L108	400	16.94	6776	0
NQ2G	EQUITY	OWW	ORBITZ WORLDWIDE INC	'68557K109	1200	6.18	7416	0
NQ2G	EQUITY	AIRV	AIRVANA INC	'00950V101	1300	6.77	8801	0
NQ2G	EQUITY	PMC	PHARMERICA CORP	'71714F104	1075	18.57	19962.75	0
NQ2G	EQUITY	VR	VALIDUS HOLDINGS LTD	'G9319H102	3401	25.8	87745.8	0
NQ2G	EQUITY	ACIW	ACI WORLDWIDE INC	'00498101	1240	15.13	18761.2	0
NQ2G	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	600	43.68	26208	0
NQ2G	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS	'61022P100	800	8.41	6728	0
NQ2G	EQUITY	REXX	REX ENERGY CORP	'761565100	800	8.35	6680	0
NQ2G	EQUITY	LULU	LULULEMON ATHLETICA INC	'550021109	1500	22.75	34125	0
NQ2G	EQUITY	HTH	HILLTOP HLDGS INC	'432748101	1411	12.26	17298.86	0
NQ2G	EQUITY	PRM	PRIMEDIA INC	'74157K846	286	2.52	720.72	0
NQ2G	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	2200	6.14	13508	0
NQ2G	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS INC	'864909106	500	5.83	2915	0
NQ2G	EQUITY	G	GENPACT LTD	'G3922B107	2200	12.3	27060	0
NQ2G	EQUITY	DM	DOLAN MEDIA CO	'25659P402	1000	11.99	11990	0
NQ2G	EQUITY	VRTU	VIRTUSA CORP	'92827P102	500	9.49	4745	0
NQ2G	EQUITY	CXO	CONCHO RES INC	'20605P101	2800	36.32	101696	0
NQ2G	EQUITY	AGII	ARGO GROUP INTERNATIONAL HOLD	'G0464B107	1132	33.68	38125.76	0
NQ2G	EQUITY	MASI	MASIMO CORPORATION	'574795100	1800	26.2	47160	0
NQ2G	EQUITY	DMAN	DEMANDTEC INC	'24802R506	1000	8.83	8830	0
NQ2G	EQUITY	ZINC	HORSEHEAD HLDG CORP	'440694305	1200	11.72	14064	0
NQ2G	EQUITY	MELI	MERCADOLIBRE INC	'58733R102	900	38.46	34614	0
NQ2G	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	2340	17.33	40552.2	0
NQ2G	EQUITY	DRL	DORAL FINL CORP	'25811P886	300	3.7	1110	0
NQ2G	EQUITY	EXH	EXTERRAN HLDGS INC	'30225X103	2234	23.74	53035.16	0
NQ2G	EQUITY	POWR	POWERSECURE INTL INC	'73936N105	900	6.78	6102	0
NQ2G	EQUITY	BKCC	BLACKROCK KESLO CAPITAL CORP	'092533108	500	7.42	3710	0
NQ2G	EQUITY	EGT	ELIXIR GAMING TECHNOLOGIES INC	'28661G105	3600	0.28	1008	0
NQ2G	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	1200	38.37	46044	0
NQ2G	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	3650	3.52	12848	0

NQ2G	EQUITY	DUF	DUFF + PHELPS CORP NEW	'264338107	600	19.16	11496	0
NQ2G	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	800	19.25	15400	0
NQ2G	EQUITY	HSWI	HSW INTL INC	'40431N104	1500	0.48	720	0
NQ2G	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	300	10.46	3138	0
NQ2G	EQUITY	MAIN	MAIN STR CAP CORP	'56035L104	403	14.23	5734.69	0
NQ2G	EQUITY	GMO	GENERAL MOLY INC	'370373102	2300	3.15	7245	0
NQ2G	EQUITY	FSYS	FUEL SYS SOLUTIONS INC	'35952W103	500	35.99	17995	0
NQ2G	EQUITY	ID	L 1 IDENTITY SOLUTIONS INC	'50212A106	2666	6.99	18635.34	0
NQ2G	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	3700	13.36	49432	0
NQ2G	EQUITY	DGIT	DG FASTCHANNEL INC	'23326R109	700	20.94	14658	0
NQ2G	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	700	6.23	4361	0
NQ2G	EQUITY	DIVX	DIVX INC	'255413106	1100	5.46	6006	0
NQ2G	EQUITY	CVLT	COMMVAULT SYS INC	'204166102	1500	20.75	31125	0
NQ2G	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	2000	21.96	43920	0
NQ2G	EQUITY	HDIX	HOME DIAGNOSTICS INC DEL	'437080104	700	6.76	4732	0
NQ2G	EQUITY	CIEN	CIENA CORP	'171779309	3332	16.28	54244.96	0
NQ2G	EQUITY	PARD	PONIARD PHARMACEUTICALS INC	'732449301	700	7.48	5236	0
NQ2G	EQUITY	ICFI	ICF INTL INC	'44925C103	300	30.32	9096	0
NQ2G	EQUITY	EEE	EVERGREEN ENERGY INC NEW	'300248104	6446	0.62	3996.52	0
NQ2G	EQUITY	BARE	BARE ESSENTUALS INC	'067511105	2400	11.89	28536	0
NQ2G	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	700	16.63	11641	0
NQ2G	EQUITY	FXCB	FOX CHASE BANCORP INC	'35137P106	300	10.02	3006	0
NQ2G	EQUITY	VPGF	VIEWPOINT FINL GROUP	'926727108	500	14.04	7020	0
NQ2G	EQUITY	GEOY	GEOEYE INC	'37250W108	700	26.8	18760	0
NQ2G	EQUITY	EHTH	EHEALTH INC	'28238P109	900	14.52	13068	0
NQ2G	EQUITY	APKT	ACME PACKET INC	'004764106	1400	10.01	14014	0
NQ2G	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	800	21.47	17176	0
NQ2G	EQUITY	SDTH	SHENGDATECH INC	'823213103	900	6.36	5724	0
NQ2G	EQUITY	UDR	UDR INC	'902653104	5505	15.74	86648.7	0
NQ2G	EQUITY	BBND	BIGBAND NETWORKS INC	'089750509	1700	4.01	6817	0
NQ2G	EQUITY	FCSX	FCSTONE GROUP INC	'31308T100	1250	4.82	6025	0
NQ2G	EQUITY	CCIX	COLEMAN CABLE INC	'193459302	500	4.38	2190	0
NQ2G	EQUITY	BR	BROADRIDGE FINL SOLUTIONS INC	'11133T103	5100	20.1	102510	0
NQ2G	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	2100	8.84	18564	0
NQ2G	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	800	8.46	6768	0
NQ2G	EQUITY	GSIT	GSI TECHNOLOGY INC	'36241U106	1200	3.99	4788	0
NQ2G	EQUITY	FSR	FLAGSTONE REINSURANCE HLD LTD	'G3529T105	1400	11.28	15792	0
NQ2G	EQUITY	DYN	DYNEGY INC DEL	'26817G102	18000	2.55	45900	0
NQ2G	EQUITY	PLX	PROTALIX BIOTHERAPEUTICS INC	'74365A101	1200	8.26	9912	0
NQ2G	EQUITY	ESSA	ESSA BANCORP INC	'29667D104	500	13.21	6605	0
NQ2G	EQUITY	COMV	COMVERGE INC	'205859101	600	12.21	7326	0
NQ2G	EQUITY	PNNT	PENNANTPARK INVESTMENT CORP	'708062104	961	8.11	7793.71	0
NQ2G	EQUITY	CHLN	CHINA HSG + LD DEV INC	'16939V103	1600	3.85	6160	0
NQ2G	EQUITY	CFSG	CHINA FIRE + SEC GROUP INC	'16938R103	500	19.2	9600	0
NQ2G	EQUITY	CNK	CINEMARK HLDGS INC	'17243V102	1100	10.36	11396	0
NQ2G	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	1100	9.85	10835	0
NQ2G	EQUITY	VRUS	PHARMASSET INC	'71715N106	700	21.14	14798	0
NQ2G	EQUITY	NCOC	NATIONAL COAL CORP	'632381208	1400	1.23	1722	0
NQ2G	EQUITY	NGSX	NEUROGESX INC	'641252101	600	8	4800	0
NQ2G	EQUITY	CAVM	CAVIUM NETWORK INC	'14965A101	1300	21.47	27911	0
NQ2G	EQUITY	BIDZ	BIDZ COM INC	'08883T200	300	3.48	1044	0
NQ2G	EQUITY	TFSL	TFS FINL CORP	'87240R107	3000	11.9	35700	0
NQ2G	EQUITY	TOMO	TOMOTHERAPY INC	'890088107	2200	4.33	9526	0
NQ2G	EQUITY	ACM	AECOM TECHNOLOGY CORP	'00766T100	3500	27.14	94990	0
NQ2G	EQUITY	BIOD	BIODEL INC	'09064M105	500	5.37	2685	0
NQ2G	EQUITY	SLH	SOLERA HLDGS INC	'83421A104	2500	31.11	77775	0
NQ2G	EQUITY	JMP	JMP GROUP INC	'46629U107	500	9.66	4830	0
NQ2G	EQUITY	ANV	ALLIED NEVADA GOLD CORP	'019344100	1600	9.79	15664	0
NQ2G	EQUITY	PODD	INSULET CORP COM	'45784P101	900	11.23	10107	0
NQ2G	EQUITY	SKH	SKILLED HEALTHCARE GROUP INC	'83066R107	1000	8.03	8030	0
NQ2G	EQUITY	CAP	CAI INTL INC	'12477X106	400	7.37	2948	0
NQ2G	EQUITY	TRS	TRIMAS CORP	'896215209	600	5.1	3060	0
NQ2G	EQUITY	TTGT	TECHTARGET INC	'87874R100	700	5.7	3990	0
NQ2G	EQUITY	ENOC	ENERNOC INC	'292764107	500	33.16	16580	0
NQ2G	EQUITY	FRM	FURMANITE CORP	'361086101	1900	4.31	8189	0
NQ2G	EQUITY	HLTH	HLTH CORP	'40422Y101	3729	14.61	54480.69	0
NQ2G	EQUITY	RRR	RSC HLDGS INC	'74972L102	1700	7.27	12359	0
NQ2G	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD	'G4095J109	1000	18.8	18800	0
NQ2G	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	1300	14.41	18733	0
NQ2G	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	600	8.75	5250	0
NQ2G	EQUITY	NNN	NATIONAL RETAIL PPTY INC	'637417106	2880	21.47	61833.6	0
NQ2G	EQUITY	IBAS	IBASIS INC	'450732201	1400	2.12	2968	0
NQ2G	EQUITY	DK	DELEK US HLDGS INC	'246647101	700	8.57	5999	0
NQ2G	EQUITY	DCP	DYNCORP INTL INC	'26817C101	900	18	16200	0
NQ2G	EQUITY	MITI	MICROMET INC	'59509C105	2000	6.66	13320	0
NQ2G	EQUITY	LCAPA	LIBERTY MEDIA CORP NEW	'53071M302	2900	20.92	60668	0
NQ2G	EQUITY	CODI	COMPASS DIVERSIFIED HLDGS	'20451Q104	800	10.47	8376	0
NQ2G	EQUITY	OCN	OCWEN FINL CORP	'675746309	2020	11.32	22866.4	0
NQ2G	EQUITY	PZG	PARAMOUNT GOLD AND SILVER CORP	'69924P102	4000	1.37	5480	0
NQ2G	EQUITY	ABAT	ADVANCED BATTERY TECHNOLOGY	'00752H102	2200	4.34	9548	0
NQ2G	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	471	12.21	5750.91	0
NQ2G	EQUITY	IESC	INTEGRATED ELECTRICAL SVCS INC	'45811E301	300	8.05	2415	0
NQ2G	EQUITY	POOL	POOL CORP	'73278L105	1780	22.22	39551.6	0

NQ2G	EQUITY	PNSN	PENSON WORLDWIDE INC	'709600100	900	9.74	8766	0
NQ2G	EQUITY	BKC	BURGER KING HLDGS INC	'121208201	3900	17.59	68601	0
NQ2G	EQUITY	GTE	GRAN TIERRA ENERGY INC	'38500T101	7300	4.16	30368	0
NQ2G	EQUITY	MWA	MUELLER WTR PRODS INC	'624758108	4100	5.48	22468	0
NQ2G	EQUITY	DORM	DORMAN PRODS INC	'258278100	400	15.02	6008	0
NQ2G	EQUITY	CTCM	CTC MEDIA INC	'12642X106	1200	15.72	18864	0
NQ2G	EQUITY	CLUB	TOWN SPORTS INTL HLDGS INC	'89214A102	900	2.51	2259	0
NQ2G	EQUITY	SQNM	SEQUENOM INC	'817337405	2100	3.23	6783	0
NQ2G	EQUITY	ATEC	ALPHATEC HLDGS INC	'02081G102	1300	4.6	5980	0
NQ2G	EQUITY	SVVS	SAVVIS INC	'805423308	1300	15.82	20566	0
NQ2G	EQUITY	LOOP	LOOPNET INC	'543524300	700	9.04	6328	0
NQ2G	EQUITY	CRAY	CRAY INC	'225223304	1200	8.33	9996	0
NQ2G	EQUITY	CHTP	CHELSEA THERAPEUTICS INTL LTD	'163428105	1500	2.51	3765	0
NQ2G	EQUITY	CPHD	CEPHEID	'15670R107	2050	13.22	27101	0
NQ2G	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	2800	2.29	6412	0
NQ2G	EQUITY	VOLC	VOLCANO CORP	'928645100	1700	16.82	28594	0
NQ2G	EQUITY	HWCC	HOUSTON WIRE CABLE CO	'44244K109	600	11.05	6630	0
NQ2G	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	600	12.47	7482	0
NQ2G	EQUITY	CEDC	CENTRAL EUROPEAN DISTR CORP	'153435102	1805	32.76	59131.8	0
NQ2G	EQUITY	VTIV	INVENTIV HEALTH INC	'46122E105	1200	16.73	20076	0
NQ2G	EQUITY	RZ	RASER TECHNOLOGIES INC	'754055101	3400	1.53	5202	0
NQ2G	EQUITY	SIRO	SIROMA DENTAL SYS INC	'82966C103	600	29.75	17850	0
NQ2G	EQUITY	TWLL	TECHWELL INC	'87874D101	800	10.98	8784	0
NQ2G	EQUITY	HOMB	HOME BANCSHARES INC	'436893200	455	21.92	9973.6	0
NQ2G	EQUITY	MOVE	MOVE INC	'62458M108	5420	2.7	14634	0
NQ2G	EQUITY	JCG	J CREW GROUP INC	'46612H402	1800	35.82	64476	0
NQ2G	EQUITY	OMTR	OMNITURE INC	'68212S109	2455	21.44	52635.2	0
NQ2G	EQUITY	WSII	WASTE SVCS INC DEL	'941075202	606	4.62	2799.72	0
NQ2G	EQUITY	IDRA	IDERA PHARMACEUTICALS INC	'45168K306	1100	7.41	8151	0
NQ2G	EQUITY	EIHI	EASTERN INS HLDGS INC	'276534104	500	9.53	4765	0
NQ2G	EQUITY	RAME	RAM ENERGY RES INC	'75130P109	1900	1.21	2299	0
NQ2G	EQUITY	YAVY	YADKIN VY FINL CORP	'984314104	600	4.67	2802	0
NQ2G	EQUITY	TWB	TWEEN BRANDS INC	'901166108	820	8.39	6879.8	0
NQ2G	EQUITY	INAP	INTERNAP NETWORK SVCS CORP	'45885A300	1890	3.21	6066.9	0
NQ2G	EQUITY	BFSB	BROOKLYN FED BANCORP INC	'114039100	200	12.2	2440	0
NQ2G	EQUITY	AWH	ALLIED WORLD ASSURANCE COMPANY	'G0219G203	1800	47.93	86274	0
NQ2G	EQUITY	ROMA	ROMA FINL CORP	'77581P109	500	12.43	6215	0
NQ2G	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	6500	16.32	106080	0
NQ2G	EQUITY	HIL	HILL INTL INC	'431466101	1200	7.1	8520	0
NQ2G	EQUITY	KALU	KAISER ALUM CORP	'483007704	500	36.36	18180	0
NQ2G	EQUITY	SAIA	SAIA INC	'78709Y105	660	16.08	10612.8	0
NQ2G	EQUITY	GTLS	CHART INDS INC	'16115Q308	1000	21.59	21590	0
NQ2G	EQUITY	CBNK	CHICOPEE BANCORP INC	'168565109	400	13.21	5284	0
NQ2G	EQUITY	GMET	GEOMETINC DEL	'37250U201	1000	1.69	1690	0
NQ2G	EQUITY	HALL	HALLMARK FINL SVCS INC	'40624Q203	200	8.05	1610	0
NQ2G	EQUITY	OSIR	OSIRIS THERAPEUTICS INC NEW	'68827R108	800	6.66	5328	0
NQ2G	EQUITY	AYR	AIRCATTLE LTD	'G0129K104	1700	9.67	16439	0
NQ2G	EQUITY	DTPJ	DIAMOND MGMT TECHNOLOGY	'25269L106	800	6.85	5480	0
NQ2G	EQUITY	EVR	EVERCORE PARTNERS INC	'29977A105	400	29.22	11688	0
NQ2G	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	700	4.94	3458	0
NQ2G	EQUITY	HBI	HANESBRANDS INC	'410345102	3500	21.4	74900	0
NQ2G	EQUITY	BKD	BROOKDALE SR LIVING INC	'112463104	1600	18.13	29008	0
NQ2G	EQUITY	UDRL	UNION DRILLING INC	'90653P105	700	7.64	5348	0
NQ2G	EQUITY	ICO	INTERNATIONAL COAL GROUP INC	'45928H106	3200	4.03	12896	0
NQ2G	EQUITY	THG	HANOVER INS GROUP INC	'410867105	1890	41.33	78113.7	0
NQ2G	EQUITY	VOCs	VOCUS INC	'92858J108	600	20.89	12534	0
NQ2G	EQUITY	BAS	BASIC ENERGY SVCS INC NEW	'06985P100	700	8.49	5943	0
NQ2G	EQUITY	CYNO	CYNOSURE INC	'232577205	500	11.65	5825	0
NQ2G	EQUITY	ABCB	AMERIS BANCORP	'03076K108	644.922	7.15	4611.19	0
NQ2G	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	1300	18.91	24583	0
NQ2G	EQUITY	CPA	COPA HOLDINGS S A	'P31076105	1100	44.49	48939	0
NQ2G	EQUITY	EMS	EMERGENCY MED SVCS CORP	'29100P102	300	46.5	13950	0
NQ2G	EQUITY	CSFL	CENTERSTATE BKS FL INC	'15201P109	500	7.89	3945	0
NQ2G	EQUITY	AOB	AMERICAN ORIENTAL BIOENGINEE	'028731107	2100	4.86	10206	0
NQ2G	EQUITY	LPHI	LIFE PARTNERS HLDGS INC	'53215T106	375	17.9	6712.5	0
NQ2G	EQUITY	HRBN	HARBIN ELEC INC	'41145W109	700	16.88	11816	0
NQ2G	EQUITY	LEGC	LEGACY BANCORP INC	'52463G105	500	10.5	5250	0
NQ2G	EQUITY	IN	INTERMEC INC	'458786100	2280	14.1	32148	0
NQ2G	EQUITY	PHIK	PHI INC	'69336T205	500	20.28	10140	0
NQ2G	EQUITY	YRCW	YRC WORLDWIDE INC	'984249102	2010	4.45	8944.5	0
NQ2G	EQUITY	MIR	MIRANT CORP NEW	'60467R100	5300	16.43	87079	0
NQ2G	EQUITY	LYV	LIVE NATION INC	'538034109	3000	8.19	24570	0
NQ2G	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	4300	7.88	33884	0
NQ2G	EQUITY	AVNR	AVANIR PHARMACEUTICALS	'05348P401	2200	2.08	4576	0
NQ2G	EQUITY	WNR	WESTERN REFIN INC	'959319104	1600	6.45	10320	0
NQ2G	EQUITY	ARII	AMERICAN RAILCAR INDS INC	'02916P103	400	10.61	4244	0
NQ2G	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	1200	97.05	116460	0
NQ2G	EQUITY	HEES	H + E EQUIP SVCS INC	'404030108	900	11.33	10197	0
NQ2G	EQUITY	KOP	KOPPERS HLDGS INC	'50060P106	700	29.65	20755	0
NQ2G	EQUITY	HWAY	HEALTHWAYS INC	'422245100	1220	15.32	18690.4	0
NQ2G	EQUITY	TWPG	THOMAS WEISEL PARTNERS GROUP	'884481102	1100	5.34	5874	0
NQ2G	EQUITY	IOSP	INNOSPEC INC	'45768S105	800	14.75	11800	0
NQ2G	EQUITY	HS	HEALTHSPRING INC	'42224N101	1700	12.25	20825	0

NQ2G	EQUITY	UAUA	UAL CORP	'902549807	5200	9.22	47944	0
NQ2G	EQUITY	PCH	POTLATCH CORP NEW	'737630103	1404	28.45	39943.8	0
NQ2G	EQUITY	BRS	BRISTOW GROUP INC	'110394103	1080	29.69	32065.2	0
NQ2G	EQUITY	DDICD	DDI CORP	'233162502	900	4.25	3825	0
NQ2G	EQUITY	SMOD	SMART MODULAR TECHNOLOGIES WWH	'G82245104	1200	4.76	5712	0
NQ2G	EQUITY	RSO	RESOURCE CAPITAL CORP	'76120W302	1200	5.44	6528	0
NQ2G	EQUITY	CROX	CROCS INC	'227046109	3000	6.65	19950	0
NQ2G	EQUITY	XCO	EXCO RES INC	'269279402	5100	18.69	95319	0
NQ2G	EQUITY	NHWK	NIGHTHAWK RADIOLOGY HLDGS INC	'65411N105	1100	7.23	7953	0
NQ2G	EQUITY	NTLS	NTELOS HLDGS CORP	'67020Q107	1100	17.66	19426	0
NQ2G	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	1400	23.28	32592	0
NQ2G	EQUITY	HUGH	HUGHES COMMUNICATIONS INC	'444398101	300	30.34	9102	0
NQ2G	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	700	5.42	3794	0
NQ2G	EQUITY	ROSE	ROSETTA RES INC	'777779307	1900	14.69	27911	0
NQ2G	EQUITY	LQDT	LIQUIDITY SVCS INC	'53635B107	500	10.32	5160	0
NQ2G	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	4164	13.82	57546.48	0
NQ2G	EQUITY	ME	MARINER ENERGY INC	'56845T305	3700	14.18	52466	0
NQ2G	EQUITY	HLX	HELIX ENERGY SOLUTIONS GROUP	'42330P107	3741	14.98	56040.18	0
NQ2G	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	1900	38.37	75972.6	0
NQ2G	EQUITY	TDG	TRANSDIGM GROUP INC	'893641100	1400	49.81	69734	0
NQ2G	EQUITY	GNET	GLOBAL TRAFFIC NETWORK INC	'37947B103	600	4.67	2802	0
NQ2G	EQUITY	POR	PORTLAND GEN ELEC CO	'736508847	2700	19.72	53244	0
NQ2G	EQUITY	ADY	AMERICAN DAIRY INC	'025334103	300	28.33	8499	0
NQ2G	EQUITY	ZZ	SEALY CORP	'812139301	2400	3.2	7680	0
NQ2G	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	900	11.64	10476	0
NQ2G	EQUITY	CNW	CON WAY INC	'205944101	1795	38.32	68784.4	0
NQ2G	EQUITY	CBAK	CHINA BAK BATTERY INC	'16936Y100	1600	4.95	7920	0
NQ2G	EQUITY	CPX	COMPLETE PRODTN SVCS INC	'20453E109	2100	11.3	23730	0
NQ2G	EQUITY	FRPT	FORCE PROTN INC	'345203202	2400	5.46	13104	0
NQ2G	EQUITY	MEA	METALICO INC	'591176102	1300	4.17	5421	0
NQ2G	EQUITY	LWSN	LAWSON SOFTWARE INC NEW	'52078P102	4920	6.24	30700.8	0
NQ2G	EQUITY	CPII	CPI INTL INC	'12618M100	300	11.19	3357	0
NQ2G	EQUITY	BFIN	BANKFINANCIAL CORP	'06643P104	790	9.58	7568.2	0
NQ2G	EQUITY	NSR	NEUSTAR INC	'64126X201	2590	22.6	58534	0
NQ2G	EQUITY	DSW	DSW INC	'23334L102	440	15.97	7026.8	0
NQ2G	EQUITY	VLCM	VOLCOM INC	'92864N101	620	16.48	10217.6	0
NQ2G	EQUITY	WAL	WESTERN ALLIANCE BANCORPORATIO	'957638109	1620	6.31	10222.2	0
NQ2G	EQUITY	PBNY	PROVIDENT NEW YORK BANCORP	'744028101	1240	9.55	11842	0
NQ2G	EQUITY	ASH	ASHLAND INC NEW	'044209104	2730	43.22	117990.6	0
NQ2G	EQUITY	GB	GREATBATCH INC	'39153L106	7800	22.47	17526.6	0
NQ2G	EQUITY	ICON	ICONIX BRAND GROUP INC	'451055107	2600	12.47	32422	0
NQ2G	EQUITY	MPW	MEDICAL PPTYS TR INC	'58463J304	2850	7.81	22258.5	0
NQ2G	EQUITY	PALM	PALM INC NEW	'696643105	5980	17.43	104231.4	0
NQ2G	EQUITY	DMND	DIAMOND FOODS INC	'252603105	600	31.72	19032	0
NQ2G	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	650	16.06	10439	0
NQ2G	EQUITY	HITT	HITTE MICROWAVE CORP	'43365Y104	720	36.78	26481.6	0
NQ2G	EQUITY	GNK	GENCO SHIPPING + TRADING LTD	'Y2685T107	900	20.78	18702	0
NQ2G	EQUITY	CNSL	CONSOLIDATED COMM HOLDINGS INC	'209034107	783	16.01	12535.83	0
NQ2G	EQUITY	ITC	ITC HLDGS CORP	'465685105	1850	45.45	84082.5	0
NQ2G	EQUITY	PIKE	PIKE ELEC CORP	'721283109	550	11.98	6589	0
NQ2G	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	540	9.93	5362.2	0
NQ2G	EQUITY	SWSI	SUPERIOR WELL SVCS INC	'86837X105	420	9.68	4065.6	0
NQ2G	EQUITY	EBTC	ENTERPRISE BANCORP INC MASS	'293668109	300	12.8	3840	0
NQ2G	EQUITY	CBZ	CBIZ INC	'124805102	1520	7.46	11339.2	0
NQ2G	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	420	39.95	16779	0
NQ2G	EQUITY	OFLX	OMERGA FLEX INC	'682095104	200	16.77	3354	0
NQ2G	EQUITY	UNCA	UNICA CORP	'904583101	700	7.62	5334	0
NQ2G	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGIES	'00752J108	1440	3.97	5716.8	0
NQ2G	EQUITY	DRC	DRESSER RAND GROUP INC	'261608103	3000	31.07	93210	0
NQ2G	EQUITY	RUTH	RUTHS HOSPITALITY GROUP INC	'783332109	750	4.22	3165	0
NQ2G	EQUITY	ROLL	RBC BEARINGS INC	'755248104	730	23.33	17030.9	0
NQ2G	EQUITY	HPY	HEARTLAND PMT SYS INC	'42235N108	1330	14.51	19298.3	0
NQ2G	EQUITY	BRNC	BRONCO DRILLING CO INC	'112211107	920	6.55	6026	0
NQ2G	EQUITY	ABD	ACCO BRANDS CORP	'00081T108	1900	7.22	13718	0
NQ2G	EQUITY	ROC	ROCKWOOD HLDGS INC	'774415103	1770	20.57	36408.9	0
NQ2G	EQUITY	BGS	B + G FOODS INC	'05508R106	600	8.19	4914	0
NQ2G	EQUITY	GBL	GAMCO INVS INC	'361438104	220	45.7	10054	0
NQ2G	EQUITY	CSCX	CARDIAC SCIENCE CORP NEW	'14141A108	1000	4	4000	0
NQ2G	EQUITY	MVL	MARVEL ENTMT INC	'57383T103	1740	49.62	86338.8	0
NQ2G	EQUITY	CVA	COVANTA HLDG CORP	'22282E102	4680	17	79560	0
NQ2G	EQUITY	GCA	GLOBAL CASH ACCESS HLDGS INC	'378967103	1300	7.31	9503	0
NQ2G	EQUITY	LCC	US AWYS GROUP INC	'90341W108	4700	4.7	22090	0
NQ2G	EQUITY	HRZ	HORIZON LINES INC	'44044K101	1500	6.35	9525	0
NQ2G	EQUITY	WBMD	WEBMD HEALTH CORP	'94770V102	300	33.12	9936	0
NQ2G	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	500	21.86	10930	0
NQ2G	EQUITY	TLEO	TALEO CORP	'87424N104	1100	22.64	24904	0
NQ2G	EQUITY	TAL	TAL INTL GROUP INC	'874083108	600	14.22	8532	0
NQ2G	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	1700	10.61	18037	0
NQ2G	EQUITY	FNF	FIDELITY NATL FINL INC	'31620R105	8600	15.08	129688	0
NQ2G	EQUITY	NUAN	NUANCE COMMUNICATIONS INC	'67020Y100	7910	14.96	118333.6	0
NQ2G	EQUITY	NCIT	NCI INC	'62886K104	300	28.66	8598	0
NQ2G	EQUITY	FSP	FRANKLIN STR PPTYS CORP	'35471R106	2100	13.1	27510	0
NQ2G	EQUITY	HERO	HERCULES OFFSHORE INC	'427093109	3356	4.91	16477.96	0

NQ2G	EQUITY	CSA	COGDELL SPENCER INC	'19238U107	1100	4.8	5280	0
NQ2G	EQUITY	NXTM	NXSTAGE MEDICAL INC COM	'67072V103	900	6.69	6021	0
NQ2G	EQUITY	QRCP	QUEST RESOURCE CORP	'748349305	1500	0.59	885	0
NQ2G	EQUITY	CBEY	CBEYOND INC	'149847105	800	16.13	12904	0
NQ2G	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS I	'543881106	400	27.48	10992	0
NQ2G	EQUITY	PDS	PRECISION DRILLING TR	'740215108	227	6.63	1505.01	0
NQ2G	EQUITY	IRBT	IROBOT CORP	'462726100	700	12.31	8617	0
NQ2G	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	750	14.52	10890	0
NQ2G	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	1100	3.95	4345	0
NQ2G	EQUITY	CCO	CLEAR CHANNEL OUTDOOR HLDGS IN	'18451C109	1400	7	9800	0
NQ2G	EQUITY	IHS	IHS INC	'451734107	1700	51.13	86921	0
NQ2G	EQUITY	UA	UNDER ARMOUR INC	'904311107	1200	27.83	33396	0
NQ2G	EQUITY	AMSF	AMERISAFE INC	'03071H100	700	17.25	12075	0
NQ2G	EQUITY	SBX	SEABRIGHT INS HLDGS INC	'811656107	730	11.42	8336.6	0
NQ2G	EQUITY	INDM	UNITED AMER INDY LTD	'90933T109	1221	7.39	9023.19	0
NQ2G	EQUITY	GFIG	GFI GROUP INC	'361652209	2280	7.23	16484.4	0
NQ2G	EQUITY	EDR	EDUCATION RLTY TR INC	'28140H104	2000	5.93	11860	0
NQ2G	EQUITY	OXPS	OPTIONSPRESS HLDGS INC	'684010101	1470	17.28	25401.6	0
NQ2G	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	1150	11.71	13466.5	0
NQ2G	EQUITY	DLLR	DOLLAR FINL CORP	'256664103	800	16.02	12816	0
NQ2G	EQUITY	NATL	NATIONAL INTST CORP	'63654U100	220	17.5	3850	0
NQ2G	EQUITY	ARP	AMERICAN REPROGRAPHICSCO	'029263100	1250	9.52	11900	0
NQ2G	EQUITY	FRP	FAIRPOINT COMMUNICATIONS INC	'305560104	4300	0.41	1763	0
NQ2G	EQUITY	PBH	PRESTIGE BRANDS HLDGS INC	'74112D101	1100	7.04	7744	0
NQ2G	EQUITY	SVR	SYNERSE HLDGS INC	'87163F106	2460	17.5	43050	0
NQ2G	EQUITY	SWHC	SMITH + WESSON HLDG CORP	'831756101	2000	5.23	10460	0
NQ2G	EQUITY	HUN	HUNTSMAN CORP	'447011107	5920	9.11	53931.2	0
NQ2G	EQUITY	PONE	PROTECTION ONE INC	'743663403	300	4.41	1323	0
NQ2G	EQUITY	UACL	UNIVERSAL TRUCKLOAD SVCS INC	'91388P105	320	16.51	5283.2	0
NQ2G	EQUITY	ANR	ALPHA NAT RES INC	'02076X102	4413	35.1	154896.3	0
NQ2G	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	1340	29.51	39543.4	0
NQ2G	EQUITY	ITWO	I2 TECHNOLOGIES INC	'465754208	500	16.04	8020	0
NQ2G	EQUITY	KRNY	KEARNY FINL CORP	'487169104	680	10.42	7085.6	0
NQ2G	EQUITY	OUTD	OUTDOOR CHANNEL HLDGS INC	'690027206	900	6.54	5886	0
NQ2G	EQUITY	BIOS	BIOSCRIP INC	'09069N108	1300	6.76	8788	0
NQ2G	EQUITY	CZNC	CITIZENS + NORTN CORP	'172922106	500	14.79	7395	0
NQ2G	EQUITY	CKXE	CKX INC	'12562M106	2080	6.71	13956.8	0
NQ2G	EQUITY	CCOI	COGENT COMMUNICATIONS GRP INC	'19239V302	1520	11.3	17176	0
NQ2G	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	2400	7.11	17064	0
NQ2G	EQUITY	RAIL	FREIGHTCAR AMER INC	'357023100	430	24.3	10449	0
NQ2G	EQUITY	RCNI	RCN CORP	'749361200	1280	9.3	11904	0
NQ2G	EQUITY	DXCM	DEXCOM INC	'252131107	1600	7.93	12688	0
NQ2G	EQUITY	CORE	CORE MARK HLDG CO INC	'218681104	300	28.6	8580	0
NQ2G	EQUITY	RNST	RENASANT CORP	'75970E107	760	14.85	11286	0
NQ2G	EQUITY	PAY	VERIFONE HLDGS INC	'92342Y109	2590	15.89	41155.1	0
NQ2G	EQUITY	PEIX	PACIFIC ETHANOL INC	'69423U107	1500	0.515	772.5	0
NQ2G	EQUITY	MORN	MORNINGSTAR INC	'617700109	730	48.56	35448.8	0
NQ2G	EQUITY	LAZ	LAZARD LTD	'G54050102	2800	41.31	115668	0
NQ2G	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	700	16.41	11487	0
NQ2G	EQUITY	ADCT	ADC TELECOMMUNICATIONS INC	'000886309	3510	8.34	29273.4	0
NQ2G	EQUITY	WMG	WARNER MUSIC GROUP CORP	'934550104	1510	5.53	8350.3	0
NQ2G	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	800	4.85	3880	0
NQ2G	EQUITY	CRAI	CRA INTL INC	'12618T105	340	27.29	9278.6	0
NQ2G	EQUITY	TMRK	TERREMARK WORLDWIDE INC	'881448203	2000	6.22	12440	0
NQ2G	EQUITY	XRM	XERIUM TECHNOLOGIES INC	'98416J100	1150	1.3	1495	0
NQ2G	EQUITY	CTRN	CITI TRENDS INC	'17306X102	520	28.47	14804.4	0
NQ2G	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	3890	8.1	31509	0
NQ2G	EQUITY	TBV	TIENS BIOTECH GROUP USA INC	'88650T104	220	4.6	1012	0
NQ2G	EQUITY	ATLO	AMES NATL CORP	'031001100	300	24.11	7233	0
NQ2G	EQUITY	SIVB	SVB FINL GROUP	'78486Q101	1230	43.27	53222.1	0
NQ2G	EQUITY	XNPT	XENOPORT INC	'98411C100	1020	21.23	21654.6	0
NQ2G	EQUITY	PRWT	PREMIERWEST BANCORP	'740921101	1050	2.71	2845.5	0
NQ2G	EQUITY	RCKB	ROCKVILLE FINL INC	'774186100	430	10.75	4622.5	0
NQ2G	EQUITY	LHCG	LHC GROUP INC	'50187A107	520	29.93	15563.6	0
NQ2G	EQUITY	HTGC	HERCULES TECHNOLOGY GROWTH	'427096508	1216	9.82	11941.12	0
NQ2G	EQUITY	UEPS	NET 1 UEPS TECHNOLOGIES INC	'64107N206	1100	20.96	23056	0
NQ2G	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	1100	35.67	39237	0
NQ2G	EQUITY	MEND	MICRUS CORP	'59518V102	600	12.95	7770	0
NQ2G	EQUITY	EVVV	EV3 INC	'26928A200	2677	12.31	32953.87	0
NQ2G	EQUITY	DTSI	DTS INC	'23335C101	660	27.38	18070.8	0
NQ2G	EQUITY	ALLI	ALLION HEALTHCARE INC	'019615103	1200	5.85	7020	0
NQ2G	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	840	4.36	3662.4	0
NQ2G	EQUITY	LINC	LINCOLN EDL SVCS CORP	'533535100	320	22.88	7321.6	0
NQ2G	EQUITY	GAIN	GLADSTONE INVT CORP	'376546107	1200	4.85	5820	0
NQ2G	EQUITY	EGL	EAGLE BULK SHIPPING INC	'Y2187A101	2100	5.13	10773	0
NQ2G	EQUITY	KNXA	KENEXA CORP	'488879107	820	13.48	11053.6	0
NQ2G	EQUITY	TBSI	TBS INTRENATIONAL LTD	'G86975151	600	8.7	5220	0
NQ2G	EQUITY	BMR	BIOMED RLTY TR INC	'09063H107	3590	13.8	49542	0
NQ2G	EQUITY	ARD	ARENA RES INC	'040049108	1400	35.5	49700	0
NQ2G	EQUITY	KRG	KITE RLTY GROUP TR	'49803T102	1500	4.17	6255	0
NQ2G	EQUITY	WLK	WESTLAKE CHEM CORP	'960413102	650	25.7	16705	0
NQ2G	EQUITY	EXR	EXTRA SPACE STORAGE INC	'30225T102	3140	10.55	33127	0
NQ2G	EQUITY	ACC	AMERICAN CAMPUS CMNTYS INC	'024835100	1899	26.85	50988.15	0

NQ2G	EQUITY	CNS	COHEN + STEERS INC	'19247A100	630	24	15120	0
NQ2G	EQUITY	BJRI	BJS RESTAURANTS INC	'09180C106	650	14.99	9743.5	0
NQ2G	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	2100	19.55	41055	0
NQ2G	EQUITY	WIBC	WILSHIRE BANCORP INC	'97186T108	1060	7.34	7780.4	0
NQ2G	EQUITY	HAYN	HAYNES INTL INC	'420877201	400	31.82	12728	0
NQ2G	EQUITY	STXS	STEREOTAXIS INC	'85916J102	1350	4.46	6021	0
NQ2G	EQUITY	ALE	ALLETE INC	'018522300	1090	33.57	36591.3	0
NQ2G	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	1590	15.98	25408.2	0
NQ2G	EQUITY	COGT	COGENT INC	'19239Y108	1490	10.1	15049	0
NQ2G	EQUITY	NSTC	NESS TECHNOLOGIES INC	'64104X108	1360	7.89	10730.4	0
NQ2G	EQUITY	PRS	PRIMUS GUARANTY LTD	'G72457107	500	4.27	2135	0
NQ2G	EQUITY	STST	ARGON ST INC	'040149106	430	19.05	8191.5	0
NQ2G	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	1750	10.62	18585	0
NQ2G	EQUITY	THRX	THERAVANCE INC	'88338T104	1900	14.64	27816	0
NQ2G	EQUITY	NWY	NEW YORK + CO INC	'649295102	1250	5.12	6400	0
NQ2G	EQUITY	ARCC	ARES CAP CORP	'04010L103	3504	11.02	38614.08	0
NQ2G	EQUITY	HURN	HURON CONSULTING GRP INC	'447462102	720	25.83	18597.6	0
NQ2G	EQUITY	CITP	COMSYS IT PARTNERS INC	'20581E104	650	6.4	4160	0
NQ2G	EQUITY	TRLG	TRUE RELIGION APPL	'89784N104	900	25.93	23337	0
NQ2G	EQUITY	SHO	SUNSTONE HOTEL INVS INC NEW	'867892101	2626	7.1	18644.6	0
NQ2G	EQUITY	TWGP	TOWER GROUP INC	'891777104	1506	24.39	36731.34	0
NQ2G	EQUITY	YSI	U STORE IT TR	'91274F104	2840	6.25	17750	0
NQ2G	EQUITY	NRF	NORTHSTAR RLTY FIN CORP	'66704R100	2018	3.51	7083.18	0
NQ2G	EQUITY	DWA	DREAMWORKS ANIMATION SKG	'26153C103	2640	35.57	93904.8	0
NQ2G	EQUITY	CLMS	CALAMOS ASSET MGMT INC	'12811R104	680	13.06	8880.8	0
NQ2G	EQUITY	BBW	BUILD A BEAR WORKSHOP INC	'120076104	630	4.87	3068.1	0
NQ2G	EQUITY	ROCK	GIBRALTAR INDS INC	'374689107	890	13.27	11810.3	0
NQ2G	EQUITY	DLR	DIGITAL RLTY TR INC	'253868103	2740	45.71	125245.4	0
NQ2G	EQUITY	EFSC	ENTERPRISE FINL SVCS CORP	'293712105	620	9.25	5735	0
NQ2G	EQUITY	OMX	OFFICEMAX INC DEL	'67622P101	2750	12.58	34595	0
NQ2G	EQUITY	NWE	NORTHWESTERN CORP	'668074305	1330	24.43	32491.9	0
NQ2G	EQUITY	MKTX	MARKETAXESS HLDGS INC	'57060D108	1090	12.05	13134.5	0
NQ2G	EQUITY	NLC	NALCO HLDG CO	'62985Q101	5000	20.49	102450	0
NQ2G	EQUITY	NGPC	NGP CAP RES CO	'62912R107	1161	7.26	8428.86	0
NQ2G	EQUITY	ORA	ORMAT TECHNOLOGIES INC	'686688102	720	40.82	29390.4	0
NQ2G	EQUITY	INPC	INPHONIC INC	'45772G105	1060	0.0001	0.11	0
NQ2G	EQUITY	NTRI	NUTRI SYS INC NEW	'67069D108	1090	15.26	16633.4	0
NQ2G	EQUITY	USMO	USA MOBILITY INC	'90341G103	800	12.88	10304	0
NQ2G	EQUITY	IWA	IOWA TELECOMMUNICATION SVCS	'462594201	1180	12.6	14868	0
NQ2G	EQUITY	NP	NEENAH PAPER INC	'640079109	660	11.77	7768.2	0
NQ2G	EQUITY	MPWR	MONOLITHIC PWR SYS INC	'609839105	1260	23.45	29547	0
NQ2G	EQUITY	JRCC	JAMES RIV COAL CO	'470355207	1000	19.11	19110	0
NQ2G	EQUITY	ELS	EQUITY LIFESTYLE PPTYS INC	'29472R108	960	42.79	41078.4	0
NQ2G	EQUITY	MVC	MVC CAP INC	'553829102	700	8.78	6146	0
NQ2G	EQUITY	IRC	INLAND REAL ESTATE CORP	'457461200	2540	8.76	22250.4	0
NQ2G	EQUITY	SMA	SYMMETRY MED INC	'871546206	1230	10.37	12755.1	0
NQ2G	EQUITY	BBG	BARRETT BILL CORP	'06846N104	1350	32.79	44266.5	0
NQ2G	EQUITY	KNL	KNOLL INC	'498904200	1640	10.43	17105.2	0
NQ2G	EQUITY	WOLF	GREAT WOLF RESORTS INC	'391523107	1390	3.57	4962.3	0
NQ2G	EQUITY	AEA	ADVANCE AMER CASH ADVANCE	'00739W107	1540	5.6	8624	0
NQ2G	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	1150	16.85	19377.5	0
NQ2G	EQUITY	HLF	HERBALIFE LTD	'G4412G101	2200	32.74	72028	0
NQ2G	EQUITY	WRES	WARREN RES INC	'93564A100	2180	2.96	6452.8	0
NQ2G	EQUITY	TBBK	BANCORP INC DEL	'05969A105	700	5.72	4004	0
NQ2G	EQUITY	PGI	PREMIERE GLOBAL SVCS INC	'740585104	2160	8.31	17949.6	0
NQ2G	EQUITY	AMCS	AMICAS INC	'001712108	1100	3.6	3960	0
NQ2G	EQUITY	PHH	PHH CORP	'693320202	1980	19.84	39283.2	0
NQ2G	EQUITY	MDF	METROPOLITAN HEALTH NETWORKS	'592142103	2500	2.18	5450	0
NQ2G	EQUITY	SBNY	SIGNATURE BK NEW YORK NY	'82669G104	1440	29	41760	0
NQ2G	EQUITY	HOS	HORNBECK OFFSHORE SVCS INC NEW	'440543106	860	27.56	23701.6	0
NQ2G	EQUITY	CUTR	CUTERA INC	'232109108	500	8.65	4325	0
NQ2G	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	400	11.15	4460	0
NQ2G	EQUITY	SNTS	SANTARUS INC	'802817304	1700	3.29	5593	0
NQ2G	EQUITY	NAL	NEWALLIANCE BANCSHARES INC	'650203102	3900	10.7	41730	0
NQ2G	EQUITY	AINV	APOLLO INVT CORP	'03761U106	5947	9.55	56793.85	0
NQ2G	EQUITY	ABR	ARBOR RLTY TR INC	'038923108	650	2.84	1846	0
NQ2G	EQUITY	FHN	FIRST HORIZON NATL CORP	'320517105	8022.349	13.23	106135.68	0
NQ2G	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	3800	19.42	73796	0
NQ2G	EQUITY	BDSI	BIODELIVERY SCIENCES INTL INC	'09060J106	600	4.8	2880	0
NQ2G	EQUITY	CYTK	CYTOKINETICS INC	'23282W100	1900	5.29	10051	0
NQ2G	EQUITY	LGN	LODGIAN INC	'54021P403	1090	1.66	1809.4	0
NQ2G	EQUITY	DHIL	DIAMOND HILL INVT GROUP INC	'25264R207	100	57.97	5797	0
NQ2G	EQUITY	MCHX	MARCHEX INC	'56624R108	1170	4.91	5744.7	0
NQ2G	EQUITY	GHL	GREENHILL + CO INC	'395259104	740	89.58	66289.2	0
NQ2G	EQUITY	PNFP	PINNACLE FINL PARTNERS INC	'72346Q104	1120	12.71	14235.2	0
NQ2G	EQUITY	XIDE	EXIDE TECHNOLOGIES FORMERLY	'302051206	1794	7.97	14298.18	0
NQ2G	EQUITY	ICGE	INTERNET CAP GROUP INC	'46059C205	1240	8.36	10366.4	0
NQ2G	EQUITY	STMP	STAMPS COM INC	'852857200	660	9.25	6105	0
NQ2G	EQUITY	NUVA	NUVASIVE INC	'670704105	1360	41.76	56793.6	0
NQ2G	EQUITY	ACCL	ACCELRLYS INC	'00430U103	1400	5.8	8120	0
NQ2G	EQUITY	CVO	CENVEO INC	'15670S105	1880	6.92	13009.6	0
NQ2G	EQUITY	SMTB	SMITHTOWN BANCORP INC	'832449102	500	11.54	5770	0
NQ2G	EQUITY	NILE	BLUE NILE INC	'09578R103	460	62.12	28575.2	0

NQ2G	EQUITY	GNW	GENWORTH FINL INC	'37247D106	17800	11.95	212710	0
NQ2G	EQUITY	RJET	REPUBLIC AWYS HLDGS INC	'760276105	1160	9.33	10822.8	0
NQ2G	EQUITY	STAN	STANDARD PKG CORP	'853790103	400	17.49	6996	0
NQ2G	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	1300	22.68	29484	0
NQ2G	EQUITY	ANGO	ANGIODYNAMICS INC	'03475V101	800	13.78	11024	0
NQ2G	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	1220	21.51	26242.2	0
NQ2G	EQUITY	CBG	CB RICHARD ELLIS GROUP INC	'12497T101	8600	11.74	100964	0
NQ2G	EQUITY	SFL	SHIP FINANCE INTL	'G81075106	1578	12.29	19393.62	0
NQ2G	EQUITY	ALY	ALLIS CHALMERS ENERGY INC	'019645506	2000	4.36	8720	0
NQ2G	EQUITY	BBBB	BLACKBOARD INC	'091935502	1160	37.78	43824.8	0
NQ2G	EQUITY	NEU	NEWMARKET CORP	'651587107	360	93.04	33494.4	0
NQ2G	EQUITY	JTX	JACKSON HEWITT TAX SVC INC	'468202106	1540	5.1	7854	0
NQ2G	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	1230	10.61	13050.3	0
NQ2G	EQUITY	BEE	STRATEGIC HOTELS + RESORTS INC	'86272T106	3750	2.59	9712.5	0
NQ2G	EQUITY	CAB	CABELAS INC	'126804301	1410	13.34	18809.4	0
NQ2G	EQUITY	MFLX	MULTI FINELINE ELECTRONIX INC	'62541B101	330	28.71	9474.3	0
NQ2G	EQUITY	MGI	MONEYGRAM INTL INC	'60935Y109	2800	3.14	8792	0
NQ2G	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	1480	28.05	41514	0
NQ2G	EQUITY	VVI	VIAD CORP	'92552R406	680	19.91	13538.8	0
NQ2G	EQUITY	WCG	WELLCARE HEALTH PLANS INC	'94946T106	1560	24.65	38454	0
NQ2G	EQUITY	ARBA	ARIBA INC	'04033V203	3130	11.6	36308	0
NQ2G	EQUITY	PDCO	PATTERSON COS INC	'703395103	3700	27.25	100825	0
NQ2G	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	640	45	28800	0
NQ2G	EQUITY	DPZ	DOMINOS PIZZA INC	'25754A201	1310	8.84	11580.4	0
NQ2G	EQUITY	PFWD	PHASE FORWARD INC	'71721R406	1580	14.04	22183.2	0
NQ2G	EQUITY	BDC	BELDEN INC	'077454106	1650	23.1	38115	0
NQ2G	EQUITY	MSSR	MCCORMICK + SCHMICKS SEAFOOD	'579793100	900	7.44	6696	0
NQ2G	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	1540	23.2	35728	0
NQ2G	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	1150	3.09	3553.5	0
NQ2G	EQUITY	IPCS	IPCS INC DEL	'44980Y305	600	17.4	10440	0
NQ2G	EQUITY	BUCY	BUCYRUS INTL INC NEW	'118759109	2710	35.62	96530.2	0
NQ2G	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	1600	34.21	54736	0
NQ2G	EQUITY	AAWWW	ATLAS AIR WORLDWIDE HLDGS INC	'049164205	600	31.97	19182	0
NQ2G	EQUITY	PSEC	PROSPECT CAPITAL CORP	'74348T102	1713	10.71	18346.23	0
NQ2G	EQUITY	GKK	GRAMERCY CAP CORP	'384871109	2036	2.43	4947.48	0
NQ2G	EQUITY	MNKD	MANNKIND CORP	'56400P201	2090	9.85	20586.5	0
NQ2G	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	760	18.37	13961.2	0
NQ2G	EQUITY	ENS	ENERSYS	'29275Y102	1460	22.12	32295.2	0
NQ2G	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	740	14.44	10685.6	0
NQ2G	EQUITY	GLDD	GREAT LAKES DREDGE	'390607109	1400	6.98	9772	0
NQ2G	EQUITY	WFD	WESTFIELD FINL INC NEW	'96008P104	1021	8.47	8647.87	0
NQ2G	EQUITY	CPSL	CHINA PRECISION STL INC	'16941J106	900	2.72	2448	0
NQ2G	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	500	28.09	14045	0
NQ2G	EQUITY	EGBN	EAGLE BANCORP INC MD	'268948106	600	9.58	5748	0
NQ2G	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	500	18.32	9160	0
NQ2G	EQUITY	ORIT	ORITANI FINL CORP	'686323106	400	13.64	5456	0
NQ2G	EQUITY	HSTX	HARRIS STRATEX NETWORKS	'41457P106	2100	7	14700	0
NQ2G	EQUITY	ESGR	ENSTAR GROUP LTD D	'G3075P101	200	62.27	12454	0
NQ2G	EQUITY	EIG	EMPLOYERS HLDGS INC	'292218104	1700	15.48	26316	0
NQ2G	EQUITY	MIPJ	MOLECULAR INSIGHT PHARMCEUTCAL	'60852M104	900	5.53	4977	0
NQ2G	EQUITY	HQS	HQ SUSTAINABLE MARTITIME	'40426A208	400	8.8	3520	0
NQ2G	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	900	3.1	2790	0
NQ2G	EQUITY	CENTA	CENTRAL GARDEN + PET CO	'153527205	2240	10.93	24483.2	0
NQ2G	EQUITY		PEGASUS WIRELESS CORP NEV	'70558E918	231	0.001	0.23	0
NQ2G	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	1500	16.97	25455	0
NQ2G	EQUITY	ARAY	ACCURAY INC	'004397105	1300	6.5	8450	0
NQ2G	EQUITY	SDXC	SWITCH + DATA FACS CO INC	'871043105	700	13.61	9527	0
NQ2G	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	1030	18.23	18776.9	0
NQ2G	EQUITY	CAST	CHINACAST ED CORP	'16946T109	1000	7.27	7270	0
NQ2G	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	1000	13.53	13530	0
NQ2G	EQUITY	III	INFORMATION SVCS GROUP INC	'45675Y104	1500	3.99	5985	0
NQ2G	EQUITY	KED	KAYNE ANDERSON ENERGY DEV CO	'48660Q102	362	13.23	4789.26	0
NQ2G	EQUITY	OPXT	OPNEXT INC	'68375V105	900	2.93	2637	0
NQ2G	EQUITY	CHRD	CHORDIANT SOFTWARE INC	'170404305	1320	3.89	5134.8	0
NQ2G	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	2775	35.89	99594.75	0
NQ2G	EQUITY	TCAP	TRIANGLE CAP CORP	'895848109	500	12.34	6170	0
NQ2G	EQUITY	PAET	PAETEC HLDG CORP	'695459107	4300	3.87	16641	0
NQ2G	EQUITY	CSR	CHINA SEC SURVEILLANCE TECH	'16942J105	1100	7.14	7854	0
NQ2G	EQUITY	KPPC	KAPSTONE PAPER + PKGING CORP	'48562P103	900	8.14	7326	0
NQ2G	EQUITY	STEC	STEC INC	'784774101	900	29.39	26451	0
NQ2G	EQUITY	NNI	NELNET INC	'64031N108	660	12.44	8210.4	0
NQ2G	EQUITY	CMP	COMPASS MINERALS INTL INC	'20451N101	1170	61.62	72095.4	0
NQ2G	EQUITY	WEL	BOOTS + COOTS INC	'099469504	2900	1.61	4669	0
NQ2G	EQUITY	UTI	UNIVERSAL TECHNICAL INST INC	'913915104	670	19.7	13199	0
NQ2G	EQUITY	TPX	TEMPUR PEDIC INTL INC	'88023U101	2750	18.94	52085	0
NQ2G	EQUITY	CDZI	CADIZ INC	'127537207	600	11.7	7020	0
NQ2G	EQUITY	KNOL	KNOLOGY INC	'499183804	1100	9.75	10725	0
NQ2G	EQUITY	PJC	PIPER JAFFRAY COS	'724078100	670	47.72	31972.4	0
NQ2G	EQUITY	MGLN	MAGELLAN HEALTH SVCS INC	'559079207	1300	31.06	40378	0
NQ2G	EQUITY	MIGP	MERCER INS GROUP INC	'587902107	300	18.07	5421	0
NQ2G	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	2000	4.6	9200	0
NQ2G	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	1360	5.28	7180.8	0
NQ2G	EQUITY	ABVTV	ABOVENET INC	'00374N107	400	48.76	19504	0

NQ2G	EQUITY	WTR	AQUA AMER INC	'03836W103	4950	17.64	87318	0
NQ2G	EQUITY	GEO	GEO GROUP INC	'36159R103	1890	20.17	38121.3	0
NQ2G	EQUITY	UVSP	UNIVEST CORP PA	'915271100	640	21.67	13868.8	0
NQ2G	EQUITY	DCTH	DELCATH SYS INC	'24661P104	800	4.91	3928	0
NQ2G	EQUITY	GMXR	GMX RES INC	'38011M108	900	15.71	14139	0
NQ2G	EQUITY	GEOI	GEORESOURCES INC	'372476101	300	11.05	3315	0
NQ2G	EQUITY	EXP	EAGLE MATLS INC	'26969P108	1580	28.58	45156.4	0
NQ2G	EQUITY	GTXI	GTX INC DEL	'40052B108	630	12.8	8064	0
NQ2G	EQUITY	TRW	TRW AUTOMOTIVE HLDGS CORP	'87264S106	2050	16.75	34337.5	0
NQ2G	EQUITY	AACC	ASSET ACCEP CAP CORP	'04543P100	530	7.25	3842.5	0
NQ2G	EQUITY	PRPX	PORTEC RAIL PRODS INC	'736212101	400	9.49	3796	0
NQ2G	EQUITY	ATHR	ATHEROS COMMUNICATIONS INC	'04743P108	2220	26.53	58896.6	0
NQ2G	EQUITY	RICK	RICKS CABARET INTL INC	'765641303	300	8.6	2580	0
NQ2G	EQUITY	STRL	STERLING CONSTR INC	'859241101	600	17.91	10746	0
NQ2G	EQUITY	KCI	KINETIC CONCEPTS INC	'49460W208	2270	36.98	83944.6	0
NQ2G	EQUITY	SCBT	SCBT FINL CORP	'78401V102	451	28.1	12673.1	0
NQ2G	EQUITY	END	ENDEAVOUR INTL CORP	'29259G101	6000	1.21	7260	0
NQ2G	EQUITY	CSBK	CLIFTON SVGS BANCORP INC	'18712Q103	350	9.8	3430	0
NQ2G	EQUITY	TNS	TNS INC	'872960109	940	27.4	25756	0
NQ2G	EQUITY	LSE	CAPLEASE INC	'140288101	2390	4.03	9631.7	0
NQ2G	EQUITY	WLL	WHITING PETE CORP NEW	'966387102	1830	57.58	105371.4	0
NQ2G	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	640	41.61	26630.4	0
NQ2G	EQUITY	CONN	CONNIS INC	'208242107	520	11.29	5870.8	0
NQ2G	EQUITY	SNX	SYNNEX CORP	'87162W100	730	30.48	22250.4	0
NQ2G	EQUITY	RMTI	ROCKWELL MED TECHNOLOGIES INC	'774374102	500	7.78	3890	0
NQ2G	EQUITY	AHL	ASPEN INSURANCE HOLDINGS LTD	'G05384105	3000	26.47	79410	0
NQ2G	EQUITY	AEL	AMERICAN EQUITY INVT LIFE	'025676206	2020	7.02	14180.4	0
NQ2G	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	1000	14.3	14300	0
NQ2G	EQUITY	SAI	SAIC INC	'78390X101	7600	17.54	133304	0
NQ2G	EQUITY	ULTR	ULTRAPETROL BAHAMAS LIMITED	'P94398107	1300	4.92	6396	0
NQ2G	EQUITY	MDVN	MEDIVATION INC	'58501N101	1000	27.14	27140	0
NQ2G	EQUITY	JDSV	JDS UNIPHASE CORP	'46612J507	7642	7.11	54334.62	0
NQ2G	EQUITY	FMR	FIRST MERCURY FINL CORP	'320841109	500	13.32	6660	0
NQ2G	EQUITY	SXE	STANLEY INC	'854532108	400	25.72	10288	0
NQ2G	EQUITY	SUSS	SUSSER HLDGS CORP	'869233106	400	12.57	5028	0
NQ2G	EQUITY	AWI	ARMSTRONG WORLD INDS INC NEW	'04247X102	700	34.46	24122	0
NQ2G	EQUITY	EXLS	EXLSERVICE HLDGS INC	'302081104	500	14.86	7430	0
NQ2G	EQUITY	DEI	DOUGLAS EMMETT INC	'25960P109	4400	12.28	54032	0
NQ2G	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	800	11.06	8848	0
NQ2G	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	3200	15.64	50048	0
NQ2G	EQUITY	MELA	ELECTRO OPTICALSCIENCES INC	'285192100	700	9.58	6706	0
NQ2G	EQUITY	IPHS	INNOPHOS HLDGS INC	'45774N108	600	18.5	11100	0
NQ2G	EQUITY	OC	OWENS CORNING NEW	'690742101	3100	22.45	69595	0
NQ2G	EQUITY	BQI	OILSANDS QUEST INC	'678046103	9400	1.13	10622	0
NQ2G	EQUITY	KBW	KBW INC	'482423100	1300	32.22	41886	0
NQ2G	EQUITY	OB	ONEBEACON INSURANCE GROUP LTD	'G67742109	800	13.74	10992	0
NQ2G	EQUITY	HTM	U S GEOTHERMAL INC	'90338S102	3300	1.56	5148	0
NQ2G	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	500	67.34	33670	0
NQ2G	EQUITY	MBLX	METABOLIX INC	'591018809	700	10.28	7196	0
NQ2G	EQUITY	HMPR	HAMPTON RDS BANKSHARES INC	'409321106	1200	2.88	3456	0
NQ2G	EQUITY	HUSA	HOUSTON AMERN ENERGY CORP	'44183U100	800	3.51	2808	0
NQ2G	EQUITY	ACV	ALBERTO CULVER CO NEW	'013078100	3060	27.68	84700.8	0
NQ2G	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	600	17.66	10596	0
NQ2G	EQUITY	HTZ	HERTZ GLOBAL HLDGS INC	'42805T105	6800	10.83	73644	0
NQ2G	EQUITY	KBR	KBR INC	'48242W106	5900	23.29	137411	0
NQ2G	EQUITY	HNSN	HANSEN MED INC	'411307101	900	3.5	3150	0
NQ2G	EQUITY	SBH	SALLY BEAUTY HLDGS INC	'79546E104	3360	7.11	23889.6	0
NQ2G	EQUITY	VQ	VENOCO INC	'92275P307	600	11.51	6906	0
NQ2G	EQUITY	AKNS	AKEENA SOLAR INC	'009720103	1100	1.13	1243	0
NQ2G	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	800	11.41	9128	0
NQ2G	EQUITY	GOK	GEOKINETICS INC	'372910307	200	21.2	4240	0
NQ2G	EQUITY	JAV	JAVELIN PHARMACEUTICALS INC	'471894105	2400	1.95	4680	0
NQ2G	EQUITY	SYUT	SYNUTRA INTL INC	'87164C102	600	13.71	8226	0
NQ2G	EQUITY	TOWN	TOWNEBANK PORTSMOUTH VA	'89214P109	700	12.75	8925	0
NQ2G	EQUITY	UEC	URANIUM ENERGY COORP	'916896103	1700	2.95	5015	0
NQ2G	EQUITY	SPR	SPIRIT AEROSYSTEMS HLDGS INC	'848574109	3800	18.06	68628	0
NQ2G	EQUITY	WINN	WINN DIXIE STORES INC	'974280307	2000	13.12	26240	0
NQ2G	EQUITY	RDNT	RADNET INC	'750491102	1100	2.59	2849	0
NQ2G	EQUITY	WAVE	NEXTWAVE WIRELESS INC	'65337Y102	2600	0.89	2314	0
NQ2G	EQUITY	ASTI	ASCENT SOLAR TECHNOLOGIES INC	'043635101	600	7.54	4524	0
NQ2G	EQUITY	ALGT	ALLEGIANT TRAVEL CO	'01748X102	500	38.09	19045	0
NQ2G	EQUITY	KCAP	KOHLBERG CAP CORP	'500233101	970	6.03	5849.1	0
NQ2G	EQUITY	IPGP	IPG PHOTONICS CORP	'44980X109	800	15.2	12160	0
NQ2G	EQUITY	DCT	DCT INDUSTRIAL TRUST INC	'233153105	7400	5.11	37814	0
NQ2G	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	1575	9.89	15576.75	0
NQ2G	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	600	11.6	6960	0
NQ2G	EQUITY	GUID	GUIDANCE SOFTWARE INC	'401692108	500	4.42	2210	0
NQ2G	EQUITY	NEWS	NEWSTAR FINANCIAL INC	'65251F105	1300	3.29	4277	0
NQ2G	EQUITY	AFFY	AFFYMAX INC	'00826A109	500	23.89	11945	0
NQ2G	EQUITY	ISLN	ISILON SYS INC	'46432L104	1300	6.1	7930	0
NQ2G	EQUITY	DBTK	DOUBLE TAKE SOFTWARE	'258598101	600	10.19	6114	0
NQ2G	EQUITY	AIMC	ALTRA HLDGS INC	'02208R106	900	11.19	10071	0
NQ2G	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	700	7.56	5292	0

NQ2G	EQUITY	AGX	ARGAN INC	'04010E109	300	13.44	4032	0
NQ2G	EQUITY	CT	CAPITAL TR INC MD	'14052H506	940	3.04	2857.6	0
NQ2G	EQUITY	USBI	UNITED SEC BANCSHARES INC	'911459105	200	22.19	4438	0
NQ2G	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	1870	2.93	5479.1	0
NQ2G	EQUITY	RCRC	RC2 CORP	'749388104	960	14.25	13680	0
NQ2G	EQUITY	LSR	LIFE SCIENCES RESH INC	'532169109	500	7.96	3980	0
NQ2G	EQUITY	CCNE	CNB FINL CORP PA	'126128107	300	17.17	5151	0
NQ2G	EQUITY	UBFO	UNITED SEC BANCSHARES CA	'911460103	312	4.5	1404	0
NQ2G	EQUITY	YORW	YORK WTR CO	'987184108	400	13.86	5544	0
NQ2G	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	4600	17.48	80408	0
NQ2G	EQUITY	CHDX	CHINDEX INTL INC	'169467107	600	12.58	7548	0
NQ2G	EQUITY	CPF	CENTRAL PAC FINL CORP	'154760102	1400	2.52	3528	0
NQ2G	EQUITY	BCO	BRINKS CO	'109696104	1600	26.91	43056	0
NQ2G	EQUITY	SABA	SABA SOFTWARE INC	'784932600	1500	4.21	6315	0
NQ2G	EQUITY	CCRN	CROSS CTRY HEALTHCARE INC	'227483104	1010	9.31	9403.1	0
NQ2G	EQUITY	PETS	PETMED EXPRESS COM INC	'716382106	800	18.85	15080	0
NQ2G	EQUITY	SUF	SULPHCO INC	'865378103	2300	1.37	3151	0
NQ2G	EQUITY	CBB	CINCINNATI BELL INC NEW	'171871106	7670	3.5	26845	0
NQ2G	EQUITY	FADV	FIRST ADVANTAGE CORP	'31845F100	430	18.55	7976.5	0
NQ2G	EQUITY	CPD	CARACO PHARMACEUTICAL LABS	'14075T107	430	5.09	2188.7	0
NQ2G	EQUITY	FORM	FORMFACTOR INC	'346375108	1820	23.92	43534.4	0
NQ2G	EQUITY	HTLF	HEARTLAND FINL USA INC	'42234Q102	440	14.75	6490	0
NQ2G	EQUITY	AEZ	AMERICAN OIL AND GAS INC NEV	'028723104	1900	1.97	3743	0
NQ2G	EQUITY	NGS	NATURAL GAS SVCS GROUP INC	'63886Q109	400	17.62	7048	0
NQ2G	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	1280	8.2	10496	0
NQ2G	EQUITY	CVCO	CAVCO INDS INC DEL	'149568107	300	35.5	10650	0
NQ2G	EQUITY	TIV	TRI VY CORP	'895735108	1200	2.72	3264	0
NQ2G	EQUITY	AXS	AXIS CAPITAL HOLDINGS LTD	'G0692U109	5200	30.18	156936	0
NQ2G	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	440	20.69	9103.6	0
NQ2G	EQUITY	BRKR	BRUKER CORP	'116794108	1740	10.67	18565.8	0
NQ2G	EQUITY	NVEC	NVE CORP	'629445206	200	53.16	10632	0
NQ2G	EQUITY	IPAS	IPASS INC	'46261V108	3100	1.38	4278	0
NQ2G	EQUITY	ECPG	ENCORE CAP GROUP INC	'292554102	400	13.45	5380	0
NQ2G	EQUITY	NTGR	NETGEAR INC	'64111Q104	1210	18.35	22203.5	0
NQ2G	EQUITY	CSE	CAPITALSOURCE INC	'14055X102	8860	4.34	38452.4	0
NQ2G	EQUITY	GOOD	GLADSTONE COML CORP	'376536108	500	13.68	6840	0
NQ2G	EQUITY	TCBI	TEXAS CAP BANCSHARES INC	'88224Q107	1280	16.84	21555.2	0
NQ2G	EQUITY	GLNG	GOLAR LNG LIMITED	'G9456A100	1100	11.06	12166	0
NQ2G	EQUITY	PRSC	PROVIDENCE SVC CORP	'743815102	530	11.66	6179.8	0
NQ2G	EQUITY	SMTS	SOMANETICS CORP	'834445405	400	16.12	6448	0
NQ2G	EQUITY	AHT	ASHFORD HOSPITALITY TR INC	'044103109	1930	3.46	6677.8	0
NQ2G	EQUITY	OPY	OPPENHEIMER HLDGS INC	'683797104	300	24.35	7305	0
NQ2G	EQUITY	BVX	BOVIE MED CORP	'10211F100	500	7.85	3925	0
NQ2G	EQUITY	CNO	CONSECO INC	'208464883	6640	5.26	34926.4	0
NQ2G	EQUITY	AGYS	AGILYSYS INC	'00847J105	500	6.59	3295	0
NQ2G	EQUITY	NFP	NATIONAL FINL PARTNERS CORP	'63607P208	1430	8.72	12469.6	0
NQ2G	EQUITY	JRN	JOURNAL COMMUNICATIONS INC	'481130102	2100	3.68	7728	0
NQ2G	EQUITY	LKQX	LKQ CORP	'501889208	5140	18.54	95295.6	0
NQ2G	EQUITY	RVI	RETAIL VENTURES INC	'76128Y102	1360	5.27	7167.2	0
NQ2G	EQUITY	OPWV	OPENWAVE SYS INC	'683718308	2800	2.6	7280	0
NQ2G	EQUITY	FPO	FIRST POTOMAC RLTY TR	'33610F109	970	11.56	11213.2	0
NQ2G	EQUITY	CRI	CARTER INC	'146229109	2020	26.7	53934	0
NQ2G	EQUITY	CDR	CEDAR SHOPPING CTRS INC	'150602209	1390	6.45	8965.5	0
NQ2G	EQUITY	BKMU	BANK MUTUAL CORP	'063750103	1600	8.84	14144	0
NQ2G	EQUITY	FMD	FIRST MARBLEHEAD CORP	'320771108	3000	2.2	6600	0
NQ2G	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	300	10.99	3297	0
NQ2G	EQUITY	PCBK	PACIFIC CONTL CORP	'69412V108	600	10.53	6318	0
NQ2G	EQUITY	JAS	JO ANN STORES INC	'47758P307	980	26.83	26293.4	0
NQ2G	EQUITY	CIZ	CITIZENS HLDG CO MISS	'174715102	200	26.46	5292	0
NQ2G	EQUITY	GETI	GENTEK INC	'37245X203	300	38.04	11412	0
NQ2G	EQUITY	TSRA	TESSERA TECHNOLOGIES INC	'88164L100	1750	27.89	48807.5	0
NQ2G	EQUITY	VRX	VALEANT PHARMACEUTICALS INTL	'91911X104	2430	28.06	68185.8	0
NQ2G	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	2300	1.86	4278	0
NQ2G	EQUITY	SIGA	SIGMA TECH INC	'826917106	900	7.89	7101	0
NQ2G	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	1600	3.01	4816	0
NQ2G	EQUITY	PACR	PACER INTL INC TN	'69373H106	1840	3.86	7102.4	0
NQ2G	EQUITY	BGFV	BIG 5 SPORTING GOODS CORP	'08915P101	770	15.1	11627	0
NQ2G	EQUITY	SWKS	SKYWORKS SOLUTIONS INC	'83088M102	6060	13.24	80234.4	0
NQ2G	EQUITY	HEW	HEWITT ASSOCS INC	'42822Q100	3040	36.43	110747.2	0
NQ2G	EQUITY	CELL	BRIGHTPOINT INC	'109473405	1760	8.75	15400	0
NQ2G	EQUITY	LCI	LANNETT CO INC	'516012101	600	7.48	4488	0
NQ2G	EQUITY	WHG	WESTWOOD HLDGS GROUP INC	'961765104	200	34.7	6940	0
NQ2G	EQUITY	CIT	CIT GROUP INC NEW	'125581108	13900	1.21	16819	0
NQ2G	EQUITY	BRKL	BROOKLINE BANCORP INC DEL	'11373M107	2120	9.72	20606.4	0
NQ2G	EQUITY	RUSHA	RUSH ENTERPRISES INC	'781846209	1105	12.92	14276.6	0
NQ2G	EQUITY	KIRK	KIRKLANDS INC	'497498105	400	14.25	5700	0
NQ2G	EQUITY	RRGB	RED ROBIN GOURMET BURGERS INC	'75689M101	550	20.42	11231	0
NQ2G	EQUITY	LF	LEAPFROG ENTERPRISES INC	'52186N106	1710	4.11	7028.1	0
NQ2G	EQUITY	GPRO	GEN PROBE INC NEW	'36866T103	1880	41.44	77907.2	0
NQ2G	EQUITY	MSTR	MICROSTRATEGY INC	'594972408	350	71.54	25039	0
NQ2G	EQUITY	HOFT	HOOKER FURNITURE CORP	'439038100	440	13.5	5940	0
NQ2G	EQUITY	POM	PEPCO HLDGS INC	'713291102	8070	14.88	120081.6	0
NQ2G	EQUITY	PSYS	PSYCHIATRIC SOLUTIONS INC	'74439H108	2080	26.76	55660.8	0

NQ2G	EQUITY	MFA	MFA FINANCIAL INC	'55272X102	10190	7.96	81112.4	0
NQ2G	EQUITY	MGEE	MGE ENERGY INC	'55277P104	870	36.48	31737.6	0
NQ2G	EQUITY	GROW	US GLOBAL INVS INC	'902952100	500	12.33	6165	0
NQ2G	EQUITY	MCF	CONTANGO OIL + GAS CO	'21075N204	400	51.06	20424	0
NQ2G	EQUITY	CWCO	CONSOLIDATED WATER CO LTD	'G23773107	500	16.33	8165	0
NQ2G	EQUITY	HA	HAWAIIAN HLDGS INC	'419879101	1800	8.26	14868	0
NQ2G	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	1200	6.73	8076	0
NQ2G	EQUITY	BCSI	BLUE COAT SYS INC	'09534T508	1380	22.59	31174.2	0
NQ2G	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	14200	12.43	176506	0
NQ2G	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	3090	43.32	133858.8	0
NQ2G	EQUITY	KMX	CARMAX INC	'143130102	8040	20.9	168036	0
NQ2G	EQUITY	EBIX	EBIX COM INC	'278715206	200	55.36	11072	0
NQ2G	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	500	18.98	9490	0
NQ2G	EQUITY	MRH	MONTPELIER RE HOLDINGS LTD	'G62185106	3100	16.32	50592	0
NQ2G	EQUITY	DKS	DICKS SPORTING GOODS INC	'253393102	3140	22.4	70336	0
NQ2G	EQUITY	PTP	PLATINUM UNDERWRITERS HOLDINGS	'G7127P100	1900	35.84	68096	0
NQ2G	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	1100	11.36	12496	0
NQ2G	EQUITY	OFI	OVERHILL FARMS INC	'690212105	1000	6.05	6050	0
NQ2G	EQUITY	CEVA	CEVA INC	'157210105	600	10.75	6450	0
NQ2G	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCS INC	'73640Q105	560	45.33	25384.8	0
NQ2G	EQUITY	LCAV	LCA VISION INC	'501803308	600	7.01	4206	0
NQ2G	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	1000	4.46	4460	0
NQ2G	EQUITY	SAFT	SAFETY INS GROUP INC	'78648T100	440	32.92	14484.8	0
NQ2G	EQUITY	PWOD	PENNS WOODS BANCORP INC	'708430103	200	32.01	6402	0
NQ2G	EQUITY	BPZ	BPZ ENERGY INC	'055639108	3300	7.52	24816	0
NQ2G	EQUITY	TASR	TASER INTL INC	'87651B104	2120	4.72	10006.4	0
NQ2G	EQUITY	ACTG	ACACIA RESH CORP	'003881307	1100	8.71	9581	0
NQ2G	EQUITY	UVE	UNIVERSAL INS HLDGS INC	'91359V107	800	5.03	4024	0
NQ2G	EQUITY	PDC	PIONEER DRILLING CO	'723655106	1470	7.34	10789.8	0
NQ2G	EQUITY	BHS	BROOKFIELD HOMES CORP	'112723101	550	6.68	3674	0
NQ2G	EQUITY	JNS	JANUS CAP GROUP INC	'47102X105	6600	14.18	93588	0
NQ2G	EQUITY	EQIX	EQUINIX INC	'29444U502	1360	92	125120	0
NQ2G	EQUITY	FNFG	FIRST NIAGARA FINL GROUP INC	'33582V108	5410	12.33	66705.3	0
NQ2G	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	3300	9.74	32142	0
NQ2G	EQUITY	PFS	PROVIDENT FINANCIAL SERVICES	'74386T105	2160	10.29	22226.4	0
NQ2G	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	200	24.33	4866	0
NQ2G	EQUITY	MED	MEDIFAST INC	'58470H101	400	21.72	8688	0
NQ2G	EQUITY	ACTI	ACTIVIDENTITY CORP	'00506P103	1400	2.77	3878	0
NQ2G	EQUITY	WRC	WARNACO GROUP INC	'934390402	1660	43.86	72807.2	0
NQ2G	EQUITY	IPCC	INFINITY PPTY + CAS CORP	'45665Q103	470	42.48	19965.6	0
NQ2G	EQUITY	TIE	TITANIUM METALS CORP	'888339207	3100	9.59	29729	0
NQ2G	EQUITY	WTBA	WEST BANCORPORATION INC	'95123P106	900	4.96	4464	0
NQ2G	EQUITY	CCK	CROWN HLDGS INC	'228368106	5890	27.2	160208	0
NQ2G	EQUITY	ENH	ENDURANCE SPECIALTY HOLDINGS	'G30397106	1800	36.47	65646	0
NQ2G	EQUITY	BRKS	BROOKS AUTOMATION INC NEW	'114340102	2260	7.73	17469.8	0
NQ2G	EQUITY	HMSY	HMS HLDGS CORP	'40425J101	900	38.23	34407	0
NQ2G	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	3870	36.64	141796.8	0
NQ2G	EQUITY	SBP	SANTANDER BANCORP	'802809103	220	9.75	2145	0
NQ2G	EQUITY	DBD	DIEBOLD INC	'253651103	2460	32.93	81007.8	0
NQ2G	EQUITY	TR	TOOTSIE ROLL INDS INC	'890516107	853	23.78	20284.34	0
NQ2G	EQUITY	ALD	ALLIED CAP CORP NEW	'01903Q108	6370	3.07	19555.9	0
NQ2G	EQUITY	CSL	CARLISLE COS INC	'142339100	2220	33.91	75280.2	0
NQ2G	EQUITY	TSFG	SOUTH FINL GROUP INC	'837841105	5760	1.47	8467.2	0
NQ2G	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	804	6.87	5523.48	0
NQ2G	EQUITY	ERES	ERESEARCH TECHNOLOGY INC	'29481V108	1480	7	10360	0
NQ2G	EQUITY	VVC	VECTREN CORP	'92240G101	2970	23.04	68428.8	0
NQ2G	EQUITY	KEYN	KEYNOTE SYS INC	'493308100	400	9.43	3772	0
NQ2G	EQUITY	PNR	PENTAIR INC	'709631105	3560	29.52	105091.2	0
NQ2G	EQUITY	NAV	NAVISTAR INTL CORP INC	'63934E108	2300	37.42	86066	0
NQ2G	EQUITY	SEPR	SEPRACOR INC	'817315104	4000	22.9	91600	0
NQ2G	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	1680	17.88	30038.4	0
NQ2G	EQUITY	QTM	QUANTUM CORP	'747906204	7750	1.26	9765	0
NQ2G	EQUITY	TECD	TECH DATA CORP	'878237106	1810	41.61	75314.1	0
NQ2G	EQUITY	SEE	SEALED AIR CORP NEW	'81211K100	5800	19.63	113854	0
NQ2G	EQUITY	GET	GAYLORD ENTMT CO NEW	'367905106	1240	20.1	24924	0
NQ2G	EQUITY	MOD	MODINE MFG CO	'607828100	1220	9.27	11309.4	0
NQ2G	EQUITY	SONS	SONUS NETWORKS INC	'835916107	7280	2.12	15433.6	0
NQ2G	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	6280	19.68	123590.4	0
NQ2G	EQUITY	OPTV	OPENTY CORP	'G67543101	2600	1.38	3588	0
NQ2G	EQUITY	IEX	IDEX CORP	'45167R104	2970	27.95	83011.5	0
NQ2G	EQUITY	AF	ASTORIA FINL CORP	'046265104	3055	11.04	33727.2	0
NQ2G	EQUITY	LNCR	LINCARE HLDGS INC	'532791100	2530	31.25	79062.5	0
NQ2G	EQUITY	RDI/A	READING INTL INC	'755408101	1100	4.11	4521	0
NQ2G	EQUITY	PNNW	PENNICHUCK CORP	'708254206	200	21.76	4352	0
NQ2G	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	1760	21.26	37417.6	0
NQ2G	EQUITY	NRIM	NORTHRIM BANCORP INC	'666762109	400	15.25	6100	0
NQ2G	EQUITY	SYNA	SYNAPTICS INC	'87157D109	1220	25.2	30744	0
NQ2G	EQUITY	ZGEN	ZYMOGENETICS INC	'98985T109	1400	6.04	8456	0
NQ2G	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	400	10.11	4044	0
NQ2G	EQUITY	MANT	MANTECH INTL CORP	'564563104	760	47.16	35841.6	0
NQ2G	EQUITY	FAC	FIRST ACCP CORP	'318457108	760	2.7	2052	0
NQ2G	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	660	15.65	10329	0
NQ2G	EQUITY	GSX	GASCO ENERGY INC	'367220100	5000	0.49	2450	0

NQ2G	EQUITY	SURW	SUREWEST COMMUNICATIONS	'868733106	500	12.42	6210	0
NQ2G	EQUITY	CQB	CHIQUITA BRANDS INTL INC	'170032809	1640	16.16	26502.4	0
NQ2G	EQUITY	ABG	ASBURY AUTOMOTIVE GROUP INC	'043436104	1150	12.68	14582	0
NQ2G	EQUITY	SBSI	SOUTHSIDE BANCSHARES INC	'84470P109	430	22.52	9683.6	0
NQ2G	EQUITY	DDE	DOVER DOWNS GAMING + ENTMT INC	'260095104	645	5.7	3676.5	0
NQ2G	EQUITY	DVD	DOVER MOTORSPORTS INC	'260174107	800	1.5	1200	0
NQ2G	EQUITY	JBLU	JETBLUE AWYS CORP	'477143101	9245	5.98	55285.1	0
NQ2G	EQUITY	PGC	PEAPACK GLADSTONE FINL CORP	'704699107	420	16.06	6745.2	0
NQ2G	EQUITY	SUNH	SUN HEALTHCARE GROUP INC	'866933401	1500	8.64	12960	0
NQ2G	EQUITY	BOH	BANK HAWAII CORP	'062540109	1780	41.54	73941.2	0
NQ2G	EQUITY	UCBI	UNITED CMNTY BKS INC BLAIRSVIL	'90984P105	1490.538	5	7452.69	0
NQ2G	EQUITY	TVL	LIN TV CORP	'532774106	1200	4.73	5676	0
NQ2G	EQUITY	GTI	GRAFTECH INTL LTD	'384313102	4340	14.7	63798	0
NQ2G	EQUITY	RGC	REGAL ENTMT GROUP	'758766109	2850	12.32	35112	0
NQ2G	EQUITY	ARO	AEROPOSTALE	'007865108	2500	43.47	108675	0
NQ2G	EQUITY	PLPC	PREFORMED LINE PRODS CO	'740444104	100	40.05	4005	0
NQ2G	EQUITY	ALNC	ALLIANCE FINL CORP	'019205103	100	27.05	2705	0
NQ2G	EQUITY	NLS	NAUTILUS INC	'63910B102	1420	1.7	2414	0
NQ2G	EQUITY	CPSI	COMPUTER PROGRAMS + SYS INC	'205306103	320	41.41	13251.2	0
NQ2G	EQUITY	NKSH	NATIONAL BANKSHARES INC VA	'634865109	200	25.45	5090	0
NQ2G	EQUITY	NFLX	NETFLIX COM INC	'64110L106	1530	46.17	70640.1	0
NQ2G	EQUITY	SRX	SRA INTL INC	'78464R105	1500	21.59	32385	0
NQ2G	EQUITY	OSTK	OVERSTOCK COM INC DEL	'690370101	740	14.67	10855.8	0
NQ2G	EQUITY	NPO	ENPRO INDS INC	'29355X107	670	22.86	15316.2	0
NQ2G	EQUITY	JAH	JARDEN CORP	'471109108	3171	28.07	89009.97	0
NQ2G	EQUITY	EGOV	NIC INC	'62914B100	1720	8.89	15298.0	0
NQ2G	EQUITY	AHCI	ALLIED HEALTHCARE INTL INC	'01923A109	1700	2.8	4760	0
NQ2G	EQUITY	WRI	WEINGARTEN RLTY INVS	'948741103	3780	19.92	75297.6	0
NQ2G	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	1110	52	57720	0
NQ2G	EQUITY	JW/A	WILEY JOHN + SONS INC	'968223206	1470	34.78	51126.6	0
NQ2G	EQUITY	WWE	WORLD WRESTLING ENTMT INC	'98156Q108	770	14.01	10787.7	0
NQ2G	EQUITY	ZLC	ZALE CORP NEW	'988858106	780	7.15	5577	0
NQ2G	EQUITY	KDN	KAYDON CORP	'486587108	1200	32.42	38904	0
NQ2G	EQUITY	CTL	CENTURYTEL INC	'156700106	10860	33.6	364896	0
NQ2G	EQUITY	ENR	ENERGIZER HLDGS INC	'29266R108	2543	66.34	168702.62	0
NQ2G	EQUITY	HAS	HASBRO INC	'418056107	4550	27.75	126262.5	0
NQ2G	EQUITY	MTG	MGIC INVT CORP WIS	'552848103	4500	7.41	33345	0
NQ2G	EQUITY	ODP	OFFICE DEPOT INC	'676220106	10000	6.62	66200	0
NQ2G	EQUITY	UIS	UNISYS CORP	'909214108	13300	2.67	35511	0
NQ2G	EQUITY	CBT	CABOT CORP	'127055101	2420	23.11	55926.2	0
NQ2G	EQUITY	CAL	CONTINENTAL AIRLS INC	'210795308	5000	16.44	82200	0
NQ2G	EQUITY	LSI	LSI CORP	'502161102	23788	5.49	130596.12	0
NQ2G	EQUITY	LXK	LEXMARK INTL INC	'529771107	2800	21.54	60312	0
NQ2G	EQUITY	SPW	SPX CORP	'784635104	1800	61.27	110286	0
NQ2G	EQUITY	TLAB	TELLABS INC	'879664100	14500	6.92	100340	0
NQ2G	EQUITY	HUB/B	HUBBELL INC	'443510201	2020	42	84840	0
NQ2G	EQUITY	IFF	INTRNTNL FLAVRS + FRAGRNCs INC	'459506101	2840	37.93	107721.2	0
NQ2G	EQUITY	TNB	THOMAS + BETTS CORP	'884315102	1920	30.08	57753.6	0
NQ2G	EQUITY	PLL	PALL CORP	'696429307	4340	32.28	140095.2	0
NQ2G	EQUITY	SON	SONOCO PRODS CO	'835495102	3650	27.54	100521	0
NQ2G	EQUITY	SWK	STANLEY WORKS	'854616109	2900	42.69	123801	0
NQ2G	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	1320	35.99	47506.8	0
NQ2G	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	2010	69.91	140519.1	0
NQ2G	EQUITY	EK	EASTMAN KODAK CO	'277461109	9700	4.78	46366	0
NQ2G	EQUITY	GCI	GANNETT INC	'364730101	8500	12.51	106335	0
NQ2G	EQUITY	ADPT	ADAPTEC INC	'00651F108	4290	3.34	14328.6	0
NQ2G	EQUITY	CDNS	CADENCE DESIGN SYS INC	'127387108	9600	7.34	70464	0
NQ2G	EQUITY	CPWR	COMPUWARE CORP	'205638109	8770	7.33	64284.1	0
NQ2G	EQUITY	SNPS	SYNOPSYS INC	'871607107	5310	22.42	119050.2	0
NQ2G	EQUITY	IPG	INTERPUBLIC GROUP COS INC	'460690100	17500	7.52	131600	0
NQ2G	EQUITY	LIZ	LIZ CLAIBORNE INC	'539320101	3380	4.93	16663.4	0
NQ2G	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	1670	7.19	12007.3	0
NQ2G	EQUITY	SNA	SNAP ON INC	'833034101	2110	34.76	73343.6	0
NQ2G	EQUITY	TIF	TIFFANY + CO NEW	'886547108	4510	38.53	173770.3	0
NQ2G	EQUITY	ZION	ZIONS BANCORP	'989701107	4600	17.97	82662	0
NQ2G	EQUITY	BKS	BARNES + NOBLE INC	'067774109	1380	22.22	30663.6	0
NQ2G	EQUITY	AMB	AMB PPTY CORP	'00163T109	5300	22.95	121635	0
NQ2G	EQUITY	PPS	POST PPTYS INC	'737464107	1640	18	29520	0
NQ2G	EQUITY	SLG	SL GREEN RLTY CORP	'78440X101	2800	43.85	122780	0
NQ2G	EQUITY	DRE	DUKE RLTY CORP	'264411505	8210	12.01	98602.1	0
NQ2G	EQUITY	BGG	BRIGGS + STRATTON CORP	'109043109	1780	19.41	34549.8	0
NQ2G	EQUITY	RX	IMS HEALTH INC	'449934108	6600	15.35	101310	0
NQ2G	EQUITY	BPOP	POPULAR INC	'733174106	23300	2.83	65939	0
NQ2G	EQUITY	RSH	RADIOSHACK CORP	'750438103	4570	16.57	75724.9	0
NQ2G	EQUITY	AMD	ADVANCED MICRO DEVICES INC	'007903107	20400	5.66	115464	0
NQ2G	EQUITY	ATML	ATMEL CORP	'049513104	16390	4.19	68674.1	0
NQ2G	EQUITY	BJ	BJS WHSL CLUB INC	'05548J106	1950	36.22	70629	0
NQ2G	EQUITY	EFX	EQUIFAX INC	'294429105	4664	29.14	135908.96	0
NQ2G	EQUITY	HMA	HEALTH MGMT ASSOC	'421933102	9000	7.49	67410	0
NQ2G	EQUITY	MIL	MILLIPORE CORP	'601073109	1980	70.33	139253.4	0
NQ2G	EQUITY	NOVL	NOVELL INC	'670006105	12540	4.51	56555.4	0
NQ2G	EQUITY	COMS	3COM CORP	'885535104	14160	5.23	74056.8	0
NQ2G	EQUITY	EXEL	EXELIXIS INC	'30161Q104	3800	6.38	24244	0

NQ2G	EQUITY	PMCS	PMC SIERRA INC	'69344F106	8140	9.56	77818.4	0
NQ2G	EQUITY	NYT	NEW YORK TIMES CO	'650111107	3700	8.12	30044	0
NQ2G	EQUITY	BDK	BLACK + DECKER CORPORATION	'091797100	2200	46.29	101838	0
NQ2G	EQUITY	EAT	BRINKER INTL INC	'109641100	3715	15.73	58436.95	0
NQ2G	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	6800	13.41	91188	0
NQ2G	EQUITY	TDS	TELEPHONE + DATA SYS INC	'879433100	3280	31.01	101712.8	0
NQ2G	EQUITY	ANF	ABERCROMBIE + FITCH CO	'002896207	3200	32.88	105216	0
NQ2G	EQUITY	MTX	MINERALS TECHNOLOGIES INC	'603158106	670	47.56	31865.2	0
NQ2G	EQUITY	FR	FIRST INDL RLTY TR INC	'32054K103	1350	5.25	7087.5	0
NQ2G	EQUITY	FMER	FIRSTMERIT CORP	'337915102	2975.617	19.03	56625.99	0
NQ2G	EQUITY	FULT	FULTON FINL CORP PA	'360271100	6359	7.36	46802.24	0
NQ2G	EQUITY	FBN	FURNITURE BRANDS INTL INC	'360921100	1880	5.53	10396.4	0
NQ2G	EQUITY	GRT	GLIMCHER RLTY TR	'379302102	2030	3.67	7450.1	0
NQ2G	EQUITY	GRA	GRACE W R + CO DEL NEW	'38388F108	2640	21.74	57393.6	0
NQ2G	EQUITY	GEF	GREIF INC	'397624107	1220	55.05	67161	0
NQ2G	EQUITY	HLIT	HARMONIC INC	'413160102	3360	6.68	22444.8	0
NQ2G	EQUITY	HR	HEALTHCARE RLTY TR	'421946104	2170	21.13	45852.1	0
NQ2G	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	4105	41.62	170850.1	0
NQ2G	EQUITY	HIW	HIGHWOODS PPTY INC	'431284108	2590	31.45	81455.5	0
NQ2G	EQUITY	HME	HOME PROPERTIES INC	'437306103	1210	43.09	52138.9	0
NQ2G	EQUITY	HGSI	HUMAN GENOME SCIENCES INC	'444903108	5960	18.82	112167.2	0
NQ2G	EQUITY	INFA	INFORMATICA CORP	'46566Q102	3200	22.58	72256	0
NQ2G	EQUITY	JACK	JACK IN THE BOX INC	'466367109	2098	20.49	42988.02	0
NQ2G	EQUITY	KCLI	KANSAS CITY LIFE INS CO	'484836101	220	31.14	6850.8	0
NQ2G	EQUITY	KELYA	KELLY SVCS INC	'488152208	860	12.3	10578	0
NQ2G	EQUITY	KRC	KILROY RLTY CORP	'49427F108	1600	27.74	44384	0
NQ2G	EQUITY	LTC	LTC PROPERTIES	'502175102	780	24.04	18751.2	0
NQ2G	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	3900	2.25	8775	0
NQ2G	EQUITY	LRV	LIBERTY PROPERTY	'531172104	4100	32.53	133373	0
NQ2G	EQUITY	MDU	MDU RES GROUP INC	'552690109	6780	20.85	141363	0
NQ2G	EQUITY	MKSI	MKS INSTRS INC	'55306N104	1810	19.29	34914.9	0
NQ2G	EQUITY	MAC	MACERICH CO	'554382101	2901	30.33	87987.33	0
NQ2G	EQUITY	MTZ	MASTEC INC	'576323109	1900	12.15	23085	0
NQ2G	EQUITY	MRX	MEDICIS PHARMACEUTICAL CORP	'584690309	2168	21.35	46286.8	0
NQ2G	EQUITY	MTD	METTLER TOLEDO INTL INC	'592688105	1250	90.59	113237.5	0
NQ2G	EQUITY	MIPS	MIPS TECHNOLOGIES INC COM	'604567107	1850	3.77	6974.5	0
NQ2G	EQUITY	MLI	MUELLER INDS INC	'624756102	1330	23.87	31747.1	0
NQ2G	EQUITY	NVR	NVR INC	'62944T105	220	637.37	140221.4	0
NQ2G	EQUITY	NHI	NATIONAL HEALTH INVS INC	'63633D104	980	31.65	31017	0
NQ2G	EQUITY	NHP	NATIONWIDE HEALTH PPTYS INC	'638620104	3740	30.99	115902.6	0
NQ2G	EQUITY	NUS	NU SKIN ENTERPRISES INC	'67018T105	1800	18.53	33354	0
NQ2G	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	3000	16.02	48060	0
NQ2G	EQUITY	PSB	PS BUSINESS PKTS INC CA	'69360J107	660	51.32	33871.2	0
NQ2G	EQUITY	PKY	PARKWAY PPTY INC	'70159Q104	750	19.7	14775	0
NQ2G	EQUITY	PEI	PENNSYLVANIA REAL ESTATE INVNT	'709102107	1430	7.61	10882.3	0
NQ2G	EQUITY	PEBO	PEOPLES BANCORP INC	'709789101	530	13.05	6916.5	0
NQ2G	EQUITY	PNY	PIEDMONT NAT GAS INC	'720186105	2670	23.94	63919.8	0
NQ2G	EQUITY	PLT	PLANTRONICS INC NEW	'727493108	1780	26.81	47721.8	0
NQ2G	EQUITY	PWAV	POWERWAVE TECHNOLOGIES INC	'739363109	4780	1.6	7648	0
NQ2G	EQUITY	RWT	REDWOOD TR INC.	'758075402	2770	15.5	42935	0
NQ2G	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	4080	23.07	94125.6	0
NQ2G	EQUITY	SEIC	SEI INVESTMENTS CO	'784117103	4440	19.68	87379.2	0
NQ2G	EQUITY	SONE	S1 CORP	'78463B101	1876	6.18	11593.68	0
NQ2G	EQUITY	SCHS	SCHOOL SPECIALTY INC	'807863105	680	23.72	16129.6	0
NQ2G	EQUITY	SLAB	SILICON LABORATORIES INC	'826919102	1650	46.36	76494	0
NQ2G	EQUITY	SFD	SMITHFIELD FOODS INC	'832248108	4427	13.8	61092.6	0
NQ2G	EQUITY	SFG	STANCORP FINL GROUP INC	'852891100	1829	40.37	73836.73	0
NQ2G	EQUITY	SWC	STILLWATER MNG CO	'86074Q102	1440	6.72	9676.8	0
NQ2G	EQUITY	STU	STUDENT LN CORP	'863902102	120	46.4	5568	0
NQ2G	EQUITY	TCO	TAUBMAN CENTERS INC	'876664103	1980	36.08	71438.4	0
NQ2G	EQUITY	TBL	TIMBERLAND CO	'887100105	1580	13.92	21993.6	0
NQ2G	EQUITY	TG	TREDEGAR INDS INC	'894650100	1000	14.5	14500	0
NQ2G	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	5290	7.72	40838.8	0
NQ2G	EQUITY	TRMK	TRUSTMARK CORP	'898402102	2070	19.05	39433.5	0
NQ2G	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	2280	39.92	91017.6	0
NQ2G	EQUITY	UBSI	UNITED BANKSHARES INC W VA	'909907107	1340	19.59	26250.6	0
NQ2G	EQUITY	USTR	UNITED STATIONERS INC	'913004107	820	47.61	39040.2	0
NQ2G	EQUITY	UHS	UNIVERSAL HEALTH SVCS INC	'913903100	1660	61.93	102803.8	0
NQ2G	EQUITY	VARI	VARIAN INC	'922206107	1010	51.06	51570.6	0
NQ2G	EQUITY	VSEA	VARIAN SEMI EQUIP ASSOC INC	'922207105	2667	32.84	87584.28	0
NQ2G	EQUITY	WRE	WASHINGTON REAL ESTATE INVNT TR	'939653101	2150	28.8	61920	0
NQ2G	EQUITY	WBS	WEBSTER FINL CORP WATERBURY	'947890109	2490	12.47	31050.3	0
NQ2G	EQUITY	UMPQ	UMPQUA HLDGS CORP	'904214103	3075	10.6	32595	0
NQ2G	EQUITY	USLM	UNITED STATES LIME + MINERALS	'911922102	100	35.92	3592	0
NQ2G	EQUITY	UEIC	UNIVERSAL ELECTRS INC	'913483103	450	20.42	9189	0
NQ2G	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	4680	30.17	141195.6	0
NQ2G	EQUITY	UTMD	UTAH MED PRODS INC	'917488108	200	29.32	5864	0
NQ2G	EQUITY	VMI	VALMONT INDS INC	'920253101	760	85.18	64736.8	0
NQ2G	EQUITY	VECO	VEECO INSTRS INC DEL	'922417100	1100	23.32	25652	0
NQ2G	EQUITY	VSAT	VIASAT INC	'92552V100	880	26.58	23390.4	0
NQ2G	EQUITY	VICL	VICAL INC	'925602104	2100	4.26	8946	0
NQ2G	EQUITY	VSCI	VISION SCIENCES INC DEL	'927912105	900	1.45	1305	0
NQ2G	EQUITY	VVUS	VIVUS	'928551100	2500	10.45	26125	0

NQ2G	EQUITY	WMS	WMS INDUSTRIES INC	'929297109	1555	44.56	69290.8	0
NQ2G	EQUITY	WASH	WASHINGTON TR BANCORP INC	'940610108	440	17.52	7708.8	0
NQ2G	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	1550	10	15500	0
NQ2G	EQUITY	WSBC	WESBANCO INC	'950810101	780	15.46	12058.8	0
NQ2G	EQUITY	WAB	WABTEC	'929740108	1770	37.53	66428.1	0
NQ2G	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	560	25.21	14117.6	0
NQ2G	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP	'989207105	2160	25.93	56008.8	0
NQ2G	EQUITY	ZIXI	ZIXIT CORP	'98974P100	2000	2.2	4400	0
NQ2G	EQUITY	ZRAN	ZORAN CORP	'98975F101	1850	11.52	21312	0
NQ2G	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H100	600	0.9	540	0
NQ2G	EQUITY	AVX	AVX CORP NEW	'002444107	1680	11.93	20042.4	0
NQ2G	EQUITY	ACTU	ACTUATE CORP	'00508B102	1541	5.78	8906.98	0
NQ2G	EQUITY	AEIS	ADVANCED ENERGY INDS INC	'007973100	1200	14.24	17088	0
NQ2G	EQUITY	AFFX	AFFYMETRIX INC	'00826T108	2530	8.78	22213.4	0
NQ2G	EQUITY	ALX	ALEXANDERS INC	'014752109	100	295.88	29588	0
NQ2G	EQUITY	ARE	ALEXANDRIA REAL ESTATE EQUIT	'015271109	1479	54.35	80383.65	0
NQ2G	EQUITY	AXL	AMERICAN AXLE + MFG HLDGS INC	'024061103	1450	7.08	10266	0
NQ2G	EQUITY	ACF	AMERICREDIT CORP	'03060R101	3300	15.79	52107	0
NQ2G	EQUITY	AMKR	AMKOR TECHNOLOGY INC	'031652100	3950	6.88	27176	0
NQ2G	EQUITY	AIV	APARTMENT INVT + MGMT CO	'03748R101	4223	14.75	62289.25	0
NQ2G	EQUITY	BRE	BRE PPTYS INC	'05564E106	1880	31.3	58844	0
NQ2G	EQUITY	BLL	BALL CORP	'058498106	3470	49.2	170724	0
NQ2G	EQUITY	BANF	BANCFIRST CORP	'05945F103	240	36.93	8863.2	0
NQ2G	EQUITY	BEC	BECKMAN COULTER INC	'075811109	2520	68.94	173728.8	0
NQ2G	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES DEL	'101388106	960	12.9	12384	0
NQ2G	EQUITY	CBL	CBL + ASSOC PPTYS INC	'124830100	4949	9.7	48005.3	0
NQ2G	EQUITY	ELY	CALLAWAY GOLF CO	'131193104	2270	7.61	17274.7	0
NQ2G	EQUITY	CPT	CAMDEN PPTY TR	'133131102	2470	40.3	99541	0
NQ2G	EQUITY	CYCL	CENTENNIAL COMMUNICATIONS CORP	'15133V208	3080	7.98	24578.4	0
NQ2G	EQUITY	CHH	CHOICE HOTELS INC	'169905106	1000	31.06	31060	0
NQ2G	EQUITY	CBR	CIBER INC	'17163B102	2390	4	9560	0
NQ2G	EQUITY	CGNX	COGNEX CORP	'192422103	1440	16.38	23587.2	0
NQ2G	EQUITY	CTV	COMMSCOPE INC	'203372107	3432	29.93	102719.76	0
NQ2G	EQUITY	CUZ	COUSINS PPTYS INC	'222795106	1345.651	8.28	11141.99	0
NQ2G	EQUITY	CR	CRANE CO	'224399105	1780	25.81	45941.8	0
NQ2G	EQUITY	CREE	CREE INC	'225447101	3760	36.75	138180	0
NQ2G	EQUITY	CFR	CULLEN FROST BANKERS INC	'229899109	1896	51.64	97909.44	0
NQ2G	EQUITY	CYMI	CYMER INC	'232572107	1030	38.86	40025.8	0
NQ2G	EQUITY	CY	CYPRESS SEMICONDUCTOR CORP	'232806109	5660	10.33	58467.8	0
NQ2G	EQUITY	CYT	CYTEC INDS INC	'232820100	1740	32.47	56497.8	0
NQ2G	EQUITY	DDR	DEVELOPERS DIVERSIFIED RLTY	'251591103	5200	9.24	48048	0
NQ2G	EQUITY	DCI	DONALDSON CO INC	'257651109	2860	34.63	99041.8	0
NQ2G	EQUITY	DY	DYCOM INDS INC	'267475101	1380	12.3	16974	0
NQ2G	EQUITY	EGP	EASTGROUP PPTYS INC	'272776101	1880	38.22	33633.6	0
NQ2G	EQUITY	EFII	ELETRONICS FOR IMAGING INC	'286082102	1790	11.27	20173.3	0
NQ2G	EQUITY	ELX	EMULEX CORP	'292475209	3000	10.29	30870	0
NQ2G	EQUITY	EPR	ENTERTAINMENT PPTYS TR	'29380T105	1290	34.14	44040.6	0
NQ2G	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	1550	8.25	12787.5	0
NQ2G	EQUITY	ESS	ESSEX PROPERTY TRUST	'297178105	980	79.58	77988.4	0
NQ2G	EQUITY	FDS	FACTSET RESH SYS INC	'303075105	1520	66.24	100684.8	0
NQ2G	EQUITY	FCS	FAIRCHILD SEMICONDUCTOR INTL	'303726103	4520	10.23	46239.6	0
NQ2G	EQUITY	FRT	FEDERAL RLTY INVT TR	'313747206	2180	61.37	133786.6	0
NQ2G	EQUITY	THFF	FIRST FINL CORP IND	'320218100	450	30.64	13788	0
NQ2G	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATIONS	'82312B106	860	17.95	15437	0
NQ2G	EQUITY	STRS	STRATUS PPTYS INC	'863167201	300	8.15	2445	0
NQ2G	EQUITY	ADS	ALLIANCE DATA SYSTEMS CORP	'018581108	1900	61.08	116052	0
NQ2G	EQUITY	DBLE	DOUBLE EAGLE PETE + MNG CO	'258570209	400	4.78	1912	0
NQ2G	EQUITY	ORH	ODYSSEY RE HLDGS CORP	'67612W108	650	64.81	42126.5	0
NQ2G	EQUITY	OVBC	OHIO VY BANC CORP	'677719106	200	26.5	5300	0
NQ2G	EQUITY	REVV	PRINCETON REVIEW INC	'742352107	700	4.2	2940	0
NQ2G	EQUITY	PNX	PHOENIX COS INC NEW	'71902E109	4040	3.25	13130	0
NQ2G	EQUITY	IDC	INTERACTIVE DATA CORP	'45840J107	1330	26.21	34859.3	0
NQ2G	EQUITY	AUBN	AUBURN NATL BANCORP	'050473107	100	24.4	2440	0
NQ2G	EQUITY	PRA	PROASSURANCE CORP	'74267C106	1200	52.19	62628	0
NQ2G	EQUITY	CMO	CAPSTEAD MORTGAGE CORP	'14067E506	2300	13.91	31993	0
NQ2G	EQUITY	KAI	KADANT INC	'48282T104	650	12.13	7884.5	0
NQ2G	EQUITY	WMGI	WRIGHT MED GROUP INC	'98235T107	1400	17.86	25004	0
NQ2G	EQUITY	ECOL	AMERICAN ECOLOGY CORP	'025533407	640	18.7	11968	0
NQ2G	EQUITY	BABY	NATUS MED INC DEL	'639050103	1000	15.43	15430	0
NQ2G	EQUITY	MDTH	MEDCATH CORP	'58404W109	820	8.77	7191.4	0
NQ2G	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICES I	'018606202	1450	5.66	8207	0
NQ2G	EQUITY	FRO	FRONTLINE LTD	'G3682E127	1900	23.39	44441	0
NQ2G	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	4468	13.01	58128.68	0
NQ2G	EQUITY	OMCL	OMNICELL INC	'68213N109	1100	11.14	12254	0
NQ2G	EQUITY	MXGL	MAX CAPITAL GROUP LTD	'G6052F103	1700	21.37	36329	0
NQ2G	EQUITY	GLAD	GLADSTONE CAP CORP	'376535100	740	8.93	6608.2	0
NQ2G	EQUITY	UNTD	UNITED ONLINE INC	'911268100	3008	8.04	24184.32	0
NQ2G	EQUITY	CXM	CARDIUM THERAPEUTICS INC	'141916106	2400	1.62	3888	0
NQ2G	EQUITY	DPTR	DELTA PETE CORP	'247907207	6130	1.75	10727.5	0
NQ2G	EQUITY	PESI	PERMA FIX ENVIRONMENTAL SVCS	'714157104	2000	2.34	4680	0
NQ2G	EQUITY	LG	LACLEDE GROUP INC	'505597104	770	32.16	24763.2	0
NQ2G	EQUITY	MLR	MILLER INDS INC TENN	'600551204	600	11	6600	0
NQ2G	EQUITY	GXP	GREAT PLAINS ENERGY INC	'391164100	4890	17.95	87775.5	0

NQ2G	EQUITY	IPSU	IMPERIAL SUGAR CO NEW	'453096208	500	12.68	6340	0
NQ2G	EQUITY	AMNB	AMERICAN NATL BANKSHARES INC	'027745108	200	21.82	4364	0
NQ2G	EQUITY	SHBI	SHORE BANCSHARES INC	'825107105	400	16.73	6692	0
NQ2G	EQUITY	ODSY	ODYSSEY HEALTHCARE INC	'67611V101	1120	12.5	14000	0
NQ2G	EQUITY	FL	FOOT LOCKER INC	'344849104	5650	11.95	67517.5	0
NQ2G	EQUITY	AGP	AMERIGROUP CORP	'03073T102	1880	22.17	41679.6	0
NQ2G	EQUITY	MBFI	MB FINL INC	'55264U108	1290	20.97	27051.3	0
NQ2G	EQUITY	AHS	AMN HEALTHCARE SVCS INC	'001744101	1140	9.51	10841.4	0
NQ2G	EQUITY	ABCO	ADVISORY BRD CO	'00762W107	560	25.14	14078.4	0
NQ2G	EQUITY	WTW	WEIGHT WATCHERS INTL INC NEW	'948626106	1200	27.44	32928	0
NQ2G	EQUITY	WOOF	VCA ANTECH INC	'918194101	3090	26.89	83090.1	0
NQ2G	EQUITY	IMA	INVERNESS MED INNOVATIONS INC	'46126P106	2970	38.73	115028.1	0
NQ2G	EQUITY	SSI	STAGE STORES INC	'85254C305	1300	12.96	16848	0
NQ2G	EQUITY	MCGC	MCG CAP CORP	'58047P107	2180	4.19	9134.2	0
NQ2G	EQUITY	PFBX	PEOPLES FINL CORP MISS	'71103B102	200	18.61	3722	0
NQ2G	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	1560	32.21	50247.6	0
NQ2G	EQUITY	SWS	SWS GROUP INC	'78503N107	790	14.4	11376	0
NQ2G	EQUITY	PNM	PNM RES INC	'69349H107	3140	11.68	36675.2	0
NQ2G	EQUITY	CNC	CENTENE CORP DEL	'15135B101	1540	18.94	29167.6	0
NQ2G	EQUITY	TTES	T 3 ENERGY SVCS INC	'87306E107	400	19.7	7880	0
NQ2G	EQUITY	ANH	ANWORTH MTG ASSET CORP 1	'037347101	3870	7.88	30495.6	0
NQ2G	EQUITY	DF	DEAN FOODS CO NEW	'242370104	6600	17.79	117414	0
NQ2G	EQUITY	TTEK	TETRA TECH INC NEW	'88162G103	2180	26.53	57835.4	0
NQ2G	EQUITY	THOR	THORATEC CORP	'885175307	2070	30.27	62658.9	0
NQ2G	EQUITY	TMP	TOMPKINS FINANCIAL CORP	'890110109	242	43.7	10575.4	0
NQ2G	EQUITY	TRGL	TOREADOR RES CORP	'891050106	660	9.99	6593.4	0
NQ2G	EQUITY	TCBK	TRICO BANCSHARES	'896095106	440	16.4	7216	0
NQ2G	EQUITY	TRMB	TRIMBLE NAVIGATION LTD	'896239100	4392	23.91	105012.72	0
NQ2G	EQUITY	TRST	TRUSTCO BK CORP N Y	'898349105	2660	6.25	16625	0
NQ2G	EQUITY	TUES	TUESDAY MORNING CORP	'899035505	1390	4.16	5782.4	0
NQ2G	EQUITY	UCBH	UCBH HLDGS INC	'90262T308	5920	0.8	4736	0
NQ2G	EQUITY	UGI	UGI CORP NEW	'902681105	3970	25.06	99488.2	0
NQ2G	EQUITY	USNA	USANA HEALTH SCIENCES	'90328M107	240	34.11	8186.4	0
NQ2G	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	880	28.72	25273.6	0
NQ2G	EQUITY	MDCO	MEDICINES CO	'584688105	1880	11.01	20698.8	0
NQ2G	EQUITY	TSYS	TELECOMMUNICATION SYS INC	'87929J103	1300	8.36	10868	0
NQ2G	EQUITY	OEH	ORIENT EXPRESS HOTELS LTD	'667743107	2800	11.51	32228	0
NQ2G	EQUITY	ONNN	ON SEMICONDUCTOR CORP	'682189105	15347	8.25	126612.75	0
NQ2G	EQUITY	AMMD	AMERICAN MED SYS HLDGS	'02744M108	2650	16.92	44838	0
NQ2G	EQUITY	DYAX	DYAX CORP	'26746E103	2900	3.59	10411	0
NQ2G	EQUITY	POL	POLYONE CORP	'73179P106	3330	6.67	22211.1	0
NQ2G	EQUITY	STZ	CONSTELLATION BRANDS INC	'21036P108	7000	15.15	106050	0
NQ2G	EQUITY	TTMI	TTM TECHNOLOGIES	'87305R109	1540	11.47	17663.8	0
NQ2G	EQUITY	DRRX	DURECT CORP INC	'266605104	3050	2.67	8143.5	0
NQ2G	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	2560	2.9	7424	0
NQ2G	EQUITY	POZN	POZEN INC	'73941U102	990	7.36	7286.4	0
NQ2G	EQUITY	VW	WATSON WYATT WORLDWIDE INC	'942712100	1550	43.56	67518	0
NQ2G	EQUITY	XXIA	IXIA	'45071R109	1020	6.86	6997.2	0
NQ2G	EQUITY	WGL	WGL HLDGS INC	'92924F106	1780	33.14	58989.2	0
NQ2G	EQUITY	UTIW	UTI WORLDWIDE INC	'G87210103	3600	14.48	52128	0
NQ2G	EQUITY	ESLR	EVERGREEN SOLAR INC	'30033R108	6540	1.92	12556.8	0
NQ2G	EQUITY	SXT	SENSIENT TECHNOLOGIES CORP	'81725T100	1770	27.77	49152.9	0
NQ2G	EQUITY	HNT	HEALTH NET INC	'42222G108	3800	15.4	58520	0
NQ2G	EQUITY	ADLR	ADOLOR CORP	'00724X102	2400	1.59	3816	0
NQ2G	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	2510	2.38	5973.8	0
NQ2G	EQUITY	MDTL	MEDIS TECHNOLOGIES LTD	'58500P107	1060	0.335	355.1	0
NQ2G	EQUITY	BARI	BANCORP RHODE ISLAND INC	'059690107	200	24.98	4996	0
NQ2G	EQUITY	MEE	MASSEY ENERGY CORP	'576206106	3170	27.89	88411.3	0
NQ2G	EQUITY	HBIO	HARVARD BIOSCIENCE INC	'416906105	1500	3.79	5685	0
NQ2G	EQUITY	FST	FOREST OIL CORP	'346091705	4109	19.57	80413.13	0
NQ2G	EQUITY	ACAP	AMERICAN PHYSICIANS CAP INC	'028884104	373	28.81	10746.13	0
NQ2G	EQUITY	RECN	RESOURCES CONNECTION INC	'76122Q105	1570	17.06	26784.2	0
NQ2G	EQUITY	TRAD	TRADESTATION GROUP INC	'89267P105	1170	8.15	9535.5	0
NQ2G	EQUITY	MDRX	ALLSCRIPT MISYS HEALT CAR SOLNS	'01988P108	2220	20.27	44999.4	0
NQ2G	EQUITY	GPN	GLOBAL PMTS INC	'37940X102	2930	46.7	136831	0
NQ2G	EQUITY	KBH	KB HOME	'48666K109	2800	16.61	46508	0
NQ2G	EQUITY	PAS	PEPSIAMERICAS INC	'71343P200	2040	28.56	58262.4	0
NQ2G	EQUITY	ATU	ACTUANT CORP	'00508X203	2400	16.06	38544	0
NQ2G	EQUITY	PEET	PEETS COFFEE AND TEA INC	'705560100	350	28.23	9880.5	0
NQ2G	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	2120	14.22	30146.4	0
NQ2G	EQUITY	ZAP	ZAPATA CORP	'989070602	600	6.96	4176	0
NQ2G	EQUITY	NARA	NARA BANCORP INC	'63080P105	1170	6.95	8131.5	0
NQ2G	EQUITY	ATPG	ATP OIL + GAS CORPORATION	'002081108	1260	17.89	22541.4	0
NQ2G	EQUITY	JCOM	J2 GLOBAL COMMUNICATIONS	'46626E205	1560	23.01	35895.6	0
NQ2G	EQUITY	OIS	OIL STATES INTL INC	'678026105	1840	35.13	64639.2	0
NQ2G	EQUITY	SNS	THE STEAK AND SHAKE COMPANY	'857873103	800	11.77	9416	0
NQ2G	EQUITY	REG	REGENCY CTRS CORP	'758849103	2940	37.05	108927	0
NQ2G	EQUITY	MPX	MARINE PRODS CORP	'568427108	650	5.53	3594.5	0
NQ2G	EQUITY	FTEK	FUEL TECH INC	'359523107	600	11.2	6720	0
NQ2G	EQUITY	AFCE	AFC ENTERPRISES INC	'00104Q107	1170	8.42	9851.4	0
NQ2G	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	3000	14.03	42090	0
NQ2G	EQUITY	EAC	ENCORE AQUISITION CO	'29255W100	1880	37.4	70312	0
NQ2G	EQUITY	CYPB	CYPRESS BIOSCIENCE INC	'232674507	1300	8.17	10621	0

NQ2G	EQUITY	PHX	PANHANDLE RLTY CO	'698477106	300	21.36	6408	0	
NQ2G	EQUITY	FLO	FLOWERS FOODS INC	'343498101	2770	26.29	72823.3	0	
NQ2G	EQUITY	ARB	ARBITRON INC	'03875Q108	910	20.76	18891.6	0	
NQ2G	EQUITY	BSRR	SIERRA BANCORP	'82620P102	320	12.01	3842.2	0	
NQ2G	EQUITY	CFNL	CARDINAL FINL CORP	'14149F109	1000	8.23	8230	0	
NQ2G	EQUITY	FCBC	FIRST CMNTY BANCSHARES INC NEW	'31983A103	430	12.62	5426.6	0	
NQ2G	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	220	9.94	2186.8	0	
NQ2G	EQUITY	DGICA	DONEGAL GROUP INC	'257701201	573	15.44	8847.12	0	
NQ2G	EQUITY	ITMN	INTERMUNE INC	'45884X103	1390	15.93	22142.7	0	
NQ2G	EQUITY	KND	KINDRED HEALTHCARE INC	'494580103	1400	16.23	2272	0	
NQ2G	EQUITY	PTEN	PATTERSON UTI ENERGY INC	'703481101	5600	15.1	84560	0	
NQ2G	EQUITY	GABC	GERMAN AMERN BANCORP INC	'373865104	400	15.51	6204	0	
NQ2G	EQUITY	BIG	BIG LOTS INC	'089302103	3000	25.02	75060	0	
NQ2G	EQUITY	DSCO	DISCOVERY LABORATORIES INC NEW	'254668106	4900	1.36	6664	0	
NQ2G	EQUITY	CXW	CORRECTIONS CORP AMER NEW	'22025Y407	4220	22.65	95583	0	
NQ2G	EQUITY	PPD	PRE PAID LEGAL SVCS INC	'740065107	230	50.8	11684	0	
NQ2G	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	1440	22.65	32616	0	
NQ2G	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS INC	'74835Y101	2000	5.52	11040	0	
NQ2G	EQUITY	ZQK	QUIKSILVER INC	'74838C106	4420	2.75	12155	0	
NQ2G	EQUITY	RADS	RADIANT SYS INC	'75025N102	980	10.74	10525.2	0	
NQ2G	EQUITY	RAH	RALCORP HLDGS INC NEW	'751028101	2100	58.47	122787	0	
NQ2G	EQUITY	RBC	REGAL BELOIT CORP	'758750103	1290	45.71	58965.9	0	
NQ2G	EQUITY	RGS	REGIS CORP MINNESOTA	'758932107	2060	15.5	31930	0	
NQ2G	EQUITY	RHB	REHABCARE GROUP INC	'759148109	660	21.69	14315.4	0	
NQ2G	EQUITY	RCII	RENT A CTR INC NEW	'76009N100	2350	18.88	44368	0	
NQ2G	EQUITY	RBCCA	REPUBLIC BANCORP INC KY	'760281204	442	19.96	8822.32	0	
NQ2G	EQUITY	RSCR	RES CARE INC	'760943100	870	14.21	12362.7	0	
NQ2G	EQUITY	RMD	RESMED INC	'761152107	2750	45.2	124300	0	
NQ2G	EQUITY	RIMG	RIMAGE CORP	'766721104	400	17.09	6836	0	
NQ2G	EQUITY	ROG	ROGERS CORP	'775133101	560	29.97	16783.2	0	
NQ2G	EQUITY	ROL	ROLLINS INC	'775711104	1550	18.85	29217.5	0	
NQ2G	EQUITY	RGLD	ROYAL GOLD INC	'780287108	1360	45.6	62016	0	
NQ2G	EQUITY	RT	RUBY TUESDAY INC	'781182100	2320	8.42	19534.4	0	
NQ2G	EQUITY	MLM	MARTIN MARIETTA MATLS INC	'573284106	1670	92.07	153756.9	0	
NQ2G	EQUITY	NCR	NCR CORP NEW	'62886E108	5800	13.82	80156	0	
NQ2G	EQUITY	SAPE	SAPIENT CORP	'803062108	2990	8.04	24039.6	0	
NQ2G	EQUITY	USU	USEC INC	'90333E108	4000	4.69	18760	0	
NQ2G	EQUITY	OZRK	BANK OF THE OZARKS INC	'063904106	440	26.53	11673.2	0	
NQ2G	EQUITY	CYBS	CYBERSOURCE CORP DEL	'23251J106	2541	16.67	42358.47	0	
NQ2G	EQUITY	LECO	LINCOLN ELEC HLDGS INC	'533900106	1530	47.45	72598.5	0	
NQ2G	EQUITY	MVIS	MICROVISION INC WASH	'594960106	2700	5.51	14877	0	
NQ2G	EQUITY	NTCT	NETSCOUT SYS INC	'64115T104	800	13.51	10808	0	
NQ2G	EQUITY	PCBC	PACIFIC CAP BANCORP NEW	'69404P101	2460	1.44	3542.4	0	
NQ2G	EQUITY	POWI	POWER INTEGRATIONS	'739276103	900	33.33	29997	0	
NQ2G	EQUITY	VPHM	VIROPHARMA INC	'928241108	2800	9.62	26936	0	
NQ2G	EQUITY	WBCO	WASHINGTON BKG CO OAK HBR WASH	'937303105	600	9.26	5556	0	
NQ2G	EQUITY	HSII	HEIDRICK + STRUGGLES INTL INC	'422819102	570	23.26	13258.2	0	
NQ2G	EQUITY	HNI	HNI CORP	'404251100	1590	23.6	37524	0	
NQ2G	EQUITY	LMNX	LUMINEX CORP DEL	'55027E102	1490	17	25330	0	
NQ2G	EQUITY	MSO	MARTHA STEWART LIVING INC	'573083102	1180	6.26	7386.8	0	
NQ2G	EQUITY	NTG	NATCO GROUP INC	'63227W203	700	44.28	30996	0	
NQ2G	EQUITY	SNWL	SONICWALL INC	'835470105	1890	8.4	15876	0	
NQ2G	EQUITY	SCS	STEELCASE INC	'858155203	2520	6.21	15649.2	0	
NQ2G	EQUITY	TIVO	TIVO INC	'888706108	3800	10.36	39368	0	
NQ2G	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	9639	5.43	52339.77	0	
NQ2G	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	3028	2.8	8478.4	0	
NQ2G	EQUITY	RJF	RAYMOND JAMES FINANCIAL INC	'754730109	3530	23.28	82178.4	0	
NQ2G	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	5700	19.4	110580	0	
NQ2G	EQUITY	CVG	CONVERGYS CORP	'212485106	3510	9.94	34889.4	0	
NQ2G	EQUITY	MCRL	MICREL INC	'594793101	1620	8.15	13203	0	
NQ2G	EQUITY	TIBX	TIBCO SOFTWARE INC	'88632Q103	6360	9.49	60356.4	0	
NQ2G	EQUITY	AVCT	AVOCENT CORP	'053893103	1580	20.27	32026.6	0	
NQ2G	EQUITY	PGNX	PROGENICS PHAARMACEUTICALS INC	'743187106	1470	5.24	7702.8	0	
NQ2G	EQUITY	ARM	ARVINMERITOR INC	'043353101	2650	7.82	20723	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	96908.01	100	96908.01	0.280222	12/31/2030
NQ2G	EQUITY	KSU	KANSAS CITY SOUTHERN	'485170302	3390	26.49	89801.1	0	
NQ2G	EQUITY	OVTI	OMNIVISION TECHNOLOGIES INC	'682128103	1800	16.28	29304	0	
NQ2G	EQUITY	COCO	CORINTHIAN COLLEGES INC	'218868107	2920	18.56	54195.2	0	
NQ2G	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	2220	16.85	37407	0	
NQ2G	EQUITY	UIL	UIL HLDG CORP	'902748102	1083	26.39	28580.37	0	
NQ2G	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	3230	4.47	14438.1	0	
NQ2G	EQUITY	INSM	INSMED INC	'457669208	7800	0.82	6396	0	
NQ2G	EQUITY	CRIS	CURIS INC	'231269101	2000	2.34	4680	0	
NQ2G	EQUITY	VIRL	VIRAGE LOGIC CORP	'92763R104	1000	5.21	5210	0	
NQ2G	EQUITY	CPKI	CALIFORNIA PIZZA KITCHEN INC	'13054D109	704	15.62	10996.48	0	
NQ2G	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	700	10.93	7651	0	
NQ2G	EQUITY	SPTN	SPARTAN STORES INC	'846822104	770	14.13	10880.1	0	
NQ2G	EQUITY	ISPH	INSPIRE PHARMACEUTICAL INC	'457733103	2100	5.22	10962	0	
NQ2G	EQUITY	TUNE	MICROTUNE INC DEL	'59514P109	2280	1.82	4149.6	0	
NQ2G	EQUITY	KG	KING PHARMACEUTICALS INC	'495582108	9060	10.77	97576.2	0	
NQ2G	EQUITY	KEX	KIRBY CORP	'497266106	1960	36.82	72167.2	0	
NQ2G	EQUITY	KNX	KNIGHT TRANSN INC	'499064103	2060	16.78	34566.8	0	
NQ2G	EQUITY	KOPN	KOPIN CORP	'500600101	2300	4.8	11040	0	

NQ2G	EQUITY	LB	LA BARGE INC	'502470107	600	11.25	6750	0
NQ2G	EQUITY	LNCE	LANCE INC	'514606102	1000	25.82	25820	0
NQ2G	EQUITY	LDR	LANDAUER INC	'51476K103	330	54.98	18143.4	0
NQ2G	EQUITY	LNDC	LANDEC CORP	'514766104	1200	6.4	7680	0
NQ2G	EQUITY	LSTR	LANDSTAR SYS INC	'515098101	1910	38.06	72694.6	0
NQ2G	EQUITY	LTRE	LEARNING TREE INTL INC	'522015106	500	11.39	5695	0
NQ2G	EQUITY	LGND	LIGAND PHARMACEUTICALS INC	'53220K207	3900	2.31	9009	0
NQ2G	EQUITY	LNN	LINDSAY CORP	'535555106	440	39.38	17327.2	0
NQ2G	EQUITY	LAD	LITHIA MTRS INC	'536797103	600	15.59	9354	0
NQ2G	EQUITY	LFUS	LITTELFUSE INC	'537008104	780	26.24	20467.2	0
NQ2G	EQUITY	MSM	MSC INDL DIRECT INC	'553530106	1570	43.58	68420.6	0
NQ2G	EQUITY	MSCS	MSC SOFTWARE CORP	'553531104	1600	8.41	13456	0
NQ2G	EQUITY	SHOO	MADDEN STEVEN LTD	'556269108	575	36.81	21165.75	0
NQ2G	EQUITY	MANH	MANHATTAN ASSOCS INC	'562750109	800	20.2	16160	0
NQ2G	EQUITY	MTW	MANITOWOC INC	'563571108	4700	9.47	44509	0
NQ2G	EQUITY	MATK	MARTEK BIOSCIENCES CORP	'572901106	1210	22.59	27333.9	0
NQ2G	EQUITY	MLP	MAUI LD + PINEAPPLE INC	'577345101	220	6.29	1383.8	0
NQ2G	EQUITY	MMS	MAXIMUS INC	'577933104	660	46.6	30756	0
NQ2G	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	2670	7.55	20158.5	0
NQ2G	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	740	10.21	7555.4	0
NQ2G	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	3380	9.31	31467.8	0
NQ2G	EQUITY	MBVT	MERCHANTS BANCSHARES INC	'588448100	200	21.36	4272	0
NQ2G	EQUITY	MRCY	MERCURY COMPUTER SYS INC	'589378108	770	9.86	7592.2	0
NQ2G	EQUITY	MPR	MET PRO CORP	'590876306	800	9.69	7752	0
NQ2G	EQUITY	MCRS	MICROS SYS INC	'594901100	2980	30.19	89966.2	0
NQ2G	EQUITY	MDS	MIDAS INC	'595626102	660	9.4	6204	0
NQ2G	EQUITY	MBHI	MIDWEST BANC HLDGS INC	'598251106	950	0.71	674.5	0
NQ2G	EQUITY	MINI	MOBILE MINI INC	'60740F105	1220	17.36	21179.2	0
NQ2G	EQUITY	MYE	MYERS IND INC	'628464109	1100	10.77	11847	0
NQ2G	EQUITY	MYGN	MYRIAD GENETICS INC	'628551104	3480	27.4	95352	0
NQ2G	EQUITY	NTY	NBTY INC	'628782104	2000	39.58	79160	0
NQ2G	EQUITY	NL	NL INDS INC	'629156407	220	6.7	1474	0
NQ2G	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	563	11.51	6480.13	0
NQ2G	EQUITY	IBNK	INTEGRA BK CORP	'45814P105	960	1.11	1065.6	0
NQ2G	EQUITY	NCI	NAVIGANT CONSULTING CO	'63935N107	2580	13.5	34830	0
NQ2G	EQUITY	NEOG	NEOGEN CORP	'640491106	500	32.29	16145	0
NQ2G	EQUITY	NJR	NEW JERSEY RES CORP	'646025106	1550	36.31	56280.5	0
NQ2G	EQUITY	NDSN	NORDSON CORP	'655663102	1190	56.09	66747.1	0
NQ2G	EQUITY	NVAX	NOVAVAX INC	'670002104	2800	3.96	11088	0
NQ2G	EQUITY	CLDA	CLINICAL DATA INC NEW	'18725U109	500	16.67	8335	0
NQ2G	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	1200	5.85	7020	0
NQ2G	EQUITY	OTTR	OTTER TAIL CORP	'689648103	1300	23.93	31109	0
NQ2G	EQUITY	OMI	OWENS + MINOR INC NEW	'690732102	1540	45.25	69685	0
NQ2G	EQUITY	PCCC	PC CONNECTION INC	'693181100	400	5.44	2176	0
NQ2G	EQUITY	PFCB	P F CHANGS CHINA BISTRO INC	'69333Y108	900	33.97	30573	0
NQ2G	EQUITY	PSSI	PSS WORLD MED INC	'69366A100	2130	21.83	46497.9	0
NQ2G	EQUITY	PSUN	PACIFIC SUNWEAR OF CALIF	'694873100	2260	5.15	11639	0
NQ2G	EQUITY	PHHM	PALM HBR HOMES INC	'696639103	430	2.89	1242.7	0
NQ2G	EQUITY	PLLL	PARALLEL PETE CORP DEL	'699157103	2220	3.17	7037.4	0
NQ2G	EQUITY	PRXL	PAREXEL INTL CORP	'699462107	2100	13.59	28539	0
NQ2G	EQUITY	PRKR	PARKERVISION INC	'701354102	1200	4.09	4908	0
NQ2G	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	550	34.53	18991.5	0
NQ2G	EQUITY	PSEM	PERICOM SEMICONDUCTOR CORP	'713831105	1200	9.81	11772	0
NQ2G	EQUITY	PVSW	PERVASIVE SOFTWARE INC	'715710109	1000	4.95	4950	0
NQ2G	EQUITY	PPDI	PHARMACEUTICAL PROD DEV INC	'717124101	3840	21.94	84249.6	0
NQ2G	EQUITY	PLAB	PHOTRONICS INC	'719405102	1540	4.74	7299.6	0
NQ2G	EQUITY	PLA	PLAYBOY ENTERPRISES INC	'728117300	870	3.02	2627.4	0
NQ2G	EQUITY	PLXS	PLEXUS CORP	'729132100	1450	26.34	38193	0
NQ2G	EQUITY	PLCM	POLYCOM INC	'73172K104	3040	26.75	81320	0
NQ2G	EQUITY	PWER	POWER ONE INC	'739308104	3260	1.95	6357	0
NQ2G	EQUITY	EDE	EMPIRE DIST ELEC CO	'291641108	1190	18.09	21527.1	0
NQ2G	EQUITY	ENER	ENERGY CONVERSION DEVICES INC	'292659109	1670	11.58	19338.6	0
NQ2G	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	1100	7.08	7788	0
NQ2G	EQUITY	EPIC	EPICOR SOFTWARE CORP	'29426L108	1580	6.37	10064.6	0
NQ2G	EQUITY	EXAC	EXACTECH INC	'30064E109	400	15.74	6296	0
NQ2G	EQUITY	FLIR	FLIR SYS INC	'302445101	5540	27.97	154953.8	0
NQ2G	EQUITY	FNB	F N B CORP PA	'302520101	4112	7.11	29236.32	0
NQ2G	EQUITY	FXEN	FX ENERGY INC	'302695101	2100	3.23	6783	0
NQ2G	EQUITY	FIC	FAIR ISAAC CORPORATION	'303250104	1740	21.49	37392.6	0
NQ2G	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	600	17.18	10308	0
NQ2G	EQUITY	FHCO	FEMALE HEALTH CO	'314462102	1000	5.05	5050	0
NQ2G	EQUITY	FOE	FERRO CORP	'315405100	1550	8.9	13795	0
NQ2G	EQUITY	FIF	FINANCIAL FED CORP	'317492106	940	24.68	23199.2	0
NQ2G	EQUITY	FCF	FIRST COMWLTH FINL CORP PA	'319829107	2950	5.68	16756	0
NQ2G	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	760	49.46	37589.6	0
NQ2G	EQUITY	FRME	FIRST MERCHANTS CORP	'320817109	760	6.97	5297.2	0
NQ2G	EQUITY	SRCE	1ST SOURCE CORP	'336901103	484	16.3	7889.2	0
NQ2G	EQUITY	FLOW	FLOW INTL CORP	'343468104	2000	2.59	5180	0
NQ2G	EQUITY	FORR	FORRESTER RESH INC	'346563109	550	26.64	14652	0
NQ2G	EQUITY	FWRD	FORWARD AIR CORP	'349853101	1010	23.15	23381.5	0
NQ2G	EQUITY	FOSL	FOSSIL INC	'349882100	1670	28.45	47511.5	0
NQ2G	EQUITY	FELE	FRANKLIN ELEC INC	'353514102	780	28.67	22362.6	0
NQ2G	EQUITY	FTO	FRONTIER OIL CORP	'35914P105	3780	13.92	52617.6	0

NQ2G	EQUITY	FCEL	FUELCCELL ENERGY INC	'35952H106	2270	4.27	9692.9	0
NQ2G	EQUITY	GKSR	G + K SERVICES	'361268105	670	22.16	14847.2	0
NQ2G	EQUITY	AUG	GALLAGHER ARTHUR J + CO	'363576109	3630	24.37	88463.1	0
NQ2G	EQUITY	GDI	GARDNER DENVER INC	'365558105	1880	34.88	65574.4	0
NQ2G	EQUITY	GCO	GENESCO INC	'371532102	680	24.07	16367.6	0
NQ2G	EQUITY	GNTX	GENTEX CORP	'371901109	5050	14.15	71457.5	0
NQ2G	EQUITY	GERN	GERON CORP	'374163103	3120	6.56	20467.2	0
NQ2G	EQUITY	GSIC	GSI COMM INC	'36238G102	1010	19.31	19503.1	0
NQ2G	EQUITY	GCOM	GLOBECOMM SYS INC	'37956X103	1100	7.27	7997	0
NQ2G	EQUITY	GDP	GOODRICH PETE CORP	'382410405	840	25.81	21680.4	0
NQ2G	EQUITY	GMCR	GREEN MTN COFFEE ROASTERS	'393122106	1240	73.84	91561.6	0
NQ2G	EQUITY	GPI	GROUP 1 AUTOMOTIVE INC	'398905109	870	26.85	23359.5	0
NQ2G	EQUITY	GBE	GRUBB + ELLIS CO	'400095204	1900	1.69	3211	0
NQ2G	EQUITY	GES	GUSS INC	'401617105	2120	37.04	78524.8	0
NQ2G	EQUITY	HAE	HAEMONETICS CORP MASS	'405024100	890	56.12	49946.8	0
NQ2G	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	1500	19.17	28755	0
NQ2G	EQUITY	HNBC	HARLEYSVILLE NATL CORP PA	'412850109	1459	5.33	7776.47	0
NQ2G	EQUITY	HWKN	HAWKINS INC	'420261109	300	23.36	7008	0
NQ2G	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	1813	14.4	26107.2	0
NQ2G	EQUITY	HL	HECLA MNG CO	'422704106	7820	4.39	34329.8	0
NQ2G	EQUITY	HEB	HEMISPHERX BIOPHARMA INC	'42366C103	4000	2	8000	0
NQ2G	EQUITY	JKHY	HENRY JACK + ASSOC INC	'426281101	3060	23.47	71818.2	0
NQ2G	EQUITY	HTCO	HICKORY TECH CORP	'429060106	500	8.55	4275	0
NQ2G	EQUITY	HMN	HORACE MANN EDUCATORS CORP NEW	'440327104	1350	13.97	18859.5	0
NQ2G	EQUITY	HOTT	HOT TOPIC INC	'441339108	1560	7.49	11684.4	0
NQ2G	EQUITY	ESI	ITT EDL SVCS INC	'45068B109	1360	110.41	150157.6	0
NQ2G	EQUITY	IDXX	IDEXX LABS INC	'45168D104	2120	50	106000	0
NQ2G	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	1800	8.11	14598	0
NQ2G	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	2300	5.52	12696	0
NQ2G	EQUITY	INCY	INCYTE CORP	'45337C102	2500	6.75	16875	0
NQ2G	EQUITY	ENG	ENGLOBAL CORP	'293306106	700	4.12	2884	0
NQ2G	EQUITY	INOD	INNODATA ISOGEN INC	'457642205	700	7.95	5565	0
NQ2G	EQUITY	NSIT	INSIGHT ENTERPRISES INC	'45765U103	1670	12.21	20390.7	0
NQ2G	EQUITY	IART	INTEGRA LIFESCIENCES CORP	'457985208	670	34.15	22880.5	0
NQ2G	EQUITY	IVC	INVACARE CORP	'461203101	1000	22.28	22280	0
NQ2G	EQUITY	ISIS	ISIS PHARMACEUTICALS	'464330109	3360	14.57	48955.2	0
NQ2G	EQUITY	JAKK	JAKKS PAC INC	'47012E106	990	14.32	14176.8	0
NQ2G	EQUITY	JLL	JONES LANG LASALLE INC	'48020Q107	1520	47.37	72002.4	0
NQ2G	EQUITY	KTHI	K TRON INTL INC	'482730108	100	95.21	9521	0
NQ2G	EQUITY	KV/A	K V PHARMACEUTICAL COMPANY	'482740206	1730	3.07	5311.1	0
NQ2G	EQUITY	KNSY	KENSEY NASH CORP	'490057106	230	28.95	6658.5	0
NQ2G	EQUITY	BLT	BLOUNT INTL INC NEW	'095180105	1300	9.47	12311	0
NQ2G	EQUITY	SAM	BOSTON BEER INC	'100557107	330	37.08	12236.4	0
NQ2G	EQUITY	BRO	BROWN + BROWN INC	'115236101	4280	19.16	82004.8	0
NQ2G	EQUITY	BKI	BUCKEYE TECHNOLOGIES INC	'118255108	1310	10.73	14056.3	0
NQ2G	EQUITY	BKE	BUCKLE INC	'118440106	945	34.14	32262.3	0
NQ2G	EQUITY	CDI	C D I CORP	'125071100	450	14.05	6322.5	0
NQ2G	EQUITY	CEC	CEC ENTMT INC	'125137109	830	25.86	21463.8	0
NQ2G	EQUITY	CNL	CLECO CORP NEW	'12561W105	2180	25.08	54674.4	0
NQ2G	EQUITY	CTS	CTS CORP	'126501105	1130	9.3	10509	0
NQ2G	EQUITY	CVBF	CVB FINL CORP	'126600105	3045	7.59	23111.55	0
NQ2G	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	3760	35.75	134420	0
NQ2G	EQUITY	CACH	CACHE INC	'127150308	440	4.96	2182.4	0
NQ2G	EQUITY	CACI	CACI INTL INC	'127190304	1100	47.27	51997	0
NQ2G	EQUITY	CBM	CAMBREX CORP	'132011107	1100	6.3	6930	0
NQ2G	EQUITY	CMN	CANTEL MED CORP	'138098108	400	15.06	6024	0
NQ2G	EQUITY	CECO	CAREER ED CORP	'141665109	2560	24.38	62412.8	0
NQ2G	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	970	24.49	23755.3	0
NQ2G	EQUITY	CEGE	CELL GENESYS INC	'150921104	4560	0.348	1586.88	0
NQ2G	EQUITY	CCF	CHASE CORP	'16150R104	400	11.7	4680	0
NQ2G	EQUITY	CHTT	CHATTEM INC	'162456107	660	66.41	43830.6	0
NQ2G	EQUITY	CAKE	CHEESECAKE FACTORY	'163072101	2180	18.52	40373.6	0
NQ2G	EQUITY	CHFC	CHEMICAL FINL CORP	'163731102	790	21.79	17214.1	0
NQ2G	EQUITY	CHKE	CHEROKEE INC DEL NEW	'16444H102	320	23.97	7670.4	0
NQ2G	EQUITY	CHS	CHICOS FAS INC	'168615102	6500	13	84500	0
NQ2G	EQUITY	PLCE	CHILDRENS PL RETAIL STORES INC	'168905107	870	29.96	26065.2	0
NQ2G	EQUITY	CLRT	CLARIENT INC	'180489106	900	4.21	3789	0
NQ2G	EQUITY	CHD	CHURCH AND DWIGHT INC	'171340102	2520	56.74	142984.8	0
NQ2G	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	320	38.5	12320	0
NQ2G	EQUITY	CYN	CITY NATL CORP	'178566105	1540	38.93	59952.2	0
NQ2G	EQUITY	COKE	COCA COLA BOTTLING CO CONS	'191098102	120	48.43	5811.6	0
NQ2G	EQUITY	COHU	COHU INC	'192576106	780	13.56	10576.8	0
NQ2G	EQUITY	CSTR	COINSTAR INC	'19259P300	1090	32.98	35948.2	0
NQ2G	EQUITY	CWTR	COLDWATER CREEK INC	'193068103	2044	8.2	16760.8	0
NQ2G	EQUITY	KCP	COLE KENNETH PRODTNS INC	'193294105	430	10.03	4312.9	0
NQ2G	EQUITY	COLM	COLUMBIA SPORTSWEAR CO	'198516106	360	41.16	14817.6	0
NQ2G	EQUITY	CTG	COMPUTER TASK GROUP INC	'205477102	500	8.11	4055	0
NQ2G	EQUITY	CPTS	CONCEPTS INC	'206016107	1100	18.54	20394	0
NQ2G	EQUITY	CTO	CONSOLIDATED TOMOKA LD CO	'210226106	220	38.3	8426	0
NQ2G	EQUITY	CNU	CONTINUACARE CORP	'212172100	1800	3.02	5436	0
NQ2G	EQUITY	COO	COOPER COS INC	'216648402	1650	29.73	49054.5	0
NQ2G	EQUITY	CRVL	CORVEL CORP	'221006109	230	28.4	6532	0
NQ2G	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	760	41.22	31327.2	0

NQ2G	EQUITY	CVD	COVANCE INC	'222816100	2329	54.15	126115.35	0
NQ2G	EQUITY	HW	HEADWATERS INC	'42210P102	2240	3.87	8668.8	0
NQ2G	EQUITY	CRD/B	CRAWFORD + CO	'224633107	1280	4.41	5644.8	0
NQ2G	EQUITY	CRY	CRYOLIFE INC	'228903100	900	7.97	7173	0
NQ2G	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	2090	20.2	42218	0
NQ2G	EQUITY	CMLS	CUMULUS MEDIA INC	'231082108	780	1.73	1349.4	0
NQ2G	EQUITY	CYBX	CYBERONICS INC	'23251P102	970	15.94	15461.8	0
NQ2G	EQUITY	DAKT	DAKTRONICS INC	'234264109	1120	8.57	9598.4	0
NQ2G	EQUITY	DLM	DEL MONTE FOODS CO	'24522P103	7210	11.58	83491.8	0
NQ2G	EQUITY	DEPO	DEPOMED INC	'249908104	2500	4.37	10925	0
NQ2G	EQUITY	DRIV	DIGITAL RIV INC	'253888104	1420	40.32	57254.4	0
NQ2G	EQUITY	DNEX	DIONEX CORP	'254546104	670	64.97	43529.9	0
NQ2G	EQUITY	DW	DREW INDS INC	'26168L205	660	21.69	14315.4	0
NQ2G	EQUITY	DRQ	DRIL QUIP INC	'262037104	1040	49.64	51625.6	0
NQ2G	EQUITY	ESBF	ESB FINL CORP	'26884F102	300	13.39	4017	0
NQ2G	EQUITY	EWBC	EAST WEST BANCORP INC	'27579R104	3300	8.3	27390	0
NQ2G	EQUITY	ELON	ECHOLON CORP	'27874N105	1100	12.87	14157	0
NQ2G	EQUITY	ECLP	ECLIPSYS CORP	'278856109	2040	19.3	39372	0
NQ2G	EQUITY	ESIO	ELECTRO SCIENTIFIC INDS INC	'285229100	900	13.39	12051	0
NQ2G	EQUITY	EPIQ	EPIQ SYS INC	'26882D109	1175	14.5	17037.5	0
NQ2G	EQUITY	EMKR	EMCORE CORP	'290846104	3900	1.3	5070	0
NQ2G	EQUITY	ESC	EMERITUS CORP	'291005106	700	21.95	15365	0
NQ2G	EQUITY	SRDX	SURMODICS INC	'868873100	560	24.6	13776	0
NQ2G	EQUITY	SYNT	SYNTEL INC	'87162H103	420	47.73	20046.6	0
NQ2G	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	2100	2.7	5670	0
NQ2G	EQUITY	THQI	T HQ INC	'872443403	2420	6.84	16552.8	0
NQ2G	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	2850	11.21	31948.5	0
NQ2G	EQUITY	TECH	TECHNE CORP	'878377100	1340	62.55	83817	0
NQ2G	EQUITY	TRC	TEJON RANCH CO	'879080109	330	25.68	8474.4	0
NQ2G	EQUITY	TKLC	TEKELEC INC	'879101103	2400	16.43	39432	0
NQ2G	EQUITY	TTEC	TELETECH HLDGS INC	'879939106	1130	17.06	19277.8	0
NQ2G	EQUITY	TNC	TENNANT CO	'880345103	640	29.06	18598.4	0
NQ2G	EQUITY	TER	TERADYNE INC	'880770102	6300	9.25	58275	0
NQ2G	EQUITY	TEX	TEREX CORP NEW	'880779103	3800	20.73	78774	0
NQ2G	EQUITY	WMAR	WEST MARINE INC	'954235107	500	7.86	3930	0
NQ2G	EQUITY	WTSLA	WET SEAL INC	'961840105	3400	3.78	12852	0
NQ2G	EQUITY	WEYS	WEYCO GROUP INC	'962149100	320	22.9	7328	0
NQ2G	EQUITY	WTNY	WHITNEY HLDG CORP	'966612103	2420	9.54	23086.8	0
NQ2G	EQUITY	CWEI	WILLIAMS CLAYTON ENERGY INC	'969490101	220	30.12	6626.4	0
NQ2G	EQUITY	WGO	WINNEBAGO IND INC.	'974637100	1020	14.71	15004.2	0
NQ2G	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	1810	24.84	44960.4	0
NQ2G	EQUITY	WGOV	WOODWARD GOVERNOR CO	'980745103	2180	24.26	52886.8	0
NQ2G	EQUITY	INT	WORLD FUEL SERVICES CORP.	'981475106	1100	48.07	52877	0
NQ2G	EQUITY	ZOLT	ZOLTEK COMPANIES INC	'98975W104	940	10.5	9870	0
NQ2G	EQUITY	ZIGO	ZYGO CORP	'989855101	800	6.78	5424	0
NQ2G	EQUITY	ZOLL	ZOLL MED CORP	'989922109	760	21.52	16355.2	0
NQ2G	EQUITY	AAON	AAON INC	'000362026	445	20.08	8935.6	0
NQ2G	EQUITY	APAC	APAC CUSTOMER SVCS INC	'00185E106	800	5.91	4728	0
NQ2G	EQUITY	ATMI	ATMI INC	'00207R101	1130	18.15	20509.5	0
NQ2G	EQUITY	ATSI	ATS MEDICAL INC	'002083103	1500	2.68	4020	0
NQ2G	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	4800	1.72	8256	0
NQ2G	EQUITY	ABAX	ABAXIS INC	'002567105	770	26.75	20597.5	0
NQ2G	EQUITY	ABMD	ABIOMED INC	'003654100	1060	9.71	10292.6	0
NQ2G	EQUITY	ACTL	ACTEL CORP	'004934105	890	12.17	10831.3	0
NQ2G	EQUITY	ASF	ADMINISTAFF INC	'007094105	770	26.27	20227.9	0
NQ2G	EQUITY	DENN	DENNYS CORP	'24869P104	3220	2.66	8565.2	0
NQ2G	EQUITY	AMG	AFFILIATED MANAGERS GROUP INC	'008252108	1520	65.01	98815.2	0
NQ2G	EQUITY	AKRX	AKORN INC	'009728106	2800	1.37	3836	0
NQ2G	EQUITY	ALXN	ALEXION PHARMACEUTICALS INC	'015351109	3220	44.54	143418.8	0
NQ2G	EQUITY	ALKS	ALKERMES INC	'01642T108	3420	9.19	31429.8	0
NQ2G	EQUITY	ACO	AMCOL INTL CORP	'02341W103	880	22.89	20143.2	0
NQ2G	EQUITY	AMED	AMEDSYS INC	'023436108	980	43.63	42757.4	0
NQ2G	EQUITY	ASGR	AMERICA SVC GROUP INC	'02364L109	300	16.54	4962	0
NQ2G	EQUITY	AMFI	AMCORE FINL INC	'023912108	1101	1.6	1761.6	0
NQ2G	EQUITY	ADPI	AMERICAN DENTAL PARTNERS INC	'025353103	600	14	8400	0
NQ2G	EQUITY	AIPC	AMERICAN ITALIAN PASTA CO	'027070101	700	27.18	19026	0
NQ2G	EQUITY	ASEI	AMERICAN SCIENCE + ENGR INC	'029429107	330	68.04	22453.2	0
NQ2G	EQUITY	AMSC	AMERICAN SUPERCONDUCTOR CORP	'030111108	1610	33.54	53999.4	0
NQ2G	EQUITY	AME	AMETEK INC NEW	'031100100	3925	34.91	137021.75	0
NQ2G	EQUITY	AMLN	AMYLIN PHARMACEUTICALS INC	'032346108	5100	13.69	69819	0
NQ2G	EQUITY	ANEN	ANAREN INC	'032744104	460	17	7820	0
NQ2G	EQUITY	AXE	ANIXTER INTL INC	'035290105	1110	40.11	44522.1	0
NQ2G	EQUITY	ANSS	ANSYS INC	'03662Q105	3182	37.47	119229.54	0
NQ2G	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	3720	2.22	8258.4	0
NQ2G	EQUITY	ASTE	ASTEC INDS INC	'046224101	660	25.47	16810.2	0
NQ2G	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	3380	28.18	95248.4	0
NQ2G	EQUITY	ATW	ATWOOD OCEANICS INC	'050095108	2000	35.27	70540	0
NQ2G	EQUITY	SGMS	SCIENTIFIC GAMES CORP	'80874P109	2320	15.83	36725.6	0
NQ2G	EQUITY	BCPC	BALCHEM CORP	'057665200	645	26.3	16963.5	0
NQ2G	EQUITY	BEZ	BALDOR ELEC CO	'057741100	1720	27.34	47024.8	0
NQ2G	EQUITY	BEBE	BEBE STORES INC	'075571109	760	7.36	5593.6	0
NQ2G	EQUITY	BRY	BERRY PETE CO	'085789105	1520	26.78	40705.6	0
NQ2G	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	2220	15.2	33744	0

NQ2G	EQUITY	BCRX	BIOCRUST PHARMACEUTICALS INC	'09058V103	700	8.24	5768	0
NQ2G	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES CORP	'090931106	200	32.01	6402	0
NQ2G	EQUITY	BKH	BLACK HILLS CORP	'092113109	1410	25.17	35489.7	0
NQ2G	EQUITY	TRID	TRIDEM MICROSYSTEMS INC	'895919108	2680	2.59	6941.2	0
NQ2G	EQUITY	TGI	TRIUMPH GROUP INC NEW	'896818101	560	47.99	26874.4	0
NQ2G	EQUITY	TWIN	TWIN DISC INC	'901476101	400	12.47	4988	0
NQ2G	EQUITY	IIVI	II VI INC	'902104108	880	25.44	22387.2	0
NQ2G	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	1130	17.09	19311.7	0
NQ2G	EQUITY	USAK	USA TRUCK INC	'902925106	300	12.7	3810	0
NQ2G	EQUITY	ULBI	ULTRALIFE CORP COM	'903899102	700	6.06	4242	0
NQ2G	EQUITY	UTEK	ULTRATECH INC	'904034105	790	13.23	10451.7	0
NQ2G	EQUITY	UNF	UNIFIRST CORP	'904708104	530	44.45	23558.5	0
NQ2G	EQUITY	UNS	UNISOURCE ENERGY CORP	'909205106	1320	30.75	40590	0
NQ2G	EQUITY	UNT	UNIT CORP	'909218109	1460	41.25	60225	0
NQ2G	EQUITY	UCFC	UTD COMMUNITY FINL	'909839102	1233	1.74	2145.42	0
NQ2G	EQUITY	UFCS	UNITED FIRE CAS CO	'910331107	760	17.9	13604	0
NQ2G	EQUITY	UNFI	UNITED NAT FOODS INC	'911163103	1540	23.92	36836.8	0
NQ2G	EQUITY	UAM	UNIVERSAL AMERN FINL CORP	'913377107	900	9.42	8478	0
NQ2G	EQUITY	UFPI	UNIVERSAL FST PRODS INC	'913543104	660	39.46	26043.6	0
NQ2G	EQUITY	USAP	UNIVERSAL STAINLESS + ALLOY PR	'913837100	200	18.25	3650	0
NQ2G	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	1110	33.54	37229.4	0
NQ2G	EQUITY	VLNC	VALENCE TECHNOLOGY INC	'918914102	2700	1.8	4860	0
NQ2G	EQUITY	VOL	VOLT INFORMATION SCIENCES INC	'928703107	645	12.22	7881.9	0
NQ2G	EQUITY	WSFS	WSFS FINL CORP	'929328102	320	26.64	8524.8	0
NQ2G	EQUITY	WCN	WASTE CONNECTIONS INC	'941053100	2905	28.86	83838.3	0
NQ2G	EQUITY	WTS	WATTS WATER TECHNOLOGIES INC	'942749102	1090	30.25	32972.5	0
NQ2G	EQUITY	WNI	SCHIFF NUTRITION INTL INC	'806693107	500	5.21	2605	0
NQ2G	EQUITY	RDK	RUDDICK CORP	'781258108	1520	26.62	40462.4	0
NQ2G	EQUITY	STBA	S + T BANCORP INC	'783859101	800	12.96	10368	0
NQ2G	EQUITY	SPSS	SPSS INC	'78462K102	660	49.95	32967	0
NQ2G	EQUITY	SRSI	SRS LABS INC	'78464M106	700	7.31	5117	0
NQ2G	EQUITY	SASR	SANDY SPRING BANCORP INC	'800363103	550	16.28	8954	0
NQ2G	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	3200	1.71	5472	0
NQ2G	EQUITY	SHS	SAUER DANFOSS INC	'804137107	530	7.67	4065.1	0
NQ2G	EQUITY	SCSC	SCANSOURCE INC	'806037107	1000	28.32	28320	0
NQ2G	EQUITY	SGK	SCHAWK INC	'806373106	650	11.67	7585.5	0
NQ2G	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	1100	4.26	4686	0
NQ2G	EQUITY	SMG	SCOTTS MIRACLE GRO CO	'810186106	1673	42.95	71855.35	0
NQ2G	EQUITY	SEB	SEABORD CORP DEL	'811543107	17	1300.02	22100.34	0
NQ2G	EQUITY	SEAC	SEACHANGE INTL INC	'811699107	1100	7.5	8250	0
NQ2G	EQUITY	SBCF	SEACOAST BKG CORP FLA	'811707306	650	2.52	1638	0
NQ2G	EQUITY	SMTC	SEMTECH CORP	'816850101	2160	17.01	36741.6	0
NQ2G	EQUITY	SENEA	SENECA FOODS CORP NEW	'817070501	400	27.4	10960	0
NQ2G	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	1930	9.42	18180.6	0
NQ2G	EQUITY	SIGM	SIGMA DESIGNS	'826565103	900	14.53	13077	0
NQ2G	EQUITY	SLGN	SILGAN HLDGS INC	'827048109	980	52.73	51675.4	0
NQ2G	EQUITY	SMSI	SMITH MICRO SOFTWARE INC	'832154108	1000	12.36	12360	0
NQ2G	EQUITY	SONC	SONIC CORP	'835451105	2153	11.06	23812.18	0
NQ2G	EQUITY	SONO	SONOSITE INC	'83568G104	560	26.46	14817.6	0
NQ2G	EQUITY	OKSB	SOUTHWEST BANCORP INC OKLA	'844767103	650	14.04	9126	0
NQ2G	EQUITY	SEH	SPARTECH CORP	'847220209	1010	10.77	10877.7	0
NQ2G	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	1200	6.41	7692	0
NQ2G	EQUITY	SXI	STANDEX INTL CORP	'854231107	440	19.83	8725.2	0
NQ2G	EQUITY	SRT	STARTEK INC	'85569C107	700	8.68	6076	0
NQ2G	EQUITY	STLD	STEEL DYNAMICS INC	'858119100	7864	15.34	120633.76	0
NQ2G	EQUITY	SMRT	STEIN MART INC	'858375108	1090	12.71	13853.9	0
NQ2G	EQUITY	SBIB	STERLING BANCSHARES INC	'858907108	2940	7.31	21491.4	0
NQ2G	EQUITY	STE	STERIS CORP	'859152100	2150	30.45	65467.5	0
NQ2G	EQUITY	SGY	STONE ENERGY CORP	'861642106	1463	16.31	23861.53	0
NQ2G	EQUITY	SRI	STONERIDGE INC	'86183P102	900	7.08	6372	0
NQ2G	EQUITY	RGR	STURM RUGER + CO INC	'864159108	600	12.94	7764	0
NQ2G	EQUITY	SUBK	SUFFOLK BANCORP	'864739107	340	29.61	10067.4	0
NQ2G	EQUITY	SNBC	SUN BANCORP INC N J	'86663B102	765	5.28	4039.2	0
NQ2G	EQUITY	SNHY	SUN HYDRAULICS INC	'866942105	450	21.06	9477	0
NQ2G	EQUITY	SUPG	SUPERGEN INC	'868059106	1900	2.67	5073	0
NQ2G	EQUITY	SPN	SUPERIOR ENERGY SVCS INC	'868157108	2850	22.52	64182	0
NQ2G	EQUITY	SUPX	SUPERTEX INC	'868532102	330	30	9900	0
NQ2G	EQUITY	RAVN	RAVEN INDS INC	'754212108	560	26.73	14968.8	0
NQ2G	EQUITY	REGN	REGENERON PHARMACEUTICALS INC	'75886F107	2320	19.3	44776	0
NQ2G	EQUITY	RS	RELIANCE STL + ALUM CO	'759509102	2334	42.56	99335.04	0
NQ2G	EQUITY	RGEN	REPLIGEN CORP	'759916109	1600	5.01	8016	0
NQ2G	EQUITY	RENT	RENTRAK CORP	'760174102	300	17.86	5358	0
NQ2G	EQUITY	REXI	RESOURCE AMER INC	'761195205	660	4.81	3174.6	0
NQ2G	EQUITY	RSC	REX STORES CORP	'761624105	500	10.9	5450	0
NQ2G	EQUITY	ACGL	ARCH CAP GROUP LTD	'G0450A105	1900	67.54	128326	0
NQ2G	EQUITY	ROCM	ROCHESTER MED CORP	'771497104	400	12.04	4816	0
NQ2G	EQUITY	RKT	ROCK TENN CO	'772739207	1400	47.11	65954	0
NQ2G	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	1020	22.96	23419.2	0
NQ2G	EQUITY	KFRC	KFORCE INC	'493732101	1010	12.02	12140.2	0
NQ2G	EQUITY	SM	ST MARY LD + EXPL CO	'79228108	2300	32.46	74658	0
NQ2G	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	760	37.64	28606.4	0
NQ2G	EQUITY	SCHN	SCHNITZER STL INDS INC	'806882106	780	53.25	41535	0
NQ2G	EQUITY	SWM	SCHWEITZER MAUDUIT INTL INC	'808541106	560	54.36	30441.6	0

NQ2G	EQUITY	CKH	SEACOR HLDGS INC	'811904101	760	81.63	62038.8	0
NQ2G	EQUITY	SIGI	SELECTIVE INS GROUP INC	'816300107	1900	15.73	29887	0
NQ2G	EQUITY	SMTL	SEMITOOL INC	'816909105	960	8.45	8112	0
NQ2G	EQUITY	SHAW	SHAW GROUP INC	'820280105	3070	32.09	98516.3	0
NQ2G	EQUITY	SCVL	SHOE CARNIVAL INC	'824889109	420	15.42	6476.4	0
NQ2G	EQUITY	SSTI	SILICON STORAGE TECHNOLOGY INC	'827057100	3810	2.42	9220.2	0
NQ2G	EQUITY	SFNC	SIMMONS 1ST NATL CORP	'828730200	450	28.81	12964.5	0
NQ2G	EQUITY	SKY	SKYLINE CORP	'830830105	320	22.56	7219.2	0
NQ2G	EQUITY	SKYW	SKYWEST INC	'830879102	1967	16.58	32612.86	0
NQ2G	EQUITY	SAH	SONIC AUTOMOTIVE INC	'83545G102	800	10.5	8400	0
NQ2G	EQUITY	SJI	SOUTH JERSEY INDS INC	'838518108	1100	35.3	38830	0
NQ2G	EQUITY	SUG	SOUTHERN UN CO NEW	'844030106	4040	20.79	83991.6	0
NQ2G	EQUITY	SWX	SOUTHWEST GAS CORP	'844895102	1640	25.58	41951.2	0
NQ2G	EQUITY	SWWC	SOUTHWEST WTR CO	'845331107	1413	4.92	6951.96	0
NQ2G	EQUITY	SPAR	SPARTAN MTRS INC	'846819100	1150	5.14	5911	0
NQ2G	EQUITY	SPEC	SPECTRUM CTL INC	'847615101	500	8.49	4245	0
NQ2G	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	770	23.21	17871.7	0
NQ2G	EQUITY	SMP	STANDARD MTR PRODS INC	'853666105	500	15.2	7600	0
NQ2G	EQUITY	SPF	STANDARD PAC CORP NEW	'85375C101	3539	3.69	13058.91	0
NQ2G	EQUITY	SR	STANDARD REGISTER	'853887107	760	5.88	4468.8	0
NQ2G	EQUITY	STLY	STANLEY FURNITURE CO INC	'854305208	600	10.37	6222	0
NQ2G	EQUITY	STFC	STATE AUTO FINL CORP	'855707105	450	17.93	8068.5	0
NQ2G	EQUITY	LVB	STEINWAY MUSICAL INSTRS INC	'858495104	420	11.87	4985.4	0
NQ2G	EQUITY	SCL	STEPAN CO	'858586100	220	60.08	13217.6	0
NQ2G	EQUITY	STL	STERLING BANCORP	'859158107	870	7.22	6281.4	0
NQ2G	EQUITY	STSA	STERLING FINL CORP WASH	'859319105	2783	2	5566	0
NQ2G	EQUITY	STC	STEWART INFORMATION SVCS CORP	'860372101	560	12.37	6927.2	0
NQ2G	EQUITY	SF	STIFEL FINL CORP	'860630102	995	54.9	54625.5	0
NQ2G	EQUITY	SSYS	STRATASYS INC	'862685104	680	17.16	11668.8	0
NQ2G	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	2420	3.03	7332.6	0
NQ2G	EQUITY	SFY	SWIFT ENERGY CO	'870738101	1300	23.68	30784	0
NQ2G	EQUITY	SY	SYBASE INC	'871130100	3076	38.9	119656.4	0
NQ2G	EQUITY	SYMM	SYMMETRICOM INC	'871543104	1460	5.18	7562.8	0
NQ2G	EQUITY	SYMS	SYMS CORP	'871551107	400	8.09	3236	0
NQ2G	EQUITY	SYX	SYSTEMAX INC	'871851101	330	12.13	4002.9	0
NQ2G	EQUITY	TLB	TALBOTS INC	'874161102	780	9.23	7199.4	0
NQ2G	EQUITY	TISI	TEAM INC	'878155100	700	16.95	11865	0
NQ2G	EQUITY	TSO	TESORO CORP	'881609101	5000	14.98	74900	0
NQ2G	EQUITY	TTI	TETRA TECHNOLOGIES INC DEL	'88162F105	2740	9.69	26550.6	0
NQ2G	EQUITY	THO	THOR INDS INC	'885160101	1320	30.95	40854	0
NQ2G	EQUITY	TDSC	3D SYS CORP DEL	'88554D205	640	9.23	5907.2	0
NQ2G	EQUITY	TIER	TIER TECHNOLOGIES INC	'88650Q100	600	8.48	5088	0
NQ2G	EQUITY	TWI	TITAN INTL INC ILL	'88830M102	1225	8.9	10902.5	0
NQ2G	EQUITY	TOD	TODD SHIPYARDS CORP	'889039103	200	16.44	3288	0
NQ2G	EQUITY	TOL	TOLL BROS INC	'889478103	5000	19.54	97700	0
NQ2G	EQUITY	TTC	TORO CO	'891092108	1250	39.77	49712.5	0
NQ2G	EQUITY	TSCO	TRACTOR SUPPLY CO	'892356106	1320	48.42	63914.4	0
NQ2G	EQUITY	TRCR	TRANSCEND SVCS INC	'893929208	200	17.47	3494	0
NQ2G	EQUITY	EXPO	EXPONENT INC	'30214U102	460	28.17	12958.2	0
NQ2G	EQUITY	EZPW	EZCORP INC	'302301106	1600	13.66	21856	0
NQ2G	EQUITY	FEIC	FEI CO	'30241L109	1390	24.65	34263.5	0
NQ2G	EQUITY	FPIC	FPIC INS GROUP INC	'302563101	230	33.55	7716.5	0
NQ2G	EQUITY	FCN	FTI CONSULTING INC	'302941109	1840	42.61	78402.4	0
NQ2G	EQUITY	FINL	FINISH LINE INC	'317923100	1517	10.16	15412.72	0
NQ2G	EQUITY	FCFS	FIRST CASH FINANCIAL SERVICES	'31942D107	833	17.13	14269.29	0
NQ2G	EQUITY	FCNCA	FIRST CTZNS BANCSHARES INC N C	'31946M103	220	159.1	35002	0
NQ2G	EQUITY	FFCH	FIRST FINL HLDGS INC	'320239106	540	15.97	8623.8	0
NQ2G	EQUITY	BANR	BANNER CORP	'06652V109	640	2.73	1747.2	0
NQ2G	EQUITY	FLDR	FLANDERS CORP	'338494107	900	5.16	4644	0
NQ2G	EQUITY	FPU	FLORIDA PUB UTILS CO	'341135101	400	12.15	4860	0
NQ2G	EQUITY	FFIC	FLUSHING FINL CORP	'343873105	760	11.4	8664	0
NQ2G	EQUITY	FSTR	FOSTER L B CO	'350060109	300	30.58	9174	0
NQ2G	EQUITY	FC	FRANKLIN COVEY CO	'353469109	800	5.85	4680	0
NQ2G	EQUITY	FRED	FREDS INC	'356108100	1440	12.73	18331.2	0
NQ2G	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	790	11.77	9298.3	0
NQ2G	EQUITY	FRS	FRISCHS RESTAURANTS INC	'358748101	100	25.88	2588	0
NQ2G	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	600	7.49	4494	0
NQ2G	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	400	14.15	5660	0
NQ2G	EQUITY	GNMCA	GENERAL COMMUNICATION INC	'369385109	1390	6.86	9535.4	0
NQ2G	EQUITY	GWR	GENESEE + WYO INC	'371559105	1370	30.32	41538.4	0
NQ2G	EQUITY	GRC	GORMAN RUPP CO	'383082104	471	24.91	11732.61	0
NQ2G	EQUITY	GHM	GRAHAM CORP	'384556106	400	15.55	6220	0
NQ2G	EQUITY	GVA	GRANITE CONSTR INC	'387328107	1220	30.94	37746.8	0
NQ2G	EQUITY	GRIF	GRIFFIN LD AND NURSERIES INC	'398231100	200	32	6400	0
NQ2G	EQUITY	GFF	GRIFFON CORP	'398433102	1488	10.07	14984.16	0
NQ2G	EQUITY	GIFI	GULF IS FABRICATION INC	'402307102	430	18.74	8058.2	0
NQ2G	EQUITY	GLF	GULFMARK OFFSHORE INC	'402629109	860	32.74	28156.4	0
NQ2G	EQUITY	GYMB	GYMBOREE CORP	'403777105	1010	48.38	48863.8	0
NQ2G	EQUITY	HCC	HCC INS HLDGS INC	'404132102	4090	27.35	111861.5	0
NQ2G	EQUITY	HBHC	HANCOCK HLDG CO	'410120109	900	37.57	33813	0
NQ2G	EQUITY	HGR	HANGER ORTHOPEDIC GROUP	'41043F208	900	13.87	12483	0
NQ2G	EQUITY	HGIC	HARLEYSVILLE GROUP INC	'412824104	450	31.65	14242.5	0
NQ2G	EQUITY	HAR	HARMAN INTL INDS INC NEW	'413086109	2100	33.88	71148	0

NQ2G	EQUITY	HVT	HAVERTY FURNITURE COS INC	'419596101	870	11.81	10274.7	0
NQ2G	EQUITY	HWK	HAWK CORP	'420089104	300	13.72	4116	0
NQ2G	EQUITY	HCSG	HEALTHCARE SVCS GROUP INC	'421906108	1600	18.36	29376	0
NQ2G	EQUITY	HEI	HEICO CORP NEW	'422806109	880	43.36	38156.8	0
NQ2G	EQUITY	HRLY	HERLEY INDUSTRIES INC	'427398102	500	13.05	6525	0
NQ2G	EQUITY	HXL	HEXCEL CORP NEW	'428291108	3510	11.44	40154.4	0
NQ2G	EQUITY	HITK	HI TECH PHARMACAL CO INC	'428408101	300	22.44	6732	0
NQ2G	EQUITY	HOC	HOLLY CORP	'435758305	1540	25.62	39454.8	0
NQ2G	EQUITY	HOLX	HOLOGIC INC	'436440101	9382	16.34	153301.88	0
NQ2G	EQUITY	HOV	HOVNIANIAN ENTERPRISES INC	'442487203	2420	3.84	9292.8	0
NQ2G	EQUITY	HUBG	HUB GROUP INC	'443320106	1340	22.85	30619	0
NQ2G	EQUITY	JBHT	HUNT J B TRANS SVCS INC	'445658107	3220	32.13	103458.6	0
NQ2G	EQUITY	PETM	PETSMART INC	'716768106	4600	21.75	100050	0
NQ2G	EQUITY	PVH	PHILLIPS VAN HEUSEN CORP	'718592108	1910	42.79	81728.9	0
NQ2G	EQUITY	PTEC	PHOENIX TECHNOLOGIES LTD	'719153108	1500	3.65	5475	0
NQ2G	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	3100	3.87	11997	0
NQ2G	EQUITY	PNK	PINNACLE ENTMT INC	'723456109	2148	10.19	21888.12	0
NQ2G	EQUITY	SMHG	SANDERS MORRIS HARIS GROUP INC	'80000Q104	1050	5.91	6205.5	0
NQ2G	EQUITY	POWL	POWELL INDS INC	'739128106	220	38.39	8445.8	0
NQ2G	EQUITY	PLFE	PRESIDENTIAL LIFE CORP	'740884101	770	10.36	7972.0	0
NQ2G	EQUITY	PSMT	PRICESMART INC	'741511109	500	18.75	9375	0
NQ2G	EQUITY	QADI	QAD INC	'74727D108	443	4.55	2015.65	0
NQ2G	EQUITY	QSII	QUALITY SYSTEMS	'747582104	840	61.57	51718.8	0
NQ2G	EQUITY	QDEL	QUIDEL CORP	'74838J101	900	16.23	14607	0
NQ2G	EQUITY	RLI	RLI CORP	'749607107	680	52.78	35890.4	0
NQ2G	EQUITY	RES	RPC INC	'749660106	962	10.48	10081.76	0
NQ2G	EQUITY	RTI	RTI INTL METALS INC	'74973W107	780	24.91	19429.8	0
NQ2G	EQUITY	ELGX	ENDOLOGIX INC	'292665106	1600	6.19	9904	0
NQ2G	EQUITY	RSYS	RADISYS CORP	'750459109	1170	8.69	10167.3	0
NQ2G	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	500	26.77	13385	0
NQ2G	EQUITY	CPE	CALLON PETE CO DEL	'13123X102	1050	1.83	1921.5	0
NQ2G	EQUITY	CSU	CAPITAL SR LIVING CORP	'140475104	900	6.1	5490	0
NQ2G	EQUITY	CASC	CASCADE CORP	'147195101	340	26.74	9091.6	0
NQ2G	EQUITY	CSH	CASH AMER INTL INC	'14754D100	1100	30.16	33176	0
NQ2G	EQUITY	CAS	CASTLE A M CO	'148411101	840	9.94	8349.6	0
NQ2G	EQUITY	CTR	CATO CORP NEW	'149205106	1010	20.29	20492.9	0
NQ2G	EQUITY	CLDN	CELADON GROUP INC	'150838100	1000	11.31	11310	0
NQ2G	EQUITY	CENX	CENTURY ALUM CO	'156431108	1580	9.35	14773	0
NQ2G	EQUITY	CRDN	CERADYNE INC CALIF	'156710105	890	18.33	16313.7	0
NQ2G	EQUITY	CHB	CHAMPION ENTERPRISES INC	'158496109	3960	0.46	1821.6	0
NQ2G	EQUITY	CHRS	CHARMING SHOPPES INC	'161133103	4120	4.91	20229.2	0
NQ2G	EQUITY	CKP	CHECKPOINT SYS INC	'162825103	1340	16.44	22029.6	0
NQ2G	EQUITY	CHE	CHEMED CORP NEW	'16359R103	790	43.89	34673.1	0
NQ2G	EQUITY	CPK	CHESAPEAKE UTILS CORP	'165303108	200	30.99	6198	0
NQ2G	EQUITY	CIR	CIRCOR INTL INC	'17273K109	560	28.26	15825.6	0
NQ2G	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	2300	5.56	12788	0
NQ2G	EQUITY	CIA	CITIZENS INC AMER	'174740100	1100	6.34	6974	0
NQ2G	EQUITY	CHCO	CITY HLDG CO	'177835105	560	29.81	16693.6	0
NQ2G	EQUITY	CLH	CLEAN HBRS INC	'184496107	760	56.26	42757.6	0
NQ2G	EQUITY	COHR	COHERENT INC	'192479103	800	23.32	18656	0
NQ2G	EQUITY	COLB	COLUMBIA BKY SYS INC	'197236102	960	16.55	15888	0
NQ2G	EQUITY	CMCO	COLUMBUS MCKINNON CORP NY	'199333105	600	15.15	9090	0
NQ2G	EQUITY	FIX	COMFORT SYS USA INC	'199908104	1340	11.59	15530.6	0
NQ2G	EQUITY	CBU	COMMUNITY BK SYS INC	'203607106	1200	18.27	21924	0
NQ2G	EQUITY	CTBI	COMMUNITY TR BANCORP INC	'204149108	560	26.17	14655.2	0
NQ2G	EQUITY	CRK	COMSTOCK RES INC	'205768203	1740	40.08	69739.2	0
NQ2G	EQUITY	CMTL	COMTECH TELECOMMUNICATIONS	'205826209	980	33.22	32555.6	0
NQ2G	EQUITY	CNMD	CONMED CORP	'207410101	1000	19.17	19170	0
NQ2G	EQUITY	CTWS	CONNECTICUT WTR SVC INC	'207797101	400	22.39	8956	0
NQ2G	EQUITY	CGX	CONSOLIDATED GRAPHICS INC	'209341106	340	24.95	8483	0
NQ2G	EQUITY	CPRT	COPART INC	'217204106	2440	33.21	81032.4	0
NQ2G	EQUITY	CRN	CORNELL COMPANIES INC	'219141108	400	22.44	8976	0
NQ2G	EQUITY	CORS	CORUS BANKSHARES INC	'220873103	1820	0.09	163.8	0
NQ2G	EQUITY	CRRC	COURIER CORP	'222660102	430	15.15	6514.5	0
NQ2G	EQUITY	MALL	PC MALL INC	'69323K100	600	6.86	4116	0
NQ2G	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	183	32.19	5890.77	0
NQ2G	EQUITY	CRMT	AMERICAS CAR MART INC	'03062T105	400	23.95	9580	0
NQ2G	EQUITY	CUB	CUBIC CORP	'229669106	560	39.47	22103.2	0
NQ2G	EQUITY	STEM	STEMCELLS INC	'85857R105	3300	1.63	5379	0
NQ2G	EQUITY	DAR	DARLING INTL INC	'237266101	2920	7.35	21462	0
NQ2G	EQUITY	DWSN	DAWSON GEOPHYSICAL CO	'239359102	300	27.38	8214	0
NQ2G	EQUITY	DECK	DECKERS OUTDOOR CORP	'243537107	430	84.85	36485.5	0
NQ2G	EQUITY	DFG	DELPHI FINL GROUP INC	'247131105	1700	22.63	38471	0
NQ2G	EQUITY	DEL	DELTC TIMBER CORP	'247850100	330	45.77	15104.1	0
NQ2G	EQUITY	DGII	DIGI INTL INC	'253798102	1180	8.52	10053.6	0
NQ2G	EQUITY	DIOD	DIODES INC	'254543101	1140	18.09	20622.6	0
NQ2G	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GRP	'256743105	790	24.59	19426.1	0
NQ2G	EQUITY	DBRN	DRESS BARN INC	'261570105	1640	17.93	29405.2	0
NQ2G	EQUITY	DCO	DUCOMMUN INC DEL	'264147109	300	18.91	5673	0
NQ2G	EQUITY	BOOM	DYNAMIC MATLS CORP	'267888105	420	19.96	8383.2	0
NQ2G	EQUITY	DRCO	DYNAMICS RESH CORP	'268057106	500	13.02	6510	0
NQ2G	EQUITY	EMCI	EMC INS GROUP INC	'268664109	220	21.13	4648.6	0
NQ2G	EQUITY	ELMG	EMS TECHNOLOGIES INC	'26873N108	500	20.82	10410	0

NQ2G	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	990	39.4	39006	0
NQ2G	EQUITY	EML	EASTERN CO	'276317104	200	15.9	3180	0
NQ2G	EQUITY	EE	EL PASO ELEC CO	'283677854	1570	17.67	27741.9	0
NQ2G	EQUITY	ELRC	ELECTRO RENT	'285218103	560	11.52	6451.2	0
NQ2G	EQUITY	PERY	ELLIS PERRY INTL INC	'288853104	345	16.04	5533.8	0
NQ2G	EQUITY	EME	EMCOR GROUP INC	'29084Q100	2440	25.32	61780.8	0
NQ2G	EQUITY	WIRE	ENCORE WIRE CORP	'292562105	660	22.34	14744.4	0
NQ2G	EQUITY	EGN	ENERGEN CORP	'29265N108	2660	43.1	114646	0
NQ2G	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	1090	39.21	42738.9	0
NQ2G	EQUITY	EXAR	EXAR CORP 1	'300645108	1230	7.35	9040.5	0
NQ2G	EQUITY	UFI	UNIFI INC	'904677101	2400	3.2	7680	0
NQ2G	EQUITY	URI	UNITED RENTALS INC	'911363109	2122	10.3	21856.6	0
NQ2G	EQUITY	UTR	UNITRIN INC	'913275103	1522	19.49	29663.78	0
NQ2G	EQUITY	VHI	VALHI INC NEW	'918905100	230	12.12	2787.6	0
NQ2G	EQUITY	VSH	VISHAY INTERTECHNOLOGY INC	'928298108	6790	7.9	53641	0
NQ2G	EQUITY	WMK	WEIS MKTS INC	'948849104	350	31.95	11182.5	0
NQ2G	EQUITY	WSC	WESCO FINL CORP	'950817106	63	325.5	20506.5	0
NQ2G	EQUITY	WR	WESTSTAR ENERGY INC	'95709T100	4002	19.51	78079.02	0
NQ2G	EQUITY	WOR	WORTHINGTON INDS IN	'981811102	2150	13.9	29885	0
NQ2G	EQUITY	AIR	AAR CORP	'000361105	1410	21.94	30935.4	0
NQ2G	EQUITY	AEPI	AEP INDS INC	'001031103	200	39.9	7980	0
NQ2G	EQUITY	AAN	AARON S INC	'002535201	1740	26.4	45936	0
NQ2G	EQUITY	ACET	ACETO CORP	'004446100	1300	6.6	8580	0
NQ2G	EQUITY	AIRM	AIR METHODS CORP	'009128307	400	32.57	13028	0
NQ2G	EQUITY	ARG	AIRGAS INC	'009363102	2920	48.37	141240.4	0
NQ2G	EQUITY	AAI	AIRTRAN HOLDINGS INC	'00949P108	4300	6.25	26875	0
NQ2G	EQUITY	AIN	ALBANY INTL CORP	'012348108	1000	19.4	19400	0
NQ2G	EQUITY	ALCO	ALICO INC	'016230104	220	29.39	6465.8	0
NQ2G	EQUITY	AFAM	ALMOST FAMILY INC	'020409108	200	29.75	5950	0
NQ2G	EQUITY	UHAL	AMERCO	'023586100	340	45.86	15592.4	0
NQ2G	EQUITY	AMPH	AMERICAN PHYSICIANS SVC GROUP	'028882108	200	23.04	4608	0
NQ2G	EQUITY	AMSWA	AMERICAN SOFTWARE INC	'029683109	1200	6.53	7836	0
NQ2G	EQUITY	AWR	AMERICAN STS WTR CO	'029899101	660	36.18	23878.8	0
NQ2G	EQUITY	AMWD	AMERICAN WOODMARK CORP	'030506109	340	19.34	6575.6	0
NQ2G	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	890	15.78	14044.2	0
NQ2G	EQUITY	AXR	AMREP CORP	'032159105	100	13.2	1320	0
NQ2G	EQUITY	AMSG	AMSURG CORP	'03232P405	1100	21.23	23353	0
NQ2G	EQUITY	ANAD	ANADIGICS INC	'032515108	2200	4.71	10362	0
NQ2G	EQUITY	ALOG	ANALOGIC CORP	'032657207	450	37.02	16659	0
NQ2G	EQUITY	ANDE	ANDERSONS INC	'034164103	640	35.2	22528	0
NQ2G	EQUITY	ANN	ANN TAYLOR STORES CORP	'036115103	2114	15.89	33591.46	0
NQ2G	EQUITY	AIT	APPLIED INDL TECHNOLOGIES INC	'03820C105	1500	21.16	31740	0
NQ2G	EQUITY	ABFS	ARKANSAS BEST CORP	'040790107	890	29.94	26646.6	0
NQ2G	EQUITY	ARQL	ARQULE INC	'04269E107	1900	4.54	8626	0
NQ2G	EQUITY	AROW	ARROW FINL CORP	'042744102	315	27.29	8596.35	0
NQ2G	EQUITY	ATRO	ASTRONICS CORP	'046433108	600	9.4	5640	0
NQ2G	EQUITY	ATRI	ATRION CORP	'049904105	100	144.4	14440	0
NQ2G	EQUITY	VOXX	AUDIOVOX CORP	'050757103	760	6.85	5206	0
NQ2G	EQUITY	AVTR	AVATAR HLDGS INC	'053494100	320	19	6080	0
NQ2G	EQUITY	AVID	AVID TECHNOLOGY INC	'05367P100	940	14.09	13244.6	0
NQ2G	EQUITY	AZZ	AZZ INC	'002474104	400	40.17	16068	0
NQ2G	EQUITY	BMI	BADGER METER INC	'056525108	540	38.69	20892.6	0
NQ2G	EQUITY	BKR	BAKER MICHAEL CORP	'057149106	300	36.34	10902	0
NQ2G	EQUITY	BWINB	BALDWIN + LYONS INC	'057755209	320	23.45	7504	0
NQ2G	EQUITY	B	BARNES GROUP INC	'067806109	1720	17.09	29394.8	0
NQ2G	EQUITY	BBSI	BARRET BUSINESS SVCS INC	'068463108	500	10.58	5290	0
NQ2G	EQUITY	BEAV	BE AEROSPACE INC	'073302101	3500	20.14	70490	0
NQ2G	EQUITY	BZH	BEAZER HOMES USA INC	'07556Q105	1840	5.59	10285.6	0
NQ2G	EQUITY	BHE	BENCHMARK ELECTRS INC	'08160H101	2360	18	42480	0
NQ2G	EQUITY	HNR	HARVEST NAT RES INC	'41754V103	1040	5.13	5335.2	0
NQ2G	EQUITY	BIO	BIO RAD LABORATORIES INC	'090572207	660	91.88	60640.8	0
NQ2G	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES INC	'87162G105	400	13.8	5520	0
NQ2G	EQUITY	BXG	BLUEGREEN CORP	'096231105	870	3.05	2653.5	0
NQ2G	EQUITY	BOBE	BOB EVANS FARMS INC	'096761101	1130	29.06	32837.8	0
NQ2G	EQUITY	BOLT	BOLT TECHNOLOGY CORP	'097698104	500	12.57	6285	0
NQ2G	EQUITY	BNE	BOWNE + CO INC	'103043105	1471	7.7	11326.7	0
NQ2G	EQUITY	BYD	BOYD GAMING CORP	'103304101	2000	10.93	21860	0
NQ2G	EQUITY	CBK	CHRISTOPHER + BANKS CORP	'171046105	1630	6.77	11035.1	0
NQ2G	EQUITY	BEXP	BRIGHTAM EXPL CO	'109178103	3000	9.08	27240	0
NQ2G	EQUITY	BWS	BROWN SHOE INC NEW	'115736100	1410	8.02	11308.2	0
NQ2G	EQUITY	BW	BRUSH ENGINEERED MATLS INC	'117421107	760	24.46	18589.6	0
NQ2G	EQUITY	CPY	CPI CORP	'125902106	300	12.47	3741	0
NQ2G	EQUITY	CSS	CSS INDS INC	'125906107	320	19.77	6326.4	0
NQ2G	EQUITY	SUR	CNA SURETY CORP	'12612L108	560	16.2	9072	0
NQ2G	EQUITY	ALB	ALBEMARLE CORP	'012653101	3360	34.6	116256	0
NQ2G	EQUITY	ALEX	ALEXANDER + BALDWIN INC	'014482103	1450	32.09	46530.5	0
NQ2G	EQUITY	Y	ALLEGHANY CORP DEL	'017175100	177	259.05	45851.85	0
NQ2G	EQUITY	ABK	AMBAC FINL GROUP INC	'023139108	10100	1.68	16968	0
NQ2G	EQUITY	AM	AMERICAN GREETINGS CORP	'026375105	1420	22.3	31666	0
NQ2G	EQUITY	ANAT	AMERICAN NATL INS CO	'028591105	530	85.2	45156	0
NQ2G	EQUITY	ARJ	ARCH CHEMICALS INC	'03937R102	880	29.99	26391.2	0
NQ2G	EQUITY	ARW	ARROW ELECTRS INC	'042735100	4420	28.15	124423	0
NQ2G	EQUITY	AN	AUTONATION INC DEL	'05329W102	2600	18.08	47008	0

NQ2G	EQUITY	AVA	AVISTA CORP	'053798107	1970	20.22	39833.4	0
NQ2G	EQUITY	AVT	AVNET INC	'053807103	5510	25.97	143094.7	0
NQ2G	EQUITY	BLC	BELO CORP	'080555105	3140	5.41	16987.4	0
NQ2G	EQUITY	BGP	BORDERS GROUP INC	'099709107	1540	3.11	4789.4	0
NQ2G	EQUITY	BC	BRUNSWICK CORP	'117043109	3140	11.98	37617.2	0
NQ2G	EQUITY	CMS	CMS ENERGY CORP	'125896100	8280	13.4	110952	0
NQ2G	EQUITY	CRS	CARPENTER TECHNOLOGY CORP	'144285103	1580	23.39	36956.2	0
NQ2G	EQUITY	CTB	COOPER TIRE + RUBR CO	'216831107	2120	17.58	37269.6	0
NQ2G	EQUITY	CPO	CORN PRODUCTS INTL INC	'219023108	2760	28.52	78715.2	0
NQ2G	EQUITY	DPL	DPL INC	'233293109	4250	26.1	110925	0
NQ2G	EQUITY	DHI	D R HORTON INC	'23331A109	10100	11.41	115241	0
NQ2G	EQUITY	DDS	DILLARDS INC	'254067101	1840	14.1	25944	0
NQ2G	EQUITY	EMN	EASTMAN CHEM CO	'277432100	2600	53.54	139204	0
NQ2G	EQUITY	FFG	FBL FINL GROUP INC	'30239F106	450	19.43	8743.5	0
NQ2G	EQUITY	FAF	FIRST AMERICAN CORP	'318522307	3390	32.37	109734.3	0
NQ2G	EQUITY	GMT	GATX CORPORATION	'361448103	1750	27.95	48912.5	0
NQ2G	EQUITY	GTIV	GENTIVA HEALTH SVCS INC	'37247A102	1080	25.01	27010.8	0
NQ2G	EQUITY	GT	GOODYEAR TIRE AND RUBBER	'382550101	8850	17.03	150715.5	0
NQ2G	EQUITY	GAP	GREAT ATLANTIC + PAC TEA	'390064103	1138	8.91	10139.58	0
NQ2G	EQUITY	HE	HAWAIIAN ELEC INDS INC	'419870100	3290	18.12	59614.8	0
NQ2G	EQUITY	HP	HELMERICH AND PAYNE INC	'423452101	3860	39.53	152585.8	0
NQ2G	EQUITY	IDA	IDACORP INC	'451107106	1750	28.79	50382.5	0
NQ2G	EQUITY	IMN	IMATION CORP	'45245A107	1020	9.27	9454.0	0
NQ2G	EQUITY	IM	INGRAM MICRO INC	'457153104	5960	16.85	100426	0
NQ2G	EQUITY	IDTI	INTEGRATED DEVICE TECHNOLOGY	'458118106	6000	6.76	40560	0
NQ2G	EQUITY	SFN	SPHERION CORP	'484420105	1820	6.21	11302.2	0
NQ2G	EQUITY	KEY	KEYCORP NEW	'493267108	32200	6.5	209300	0
NQ2G	EQUITY	LEN	LENNAR CORP	'526057104	5400	14.25	76950	0
NQ2G	EQUITY	LPX	LOUISIANA PAC CORP	'546347105	3690	6.67	24612.3	0
NQ2G	EQUITY	LZ	LUBRIZOL CORP	'549271104	2440	71.46	174362.4	0
NQ2G	EQUITY	MBI	MBIA INC	'55262C100	4800	7.76	37248	0
NQ2G	EQUITY	NFG	NATIONAL FUEL GAS CO N J	'636180101	2600	45.81	119106	0
NQ2G	EQUITY	NU	NORTHEAST UTILS	'664397106	6460	23.74	153360.4	0
NQ2G	EQUITY	ORI	OLD REP INTL CORP	'680223104	8785	12.18	107001.3	0
NQ2G	EQUITY	OLN	OLIN CORP	'680665205	2850	17.44	49704	0
NQ2G	EQUITY	OCR	OMNICARE INC	'681904108	4300	22.52	96836	0
NQ2G	EQUITY	OSG	OVERSEAS SHIPHOLDING GROUP INC	'690368105	800	37.37	29896	0
NQ2G	EQUITY	PMI	PMI GROUP INC	'69344M101	2530	4.25	10752.5	0
NQ2G	EQUITY	PTV	PACTIV CORP	'695257105	4830	26.05	125821.5	0
NQ2G	EQUITY	PHM	PULTE HOMES INC	'745867101	12300	10.99	135177	0
NQ2G	EQUITY	RDN	RADIAN GROUP INC	'750236101	2900	10.58	30682	0
NQ2G	EQUITY	RYN	RAYONIER INC	'754907103	2860	40.91	117002.6	0
NQ2G	EQUITY	RAD	RITE AID CORP	'767754104	21040	1.64	34505.6	0
NQ2G	EQUITY	R	RYDER SYS INC	'783549108	2020	39.06	78901.2	0
NQ2G	EQUITY	SKS	SAKS INC	'79377W108	4240	6.82	28916.8	0
NQ2G	EQUITY	SCG	SCANA CORP NEW	'80589M102	4417	34.9	154153.3	0
NQ2G	EQUITY	SCI	SERVICE CORP INTL	'817565104	9100	7.01	63791	0
NQ2G	EQUITY	TECUA	TECUMSEH PRODS CO	'878895200	660	11.33	7477.8	0
NQ2G	EQUITY	TIN	TEMPLE INLAND INC	'879868107	3890	16.42	63873.8	0
NQ2G	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	17500	5.88	102900	0
NQ2G	EQUITY	TEN	TENNECO INC	'880349105	1650	13.04	21516	0
NQ2G	EQUITY	TRA	TERRA INDS INC	'880915103	3630	34.67	125852.1	0
NQ2G	EQUITY	TDW	TIDEWATER INC	'886423102	1920	47.09	90412.8	0
NQ2G	EQUITY	TKR	TIMKEN CO	'887389104	3580	23.43	83879.4	0
NQ2G	EQUITY	UMBF	UMB FINL CORP	'902788108	1120	40.44	45292.8	0
NQ2G	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	2510	3.59	9010.9	0
NQ2G	EQUITY	NBTB	NBT BANCORP INC	'628778102	1210	22.54	27273.4	0
NQ2G	EQUITY	NCS	NCI BLDG SYS INC	'628852105	1070	3.2	3424	0
NQ2G	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	1700	4.02	6834	0
NQ2G	EQUITY	NYM	NYMAGIC INC	'629484106	200	17.26	3452	0
NQ2G	EQUITY	NC	NACCO INDS INC	'629579103	220	60.07	13215.4	0
NQ2G	EQUITY	NAFC	NASH FINCH CO	'631158102	450	27.34	12303	0
NQ2G	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	120	86.51	10381.2	0
NQ2G	EQUITY	NRCI	NATIONAL RESH CORP	'637372103	100	24.13	2413	0
NQ2G	EQUITY	NWLI	NATIONAL WESTN LIFE INS CO	'638522102	100	175.98	17598	0
NQ2G	EQUITY	NAVG	NAVIGATORS GROUP INC	'638904102	440	55	24200	0
NQ2G	EQUITY	NWK	NETWORK EQUIP TECHNOLOGIES	'641208103	1000	7.23	7230	0
NQ2G	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	1290	4.97	6411.3	0
NQ2G	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	1630	3.05	4971.5	0
NQ2G	EQUITY	NR	NEWPARK RES INC	'651718504	3000	3.21	9630	0
NQ2G	EQUITY	NEWP	NEWPORT CORP	'651824104	1230	8.76	10774.8	0
NQ2G	EQUITY	NWPX	NORTHWEST PIPE CO	'667746101	300	33.53	10059	0
NQ2G	EQUITY	NOVA	NOVAMED EYECARE INC	'66986W108	1200	4.53	5436	0
NQ2G	EQUITY	NUTR	NUTRACEUTICAL INTL CORP	'67060Y101	400	11.27	4508	0
NQ2G	EQUITY	CHUX	O CHARLEYS INC	'670823103	580	9.37	5434.6	0
NQ2G	EQUITY	OSIP	OSI PHARMACEUTICALS INC	'671040103	2090	35.3	73777	0
NQ2G	EQUITY	OSIS	OSI SYS INC	'671044105	560	18.29	10242.4	0
NQ2G	EQUITY	OYOG	OYO GEOSPACE	'671074102	200	25.83	5166	0
NQ2G	EQUITY	OII	OCEANEERING INTL INC	'675232102	1980	56.75	112365	0
NQ2G	EQUITY	OCFC	OCEANFIRST FINL CORP	'675234108	500	11.6	5800	0
NQ2G	EQUITY	ODC	OIL DRI CORP AMER	'677864100	300	14.5	4350	0
NQ2G	EQUITY	ODFL	OLD DOMINION FREIGHT LINE INC	'679580100	1000	30.43	30430	0
NQ2G	EQUITY	ZEUS	OLYMPIC STL INC	'68162K106	300	28.69	8607	0

NQ2G	EQUITY	OME	OMEGA PROTEIN CORP	'68210P107	1000	4.85	4850	0
NQ2G	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	2240	29.97	67132.8	0
NQ2G	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	2000	14.97	29940	0
NQ2G	EQUITY	OSK	OSHKOSH CORP	'688239201	3260	30.93	100831.8	0
NQ2G	EQUITY	OXM	OXFORD INDS INC	'691497309	450	19.7	8865	0
NQ2G	EQUITY	PICO	PICO HLDGS INC	'693366205	830	33.35	27680.5	0
NQ2G	EQUITY	PNRA	PANERA BREAD CO	'69840W108	1000	55	55000	0
NQ2G	EQUITY	PKD	PARKER DRILLING CO	'701081101	4140	5.46	22604.4	0
NQ2G	EQUITY	PENN	PENN NATL GAMING INC	'707569109	2440	27.66	67490.4	0
NQ2G	EQUITY	PVA	PENN VA CORP	'707882106	1620	22.91	37114.2	0
NQ2G	EQUITY	PRGO	PERRIGO CO	'714290103	2900	33.99	98571	0
NQ2G	EQUITY	PETD	PETROLEUM DEV CORP	'716578109	760	18.66	14181.6	0
NQ2G	EQUITY	HSC	HARSCO CORP	'415864107	2980	35.41	105521.8	0
NQ2G	EQUITY	HPT	HOSPITALITY PPTYS TR	'44106M102	4460	20.37	90850.2	0
NQ2G	EQUITY	LHO	LASALLE HOTEL PPTYS	'517942108	2310	19.66	45414.6	0
NQ2G	EQUITY	LXP	LEXINGTON REALTY TRUST	'529043101	3123	5.1	15927.3	0
NQ2G	EQUITY	CLI	MACK CA RLT Y CORP	'554489104	2820	32.33	91170.6	0
NQ2G	EQUITY	MAA	MID AMER APT CMNTYS INC	'59522J103	1060	45.13	47837.8	0
NQ2G	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	1500	6.48	9720	0
NQ2G	EQUITY	PKI	PERKINELMER INC	'714046109	4260	19.24	81962.4	0
NQ2G	EQUITY	PII	POLARIS INDS INC	'731068102	1150	40.78	46897	0
NQ2G	EQUITY	O	REALTY INCOME CORP	'756109104	3800	25.65	97470	0
NQ2G	EQUITY	ROP	ROPER INDS	'776696106	3300	50.98	168234	0
NQ2G	EQUITY	BFS	SAUL CTRS INC	'804395101	240	32.1	7704	0
NQ2G	EQUITY	SSS	SOVRAN SELF STORAGE INC	'84610H108	860	30.43	26169.8	0
NQ2G	EQUITY	SFI	ISTAR FINL INC	'45031U101	3400	3.04	10336	0
NQ2G	EQUITY	SUI	SUN CMNTYS INC	'866674104	560	21.52	12051.2	0
NQ2G	EQUITY	SUP	SUPERIOR INDS INTL INC	'868168105	780	14.2	11076	0
NQ2G	EQUITY	SKT	TANGER FACTORY OUTLET CTRS INC	'875465106	1510	37.34	56383.4	0
NQ2G	EQUITY	TRN	TRINITY INDS INC	'896522109	2860	17.19	49163.4	0
NQ2G	EQUITY	AGCO	AGCO CORP	'001084102	3420	27.63	94494.6	0
NQ2G	EQUITY	AGL	AGL RES INC	'001204106	2770	35.27	97697.9	0
NQ2G	EQUITY	AKS	AK STL HLDG CORP	'001547108	4000	19.73	78920	0
NQ2G	EQUITY	AMR	AMR CORP DEL	'001765106	10400	7.95	82680	0
NQ2G	EQUITY	ADVNB	ADVANTA CORP	'007942204	2090	0.56	1170.4	0
NQ2G	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	1300	26.79	34827	0
NQ2G	EQUITY	ICTG	ICT GROUP INC	'44929Y101	300	10.5	3150	0
NQ2G	EQUITY	ICOC	ICO INC NEW	'449293109	1500	4.67	7005	0
NQ2G	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	450	36.86	16587	0
NQ2G	EQUITY	IBKC	IBERIABANK CORP	'450828108	730	45.56	33258.8	0
NQ2G	EQUITY	BLUD	IMMUCOR CORP	'452526106	2540	17.7	44958	0
NQ2G	EQUITY	IHC	INDEPENDENCE HLDG CO NEW	'453440307	220	5.88	1293.6	0
NQ2G	EQUITY	INDB	INDEPENDENT BK CORP MASS	'453836108	760	22.13	16818.8	0
NQ2G	EQUITY	IMKTA	INGLES MKTS INC	'457030104	440	15.83	6965.2	0
NQ2G	EQUITY	INSU	INSITUFORM TECHNOLOGIES INC	'457667103	1400	19.14	26796	0
NQ2G	EQUITY	IIIN	INSTEEL INDS INC	'45774W108	600	11.95	7170	0
NQ2G	EQUITY	IPAR	INTER PARFUMS INC	'458334109	480	12.21	5860.8	0
NQ2G	EQUITY	IFSIA	INTERFACE INC	'458665106	1660	8.3	13778	0
NQ2G	EQUITY	IRF	INTERNATIONAL RECTIFIER CORP	'460254105	2650	19.49	51648.5	0
NQ2G	EQUITY	IRIS	IRIS INTL INC	'46270W105	600	11.3	6780	0
NQ2G	EQUITY	ISH	INTERNATIONAL SHIPHOLDING CORP	'460321201	200	30.81	6162	0
NQ2G	EQUITY	IVAC	INTEVAC INC	'461148108	770	13.44	10348.8	0
NQ2G	EQUITY	ISLE	ISLE CAPRI CASINOS INC	'464592104	550	11.79	6484.5	0
NQ2G	EQUITY	ITRI	ITRON INC	'465741106	1490	64.14	95568.6	0
NQ2G	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	540	43.19	23322.6	0
NQ2G	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	900	21.94	19746	0
NQ2G	EQUITY	EPHC	EPOCH HLDG CORP	'29428R103	400	8.75	3500	0
NQ2G	EQUITY	JEF	JEFFRIES GROUP INC NEW	'472319102	4260	27.23	115999.8	0
NQ2G	EQUITY	JNY	JONES APPAREL GROUP INC	'480074103	3120	17.93	55941.6	0
NQ2G	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	612	44.77	27399.24	0
NQ2G	EQUITY	KSWIS	K SWISS INC	'482686102	990	8.79	8702.1	0
NQ2G	EQUITY	KVHI	KVH INDS INC	'482738101	400	9.99	3996	0
NQ2G	EQUITY	KAMN	KAMAN CORP	'483548103	880	21.98	19342.4	0
NQ2G	EQUITY	KNDL	KENDLE INTL INC	'48880L107	700	16.72	11704	0
NQ2G	EQUITY	KMT	KENNAMETAL INC	'489170100	2980	24.61	73337.8	0
NQ2G	EQUITY	KEG	KEY ENERGY SVCS INC	'492914106	4500	8.7	39150	0
NQ2G	EQUITY	KBALB	KIMBALL INTL INC	'494274103	1080	7.63	8240.4	0
NQ2G	EQUITY	NGA	NORTH AMERN GALVANIZING	'65686Y109	800	6.07	4856	0
NQ2G	EQUITY	KLIC	KULICKE + SOFFA INDS INC	'501242101	2380	6.03	14351.4	0
NQ2G	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	500	10.03	5015	0
NQ2G	EQUITY	LYTS	LSI INDS INC	'50216C108	870	6.65	5785.5	0
NQ2G	EQUITY	LXU	LSB INDS INC	'502160104	600	15.57	9342	0
NQ2G	EQUITY	LZB	LA Z BOY INC	'505336107	1780	8.65	15397	0
NQ2G	EQUITY	LDSH	LADISH COMPANY INC	'505754200	500	15.13	7565	0
NQ2G	EQUITY	LACO	LAKES ENTMT INC	'51206P109	1200	3.36	4032	0
NQ2G	EQUITY	LAYN	LAYNE CHRISTENSEN CO	'521050104	730	32.05	23396.5	0
NQ2G	EQUITY	LII	LENNOX INTL INC	'526107107	1700	36.12	61404	0
NQ2G	EQUITY	LNET	LODGENET INTERACTIVE CORP	'540211109	600	7.55	4530	0
NQ2G	EQUITY	LUB	LUBYS CAFETERIAS INC	'549282101	1100	4.2	4620	0
NQ2G	EQUITY	LUFK	LUFKIN INDS INC	'549764108	550	53.18	29249	0
NQ2G	EQUITY	MFW	M + F WORLDWIDE CORP	'552541104	340	20.24	6881.6	0
NQ2G	EQUITY	MDC	M.D.C. HOLDINGS INC	'552676108	1310	34.74	45509.4	0
NQ2G	EQUITY	MHO	M/I HOMES INC	'55305B101	640	13.59	8697.6	0

NQ2G	EQUITY	MTSC	MTS SYS CORP	'553777103	570	29.21	16649.7	0
NQ2G	EQUITY	TUC	MAC GRAY CORP	'554153106	400	10.78	4312	0
NQ2G	EQUITY	MRTN	MARTEN TRANS LTD	'573075108	545	17.06	9297.7	0
NQ2G	EQUITY	MTRX	MATRIX SVC CO	'576853105	900	10.87	9783	0
NQ2G	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	800	18.43	14744	0
NQ2G	EQUITY	MIG	MEADOWBROOK INS GROUP INC	'58319P108	2040	7.4	15096	0
NQ2G	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	600	12.07	7242	0
NQ2G	EQUITY	TMR	MERIDIAN RESOURCE CORP	'58977Q109	3700	0.41	1517	0
NQ2G	EQUITY	MMSI	MERIT MED SYS INC	'589889104	1000	17.33	17330	0
NQ2G	EQUITY	MSCC	MICROSEMI CORP	'595137100	2920	15.79	46106.8	0
NQ2G	EQUITY	MIDD	MIDDLEBY CORP	'596278101	586	55.01	32235.86	0
NQ2G	EQUITY	MSEX	MIDDLESEX WTR CO	'596680108	500	15.08	7540	0
NQ2G	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	1000	27.51	27510	0
NQ2G	EQUITY	MCRI	MONARCH CASINO + RESORT INC	'609027107	530	10.76	5702.8	0
NQ2G	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	610	31.79	19391.9	0
NQ2G	EQUITY	MOG/A	MOOG INC	'615394202	1520	29.5	44840	0
NQ2G	EQUITY	LABL	MULTI COLOR CORP	'625383104	350	15.43	5400.5	0
NQ2G	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	820	16.5	13530	0
NQ2G	EQUITY	MHK	MOHAWK INDS INC	'608190104	2000	47.69	95380	0
NQ2G	EQUITY	BBOX	BLACK BOX CORP	'091826107	660	25.09	16559.4	0
NQ2G	EQUITY	ATR	APTARGROUP INC	'038336103	2460	37.36	91905.6	0
NQ2G	EQUITY	IGTE	IGATE CORP	'45169U105	870	8.58	7464.6	0
NQ2G	EQUITY	MCCC	MEDIACOM COMMUNICATIONS CORP	'58446K105	1320	5.76	7603.2	0
NQ2G	EQUITY	BID	SOTHEBYS	'835898107	2430	17.23	41868.9	0
NQ2G	EQUITY	JOE	ST JOE CO	'790148100	3400	29.12	99008	0
NQ2G	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	5600	25.02	140112	0
NQ2G	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	890	34.86	31025.4	0
NQ2G	EQUITY	RPM	RPM INTL INC	'749685103	4720	18.49	87272.8	0
NQ2G	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	1890	3.57	6747.3	0
NQ2G	EQUITY	PZZA	PAPA JOHNS INTL INC	'698813102	780	24.57	19164.6	0
NQ2G	EQUITY	QLGC	QLOGIC CORP	'747277101	4380	17.2	75336	0
NQ2G	EQUITY	ETFC	E TRADE FINL CORP	'269246104	53400	1.75	93450	0
NQ2G	EQUITY	RNR	RENAISSANCERE HOLDINGS LTD	'G7496G103	2300	54.76	125948	0
NQ2G	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	500	8.13	4065	0
NQ2G	EQUITY	SCMR	SYCAMORE NETWORKS INC	'871206108	6830	3.02	20626.6	0
NQ2G	EQUITY	SMMX	SYMYX TECHNOLOGIES INC	'871555108	1110	6.62	7348.2	0
NQ2G	EQUITY	ALSK	ALASKA COMMUNICATIONS SYS INC	'01167P101	1550	9.25	14337.5	0
NQ2G	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	500	35.76	17880	0
NQ2G	EQUITY	TFX	TELEFLEX INC	'879369106	1430	48.31	69083.3	0
NQ2G	EQUITY	MLHR	MILLER HERMAN INC	'600544100	1950	16.91	32974.5	0
NQ2G	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	986	8.31	8193.66	0
NQ2G	EQUITY	VLGEA	VILLAGE SUPER MKT INC	'927107409	200	29.47	5894	0
NQ2G	EQUITY	ISIL	INTERSIL CORP	'46069S109	4450	15.31	68129.5	0
NQ2G	EQUITY	GVP	GSE SYS INC	'36227K106	1000	6.22	6220	0
NQ2G	EQUITY	LNT	ALLIANT ENERGY CORP	'018802108	4010	27.85	111678.5	0
NQ2G	EQUITY	AFG	AMERICAN FINL GROUP INC OHIO	'025932104	3155	25.5	80452.5	0
NQ2G	EQUITY	BWA	BORG WARNER INC	'099724106	4300	30.26	130118	0
NQ2G	EQUITY	NST	NSTAR	'67019E107	3880	31.82	123461.6	0
NQ2G	EQUITY	OGE	OGE ENERGY CORP	'670837103	3520	33.08	116441.6	0
NQ2G	EQUITY	OKE	ONEOK INC NEW	'682680103	3860	36.62	141353.2	0
NQ2G	EQUITY	PBY	PEP BOYS MANNY MOE + JACK	'713278109	1690	9.77	16511.3	0
NQ2G	EQUITY	PNW	PINNACLE WEST CAP CORP	'723484101	3740	32.82	122746.8	0
NQ2G	EQUITY	STEI	STEWART ENTERPRISES INC	'860370105	2780	5.23	14539.4	0
NQ2G	EQUITY	TE	TECO ENERGY INC	'872375100	7830	14.08	110246.4	0
NQ2G	EQUITY	ALG	ALAMO GROUP INC	'011311107	300	15.8	4740	0
NQ2G	EQUITY	AMN	AMERON INTL CORP	'030710107	330	69.98	23093.4	0
NQ2G	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	400	26.59	10636	0
NQ2G	EQUITY	ABCW	ANCHOR BANCORP WIS INC	'032839102	980	1.3	1274	0
NQ2G	EQUITY	APOG	APOGEE ENTERPRISES INC	'037598109	1000	15.02	15020	0
NQ2G	EQUITY	APSG	APPLIED SIGNAL TECHNOLOGY INC	'038237103	400	23.27	9308	0
NQ2G	EQUITY	BELFB	BEL FUSE INC	'077347300	340	19.03	6470.2	0
NQ2G	EQUITY	CHG	CH ENERGY GROUP INC	'12541M102	560	44.31	24813.6	0
NQ2G	EQUITY	CKR	CKE RESTAURANTS INC	'12561E105	1710	10.49	17937.9	0
NQ2G	EQUITY	CCC	CALGON CARBON CORP	'129603106	1920	14.83	28473.6	0
NQ2G	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	660	38.94	25700.4	0
NQ2G	EQUITY	CBC	CAPITOL BANCORP LTD	'14056D105	650	2.61	1696.5	0
NQ2G	EQUITY	CASY	CASEYS GEN STORES INC	'147528103	1880	31.38	58994.4	0
NQ2G	EQUITY	CV	CENTRAL VT PUBLIC SERVICE	'155771108	400	19.3	7720	0
NQ2G	EQUITY	CNBKA	CENTURY BANCORP INC MASS	'156432106	200	21.7	4340	0
NQ2G	EQUITY	CRBC	CITIZENS REPUBLIC BANCORP INC	'174420109	7132	0.76	5420.32	0
NQ2G	EQUITY	CMC	COMMERCIAL METALS CO	'201723103	4140	17.9	74106	0
NQ2G	EQUITY	CW	CURTIS WRIGHT CORP	'231561101	1660	34.13	56655.8	0
NQ2G	EQUITY	DCOM	DIME CMNTY BANCORP INC	'253922108	900	11.43	10287	0
NQ2G	EQUITY	EBF	ENNIS INC	'293389102	890	16.13	14355.7	0
NQ2G	EQUITY	FDEF	FIRST DEFIANCE FINL CORP	'32006W106	300	14.91	4473	0
NQ2G	EQUITY	FBC	FLAGSTAR BANCORP INC	'337930101	2820	1.03	2904.6	0
NQ2G	EQUITY	GY	GENCORP INC	'368682100	1690	5.36	9058.4	0
NQ2G	EQUITY	BGC	GENERALE CABLE CORP	'369300108	1940	39.15	75951	0
NQ2G	EQUITY	GLT	GLATFELTER	'377316104	1650	11.48	18942	0
NQ2G	EQUITY	GSBC	GREAT SOUTHN BANCORP INC	'390905107	300	23.71	7113	0
NQ2G	EQUITY	HURC	HURCO CO INC	'447324104	300	17.08	5124	0
NQ2G	EQUITY	SNV	SYNOVUS FINL CORP	'87161C105	13800	3.75	51750	0
NQ2G	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	2200	7.25	15950	0

NQ2G	EQUITY	WBSN	WEBSense INC	'947684106	1580	16.8	26544	0
NQ2G	EQUITY	LXR	LEXICON PHARMACEUTICALS INC	'528872104	2900	2.13	6177	0
NQ2G	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	2480	2.43	6026.4	0
NQ2G	EQUITY	PLXT	PLX TECHNOLOGY INC	'693417107	1680	3.37	5661.6	0
NQ2G	EQUITY	CYH	COMMUNITY HEALTH SYS INC NEW	'203668108	3410	31.93	108881.3	0
NQ2G	EQUITY	ININ	INTERACTIVE INTELLIGENCE INC	'45839M103	600	19.11	11466	0
NQ2G	EQUITY	LAMR	LAMAR ADVERTISING CO	'512815101	2100	27.44	57624	0
NQ2G	EQUITY	CRL	CHARLES RIV LABORATORIES INTL	'159864107	2460	36.98	90970.8	0
NQ2G	EQUITY	TRK	SPEEDWAY MOTORSPORTS INC	'847788106	660	14.39	9497.4	0
NQ2G	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	1600	5.06	8096	0
NQ2G	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	600	8.27	4962	0
NQ2G	EQUITY	MKL	MARKEL CORP	'570535104	330	329.82	108840.6	0
NQ2G	EQUITY	LVL	LEVEL 3 COMMUNICATIONS INC	'52729N100	59300	1.39	82427	0
NQ2G	EQUITY	MOLX	MOLEX INC	'608554101	4800	20.88	100224	0
NQ2G	EQUITY	RNWK	REALNETWORKS INC	'75605L104	2810	3.72	10453.2	0
NQ2G	EQUITY	DLX	DELUXE CORP	'248019101	1880	17.1	32148	0
NQ2G	EQUITY	PL	PROTECTIVE LIFE CORP	'743674103	3150	21.42	67473	0
NQ2G	EQUITY	ATK	ALLIANT TECHSYSTEMS INC	'018804104	1230	77.85	95755.5	0
NQ2G	EQUITY	AHR	ANTHRACITE CAP INC	'037023108	2590	1.05	2719.5	0
NQ2G	EQUITY	DSPG	DSP GROUP INC	'23332B106	700	8.14	5698	0
NQ2G	EQUITY	FII	FEDERATED INVS INC PA	'314211103	3200	26.37	84384	0
NQ2G	EQUITY	FMBI	FIRST MIDWEST BANCORP INC DEL	'320867104	1736	11.27	19564.72	0
NQ2G	EQUITY	ITG	INVESTMENT TECHNOLOGY GROUP	'46145F105	1540	27.92	42996.8	0
NQ2G	EQUITY	MW	MENS WEARHOUSE INC	'587118100	1870	24.7	46189	0
NQ2G	EQUITY	MPS	MPS GROUP INC	'553409103	3370	10.52	35452.4	0
NQ2G	EQUITY	NATI	NATIONAL INSTRS CORP	'636518102	2034	27.63	56199.42	0
NQ2G	EQUITY	OMG	OM GROUP INC	'670872100	1100	30.39	33429	0
NQ2G	EQUITY	WL	WILMINGTON TR CORP	'971807102	2540	14.2	36068	0
NQ2G	EQUITY	SCHL	SCHOLASTIC CORP	'807066105	820	24.34	19958.8	0
NQ2G	EQUITY	SSD	SIMPSON MFG INC	'829073105	1330	25.26	33595.8	0
NQ2G	EQUITY	PKG	PACKAGING CORP AMER	'695156109	3720	20.4	75888	0
NQ2G	EQUITY	DV	DEVRY INC DEL	'251893103	2310	55.32	127789.2	0
NQ2G	EQUITY	PER	PEROT SYS CORP	'714265105	3190	29.7	94743	0
NQ2G	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	300	53.42	16026	0
NQ2G	EQUITY	BOKF	BOK FINL CORP	'05561Q201	680	46.32	31497.6	0
NQ2G	EQUITY	KFY	KORN / FERRY INTL	'500643200	1620	14.59	23635.8	0
NQ2G	EQUITY	LPNT	LIFEPOINT HOSPS INC	'53219L109	1990	27.06	53849.4	0
NQ2G	EQUITY	PMACA	PMA CAP CORP	'693419202	1210	5.69	6884.9	0
NQ2G	EQUITY	VSEC	VSE CORP	'918284100	200	39.01	7802	0
NQ2G	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	580	40.25	23345	0
NQ2G	EQUITY	AMRI	ALBANY MOLECULAR RESH INC	'012423109	780	8.66	6754.8	0
NQ2G	EQUITY	ASPM	ASPECT MED SYS INC	'045235108	500	11.98	5990	0
NQ2G	EQUITY	CSGS	CSG SYS INTL INC	'126349109	1280	16.01	20492.8	0
NQ2G	EQUITY	EXBD	CORPORATE EXECUTIVE BRD CO	'21988R102	1240	24.9	30876	0
NQ2G	EQUITY	IMMR	IMMERSION CORP	'452521107	1500	4.28	6420	0
NQ2G	EQUITY	ISYS	INTEGRAL SYS INC MD	'45810H107	904	6.9	6237.6	0
NQ2G	EQUITY	LAB	LABRANCHE + CO INC	'505447102	2690	3.4	9146	0
NQ2G	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	1650	13.45	22192.5	0
NQ2G	EQUITY	WFSL	WASHINGTON FED INC	'938824109	4100	16.86	69126	0
NQ2G	EQUITY	WCC	WESCO INTL INC	'95082P105	1510	28.8	43488	0
NQ2G	EQUITY	WTM	WHITE MOUNTAINS INS GROUP LTD	'G9618E107	300	307.01	92103	0
NQ2G	EQUITY	WSM	WILLIAMS SONOMA INC	'969904101	3410	20.23	68984.3	0
NQ2G	EQUITY	DST	DST SYS INC DEL	'233326107	1420	44.8	63616	0
NQ2G	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	690	51.27	35376.3	0
NQ2G	EQUITY	GAS	NICOR INC	'654086107	1660	36.59	60739.4	0
NQ2G	EQUITY	TCB	TCF FINANCIAL CORP	'872275102	4680	13.04	61027.2	0
NQ2G	EQUITY	USG	USG CORP	'903293405	1504	17.18	25838.72	0
NQ2G	EQUITY	ASBC	ASSOCIATED BANC CORP	'045487105	4680	11.42	53445.6	0
NQ2G	EQUITY	GLBL	GLOBAL INDUSTRIES INC	'379336100	3600	9.5	34200	0
NQ2G	EQUITY	HHS	HARTE HANKS INC	'416196103	1300	13.83	17979	0
NQ2G	EQUITY	IAAC	INTERNATIONAL ASSETS HLDG CORP	'459028106	200	16.51	3302	0
NQ2G	EQUITY	BMS	BEMIS CO INC	'081437105	3980	25.91	103121.8	0
NQ2G	EQUITY	OFC	CORPORATE OFFICE PPTYS TR	'22002T108	2110	36.88	77816.8	0
NQ2G	EQUITY	FFBC	FIRST FINL BANCORP	'320209109	1830	12.05	22051.5	0
NQ2G	EQUITY	PRK	PARK NATL CORP	'700658107	440	58.34	25669.6	0
NQ2G	EQUITY	TSS	TOTAL SYS SVCS INC	'891906109	5900	16.11	95049	0
NQ2G	EQUITY	VLY	VALLEY NATL BANCORP	'919794107	5139	12.29	63158.31	0
NQ2G	EQUITY	VAL	VALSPAR CORP	'920355104	3660	27.51	100686.6	0
NQ2G	EQUITY	ALV	AUTOLIV	'052800109	3120	33.6	104832	0
NQ2G	EQUITY	FCE/A	FOREST CITY ENTERPRISES INC	'345550107	3930	13.37	52544.1	0
NQ2G	EQUITY	ONB	OLD NATL BANCORP IND	'680033107	2340	11.2	26208	0
NQ2G	EQUITY	ERIE	ERIE INDY CO	'29530P102	1050	37.46	39333	0
NQ2G	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	1100	19.43	21373	0
NQ2G	EQUITY	ORCC	ONLINE RES CORP	'68273G101	770	6.17	4750.9	0
NQ2G	EQUITY	PTRY	PANTRY INC	'698657103	760	15.68	11916.8	0
NQ2G	EQUITY	IBOC	INTERNATIONAL BANCSHARES CORP	'459044103	1876	16.31	30597.56	0
NQ2G	EQUITY	TAXI	MEDALLION FINL CORP	'583928106	800	8.36	6688	0
NQ2G	EQUITY	SNH	SENIOR HSG PPTYS TR	'81721M109	4410	19.11	84275.1	0
NQ2G	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	1800	2.6	4680	0
NQ2G	EQUITY	IXYS	IXYS CORP DEL	'46600W106	890	8.51	7573.9	0
NQ2G	EQUITY	VCLK	VALUECLICK INC	'92046N102	3110	13.19	41020.9	0
NQ2G	EQUITY	CFN	CAPITOL FED FINL	'14057C106	680	32.92	22385.6	0
NQ2G	EQUITY	RTEC	RUDOLPH TECHNOLOGIES INC	'781270103	1027	7.4	7599.8	0

NQ2G	EQUITY	TWP	TREX INC	'89531P105	540	18.2	9828	0
NQ2G	EQUITY	AMPL	AMPAL AMERN ISRAEL CORP	'032015109	1300	2.03	2639	0
NQ2G	EQUITY	VDSI	VASCO DATA SEC INTL INC	'92230Y104	990	7.42	7345.8	0
NQ2G	EQUITY	CRWN	CROWN MEDIA HLDGS INC	'228411104	650	1.56	1014	0
NQ2G	EQUITY	MCY	MERCURY GEN CORP	'589400100	1000	36.18	36180	0
NQ2G	EQUITY	RMBS	RAMBUS INC DEL	'750917106	3850	17.4	66990	0
NQ2G	EQUITY	BXS	BANCORPSOUTH INC	'059692103	3080	24.41	75182.8	0
NQ2G	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	1400	39.76	55664	0
NQ2G	EQUITY	TRH	TRANSATLANTIC HLDGS INC	'893521104	1000	50.17	50170	0
NQ2G	EQUITY	FBP	FIRST BANCORP P R	'318672102	2740	3.05	8357	0
NQ2G	EQUITY	FISI	FINANCIAL INSTNS INC	'317585404	600	9.97	5982	0
NQ2G	EQUITY	DSCM	DRUGSTORE COM INC	'262241102	3200	2.43	7776	0
NQ2G	EQUITY	RHT	RED HAT INC	'756577102	6930	27.64	191545.2	0
NQ2G	EQUITY	HRP	HRPT PPTYS TR	'40426W101	8150	7.52	61288	0
NQ2G	EQUITY	OFG	ORIENTAL FINL GROUP INC	'68618W100	870	12.7	11049	0
NQ2G	EQUITY	MDP	MEREDITH CORP	'589433101	1250	29.94	37425	0
NQ2G	EQUITY	ARTG	ART TECHNOLOGY GROUP INC	'04289L107	4500	3.86	17370	0
NQ2G	EQUITY	IT	GARTNER INC	'366651107	2100	18.27	38367	0
NQ2G	EQUITY	PCTI	PC TEL INC	'69325Q105	1100	6.25	6875	0
NQ2G	EQUITY	WTFC	WINTRUST FINL CORP	'97650W108	880	27.96	24604.8	0
NQ2G	EQUITY	FFIV	F5 NETWORKS INC	'315616102	2880	39.63	114134.4	0
NQ2G	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	1190	20.82	24775.8	0
NQ2G	EQUITY	WDR	WADDELL + REED FINL INC	'930059100	3170	28.45	90186.5	0
NQ2G	EQUITY	NVLS	NOVELLUS SYS INC	'670008101	3550	20.98	74479	0
NQ2G	EQUITY	MXY	MXYGEN INC	'577776107	1090	6.69	7292.1	0
NQ2G	EQUITY	FDP	FRESH DEL MONTE PRODUCE	'G36738105	1500	22.61	33915	0
NQ2G	EQUITY	NITE	KNIGHT CAP GROUP INC	'499005106	3380	21.75	73515	0
NQ2G	EQUITY	VICR	VICOR CORP	'925815102	1060	7.72	8183.2	0
NQ2G	EQUITY	ADTN	ADTRAN INC	'00738A106	2030	24.55	49836.5	0
NQ2G	EQUITY	ISCA	INTERNATIONAL SPEEDWAY CORP	'460335201	1120	27.57	30878.4	0
NQ2G	EQUITY	SBAC	SBA COMMUNICATIONS CORP	'78388J106	4300	27.03	116229	0
NQ2G	EQUITY	ACXM	ACXIOM CORP	'005125109	2410	9.46	22798.6	0
NQ2G	EQUITY	AEO	AMERICAN EAGLE OUTFITTERS INC	'02553E106	6280	16.86	105880.8	0
NQ2G	EQUITY	PRE	PARTNERRE LTD	'G6852T105	2100	76.94	161574	0
NQ2G	EQUITY	CBSH	COMMERCE BANCSHARES INC	'200525103	2185	37.24	81369.4	0
NQ2G	EQUITY	UTHR	UNITED THERAPEUTICS CORP DEL	'91307C102	1660	48.99	81323.4	0
NQ2G	EQUITY	UTSI	UTSTARCOM INC	'918076100	4080	2.09	8527.2	0
NQ2G	EQUITY	ELNK	EARTHLINK INC	'270321102	3820	8.41	32126.2	0
NQ2G	EQUITY	WFMI	WHOLE FOODS MKT INC	'966837106	4000	30.49	121960	0
NQ2G	EQUITY	VLCCF	KNIGHTSBRIDGE TANKERS LTD	'G5299G106	600	13.04	7824	0
NQ2G	EQUITY	ASIA	ASIAINFO HLDGS INC	'04518A104	1000	19.97	19970	0
NQ2G	EQUITY	SBGI	SINCLAIR BROADCAST GROUP INC	'829226109	1350	3.58	4833	0
NQ2G	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	26000	4.71	122460	0
NQ2G	EQUITY	ENTG	ENTEGRIS INC	'29362U104	4020	4.95	19899	0
NQ2G	EQUITY	CSWC	CAPITAL SOUTHWEST CORP	'140501107	100	76.75	7675	0
NQ2G	EQUITY	HANS	HANSEN NAT CORP	'411310105	2540	36.74	93319.6	0
NQ2G	EQUITY	NAT	NORDIC AMERICAN TANKER SHIPPIN	'G65773106	1500	29.58	44370	0
NQ2G	EQUITY	EQY	EQUITY ONE INC	'294752100	1130	15.67	17707.1	0
NQ2G	EQUITY	LPSN	LIVEPERSON INC	'538146101	1400	5.04	7056	0
NQ2G	EQUITY	ASI	AMERICAN SAFETY INSURANCE HLD	'G02995101	300	15.8	4740	0
NQ2G	EQUITY	PQ	PETROQUEST ENERGY INC	'716748108	2240	6.49	14537.6	0
NQ2G	EQUITY	FSCI	FISHER COMMUNICATIONS INC	'337756209	320	18.18	5817.6	0
NQ2G	EQUITY	AKR	ACADIA RLTY TR	'004239109	1457	15.07	21956.99	0
NQ2G	EQUITY	ADC	AGREE RLTY CORP	'008492100	220	22.93	5044.6	0
NQ2G	EQUITY	BHB	BAR HBR BANKSHARES	'066849100	100	34	3400	0
NQ2G	EQUITY	CACB	CASCADE BANCORP	'147154108	925	1.21	1119.25	0
NQ2G	EQUITY	FFKT	FARMERS CAP BK CORP	'309562106	300	17.88	5364	0
NQ2G	EQUITY	FFKY	FIRST FINL SVC CORP	'32022D108	300	13.47	4061	0
NQ2G	EQUITY	TINY	HARRIS + HARRIS GROUP INC	'413833104	1200	6.25	7500	0
NQ2G	EQUITY	LKFN	LAKELAND FINANCIAL CORP	'511656100	440	20.65	9086	0
NQ2G	EQUITY	MSL	MIDSOUTH BANCORP INC	'598039105	300	13.2	3960	0
NQ2G	EQUITY	MNRTA	MONMOUTH REAL ESTATE INVT CORP	'609720107	1000	6.96	6960	0
NQ2G	EQUITY	NASB	NASB FINL INC	'628968109	100	26.3	2630	0
NQ2G	EQUITY	FSBK	FIRST SOUTH BACORP INC VA	'33646W100	330	11.5	3795	0
NQ2G	EQUITY	OSBC	OLD SECOND BANCORP INC DEL	'680277100	650	5.73	3724.5	0
NQ2G	EQUITY	OLP	ONE LIBRTY PROPERTIES INC	'682406103	16	9	144	0
NQ2G	EQUITY	PRSP	PROSPERITY BANCSHARES INC	'743606105	1670	34.79	58099.3	0
NQ2G	EQUITY	RPT	RAMCO GERSHENSON PPTYS TR	'751452202	850	8.92	7582	0
NQ2G	EQUITY	RAS	RAIT FINANCIAL TRUST	'749227104	2400	2.94	7056	0
NQ2G	EQUITY	SBKC	SECURITY BK CORP	'814047106	948	0.03	28.44	0
NQ2G	EQUITY	STBC	STATE BANCORP INC N Y	'855716106	800	8.45	6760	0
NQ2G	EQUITY	UMH	UMH PPTYS INC	'903002103	500	8.15	4075	0
NQ2G	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	340	32.55	11067	0
NQ2G	EQUITY	UBA	URSTADT BIDDLE PPTYS INC	'917286205	670	14.59	9775.3	0
NQ2G	EQUITY	ARGN	AMERIGON INC	'03070L300	900	7.35	6615	0
NQ2G	EQUITY	ARTNA	ARTESIAN RES CORP	'043113208	200	16.82	3364	0
NQ2G	EQUITY	CAC	CAMDEN NATL CORP	'133034108	400	33.04	13216	0
NQ2G	EQUITY	CNBC	CENTER BANCORP INC	'151408101	700	7.53	5271	0
NQ2G	EQUITY	DDMX	DYNAMEX INC	'26784F103	440	16.33	7185.2	0
NQ2G	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	1350	4.7	6345	0
NQ2G	EQUITY	FLIC	FIRST LONG IS CORP	'320734106	200	26.59	5318	0
NQ2G	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	2100	8.74	18354	0
NQ2G	EQUITY	IFLO	I FLOW CORP	'449520303	770	11.39	8770.3	0

NQ2G	EQUITY	MTH	MERITAGE HOME CORP	'59001A102	1080	20.3	21924	0
NQ2G	EQUITY	MGAM	MULTIMEDIA GAMES INC	'625453105	1200	5.12	6144	0
NQ2G	EQUITY	HGRD	HEALTH GRADES INC	'42218Q102	900	4.95	4455	0
NQ2G	EQUITY	UBSH	UNION BANKSHARES CORP	'905399101	645	12.45	8030.25	0
NQ2G	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	980	11.94	11701.2	0
NQ2G	EQUITY	VTAL	VITAL IMAGES INC	'92846N104	440	12.52	5508.8	0
NQ2G	EQUITY	YDNT	YOUNG INNOVATIONS INV	'987520103	300	26.31	7893	0
NQ2G	EQUITY	PMTI	PALOMAR MED TECHNOLOGIES INC	'697529303	660	16.21	10698.6	0
NQ2G	EQUITY	RMIX	U S CONCRETE INC	'90333L102	2100	1.73	3633	0
NQ2G	EQUITY	LBAI	LAKELAND BANCORP INC	'511637100	1036	7.5	7770	0
NQ2G	EQUITY	DX	DYNEX CAP INC	'26817Q506	700	8.43	5901	0
NQ2G	EQUITY	FLWS	FLOWERS COM INC	'68243Q106	1090	3.45	3760.5	0
NQ2G	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	230	29.86	6867.8	0
NQ2G	EQUITY	KNOT	KNOT INC	'499184109	1000	10.92	10920	0
NQ2G	EQUITY	HT	HERSHA HOSPITALITY TR	'427825104	2270	3.1	7037	0
NQ2G	EQUITY	UBET	YOUBET COM INC	'987413101	1900	2.1	3990	0
NQ2G	EQUITY	MSW	MISSION WEST PPTYS INC MD	'605203108	600	6.73	4038	0
NQ2G	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	900	8.74	7866	0
NQ2G	EQUITY	BKYF	BANK KY FINL CORP	'062896105	200	21.16	4232	0
NQ2G	EQUITY	SKX	SKECHERS U S A INC	'830566105	1180	17.14	20225.2	0
NQ2G	EQUITY	SOHU	SOHU COM INC	'83408W103	1090	68.78	74970.2	0
NQ2G	EQUITY	BMRN	BIOMARIN PHARMACEUTICAL INC	'09061G101	3660	18.08	66172.8	0
NQ2G	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	600	29.39	17634	0
NQ2G	EQUITY	BLX	BANCO LATINOAMERICANO DE EXP	'P16994132	1000	14.22	14220	0
NQ2G	EQUITY	NHC	NATIONAL HEALTHCARE CORP	'635906100	320	37.29	11932.8	0
NQ2G	EQUITY	DNDN	DENDREON CORP	'24823Q107	4210	27.99	117837.9	0
NQ2G	EQUITY	ENDP	ENDO PHARMACEUTICALS HLDGS	'29264F205	4280	22.63	96856.4	0
NQ2G	EQUITY	BNHNA	BENIHANA INC	'082047200	800	5.73	4584	0
NQ2G	EQUITY	IRET	INVESTORS REAL ESTATE TR	'461730103	2260	9.04	20430.4	0
NQ2G	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	1500	8.21	12315	0
NQ2G	EQUITY	GBX	GREENBRIER COS INC	'393657101	520	11.71	6089.2	0
NQ2G	EQUITY	HFWA	HERITAGE FINL CORP WASH	'42722X106	300	13.15	3945	0
NQ2G	EQUITY	LNK	LANDRYS RESTAURANTS INC	'51508L103	160	10.5	1680	0
NQ2G	EQUITY	LAWS	LAWSON PRODS INC	'520776105	220	17.41	3830.2	0
NQ2G	EQUITY	MCS	MARCUS CORP	'566330106	670	12.79	8569.3	0
NQ2G	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	870	21.27	18504.9	0
NQ2G	EQUITY	MOV	MOVADO GROUP INC	'624580106	760	14.53	11042.8	0
NQ2G	EQUITY	PKE	PARK ELECTROCHEMICAL CORP	'700416209	770	24.65	18980.5	0
NQ2G	EQUITY	KWR	QUAKER CHEMICAL	'747316107	500	21.93	10965	0
NQ2G	EQUITY	RBN	ROBBINS + MYERS INC	'770196103	980	23.48	23010.4	0
NQ2G	EQUITY	RYL	RYLAND GROUP INC	'783764103	1570	21.07	33079.9	0
NQ2G	EQUITY	SHLM	SCHULMAN A INC	'808194104	810	19.93	16143.3	0
NQ2G	EQUITY	AOS	SMITH A O CORP	'831865209	760	38.1	28956	0
NQ2G	EQUITY	SUSQ	SUSQUEHANNA BANCSHARES INC PA	'869099101	3008	5.89	17717.12	0
NQ2G	EQUITY	TXI	TEXAS INDS INC	'882491103	880	41.99	36951.2	0
NQ2G	EQUITY	UTL	UNITIL CORP	'913259107	400	22.45	8980	0
NQ2G	EQUITY	WLT	WALTER ENERGY INC	'93317Q105	1930	60.06	115915.8	0
NQ2G	EQUITY	WSO	WATSCO INC	'942622200	970	53.91	52292.7	0
NQ2G	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	1480	18.63	27572.4	0
NQ2G	EQUITY	WST	WEST PHARMACEUTICAL SVCS INC	'955306105	1210	40.61	49138.1	0
NQ2G	EQUITY	ZNT	ZENITH NATL INS CORP	'989390109	1300	30.9	40170	0
NQ2G	EQUITY	ABM	ABM INDS INC	'000957100	1640	21.04	34505.6	0
NQ2G	EQUITY	BPFH	BOSTON PRIVATE FINL HLDGS INC	'101119105	2420	6.51	15754.2	0
NQ2G	EQUITY	BRC	BRADY CORP	'104674106	1740	28.72	49972.8	0
NQ2G	EQUITY	BMTC	BRYN MAWR BK CORP	'117665109	400	17.47	6988	0
NQ2G	EQUITY	CRR	CARBO CERAMICS INC	'140781105	670	51.55	34538.5	0
NQ2G	EQUITY	CATY	CATHAY GENERAL BANCORP	'149150104	1760	8.09	14238.4	0
NQ2G	EQUITY	CLC	CLARCOR INC	'179895107	1880	31.36	58956.8	0
NQ2G	EQUITY	COBZ	COBIZ FINANCIAL INC	'190897108	1050	4.98	5229	0
NQ2G	EQUITY	FARM	FARMER BROS CO	'307675108	320	20.7	6624	0
NQ2G	EQUITY	FUL	FULLER H B CO	'359694106	1800	20.9	37620	0
NQ2G	EQUITY	GTY	GETTY RLTY CORP NEW	'374297109	660	24.54	16196.4	0
NQ2G	EQUITY	GBCI	GLACIER BANCORP INC	'37637Q105	2215	14.94	33092.1	0
NQ2G	EQUITY	GGG	GRACO INC	'384109104	2150	27.87	59920.5	0
NQ2G	EQUITY	MATW	MATTHEWS INTL CORP	'577128101	1110	35.38	39271.8	0
NQ2G	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	1440	25.01	36014.4	0
NQ2G	EQUITY	MEI	METHODE ELECTRS INC	'591520200	1330	8.67	11531.1	0
NQ2G	EQUITY	NPBC	NATIONAL PENN BANCSHARES INC	'637138108	3438	6.11	21006.18	0
NQ2G	EQUITY	NWSB	NORTHWEST BANCORP INC PA	'667328108	570	22.84	13018.8	0
NQ2G	EQUITY	NWN	NORTHWEST NAT GAS CO	'667655104	1000	41.66	41660	0
NQ2G	EQUITY	SIW	SIW CORP	'784305104	440	22.85	10054	0
NQ2G	EQUITY	STRA	STRAYER ED INC	'863236105	550	217.68	119724	0
NQ2G	EQUITY	TNL	TECHNITROL INC	'878555101	1440	9.21	13262.4	0
NQ2G	EQUITY	VALU	VALUE LINE INC	'920437100	100	30.87	3087	0
NQ2G	EQUITY	WDFC	WD 40 CO	'929236107	560	28.4	15904	0
NQ2G	EQUITY	WCBO	WEST COAST BANCORP ORE NEW	'952145100	860	2.48	2132.8	0
NQ2G	EQUITY	TK	TEEKAY CORPORATION	'Y8564W103	1500	21.87	32805	0
NQ2G	EQUITY	AEC	ASSOCIATED ESTATES RLTY CORP	'045604105	500	9.62	4810	0
NQ2G	EQUITY	BDN	BRANDYWINE RLTY TR	'105368203	4652	11.04	51358.08	0
NQ2G	EQUITY	CLP	COLONIAL PPTYS TR	'195872106	1760	9.73	17124.8	0
NQ2G	EQUITY	EV	EATON VANCE CORP	'278265103	4234	27.99	118509.66	0
NQ2G	EQUITY	FCH	FELCOR LODGING TR INC	'31430F101	2180	4.53	9875.4	0
NQ2G	EQUITY	CCBG	CAPITAL CITY BK GROUP INC	'139674105	440	14.2	6248	0

NQ2G	EQUITY	MTEX	MANNATECH INC	'563771104	660	3.83	2527.8	0	
NQ2G	EQUITY	CTBK	CITY BK LYNNWOOD WASH	'17770A109	580	2.59	1502.2	0	
NQ2G	EQUITY	GAIA	GAIAM INC	'36268Q103	600	6.98	4188	0	
NQ2G	EQUITY	KWK	QUICKSILVER RES INC	'74837R104	4300	14.19	61017	0	
NQ2G	EQUITY	BHLB	BERKSHIRE HILL BANCORP INC	'084680107	520	21.94	11408.8	0	
NQ2G	EQUITY	VITA	ORTHOVITA INC	'68750U102	2300	4.39	10097	0	
NQ2G	EQUITY	UXG	US GOLD CORP	'912023207	2700	2.89	7803	0	
NQ2H	FIXED INCOME		MORGAN STANLEY ABS CAP I INC	'61753EAB6	2000000	39.34131	786826.2	0.33625	1/25/2037
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS INC	'86363DAJ0	663178.06	16.64129	110361.38	0.41625	3/25/2037
NQ2H	FIXED INCOME		MCKESSON CORP	'581557AV7	1800000	104.639	1883502	5.7	3/1/2017
NQ2H	FIXED INCOME		SWU000700 IRS EUR R F 1.94750	'99500M6T5	1000000	149.560506	1495605.06	1.9475	3/15/2012
NQ2H	FIXED INCOME		SWU000700 IRS EUR P V OOMFCPET	'99500M6U2	-1000000	146.169981	-1461699.81	1	3/15/2012
NQ2H	FIXED INCOME		CENTURYTEL INC	'156700AL0	3500000	101.449	3550715	6	4/1/2017
NQ2H	FIXED INCOME		SWPC65802 CDS USD R V OM EVENT	'99500NK83	2342400	104.573147	2449521.4	1	6/20/2017
NQ2H	FIXED INCOME		SWPC65802 CDS USD P F .60000	'99500NK91	-2342400	100	-2342400	0.6	6/20/2017
NQ2H	FIXED INCOME		FNMA POOL 909695	'31411JU08	19498.19	104.802	20434.49	5.5	2/1/2037
NQ2H	FIXED INCOME		SWPC66651 CDS USD R V OM EVENT	'99500OT58	1300000	143.789758	1869266.85	1	6/20/2017
NQ2H	FIXED INCOME		SWPC66651 CDS USD P F .69000	'99500OT66	-1300000	100	-1300000	0.69	6/20/2017
NQ2H	FIXED INCOME		SWPC66644 CDS USD R F .48000	'99500OTE9	1600000	62.960672	1007370.75	0.48	6/20/2012
NQ2H	FIXED INCOME		SWPC66644 CDS USD P V OM EVENT	'99500OTF6	-1600000	100	-1600000	1	6/20/2012
NQ2H	FIXED INCOME		SWPC70299 CDS USD R V OM EVENT	'99500OVQ9	1700000	102.555853	1743449.5	1	6/20/2017
NQ2H	FIXED INCOME		SWPC70299 CDS USD P F .86500	'99500OVR7	-1700000	100	-1700000	0.865	6/20/2017
NQ2H	FIXED INCOME		GMAC LLC	'36186CAH6	4000000	91.113	364452	6.625	5/15/2012
NQ2H	FIXED INCOME		FNMA POOL 939426	'31413AD75	21558.64	104.802	22593.89	5.5	6/1/2037
NQ2H	FIXED INCOME		FNMA POOL 938503	'31412YDQ4	18468.07	104.802	19354.91	5.5	5/1/2037
NQ2H	FIXED INCOME		TOBACCO SETTLEMENT FIN AUTH WE	'88880LA11	385000	79.106	304558.1	7.467	6/1/2047
NQ2H	FIXED INCOME		SWU0757A0 IRS GBP R F 6.00000	'99500TUN6	1900000	176.405941	3351712.87	6	12/19/2012
NQ2H	FIXED INCOME		SWU0757A0 IRS GBP P V 6M LIBOR	'99500TU04	-1900000	159.935002	-3038765.05	1.46188	12/19/2012
NQ2H	FIXED INCOME		SWU0762A3 IRS GBP R F 6.00000	'99500TU29	3600000	176.405941	6350613.86	6	12/19/2012
NQ2H	FIXED INCOME		SWU0762A3 IRS GBP P V 6M LIBOR	'99500TV05	-3600000	159.935002	-5757660.09	1.46188	12/19/2012
NQ2H	FIXED INCOME		NABORS INDUSTRIES BP SWAP	'629568AQ9	7200000	100.25	7218000	6.15	2/15/2018
NQ2H	FIXED INCOME		MORGAN STANLEY ABS CAP I INC	'61749KAB9	353169.57	60.70138	214378.8	0.29625	7/25/2036
NQ2H	FIXED INCOME		COMMERCIAL METALS CO	'201723AH6	2400000	99.731	2393544	6.5	7/15/2017
NQ2H	FIXED INCOME		LIMITED INC	'532716AM9	2800000	94.295	2640260	6.9	7/15/2017
NQ2H	FIXED INCOME		SWPC42264 CDS USD R F 3.28000	'99500ZX25	300000	86.377055	259131.17	3.28	9/20/2012
NQ2H	FIXED INCOME		SWPC42264 CDS USD P V 00MEVENT	'99500ZX33	-300000	100	-300000	1	9/20/2012
NQ2H	FIXED INCOME		KRAFT FOODS INC	'50075NAS3	1100000	108.175	1189925	6.5	8/11/2017
NQ2H	FIXED INCOME		FNMA POOL 899679	'31410WQ84	3365297.38	104.802	3526898.96	5.5	8/1/2037
NQ2H	FIXED INCOME		GS MTG SECS CORP	'362341XG9	2089520.88	88.4571	1848329.57	5.23692	11/25/2035
NQ2H	FIXED INCOME		LEHMAN BROTHERS HLDGS INC	'52517PSX5	300000	17	51000	6.2	9/26/2014
NQ2H	FIXED INCOME		ROYAL BK SCOTLAND GROUP PLC	'780097AU5	700000	47.25	330750	7.64	3/29/2049
NQ2H	FIXED INCOME		ARGON CAPITAL PLC	'B2838QI17	300000	74.849581	224548.74	8.162	10/29/2049
NQ2H	FIXED INCOME		SWPC81866 CDS USD R V 00MEVENT	'995018UK7	400000	100.584511	402338.04	1	12/20/2012
NQ2H	FIXED INCOME		SWPC81866 CDS USD P F .35000	'995018UL5	-400000	100	-400000	0.35	12/20/2012
NQ2H	FIXED INCOME		SWPC81858 CDS USD R V 00MEVENT	'995018UN1	400000	103.125872	412503.49	1	12/20/2012
NQ2H	FIXED INCOME		DENVER ARENA TR	'249078AA4	48303.37	89.96759	43457.38	6.94	11/15/2019
NQ2H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	6153970.3	100	6153970.3	0.291318	12/31/2030
NQ2H	FIXED INCOME		MELLON RESIDENTIAL FDG CORP	'585525EN4	930412.02	85.52124	795699.9	0.68338	12/15/2030
NQ2H	FIXED INCOME		CENTEX CORP	'152312AG9	1600000	106	1696000	7.875	2/1/2011
NQ2H	FIXED INCOME		XL CAP FIN EUROPE PLC	'983730AA0	1300000	102.257	1329341	6.5	1/15/2012
NQ2H	FIXED INCOME		MEADWESTVACO CORP	'583334AA5	1000000	106.931	1069310	6.85	4/1/2012
NQ2H	FIXED INCOME		FIRST NATIONWIDE TRUST	'22540VK43	20990.23	83.87692	17605.96	0.950332	3/25/2032
NQ2H	FIXED INCOME		HANSON AUSTRALIA FDG LTD	'411336AA8	900000	95	855000	5.25	3/15/2013
NQ2H	FIXED INCOME		BUNGE LTD FIN CORP	'120568AH3	2900000	105.73	3066170	5.875	5/15/2013
NQ2H	FIXED INCOME		FEDERAL NATL MTG ASSN GTD	'31393BX75	622113.2	93.01059	578631.16	0.59625	9/25/2042
NQ2H	FIXED INCOME		CITIGROUP INC	'236001I16	800000	123.433241	987465.92	4.75	2/10/2019
NQ2H	FIXED INCOME		WELLS FARGO MTG BKD SECS 2004	'949803AA8	30041.1	91.8882	27604.23	4.0746	10/25/2034
NQ2H	FIXED INCOME		STRUCTURED ASSET SECS CORP	'86359BGG0	1131052.08	82.16173	929291.96	3.750048	2/25/2034
NQ2H	FIXED INCOME		STRUCTURED ADJ RATE MTG LN TR	'863579IG4	709866.27	51.4	364871.26	2.45083	1/25/2035
NQ2H	FIXED INCOME		GS MTG SECS CORP	'36242DLF8	1300000	72.49923	942489.99	3.376314	12/25/2034
NQ2H	FIXED INCOME		SOUTHWEST AIRLS CO	'844741AX6	1300000	94.031	1222403	5.125	3/1/2017
NQ2H	FIXED INCOME		WPP FIN UK	'92931NAB6	2400000	102.687	2464488	5.875	6/15/2014
NQ2H	FIXED INCOME		BEAR STEARNS ALT A TR	'07386HSN2	472200.48	66.46849	313864.53	5.208987	3/25/2035
NQ2H	FIXED INCOME		CIT GROUP INC	'B02W5THI0	200000	91.663195	183326.39	4.25	9/22/2011
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GTJ7	1621316.89	81.83352	1326780.68	4.647488	8/25/2035
NQ2H	FIXED INCOME		BAC CAP TRUST VII	'B0G32QI12	500000	103.158077	515790.38	5.25	8/10/2035
NQ2H	FIXED INCOME		NEXTEL COMMUNICATIONS	'65332VBG7	200000	89.75	179500	7.375	8/1/2015
NQ2H	FIXED INCOME		BEAR STEARNS ARM TR	'07387AEG6	2745179.82	86.65682	2378885.54	4.625	10/25/2035
NQ2H	FIXED INCOME		CWALT INC	'12667GJL8	73370.57	98.79881	72489.25	4.5	6/25/2035
NQ2H	FIXED INCOME		WASHINGTON MUT MTG LN TR	'93933TAS2	382573.15	90.75634	347209.39	2.30441	5/25/2041
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS II	'86359LRW1	1961018.5	54.86012	1075817.1	0.52625	2/25/2036
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GW53	1365669.58	86.56525	1182195.29	2.85	12/25/2035
NQ2H	FIXED INCOME		BEAR STEARNS ASSET BCK SECS TR	'07384YUG9	304754.37	93.72816	285640.66	0.57625	1/25/2036
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GW79	3938019.52	85.44558	3364863.62	4.7	12/25/2035
NQ2H	FIXED INCOME		BANC AMER FDG TR	'058927AA2	2030222.9	88.06596	1787935.29	4.56812	2/20/2036
NQ2H	FIXED INCOME		USB CAP IX	'91731KAA8	1000000	76.75	767500	6.189	10/29/2049
NQ2H	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GEG5	900000	94.312	848808	0.73938	3/22/2016
NQ2H	FIXED INCOME		MORGAN STANLEY GROUP INC	'990KQSI11	1000000	130.760742	1307607.42	1.418	4/13/2016
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS II	'86360KAA6	1338745.99	50.24681	672677.15	0.45625	4/25/2036
NQ2H	FIXED INCOME		GANNETT CO INC	'364725AE1	1000000	98.096	980960	5.75	6/1/2011
NQ2H	FIXED INCOME		TELECOM ITALIA CAP	'87927VAT5	1000000	99.234	992340	1.12	7/18/2011
NQ2H	FIXED INCOME		AMERISOURCEBERGEN CORP	'03073EAF2	1900000	107.703	2046357	5.875	9/15/2015
NQ2H	FIXED INCOME		HSBC FIN CORP MED TRM NTS	'40429JAS6	900000	97.058	873522	0.67438	8/9/2011

NQ2H	FIXED INCOME	CNA FINL CORP		'126117ANO	1000000	100.434	1004340	6	8/15/2011
NQ2H	FIXED INCOME	INTL LEASE FIN CORP MTN		'45974VA73	1000000	81.709	817090	5.55	9/5/2012
NQ2H	FIXED INCOME	DAIMLERCHRYSLER NTH AMER HLDG		'23383FBU8	2500000	105.036	2625900	5.75	9/8/2011
NQ2H	FIXED INCOME	CAPITAL ONE FINL CORP		'14040HAQ8	1300000	104.471	1358123	5.7	9/15/2011
NQ2H	FIXED INCOME	SWPC94042 PIMCO CDS REC		'99S00CDN2	1000000	121.708756	1217087.56	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		'99S005Z26	1700000	99.891024	1698147.41	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	100.174167	1302264.17	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	99.542321	1194507.85	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	106.600983	2558423.59	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	96.225	962250	6.3	9/15/2016
NQ2H	FIXED INCOME	MERRILL LYNCH MTG INVS TR		'59023AAB2	259594.93	95.84606	248811.51	0.31625	7/25/2037
NQ2H	FIXED INCOME	BEAR STEARNS ALT A TR 2006 6		'073868AV3	1915082.33	59.89767	1147089.69	5.675333	11/25/2036
NQ2H	FIXED INCOME	DEUTSCHE ALT B SECS MTG LN TR		'251513AR8	247728.95	90.34399	223808.22	0.36563	10/25/2036
NQ2H	FIXED INCOME	SWPC95650 PIMCO CDS REC		'99S00DEQ2	900000	104.259205	938332.85	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	102.71541	1438015.74	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	101.435986	1318667.82	1	9/20/2011
NQ2H	FIXED INCOME	SWPC95452 PIMCO CDS PAY		'99S00DF55	-1300000	100	-1300000	0.35	9/20/2011
NQ2H	FIXED INCOME	MASCO CORP		'574599BD7	2000000	94.789	1895780	6.125	10/3/2016
NQ2H	FIXED INCOME	SWPC83177 PIMCO CDS REC		'99S00DLQ4	1000000	105.254455	1052544.55	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	104.14787	12451502.75	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	88.241	1588338	0.87938	10/15/2016
NQ2H	FIXED INCOME	VIACOM INC		'925524BB5	1000000	107.856	1078560	6.25	4/30/2016
NQ2H	FIXED INCOME	HARBORVIEW MTG LN TR		'41162DAF6	139481.81	51.01818	71161.08	0.43625	1/19/2038
NQ2H	FIXED INCOME	GSAMP TR		'36245EAB4	188825.71	98.13136	185297.24	0.28625	10/25/2046
NQ2H	FIXED INCOME	STRUCTURED ASSET SECS CORP TR		'86360DAA2	1049123.89	60.905	638968.91	3.96907	10/25/2035
NQ2H	FIXED INCOME	SWPC88366 PIMCO CDS REC		'99S00F2H0	3000000	102.087143	3062614.29	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	38.2208	726195.2	0.35625	11/25/2036
NQ2H	FIXED INCOME	SWPC87145 PIMCO CDS REC		'99S00FFB9	1000000	103.830464	1038304.64	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		'99S00FJ85	2500000	100.411256	2510281.4	1	9/20/2011
NQ2H	FIXED INCOME	SWPC86782 PIMCO CDS PAY		'99S00FJ3C	-2500000	100	-2500000	0.535	9/20/2011
NQ2H	FIXED INCOME	FNMA POOL 902568		'31411AW50	27569.5	104.88	28914.89	5.5	11/1/2036
NQ2H	FIXED INCOME	MERRILL LYNCH MTG INVS INC		'59020UA39	2199975.77	88.35609	1943812.57	1.24625	10/25/2035
NQ2H	FIXED INCOME	SWPC97763 PIMCO CDS REC		'99S00H2E3	1000000	100.038218	1000382.18	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	1905297.88	46.86452	892908.71	1.63083	1/25/2047
NQ2H	FIXED INCOME	DONNELLY R R + SONS		'257867AT8	3300000	94.281	3111273	6.125	1/15/2017
NQ2H	FIXED INCOME	JPMORGAN CHASE CAP XXI		'48123KAA4	1200000	66.031	792372	1.43313	2/2/2037
NQ2H	FIXED INCOME	J P MORGAN MTG TR 2007 A1		'46630GAW5	1969529.7	46.63533	918496.68	4.49333	7/25/2035
NQ2H	FIXED INCOME	WESTERN UN CO		'959802AB5	2800000	108.362	3034136	5.93	10/1/2016
NQ2H	FIXED INCOME	SWPC81858 CDS USD P F .25000		'99S018U09	-400000	100	-400000	0.25	12/20/2012
NQ2H	FIXED INCOME	SWPC81841 CDS USD R V 00MEVENT		'99S018UQ4	400000	100.081967	400327.87	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	99.717166	398868.66	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	SWPC81833 CDS USD R V 00MEVENT		'99S018UZ4	500000	101.623779	508118.9	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 V 03MEVENT		'99S019259	1300000	106.774526	1388068.84	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	87.947	527682	6.671	10/29/2049
NQ2H	FIXED INCOME	SWPC89562 CDS USD R V 00MEVENT		'99S01BH25	1000000	99.844031	998440.31	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	102.801263	1028012.63	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	101.467851	1014678.51	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	99.796641	997966.41	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	300000	102.908821	308726.46	1	12/20/2012
NQ2H	FIXED INCOME	SWPC89554 CDS USD P F .32000		'99S01BH07	-300000	100	-300000	0.32	12/20/2012
NQ2H	FIXED INCOME	SWPC38189 CDS USD R V 00MEVENT		'99S01BJ23	1000000	100.584511	1005845.11	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		'99S01BW88	1952000	103.98374	2029762.6	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	SWPC38510 CDS USD R V 00MEVENT		'99S01CDT8	1900000	104.897772	1993057.67	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	SWPC38577 CDS USD R V 00MEVENT		'99S01D6B3	1800000	99.474503	1790541.05	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	101.61169	2133845.49	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	103.840827	1349930.75	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	200000	99.285	198570	6.125	11/21/2017

NQ2H	FIXED INCOME	SWPC39567 CDS USD R V 00MEVENT	'99S01GVH5	1100000	102.394121	1126335.33	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	102.497065	1332461.85	1	9/20/2017
NQ2H	FIXED INCOME	SWPC39682 CDS USD P F 2.41000	'99S01HPR8	-1300000	100	-1300000	2.41	9/20/2017
NQ2H	EQUITY	SWAP MERRILL BOC	'996HXA902	-120000	1	-120000	0	
NQ2H	FIXED INCOME	CHICAGO ILL TRANSIT AUTH TRANS	'167725AB6	600000	108.379	650274	6.3	12/1/2021
NQ2H	EQUITY	SWAP DEUTSCHE BOC	'996HWQ908	-150000	1	-150000	0	
NQ2H	EQUITY	SWAP CSFB COC	'996HWP900	910000	1	910000	0	
NQ2H	OPTIONS	317U694A1 GBP SWAPTION	'99XL18960	1100000	13.666651	150333.16	0	
NQ2H	EQUITY	SWAP MORGAN STANLEY COC	'996HDX906	660000	1	660000	0	
NQ2H	FIXED INCOME	WELLS FARGO CAP XV	'949801AA2	700000	104	728000	9.75	12/31/2049
NQ2H	EQUITY	SWAP JPM CHASE BOC	'996HWW905	-160000	1	-160000	0	
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	-220000	1	-220000	0	
NQ2H	FIXED INCOME	SWPC299A5 CDS USD R V 00MEVENT	'99S03DRT9	200000	99.9626	199925.2	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	84.15155	5049093	0.29338	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	-1240000	1	-1240000	0	
NQ2H	FIXED INCOME	SWPC312A8 CDS USD R V 00MEVENT	'99S03EJN9	700000	97.180205	680261.44	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 SWAPTION	'99XM18562	2300000	13.666651	314332.96	0	
NQ2H	FIXED INCOME	SWPC0A328 CDS USD R V 03MEVENT	'99S03IHB8	900000	99.464489	895180.4	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	SWPC891A7 CDS USD R V 00MEVENT	'99S03NP28	1700000	87.006085	1479103.45	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	156.17653	0	0	12/15/2010
NQ2H	EQUITY	SWAP BNP PARIBAS BOC	'996HWG900	-260000	1	-260000	0	
NQ2H	FIXED INCOME	BARCLAYS BK PLC	'06739GAE9	900000	100.637	905733	6.05	12/4/2017
NQ2H	FIXED INCOME	NORDSTROM INC	'655664AK6	1100000	103.645	1140095	6.25	1/15/2018
NQ2H	FIXED INCOME	SWPC39856 CDS USD R V 00MEVENT	'99S01IXT3	1100000	105.694436	1162638.8	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	99.723002	997230.02	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	105.968	2119360	6.125	2/1/2018
NQ2H	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	'11102AAA9	3500000	101.299	3545465	5.95	1/15/2018
NQ2H	FIXED INCOME	SWPC34634 CDS USD R V 00MEVENT	'99S01KQZ2	2800000	98.916287	2769656.04	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	101.305499	2026109.98	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	109.513696	3613951.97	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	106.585713	3730499.96	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	103.475187	1552127.81	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	FNMA POOL 933185	'31412SF26	1817176.85	104.802	1904437.68	5.5	11/1/2037
NQ2H	FIXED INCOME	SWPC34741 CDS USD R V 00MEVENT	'99S01L4H4	1400000	100.068397	1400957.56	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	97.258686	1847915.03	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	103.984203	1217862.99	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	111.89	1342680	7.119	12/15/2017
NQ2H	FIXED INCOME	NGPL PIPECO LLC	'62912XAA2	4000000	109.71	4388400	6.514	12/15/2012
NQ2H	FIXED INCOME	UBS AG STAMFORD BRH	'90261XEM0	3600000	102.367	3685212	5.875	12/20/2017
NQ2H	FIXED INCOME	SWPC37470 CDS USD R V 00MEVENT	'99S01N6H8	3600000	103.51102	3726396.72	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	102.754792	308264.38	1	12/20/2017
NQ2H	FIXED INCOME	SWPC36241 CDS USD P F .67000	'99S01O4X3	-300000	100	-300000	0.67	12/20/2017
NQ2H	FIXED INCOME	FNMA POOL 959514	'31413YN72	6834567.86	104.802	7162763.81	5.5	12/1/2037
NQ2H	FUTURE	3MO STERLING INTEREST RATE FUT	'99XG02486	10500000	158.575555	0	0	3/17/2010
NQ2H	CASH EQUIVALENT	MERRILL FUTURES CASH COLLATER	'59199K9X2	6013000	100	6013000	0.03	12/31/2030
NQ2H	CASH EQUIVALENT	CITIGROUP	'17499K9V1	13000	100	13000	0.01	12/31/2030
NQ2H	FIXED INCOME	RALI SER 2006 QO6 TR	'75114NAA2	269491.96	47.22399	127264.86	0.42625	6/25/2046
NQ2H	FIXED INCOME	UNITED STATES TREAS BDS	'912810PV4	0.01	95.813	0.01	0	1/15/2028
NQ2H	FIXED INCOME	SWU0218D7 IRS GBP R F 5.00000	'99S01XS82	200000	171.87986	343759.72	5	6/18/2013
NQ2H	FIXED INCOME	SWU0218D7 IRS GBP P V 06MLIBOR	'99S01XS90	-200000	159.935002	-319870	1.4725	6/18/2013
NQ2H	FIXED INCOME	WELLS FARGO MTG BKD 2006 AR4	'94983PAH1	2937656.74	26.47335	777696.15	5.778091	4/25/2036
NQ2H	FIXED INCOME	SWPC853B1 CDS USD R F 1.45000	'99S0278W7	600000	102.633811	615802.87	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	110.008	1100080	7	3/19/2018
NQ2H	FIXED INCOME	SWPC48881 CDS USD R F 1.82000	'99S027M50	1000000	99.489013	994890.13	1.82	3/20/2013
NQ2H	FIXED INCOME	SWPC48881 CDS USD P V 00MEVENT	'99S027M68	-1000000	100	-1000000	1	3/20/2013
NQ2H	FIXED INCOME	SWPC38486 CDS USD R V 00MEVENT	'99S02DNE7	3600000	101.976216	3671143.78	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	102.263112	3681472.03	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	2000000	105.17	2103400	6.875	4/25/2018
NQ2H	FIXED INCOME	SWPC95R32 CDS USD R V 03MEVENT	'99S02F5Z5	2244800	99.315054	2229424.33	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	SWPC29501 CDS USD R F .69000	'99S02I4H0	2700000	99.619062	2689714.67	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	99.264691	1588235.06	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	100.829116	3024873.48	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	101.280322	2025606.44	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	94.608662	946086.62	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	100.829116	1008291.16	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	99.654749	996547.49	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	99.602836	398411.34	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	100.810073	1008100.73	1	6/20/2013
NQ2H	FIXED INCOME	SWPC96T46 CDS USD P F 1.33000	'99S02ICX6	-1000000	100	-1000000	1.33	6/20/2013
NQ2H	EQUITY	SWAP GOLDMAN BOC	'996HWS904	-520000	1	-520000	0	
NQ2H	FIXED INCOME	SWU0354E9 IRS USD R V 03MLIBOR	'99S02KOT7	15200000	84.15155	12791035.6	0.29338	12/17/2028
NQ2H	FIXED INCOME	SWU0354E9 IRS USD P F 5.00000	'99S02KOU4	-15200000	100	-15200000	5	12/17/2028
NQ2H	FIXED INCOME	SWU0300E4 IRS USD R V 03MLIBOR	'99S02KY58	1500000	84.15155	1262273.25	0.29338	12/17/2028
NQ2H	FIXED INCOME	SWU0300E4 IRS USD P F 5.00000	'99S02KY66	-1500000	100	-1500000	5	12/17/2028
NQ2H	FIXED INCOME	SWU0362E9 IRS USD R V 03MLIBOR	'99S02OOQ5	900000	84.15155	757363.95	0.29338	12/17/2028
NQ2H	FIXED INCOME	SWU0362E9 IRS USD P F 5.00000	'99S02OOR3	-900000	100	-900000	5	12/17/2028
NQ2H	FIXED INCOME	SWU0551E0 IRS USD R V 03MLIBOR	'99S02ORE9	5500000	84.15155	462835.25	0.29338	12/17/2028
NQ2H	FIXED INCOME	SWU0551E0 IRS USD P F 5.00000	'99S02ORF6	-5500000	100	-5500000	5	12/17/2028
NQ2H	FIXED INCOME	SLM CORP	'78442FEH7	100000	79.75	79750	8.45	6/15/2018
NQ2H	FIXED INCOME	SWPC30C76 CDS USD R V 03MEVENT	'99S02TTH9	3000000	99.309263	2979277.89	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	99.117559	2973526.77	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	94.968438	949684.38	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	105.103653	420414.61	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	101.361835	2939493.22	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	102.590408	1025904.08	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	94.704214	947042.14	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	101.125029	3033750.87	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	105.103653	1051036.53	2.15	9/20/2013
NQ2H	FIXED INCOME	SWPC01P16 CDS USD P V 03MEVENT	'99S02TWC6	-1000000	100	-1000000	1	9/20/2013
NQ2H	FUTURE	LZ9P LIF APUT UK 90DAY LIB	'99XJ88695	-10375000	0.000002	0	0	12/16/2009
NQ2H	EQUITY	SWAP UBS COC	'996HXH907	310000	1	310000	0	
NQ2H	EQUITY	SWAP BANK OF AMERICA COC	'996HWB901	2100000	1	2100000	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	SWU0718H3 IRS GBP R F 3.50000	'99S03SY84	1800000	162.716784	2928902.11	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0718H3 IRS GBP P V 06MLIBOR	'99S03SY92	-1800000	159.935002	-2878830.04	1.4725	12/17/2013
NQ2H	FUTURE	S+P 500 INDEX FUTURES	'99XM48916	297750	1052.9	0	0	12/17/2009
NQ2H	FIXED INCOME	SWU0207J7 IRS GBP R F 3.50000	'99S03X7Z3	600000	162.716784	976300.7	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0207J7 IRS GBP P V 06MLIBOR	'99S03X809	-600000	159.935002	-959610.01	1.4725	12/17/2013
NQ2H	FIXED INCOME	SWU0332J5 IRS CAD R F 5.00000	'99S03XY23	1300000	92.065061	1196845.79	5	12/19/2028
NQ2H	FIXED INCOME	SWU0332J5 IRS CAD P V 03MCDOR	'99S03XZ09	-1300000	93.170595	-1211217.74	1	12/19/2028
NQ2H	FIXED INCOME	SWU0415J5 IRS CAD R F 5.00000	'99S03YC88	700000	92.065061	644455.43	5	12/19/2028
NQ2H	FIXED INCOME	SWU0415J5 IRS CAD P V 03MCDOR	'99S03YCL6	-700000	93.170595	-652194.17	1	12/19/2028
NQ2H	FIXED INCOME	SWU0417J3 IRS CAD R F 5.00000	'99S03YE59	900000	92.065061	828585.55	5	12/19/2028
NQ2H	FIXED INCOME	SWU0417J3 IRS CAD P V 03MLIBOR	'99S03YE67	-900000	93.170595	-838535.36	1	12/19/2028
NQ2H	FIXED INCOME	SWU0433J3 IRS CAD R F 5.00000	'99S03YK52	600000	92.065061	552390.37	5	12/19/2028
NQ2H	FIXED INCOME	SWU0433J3 IRS CAD P V 03MCDOR	'99S03YK60	-600000	93.170595	-559023.57	1	12/19/2028
NQ2H	EQUITY	MORGAN STANLEY CAP SVCS BOC	'996VML909	-320000	1	-320000	0	
NQ2H	FIXED INCOME	INC BK NV NETH ST CR GTEE	'45324QAB2	1900000	101.694	1932186	2.625	2/9/2012
NQ2H	EQUITY	BANC OF AMERICA SECURITIES LLC	'63999B965	-20000	1	-20000	0	
NQ2H	FIXED INCOME	SWPC860B2 CDS USD R V 00MEVENT	'99S041059	300000	115.943575	347830.73	1	9/20/2018
NQ2H	FIXED INCOME	SWPC860B2 CDS USD P F 4.15000	'99S041067	-300000	100	-300000	4.15	9/20/2018
NQ2H	FIXED INCOME	SWU0938J3 IRS CAD R F 5.75000	'99S041X26	800000	96.01678	768134.24	5.75	12/19/2028
NQ2H	FIXED INCOME	SWU0938J3 IRS CAD P V 03MLIBOR	'99S041X34	-800000	93.170595	-745364.76	1	12/19/2028
NQ2H	FIXED INCOME	SWPC897B9 CDS USD R F 9.75000	'99S0424W0	800000	127.658604	1021268.83	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	SWPC912B0 CDS USD R V 03MEVENT	'99S042C50	400000	116.36154	465446.16	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	115.284264	576421.32	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 SWAPTION	'99XO42683	-2400000	0.010748	-25795.2	0	
NQ2H	OPTIONS	317510SN6 OTC ECAL SWAPTION	'99XO42972	12200000	0.001246	15201.2	0	
NQ2H	FIXED INCOME	SLH COLLATERAL DOM FWD LIBAILI	'916XQLI19	-570000	100	-570000	0	12/31/2060
NQ2H	FIXED INCOME	SWPC0A302 CDS USD R V 00MEVENT	'99S045XT8	3700000	99.463965	3680166.71	1	12/20/2018
NQ2H	FIXED INCOME	SWPC0A302 CDS USD P F 1.40000	'99S045XU5	-3700000	100	-3700000	1.4	12/20/2018
NQ2H	FIXED INCOME	SLH OPEN POSITION NET ASSET	'912RNEI15	481006.84	25	120251.71	0	12/31/2060

NQ2H	FIXED INCOME	LBI OPEN POSITION NET ASSET	'912RNAI13	115002.48	25	28750.62	0	12/31/2060	
NQ2H	FIXED INCOME	LSI OPEN POSITION NET ASSET	'912RNCI19	13987.35	25	3496.84	0	12/31/2060	
NQ2H	FIXED INCOME	BLACK + DECKER	'091797AP5	1500000	117.506	1762590	8.95	4/15/2014	
NQ2H	OPTIONS	317U987A7 USD SWAPTION	'99X097661	-2400000	0.04524	-108576	0		
NQ2H	FIXED INCOME	SWPCS24C8 CDS USD R V 00MEVENT	'99S04BZH9	100000	103.878002	103878	1	6/20/2014	
NQ2H	FIXED INCOME	SWPCS24C8 CDS USD P F 1.00000	'99S04BZ17	-100000	100	-100000	1	6/20/2014	
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5D2	500000	105.448	527240	5.95	4/1/2016	
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5F7	600000	105.356	632136	5.65	4/1/2016	
NQ2H	FIXED INCOME	SFF	'833656AE1	10000000	102.673	10267300	3.375	5/5/2014	
NQ2H	CASH EQUIVALENT	UNITED STATES TREAS BILLS	'912795P96	5075000	99.985667	5074272.58	0.21048	10/29/2009	
NQ2H	FIXED INCOME	US TREASURY SEC.	'912828KL3	10000	100.273	10027.3	0.875	4/30/2011	
NQ2H	FIXED INCOME	LEASEPLAN CORPORATION NY	'52205VAA3	2200000	102.293	2250446	3	5/7/2012	
NQ2H	FIXED INCOME	WHIRLPOOL CORP MTN BK ENT	'96332HCC1	1000000	107.94	1079400	8	5/1/2012	
NQ2H	FIXED INCOME	SWU0094L8 IRS CAD R F 5.80000	'99S04D885	7600000	94.966719	7217470.68	5.8	12/19/2023	
NQ2H	FIXED INCOME	SWU0094L8 IRS CAD P V 06MCDOR	'99S04D893	-7600000	93.170595	-7080965.25	1	12/19/2023	
NQ2H	FIXED INCOME	SWU0123L3 IRS CAD R F 5.80000	'99S04E724	5200000	94.966719	4938269.41	5.8	12/19/2023	
NQ2H	FIXED INCOME	SWU0123L3 IRS CAD P V 03MCDOR	'99S04E800	-5200000	93.170595	-4844870.96	1	12/19/2023	
NQ2H	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	10000000	111.266	11126600	7.375	5/15/2014	
NQ2H	FIXED INCOME	SWPC699C7 CDS USD R V 00MEVENT	'99S04ETB3	8600000	100.933987	8680322.88	1	6/20/2014	
NQ2H	FIXED INCOME	SWPC699C7 CDS USD P F 1.00000	'99S04ETC1	-8600000	100	-8600000	1	6/20/2014	
NQ2H	CASH EQUIVALENT	UNITED STATES TREAS BILLS	'912795UL3	12745000	99.900778	12732354.13	0.01	4/1/2010	
NQ2H	FIXED INCOME	NORDSTROM INC	'655664AM2	700000	109.699	767893	6.75	6/1/2014	
NQ2H	FIXED INCOME	SWU0508L8 IRS GBP R F 3.00000	'99S04IGB8	400000	160.549409	642197.63	3	9/15/2011	
NQ2H	FIXED INCOME	SWU0508L8 IRS GBP P V 06MLIBOR	'99S04IGC6	-400000	159.935002	-639740.01	1	9/15/2011	
NQ2H	FIXED INCOME	SFF	'833656AF8	1100000	101.317	11144487	2.25	6/11/2012	
NQ2H	FIXED INCOME	CIT GROUP INC	'B1FD8GI1	400000	85.144014	340576.06	4.65	9/19/2016	
NQ2H	FIXED INCOME	BARCLAYS BANK PLC	'06739FFU0	1380000	131.433	1813775.4	10.179	6/12/2021	
NQ2H	FIXED INCOME	SWPC086D6 CDS USD R V 03MEVENT	'99S04KZ4	300000	92.672326	278016.98	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	95.338768	858048.91	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	95.117196	380468.78	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	92.111998	276335.99	1	6/20/2019	
NQ2H	FIXED INCOME	SWPC101D7 CDS USD P F 2.30000	'99S04KG98	-300000	100	-300000	2.3	6/20/2019	
NQ2H	FIXED INCOME	AMERICAN INTL GROUP	'026874BS5	1800000	60	1080000	8.175	5/15/2058	
NQ2H	FIXED INCOME	AMERICAN INTL GROUP	'026874BT3	2200000	84.983	1869626	8.25	8/15/2018	
NQ2H	FIXED INCOME	AUTOZONE INC	'053332AK8	1400000	106.471	1490594	5.75	1/15/2015	
NQ2H	OPTIONS	317U131B0 IRO EUR SWAPTION	'99XQ39767	-1100000	0.488369	-5372.05	0	7/1/2014	
NQ2H	FIXED INCOME	CITIGROUP INC	'B1Y3WLI4	600000	125.435769	752614.62	4.75	5/31/2017	
NQ2H	OPTIONS	317U153B3 IRO USD SWAPTION	'99XQ49451	-1100000	0.4754	-5229.4	0	7/10/2012	
NQ2H	FIXED INCOME	CITIGROUP INC	'172967EW7	1100000	111.939	1231329	8.125	7/15/2039	
NQ2H	OPTIONS	317U165B9 IRO USD SWAPTION	'99XQ68600	-15400000	0.21419	-32985.26	0		
NQ2H	OPTIONS	317U166B8 IRO USD SWAPTION	'99XQ70432	-4100000	0.21419	-8781.79	0	6/28/2010	
NQ2H	FUTURE	S+P 500 E MINI INDEX FUTURES	'99XQ55953	-64500	1052.9	0	0	12/18/2009	
NQ2H	OPTIONS	317U170B2 IRO USD SWAPTION	'99XQ81280	-11500000	0.37293	-42886.95	0	6/15/2010	
NQ2H	OPTIONS	317U175B7 IRO USD SWAPTION	'99XQ84789	-16500000	0.37293	-61533.45	0	6/15/2010	
NQ2H	OPTIONS	317U181B9 IRO USD SWAPTION	'99XQ95892	-2900000	0.37293	-10814.97	0		
NQ2H	FIXED INCOME	SWPC753D8 CDS USD R V 03MEVENT	'99S04UOQ9	400000	107.882542	431530.17	1	9/20/2019	
NQ2H	FIXED INCOME	SWPC753D8 CDS USD P F 1.00000	'99S04UOR7	-400000	100	-400000	1	9/20/2019	
NQ2H	OPTIONS	317U194B4 IRO USD SWAPTION	'99XR16441	-6200000	0.63886	-39609.32	0		
NQ2H	FIXED INCOME	SWPC793D0 CDS USD R V 03MEVENT	'99S04VC56	300000	99.855822	299567.47	1	3/20/2018	
NQ2H	FIXED INCOME	SWPC793D0 CDS USD P F 1.00000	'99S04VC64	-300000	100	-300000	1	3/20/2018	
NQ2H	FIXED INCOME	SWPC826D1 CDS USD R V 03MEVENT	'99S04VMN6	300000	99.855822	299567.47	1	3/20/2018	
NQ2H	FIXED INCOME	SWPC826D1 CDS USD P F 1.00000	'99S04VMO4	-300000	100	-300000	1	3/20/2018	
NQ2H	OPTIONS	317U213B1 IRO USD SWAPTION	'99XR35391	-1400000	0.63886	-8944.04	0	11/23/2009	
NQ2H	OPTIONS	317U214B0 IRO USD SWAPTION	'99XR36399	-7400000	0.63886	-47275.64	0		
NQ2H	FIXED INCOME	SWU0559L6 IRS USD R V 03MLIBOR	'99S04XDB8	8000000	96.17153	7693722.4	1	12/16/2019	
NQ2H	FIXED INCOME	SWU0559L6 IRS USD P F 4.00000	'99S04XDC6	-8000000	100	-8000000	4	12/16/2019	
NQ2H	OPTIONS	SWAPTION 317U235B5	'99XR46430	-4800000	0.63886	-30665.28	0		
NQ2H	FIXED INCOME	SWU0466M6 IRS USD R V 03MLIBOR	'99S051KH6	1000000	96.17153	961715.3	1	12/16/2019	
NQ2H	FIXED INCOME	SWU0466M6 IRS USD P F 4.00000	'99S051K14	-1000000	100	-1000000	4	12/16/2019	
NQ2H	CASH EQUIVALENT	BANK OF AMERICA NA REPO	'06199D000	33000000	100	33000000	0.06	10/1/2009	
NQ2H	CASH EQUIVALENT	BARCLAYS CAPITAL REPO	'068992007	17600000	100	17600000	0.02	10/1/2009	
NQ2H	CASH EQUIVALENT	BANK OF AMERICA NA REPO	'06199D000	49300000	100	49300000	0.11	10/2/2009	
NQ2H	CASH EQUIVALENT	J P MORGAN TERM REPO	'46699D001	1100000	100	1100000	0.1	10/2/2009	
NQ2H	CASH	AUSTRALIAN DOLLAR	'AUD	1000.06	0.88255	882.6	0		
NQ2H	CASH	CANADIAN DOLLAR	'CAD	78453.14	0.931706	73095.26	0		
NQ2H	CASH	EURO CURRENCY	'EUR	27105.1	1.4617	39619.52	0		
NQ2H	CASH	POUND STERLING	'GBP	151412.7	1.59935	242161.91	0		
NQ2H	CASH	JAPANESE YEN	'JPY	8	0.011169	0.09	0		
NQ2H	CASH	MEXICAN PESO (NEW)	'MXN	46168.29	0.074046	3418.58	0		
NQ2H	CASH	US DOLLAR	'USD	284305.14	1	284305.14	0		
NQ2I	EQUITY	COST	COSTCO WHSL CORP NEW	'22160K105	4600	56.46	259716	0	
NQ2I	EQUITY	DD	DU PONT E I DE NEMOURS + CO	'263534109	7700	32.14	247478	0	
NQ2I	EQUITY	INTC	INTEL CORP	'458140100	13500	19.57	264195	0	
NQ2I	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	4100	60.89	249649	0	
NQ2I	EQUITY	JCI	JOHNSON CTLS INC	'478366107	10000	25.56	255600	0	
NQ2I	EQUITY	MDP	MEREDITH CORP	'589433101	8900	29.94	266466	0	
NQ2I	EQUITY	NVLS	NOVELLUS SYS INC	'670008101	12600	20.98	264348	0	
NQ2I	EQUITY	PCL	PLUM CREEK TIMBER CO INC	'729251108	8100	30.64	248184	0	
NQ2I	EQUITY	INTU	INTUIT	'461202103	8900	28.5	253650	0	
NQ2I	EQUITY	WFMI	WHOLE FOODS MKT INC	'966837106	8500	30.49	259165	0	

NQ21	EQUITY	LUK	LEUCADIA NATL CORP	'527288104	10600	24.72	262032	0
NQ21	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	59700	4.71	281187	0
NQ21	EQUITY	SYK	STRYKER CORP	'863667101	5800	45.43	263494	0
NQ21	EQUITY	EL	LAUDER ESTEE COS INC	'518439104	6900	37.08	255852	0
NQ21	EQUITY	CTXS	CITRIX SYS INC	'177376100	6900	39.23	270687	0
NQ21	EQUITY	MOLX	MOLEX INC	'608554101	12900	20.88	269352	0
NQ21	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	4500	58.16	261720	0
NQ21	EQUITY	JWN	NORDSTROM INC	'655664100	8500	30.54	259590	0
NQ21	EQUITY	K	KELLOGG CO	'487836108	5200	49.23	255996	0
NQ21	EQUITY	FII	FEDERATED INVS INC PA	'314211103	9400	26.37	247878	0
NQ21	EQUITY	MTB	M + T BK CORP	'55261F104	4000	62.32	249280	0
NQ21	EQUITY	AOC	AON CORP	'037389103	6400	40.69	260416	0
NQ21	EQUITY	DV	DEVRY INC DEL	'251893103	4800	55.32	265536	0
NQ21	EQUITY	EXPD	EXPEDITORS INTL WA INC	'302130109	7600	35.15	267140	0
NQ21	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	3400	77.58	263772	0
NQ21	EQUITY	XL	XL CAPITAL LTD	'G98255105	14200	17.46	247932	0
NQ21	EQUITY	NEM	NEWMONT MNG CORP	'651639106	6100	44.02	268522	0
NQ21	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	26400	10.13	267432	0
NQ21	EQUITY	FCX	FREEMONT MCMORAN COPPER + GOLD	'35671D857	3900	68.61	267579	0
NQ21	EQUITY	BBT	BB+T CORP	'054937107	9600	27.24	261504	0
NQ21	EQUITY	CMA	COMERICA INC	'200340107	8800	29.67	261096	0
NQ21	EQUITY	GAS	NICOR INC	'654086107	6800	36.59	248812	0
NQ21	EQUITY	SRE	SEMPRA ENERGY	'816851109	5200	49.81	259012	0
NQ21	EQUITY	LM	LEGG MASON INC	'524901105	8400	31.03	260652	0
NQ21	EQUITY	PGR	PROGRESSIVE CORP OHIO	'743315103	14900	16.58	247042	0
NQ21	EQUITY	WPO	WASHINGTON POST CO	'939640108	560	468.08	262124.8	0
NQ21	EQUITY	AMZN	AMAZON COM INC	'023135106	2900	93.36	270744	0
NQ21	EQUITY	MCK	MCKESSON CORP	'58155Q103	4300	59.55	256065	0
NQ21	EQUITY	BMS	BEMIS CO INC	'081437105	9900	25.91	256509	0
NQ21	EQUITY	RL	POLO RALPH LAUREN CORP	'731572103	3400	76.62	260508	0
NQ21	EQUITY	CTAS	CINTAS CORP	'172908105	8600	30.31	260666	0
NQ21	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	10300	25.02	257706	0
NQ21	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	18800	13.15	247220	0
NQ21	EQUITY	DNR	DENBURY RES INC	'247916208	17500	15.13	264775	0
NQ21	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	5800	45.11	261638	0
NQ21	EQUITY	TSS	TOTAL SYS SVCS INC	'891906109	16162	16.11	260369.82	0
NQ21	EQUITY	VTR	VENTAS INC	'92276F100	6700	38.5	257950	0
NQ21	EQUITY	APOL	APOLLO GROUP INC	'037604105	3600	73.67	265212	0
NQ21	EQUITY	RHT	RED HAT INC	'756577102	9500	27.64	262580	0
NQ21	EQUITY	UNP	UNION PAC CORP	'907818108	4400	58.35	256740	0
NQ21	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	13200	19.39	255948	0
NQ21	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	5800	45.17	261986	0
NQ21	EQUITY	ARG	AIRGAS INC	'009363102	5400	48.37	261198	0
NQ21	EQUITY	LLY	LILLY ELI + CO	'532457108	7400	33.03	244422	0
NQ21	EQUITY	MCD	MCDONALDS CORP	'80135101	4400	57.07	251108	0
NQ21	EQUITY	STT	STATE STREET CORPORATION	'857477103	4700	52.6	247220	0
NQ21	EQUITY	TGT	TARGET CORP	'87612E106	5600	46.68	261408	0
NQ21	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	4100	60.93	249813	0
NQ21	EQUITY	WM	WASTE MGMT INC DEL	'94106L109	8700	29.82	259434	0
NQ21	EQUITY	WHR	WHIRLPOOL CORP	'963320106	3811	69.96	266617.56	0
NQ21	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	7300	33.9	247470	0
NQ21	EQUITY	KO	COCA COLA CO	'191216100	5000	53.7	268500	0
NQ21	EQUITY	MAR	MARRIOTT INTL INC NEW	'571903202	9601	27.59	264891.59	0
NQ21	EQUITY	NKE	NIKE INC	'654106103	4400	64.7	284680	0
NQ21	EQUITY	SLE	SARA LEE CORP	'803111103	23914	11.14	266401.96	0
NQ21	EQUITY	AEE	AMEREN CORP	'023608102	10200	25.28	257856	0
NQ21	EQUITY	AEP	AMERICAN ELEC PWR INC	'025537101	8500	30.99	263415	0
NQ21	EQUITY	APA	APACHE CORP	'037411105	2900	91.83	266307	0
NQ21	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	9300	29.22	271746	0
NQ21	EQUITY	AN	AUTONATION INC DEL	'05329W102	14561	18.08	263262.88	0
NQ21	EQUITY	BNI	BURLINGTON NORTHN SANTA FE	'12189T104	3200	79.83	255456	0
NQ21	EQUITY	CMS	CMS ENERGY CORP	'125896100	18400	13.4	246560	0
NQ21	EQUITY	CSX	CSX CORP	'126408103	5800	41.86	242788	0
NQ21	EQUITY	CINF	CINCINNATI FINL CORP	'172062101	9600	25.99	249504	0
NQ21	EQUITY	CCE	COCA COLA ENTERPRISES INC	'191219104	12200	21.41	261202	0
NQ21	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	6100	40.94	249734	0
NQ21	EQUITY	CEG	CONSTELLATION ENERGY GROUP INC	'210371100	7800	32.37	252486	0
NQ21	EQUITY	CMI	CUMMINS INC	'231021106	5900	44.81	264379	0
NQ21	EQUITY	DHI	D R HORTON INC	'23331A109	22100	11.41	252161	0
NQ21	EQUITY	DTE	DTE ENERGY CO	'233331107	7100	35.14	249494	0
NQ21	EQUITY	DVN	DEVON ENERGY CORPORATION NEW	'25179M103	3900	67.33	262587	0
NQ21	EQUITY	D	DOMINION RES INC VA NEW	'25746G109	7500	34.5	258750	0
NQ21	EQUITY	ESV	ENSCO INTL INC	'26874Q100	6100	42.54	259494	0
NQ21	EQUITY	EMN	EASTMAN CHEM CO	'277432100	4700	53.54	251638	0
NQ21	EQUITY	ETR	ENTERGY CORP NEW	'29364G103	3100	79.86	247566	0
NQ21	EQUITY	FAST	FASTENAL CO	'311900104	6800	38.7	263160	0
NQ21	EQUITY	LLL	L 3 COMMUNICATIONS HLDG CORP	'502424104	3300	80.32	265056	0
NQ21	EQUITY	QLGC	QLOGIC CORP	'747277101	15600	17.2	268320	0
NQ21	EQUITY	ETFC	E TRADE FINL CORP	'269246104	140200	1.75	245350	0
NQ21	EQUITY	EBAY	EBAY INC	'278642103	11100	23.61	262071	0
NQ21	EQUITY	ACS	AFFILIATED COMPUTER SVCS INC	'008190100	4700	54.17	254599	0
NQ21	EQUITY	BF/B	BROWN FORMAN CORP	'115637209	5500	48.22	265210	0
NQ21	EQUITY	EOG	EOG RESOURCES INC	'26875P101	3200	83.51	267232	0

NQ21	EQUITY	EIX	EDISON INTL	'281020107	7400	33.58	248492	0
NQ21	EQUITY	LNC	LINCOLN NATL CORP IN	'534187109	9764	25.91	252985.24	0
NQ21	EQUITY	L	LOEWS CORP	'540424108	7200	34.25	246600	0
NQ21	EQUITY	NI	NISOURCE INC	'65473P105	18700	13.89	259743	0
NQ21	EQUITY	JCP	J C PENNEY INC	'708160106	7800	33.75	263250	0
NQ21	EQUITY	PNW	PINNACLE WEST CAP CORP	'723484101	7500	32.82	246150	0
NQ21	EQUITY	SO	SOUTHERN CO	'842587107	7900	31.67	250193	0
NQ21	EQUITY	TE	TECO ENERGY INC	'872375100	18500	14.08	260480	0
NQ21	EQUITY	UNM	UNUM GROUP	'91529Y106	12100	21.44	259424	0
NQ21	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	6200	42.68	264616	0
NQ21	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	7300	34.13	249149	0
NQ21	EQUITY	PKI	PERKINELMER INC	'714046109	13500	19.24	259740	0
NQ21	EQUITY	AKS	AK STL HLDG CORP	'001547108	13000	19.73	256490	0
NQ21	EQUITY	AYE	ALLEGHENY ENERGY INC	'017361106	9300	26.52	246636	0
NQ21	EQUITY	ALL	ALLSTATE CORP	'020002101	8400	30.62	257208	0
NQ21	EQUITY	SYX	SYSCO CORP	'871829107	10500	24.85	260925	0
NQ21	EQUITY	TXN	TEXAS INSTRS INC	'882508104	11100	23.69	262959	0
NQ21	EQUITY	TXT	TEXTRON INC	'883203101	14000	18.98	265720	0
NQ21	EQUITY	XRX	XEROX CORP	'984121103	33100	7.74	256194	0
NQ21	EQUITY	CPWR	COMPUWARE CORP	'205638109	34200	7.33	250686	0
NQ21	EQUITY	TSO	TESORO CORP	'881609101	17500	14.98	262150	0
NQ21	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	18700	13.4	250580	0
NQ21	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	7000	35.75	250250	0
NQ21	EQUITY	CELG	CELGENE CORP	'151020104	4700	55.9	262730	0
NQ21	EQUITY	CEPH	CEPHALON INC	'156708109	4300	58.24	250432	0
NQ21	EQUITY	CTSH	COGNIZANT TECHNOLOGY SOLUTIONS	'192446102	6800	38.66	262888	0
NQ21	EQUITY	FLIR	FLIR SYS INC	'302445101	9400	27.97	262918	0
NQ21	EQUITY	FLS	FLOWSERVE CORP	'34354P105	2700	98.54	266058	0
NQ21	EQUITY	IRM	IRON MTN INC PA	'462846106	9700	26.66	258602	0
NQ21	EQUITY	KG	KING PHARMACEUTICALS INC	'495582108	23800	10.77	256326	0
NQ21	EQUITY	SRCL	STERICYCLE INC	'858912108	5400	48.45	261630	0
NQ21	EQUITY	TER	TERADYNE INC	'880770102	28800	9.25	266400	0
NQ21	EQUITY	VAR	VARIAN MED SYS INC	'92220P105	6200	42.13	261206	0
NQ21	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	7200	36.53	263016	0
NQ21	EQUITY	APH	AMPHENOL CORP NEW	'032095101	7100	37.68	267528	0
NQ21	EQUITY	AIV	APARTMENT INVT + MGMT CO	'03748R101	17886	14.75	263818.5	0
NQ21	EQUITY	BJS	BJ SVCS CO	'055482103	13400	19.43	260362	0
NQ21	EQUITY	BLL	BALL CORP	'058498106	5100	49.2	250920	0
NQ21	EQUITY	XRAY	DENTSPLY INTL INC NEW	'249030107	7300	34.54	252142	0
NQ21	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	5500	46.58	256190	0
NQ21	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	5800	41.62	241396	0
NQ21	EQUITY	NVDA	VIDIA CORP	'67066G104	16950	15.03	254758.5	0
NQ21	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	11300	23.07	260691	0
NQ21	EQUITY	SNDK	SANDISK CORP	'80004C101	12100	21.7	262570	0
NQ21	EQUITY	SYMC	SYMANTEC CORP	'871503108	16300	16.47	268461	0
NQ21	EQUITY	BDX	BECTON DICKINSON + CO	'075887109	3500	69.75	244125	0
NQ21	EQUITY	CTL	CENTURYTEL INC	'156700106	7653	33.6	257140.8	0
NQ21	EQUITY	C	CITIGROUP INC	'172967101	55800	4.84	270072	0
NQ21	EQUITY	CLX	CLOROX CO	'189054109	4500	58.82	264690	0
NQ21	EQUITY	CAG	CONAGRA INC	'205887102	12000	21.68	260160	0
NQ21	EQUITY	BEN	FRANKLIN RES INC	'354613101	2600	100.6	261560	0
NQ21	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	4100	64.6	264860	0
NQ21	EQUITY	FMC	FMC CORP	'302491303	4600	56.25	258750	0
NQ21	EQUITY	FPL	FPL GROUP INC	'302571104	4800	55.23	265104	0
NQ21	EQUITY	FE	FIRSTENERGY CORP	'337932107	5500	45.72	251460	0
NQ21	EQUITY	FO	FORTUNE BRANDS INC	'349631101	6000	42.98	257880	0
NQ21	EQUITY	GR	GOODRICH CORP	'382388106	4900	54.34	266266	0
NQ21	EQUITY	GT	GOODYEAR TIRE AND RUBBER	'382550101	15000	17.03	255450	0
NQ21	EQUITY	HUM	HUMANA INC	'444859102	6900	37.3	257370	0
NQ21	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	11500	22.23	255645	0
NQ21	EQUITY	KEY	KEYCORP NEW	'493267108	40100	6.5	260650	0
NQ21	EQUITY	LEN	LENNAR CORP	'526057104	17800	14.25	253650	0
NQ21	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	3300	78.08	257664	0
NQ21	EQUITY	MBI	MBIA INC	'55262C100	33500	7.76	259960	0
NQ21	EQUITY	WFR	MEMC ELECTR MATLS INC	'552715104	15500	16.63	257765	0
NQ21	EQUITY	NSC	NORFOLK SOUTHN CORP	'655844108	6000	43.11	258660	0
NQ21	EQUITY	NU	NORTHEAST UTILS	'664397106	10400	23.74	246896	0
NQ21	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	5000	51.75	258750	0
NQ21	EQUITY	OXY	OCCIDENTAL PETE CORP	'674599105	3300	78.4	258720	0
NQ21	EQUITY	OI	OWENS ILL INC	'690768403	7000	36.9	258300	0
NQ21	EQUITY	PCG	PG+E CORP	'69331C108	6100	40.49	246989	0
NQ21	EQUITY	PPL	PPL CORP	'69351T106	8400	30.34	254856	0
NQ21	EQUITY	PTV	PACTIV CORP	'695257105	9900	26.05	257895	0
NQ21	EQUITY	PXD	PIONEER NAT RES CO	'723787107	7200	36.29	261288	0
NQ21	EQUITY	PEG	PUBLIC SVC ENTERPRISE GROUP	'744573106	7800	31.44	245232	0
NQ21	EQUITY	PHM	PULTE HOMES INC	'745867101	23113	10.99	254011.87	0
NQ21	EQUITY	STR	QUESTAR CORP	'748356102	7000	37.56	262920	0
NQ21	EQUITY	R	RYDER SYS INC	'783549108	6458	39.06	252249.48	0
NQ21	EQUITY	SCG	SCANA CORP NEW	'80589M102	7100	34.9	247790	0
NQ21	EQUITY	SUN	SUNOCO INC	'86764P109	9200	28.45	261740	0
NQ21	EQUITY	SVU	SUPERVALU INC	'868536103	17240	15.06	259634.4	0
NQ21	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	45300	5.88	266364	0
NQ21	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	6000	43.67	262020	0

NQ21	EQUITY	MRO	MARATHON OIL CORP	'565849106	8000	31.9	255200	0	
NQ21	EQUITY	Q	QWEST COMMUNICATIONS INTL INC	'749121109	68700	3.81	261747	0	
NQ21	EQUITY	SWY	SAFEWAY INC	'786514208	12900	19.72	254388	0	
NQ21	EQUITY	SGP	SCHERING PLOUGH CORP	'806605101	8800	28.25	248600	0	
NQ21	EQUITY	TLAB	TELLABS INC	'879664100	38900	6.92	269188	0	
NQ21	EQUITY	WMT	WAL MART STORES INC	'931142103	5300	49.09	260177	0	
NQ21	EQUITY	WAT	WATERS CORP	'941848103	4700	55.86	262542	0	
NQ21	EQUITY	WFC	WELLS FARGO + CO	'949746101	8973	28.18	252859.14	0	
NQ21	EQUITY	BAX	BAXTER INTL INC	'071813109	4600	57.01	262246	0	
NQ21	EQUITY	HRB	BLOCK H + R INC	'093671105	14300	18.38	262834	0	
NQ21	EQUITY	CB	CHUBB CORP	'171232101	5000	50.41	252050	0	
NQ21	EQUITY	GPC	GENUINE PARTS CO	'372460105	6700	38.06	255002	0	
NQ21	EQUITY	IFF	INTRNTNL FLAVRS + FRAGRNC S INC	'459506101	6900	37.93	261717	0	
NQ21	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	4600	58.98	271308	0	
NQ21	EQUITY	MAS	MASCO CORP	'574599106	19600	12.92	253232	0	
NQ21	EQUITY	PNC	PNC FINL SVCS GROUP INC	'693475105	5496	48.59	267050.64	0	
NQ21	EQUITY	TMK	TORCHMARK INC	'891027104	5800	43.43	251894	0	
NQ21	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	7400	34.99	258926	0	
NQ21	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	15252	16.92	258063.84	0	
NQ21	EQUITY	EMR	EMERSON ELEC CO	'291011104	6700	40.08	268536	0	
NQ21	EQUITY	GWV	GRAINGER W W INC	'384802104	2800	89.36	250208	0	
NQ21	EQUITY	HRS	HARRIS CORP DEL	'413875105	7100	37.6	266960	0	
NQ21	EQUITY	IBM	INTERNATIONAL BUSINESS MACHS	'459200101	2100	119.61	251181	0	
NQ21	EQUITY	PLL	PALL CORP	'696429307	8000	32.28	258240	0	
NQ21	EQUITY	S	SPRINT NEXTEL CORP	'852061100	65000	3.95	256750	0	
NQ21	EQUITY	SWK	STANLEY WORKS	'854616109	6000	42.69	256140	0	
NQ21	EQUITY	HAS	HASBRO INC	'418056107	9500	27.75	263625	0	
NQ21	EQUITY	HNZ	HEINZ H J CO	'423074103	6400	39.75	254400	0	
NQ21	EQUITY	HON	HONEYWELL INTL INC	'438516106	6700	37.15	248905	0	
NQ21	EQUITY	MYL	MYLAN INC	'628530107	16300	16.01	260963	0	
NQ21	EQUITY	ODP	OFFICE DEPOT INC	'676220106	40100	6.62	265462	0	
NQ21	EQUITY	PG	PROCTER AND GAMBLE CO	'742718109	4524	57.92	262030.08	0	
NQ21	EQUITY	AES	AES CORP	'00130H105	17200	14.82	254904	0	
NQ21	EQUITY	AA	ALCOA INC	'013817101	19700	13.12	258464	0	
NQ21	EQUITY	AMGN	AMGEN INC	'031162100	4100	60.23	246943	0	
NQ21	EQUITY	AAPL	APPLE INC	'037833100	1400	185.37	259518	0	
NQ21	EQUITY	BBY	BEST BUY CO INC	'086516101	6800	37.52	255136	0	
NQ21	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	24551	10.59	259995.09	0	
NQ21	EQUITY	CVS	CVS CAREMARK CORP	'126650100	7261	35.74	259508.14	0	
NQ21	EQUITY	COF	CAPITAL ONE FINL CORP	'14040H105	7400	35.73	264402	0	
NQ21	EQUITY	CSCO	CISCO SYS INC	'17275R102	11400	23.54	268356	0	
NQ21	EQUITY	DIS	DISNEY WALT CO	'254687106	9500	27.46	260870	0	
NQ21	EQUITY	EMC	EMC CORP	'268648102	15500	17.04	264120	0	
NQ21	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	3800	68.61	260718	0	
NQ21	EQUITY	GPS	GAP INC	'364760108	12523	21.4	267992.2	0	
NQ21	EQUITY	GE	GENERAL ELEC CO	'369604103	15700	16.42	257794	0	
NQ21	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	5500	47.21	259655	0	
NQ21	EQUITY	HD	HOME DEPOT INC	'437076102	9800	26.64	261072	0	
NQ21	EQUITY	LSI	LSI CORP	'502161102	47300	5.49	259677	0	
NQ21	EQUITY	LXK	LEXMARK INTL INC	'529771107	12100	21.54	260634	0	
NQ21	EQUITY	MHP	MCGRAW HILL COS INC	'580645109	10100	25.14	253914	0	
NQ21	EQUITY	MDT	MEDTRONIC INC	'585055106	7100	36.8	261280	0	
NQ21	EQUITY	MSFT	MICROSOFT CORP	'594918104	10000	25.89	258900	0	
NQ21	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	31200	8.2	255840	0	
NQ21	EQUITY	MS	MORGAN STANLEY	'617446448	8500	30.88	262480	0	
NQ21	EQUITY	MOT	MOTOROLA INC	'620076109	31200	8.59	268008	0	
NQ21	EQUITY	NSM	NATIONAL SEMICONDUCTOR CORP	'637640103	18300	14.27	261141	0	
NQ21	EQUITY	OMC	OMNICOM GROUP	'681919106	6800	36.94	251192	0	
NQ21	EQUITY	ORCL	ORACLE CORP	'68389X105	12468	20.84	259833.12	0	
NQ21	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	9200	28.4	261280	0	
NQ21	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	13200	19.96	263472	0	
NQ21	EQUITY	HAR	HARMAN INTL INDS INC NEW	'413086109	7700	33.88	260876	0	
NQ21	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	2600	101.87	264862	0	
NQ21	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	5000	52.19	260950	0	
NQ21	EQUITY	RRC	RANGE RES CORP	'75281A109	5100	49.36	251736	0	
NQ21	EQUITY	APD	AIR PRODS + CHEMS INC	'009158106	3300	77.58	256014	0	
NQ21	EQUITY	ADP	AUTOMATIC DATA PROCESSING INC	'053015103	6400	39.3	251520	0	
NQ21	EQUITY	CI	CIGNA CORP	'125509109	9200	28.09	258428	0	
NQ21	EQUITY	CAT	CATERPILLAR INC	'149123101	5100	51.33	261783	0	
NQ21	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	3400	76.28	259352	0	
NQ21	EQUITY	ECL	ECOLAB INC	'278865100	5800	46.23	268134	0	
NQ21	EQUITY	GIS	GENERAL MLS INC	'370334104	4100	64.38	263958	0	
NQ21	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'686091109	7300	36.14	263822	0	
NQ21	EQUITY	AGN	ALLERGAN INC	'018490102	4400	56.76	249744	0	
NQ21	EQUITY	DO	DIAMOND OFFSHORE DRILLING INC	'25271C102	2700	95.52	257904	0	
NQ21	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	6100	43.13	263093	0	
NQ21	EQUITY	SBUX	STARBUCKS CORP	'855244109	13000	20.65	268450	0	
NQ21	EQUITY	GENZ	GENZYME CORP	'372917104	4400	56.73	249612	0	
NQ21	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	13500	19.4	261900	0	
NQ21	EQUITY	CVG	CONVERGYS CORP	'212485106	25200	9.94	250488	0	
NQ21	EQUITY	AMT	AMERICAN TOWER CORP	'029912201	7200	36.4	262080	0	
NQ21	EQUITY	VZ	VERIZON COMMUNICATIONS	'92343V104	8700	30.27	263349	0	
NQ21	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	123778.06	100	123778.06	0.291318	12/31/2030

NQ21	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	9900	27.02	267498	0
NQ21	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	11200	22.13	247856	0
NQ21	EQUITY	F	FORD MTR CO DEL	'345370860	35239	7.21	254073.19	0
NQ21	EQUITY	XEL	XCEL ENERGY INC	'98389B100	13400	19.24	257816	0
NQ21	EQUITY	MCO	MOODYS CORP	'615369105	12600	20.46	257796	0
NQ21	EQUITY	STZ	CONSTELLATION BRANDS INC	'21036P108	16700	15.15	253005	0
NQ21	EQUITY	NDAQ	NASDAQ OMX GROUP INC	'631103108	12300	21.05	258915	0
NQ21	EQUITY	DNB	DUN + BRADSTREET CORP DEL NEW	'26483E100	3400	75.32	256088	0
NQ21	EQUITY	COH	COACH INC	'189754104	7900	32.92	260068	0
NQ21	EQUITY	DVA	DAVITA INC	'23918K108	4700	56.64	266208	0
NQ21	EQUITY	MON	MONSANTO CO NEW	'61166W101	3400	77.4	263160	0
NQ21	EQUITY	EXC	EXELON CORP	'30161N101	4922	49.62	244229.64	0
NQ21	EQUITY	ADI	ANALOG DEVICES INC	'032654105	9600	27.58	264768	0
NQ21	EQUITY	BMC	BMC SOFTWARE INC	'055921100	6900	37.53	258957	0
NQ21	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	6800	37.54	255272	0
NQ21	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	9900	26.8	265320	0
NQ21	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	5000	52.71	263550	0
NQ21	EQUITY	ABT	ABBOTT LABS	'002824100	5400	49.47	267138	0
NQ21	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	11100	22.52	249972	0
NQ21	EQUITY	DOW	DOW CHEM CO	'260543103	10000	26.07	260700	0
NQ21	EQUITY	EK	EASTMAN KODAK CO	'277461109	53000	4.78	253340	0
NQ21	EQUITY	GCI	GANNETT INC	'364730101	22400	12.51	280224	0
NQ21	EQUITY	ITW	ILLINOIS TOOL WKS INC	'452308109	5900	42.71	251989	0
NQ21	EQUITY	LOW	LOWES COS INC	'548661107	12400	20.94	259656	0
NQ21	EQUITY	MMC	MARSH + MCLENNAN COS INC	'571748102	10500	24.73	259665	0
NQ21	EQUITY	MAT	MATTEL INC	'577081102	13700	18.46	252902	0
NQ21	EQUITY	MRK	MERCK + CO INC	'589331107	8200	31.63	259366	0
NQ21	EQUITY	NUE	NUCOR CORP	'670346105	5500	47.01	258555	0
NQ21	EQUITY	JEC	JACOBS ENGR GROUP INC	'469814107	5600	45.95	257320	0
NQ21	EQUITY	LH	LABORATORY CORP AMER HLDGS	'50540R409	4000	65.7	262800	0
NQ21	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	7900	32.62	257698	0
NQ21	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	5050	51.84	261792	0
NQ21	EQUITY	BRCM	BROADCOM CORP	'111320107	8700	30.69	267003	0
NQ21	EQUITY	SII	SMITH INTL INC	'832110100	8900	28.7	255430	0
NQ21	EQUITY	VFC	V F CORP	'918204108	3500	72.43	253505	0
NQ21	EQUITY	TSN	TYSON FOODS INC (DEL)	'902494103	20600	12.63	260178	0
NQ21	EQUITY	DHR	DANAHER CORP	'235851102	3900	67.32	262548	0
NQ21	EQUITY	SEE	SEALED AIR CORP NEW	'81211K100	13000	19.63	255190	0
NQ21	EQUITY	RSR	REPUBLIC SVCS INC	'760759100	9595	26.57	254939.15	0
NQ21	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	13000	19.68	255840	0
NQ21	EQUITY	ITT	ITT CORP NEW	'450911102	4900	52.15	255535	0
NQ21	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	9600	27.83	267168	0
NQ21	EQUITY	PCAR	PACCAR INC	'693718108	6800	37.71	256428	0
NQ21	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	10000	26.5	265000	0
NQ21	EQUITY	PFE	PFIZER INC	'717081103	14800	16.55	244940	0
NQ21	EQUITY	PX	PRAXAIR INC	'74005P104	3200	81.69	261408	0
NQ21	EQUITY	USB	US BANCORP DEL	'902973304	12100	21.86	264506	0
NQ21	EQUITY	RTN	RAYTHEON CO	'755111507	5200	47.97	249444	0
NQ21	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	1400	184.35	258090	0
NQ21	EQUITY	RX	IMS HEALTH INC	'449934108	16900	15.35	259415	0
NQ21	EQUITY	PAYX	PAYCHEX INC	'704326107	8700	29.05	252735	0
NQ21	EQUITY	RSH	RADIOSHACK CORP	'750438103	15700	16.57	260149	0
NQ21	EQUITY	AMD	ADVANCED MICRO DEVICES INC	'007903107	45400	5.66	256964	0
NQ21	EQUITY	AZO	AUTOZONE INC	'053332102	1700	146.22	248574	0
NQ21	EQUITY	AVY	AVERY DENNISON CORP	'053611109	7200	36.01	259272	0
NQ21	EQUITY	BHI	BAKER HUGHES INC	'057224107	6100	42.66	260226	0
NQ21	EQUITY	BA	BOEING CO	'097023105	4800	54.15	259920	0
NQ21	EQUITY	GLW	CORNING INC	'219350105	16400	15.31	251084	0
NQ21	EQUITY	DOV	DOVER CORP	'260003108	6800	38.76	263568	0
NQ21	EQUITY	ETN	EATON CORP	'278058102	4600	56.59	260314	0
NQ21	EQUITY	EFX	EQUIFAX INC	'294429105	8900	29.14	259346	0
NQ21	EQUITY	FDX	FEDEX CORP	'31428X106	3500	75.22	263270	0
NQ21	EQUITY	FISV	FISERV INC	'337738108	5500	48.2	265100	0
NQ21	EQUITY	HAL	HALLIBURTON CO	'406216101	9622	27.12	260948.64	0
NQ21	EQUITY	HSY	HERSHEY CO / THE	'427866108	6700	38.86	260362	0
NQ21	EQUITY	KLAC	KLA TENCOR CORP	'482480100	7400	35.86	265364	0
NQ21	EQUITY	KSS	KOHLS CORP	'500255104	4700	57.05	268135	0
NQ21	EQUITY	MIL	MILLIPORE CORP	'601073109	3700	70.33	260221	0
NQ21	EQUITY	NOVL	NOVELL INC	'670006105	56700	4.51	255717	0
NQ21	EQUITY	PPG	PPG INDS INC	'693506107	4400	58.21	256124	0
NQ21	EQUITY	PBI	PITNEY BOWES INC	'724479100	10400	24.85	258440	0
NQ21	EQUITY	QCOM	QUALCOMM INC	'747525103	5800	44.98	260884	0
NQ21	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	5900	42.6	251340	0
NQ21	EQUITY	LUV	SOUTHWEST AIRLS CO	'844741108	27200	9.6	261120	0
NQ21	EQUITY	STI	SUNTRUST BKS INC	'867914103	11600	22.55	261580	0
NQ21	EQUITY	TJX	TJX COS INC NEW	'872540109	6900	37.15	256335	0
NQ21	EQUITY	VMC	VULCAN MATLS CO	'929160109	4900	54.07	264943	0
NQ21	EQUITY	WAG	WALGREEN CO	'931422109	7000	37.47	262290	0
NQ21	EQUITY	WY	WEYERHAEUSER CO	'962166104	6614	36.65	242403.1	0
NQ21	EQUITY	WMB	WILLIAMS COS INC	'969457100	14400	17.87	257328	0
NQ21	EQUITY	XLNX	XILINX INC	'983919101	11100	23.42	259962	0
NQ21	EQUITY	YHOO	YAHOO INC	'984332106	15000	17.81	267150	0
NQ21	EQUITY	ALTR	ALTERA CORP	'021441100	12800	20.51	262528	0

NQ21	EQUITY	VRSN	VERISIGN INC	'92343E102	11600	23.69	274804	0
NQ21	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	9600	26.5	254400	0
NQ21	EQUITY	NYT	NEW YORK TIMES CO	'650111107	31300	8.12	254156	0
NQ21	EQUITY	ERTS	ELECTRONIC ARTS INC	'285512109	13500	19.05	257175	0
NQ21	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	11500	23	264500	0
NQ21	EQUITY	IPG	INTERPUBLIC GROUP COS INC	'460690100	34600	7.52	260192	0
NQ21	EQUITY	KR	KROGER CO	'501044101	12700	20.64	262128	0
NQ21	EQUITY	PEP	PEPSICO INC	'713448108	4300	58.66	252238	0
NQ21	EQUITY	UPS	UNITED PARCEL SVC INC	'911312106	4600	56.47	259762	0
NQ21	EQUITY	SHW	SHERWIN WILLIAMS CO	'824348106	4100	60.16	246656	0
NQ21	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	16800	15.69	263592	0
NQ21	EQUITY	SNA	SNAP ON INC	'833034101	7600	34.76	264176	0
NQ21	EQUITY	APC	ANADARKO PETE CORP	'032511107	4200	62.73	263466	0
NQ21	EQUITY	DE	DEERE + CO	'244199105	5700	42.92	244644	0
NQ21	EQUITY	KIM	KIMCO RLTY CORP	'49446R109	19700	13.04	256888	0
NQ21	EQUITY	TIF	TIFFANY + CO NEW	'886547108	6800	38.53	262004	0
NQ21	EQUITY	AVP	AVON PRODS INC	'054303102	7700	33.96	261492	0
NQ21	EQUITY	LTD	LIMITED BRANDS INC	'532716107	15300	16.99	259947	0
NQ21	EQUITY	VNO	VORNADO RLTY TR	'929042109	4006.639	64.41	258067.62	0
NQ21	EQUITY	ZION	ZIONS BANCORP	'989701107	14000	17.97	251580	0
NQ21	EQUITY	AVB	AVALONBAY CMNTYS INC	'053484101	3588	72.73	260955.24	0
NQ21	EQUITY	BXP	BOSTON PPTY INC	'101121101	4000	65.55	262200	0
NQ21	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	8500	30.7	260950	0
NQ21	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	22200	11.77	261294	0
NQ21	EQUITY	PLD	PROLOGIS	'743410102	21400	11.92	255088	0
NQ21	EQUITY	PSA	PUBLIC STORAGE	'74460D109	3500	75.24	263340	0
NQ21	EQUITY	SPG	SIMON PPTY GROUP INC NEW	'828806109	3848	69.43	267166.64	0
NQ21	EQUITY	HSP	HOSPIRA INC	'441060100	5900	44.6	263140	0
NQ21	EQUITY	FHN	FIRST HORIZON NATL CORP	'320517105	18732.993	13.23	247837.5	0
NQ21	EQUITY	GNW	GENWORTH FINL INC	'37247D106	21100	11.95	252145	0
NQ21	EQUITY	CBG	CB RICHARD ELLIS GROUP INC	'12497T101	22300	11.74	261802	0
NQ21	EQUITY	CRM	SALESFORCE COM INC	'79466L302	4700	56.93	267571	0
NQ21	EQUITY	BIG	BIG LOTS INC	'089302103	10700	25.02	267714	0
NQ21	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	7000	37.22	260540	0
NQ21	EQUITY	XTO	XTO ENERGY INC	'98385X106	6225	41.32	257217	0
NQ21	EQUITY	KFT	KRAFT FOODS INC	'50075N104	10059	26.27	264249.93	0
NQ21	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	5000	52.24	261200	0
NQ21	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	5300	50.8	269240	0
NQ21	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	4900	53.45	261905	0
NQ21	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	11600	22.38	259608	0
NQ21	EQUITY	CVX	CHEVRON CORP	'166764100	3500	70.43	246505	0
NQ21	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	9400	27.39	257466	0
NQ21	EQUITY	PRU	PRUDENTIAL FINL INC	'744320102	5300	49.91	264523	0
NQ21	EQUITY	DF	DEAN FOODS CO NEW	'242370104	14800	17.79	263292	0
NQ21	EQUITY	X	UNITED STS STL CORP NEW	'912909108	5600	44.37	248472	0
NQ21	EQUITY	MWV	MEADWESTVACO CORP	'583334107	11200	22.31	249872	0
NQ21	EQUITY	WYE	WYETH	'983024100	5100	48.58	247758	0
NQ21	EQUITY	MMM	3M CO	'88579Y101	3400	73.8	250920	0
NQ21	EQUITY	NBL	NOBLE ENERGY INC	'655044105	3900	65.96	257244	0
NQ21	EQUITY	YUM	YUM BRANDS INC	'988498101	8000	33.76	270080	0
NQ21	EQUITY	SLM	SLM CORP	'78442P106	27700	8.72	241544	0
NQ21	EQUITY	SJM	SMUCKER J M CO	'832696405	4751	53.01	251850.51	0
NQ21	EQUITY	NBR	NABORS INDUSTRIES LTD	'66359F103	12700	20.9	265430	0
NQ21	EQUITY	POM	PEPCO HLDGS INC	'713291102	17200	14.88	255936	0
NQ21	EQUITY	COP	CONOCOPHILLIPS	'20825C104	5467	45.16	246889.72	0
NQ21	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	19900	12.43	247357	0
NQ21	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	3600	70.89	255204	0
NQ21	EQUITY	CMCSA	COMCAST CORP NEW	'20030N101	15150	16.89	255883.5	0
NQ21	EQUITY	JNS	JANUS CAP GROUP INC	'47102X105	18400	14.18	260912	0
NQ21	EQUITY	TIE	TITANIUM METALS CORP	'888339207	27100	9.59	259889	0
NQ21	EQUITY	PBG	PEPSI BOTTLING GROUP INC	'713409100	6900	36.44	251436	0
NQ21	EQUITY	FDO	FAMILY DLR STORES INC	'307000109	10099	26.4	266613.6	0
NQ21	EQUITY	AFL	AFLAC INC	'001055102	6100	42.74	260714	0
NQ21	EQUITY	BDK	BLACK + DECKER CORPORATION	'091797100	5600	46.29	259224	0
NQ21	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	21400	13.41	286974	0
NQ21	EQUITY	MET	METLIFE INC	'59156R108	6548	38.07	249282.36	0
NQ21	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	9300	27.63	256959	0
NQ21	EQUITY	SCHW	SCHWAB CHARLES CORP	'808513105	13700	19.15	262355	0
NQ21	EQUITY	SPLS	STAPLES INC	'855030102	11400	23.22	264708	0
NQ21	EQUITY	RRD	DONNELLEY R R + SONS	'257867101	12200	21.26	259372	0
NQ21	EQUITY	IGT	INTERNATIONAL GAME TECHNOLOGY	'459902102	11800	21.48	253464	0
NQ21	EQUITY	SIAL	SIGMA ALDRICH	'826552101	4800	53.98	259104	0
NQ21	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	7900	33.04	261016	0
NQ21	EQUITY	BCR	BARD C R INC	'067383109	3300	78.61	259413	0
NQ21	EQUITY	FRX	FOREST LABS INC	'345838106	8400	29.44	247296	0
NQ21	EQUITY	HRL	HORMEL FOODS CORP	'440452100	7400	35.52	262848	0
NQ21	EQUITY	MKC	MCCORMICK + CO INC	'579780206	7600	33.94	257944	0
NQ21	EQUITY	MUR	MURPHY OIL CORP	'626717102	4300	57.57	247551	0
NQ21	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	10200	25.04	255408	0
NQ21	EQUITY	STJ	ST JUDE MED INC	'790849103	6400	39.01	249664	0
NQ21	EQUITY	ANF	ABERCROMBIE + FITCH CO	'002896207	7600	32.88	249888	0
NQ21	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	7000	36.64	256480	0
NQ21	EQUITY	ADSK	AUTODESK INCORPORATED	'052769106	10500	23.8	249900	0

NQ2I	EQUITY	MEE	MASSEY ENERGY CORP	'576206106	9100	27.89	253799	0
NQ2I	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	6700	39.06	261702	0
NQ2I	EQUITY	FLR	FLUOR CORP NEW	'343412102	5100	50.85	259335	0
NQ2I	EQUITY	AET	AETNA INC	'00817Y108	9300	27.83	258819	0
NQ2I	EQUITY	TROW	PRICE T ROWE GROUP INC	'74144T108	5400	45.7	246780	0
NQ2I	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	5700	43.82	249774	0
NQ2I	EQUITY	KBH	KB HOME	'48666K109	15300	16.61	254133	0
NQ2I	EQUITY	EP	EL PASO CORP	'28336L109	25000	10.32	258000	0
NQ2I	CASH		US DOLLAR	'USD	-1242225	1	-1242225	0
NQ2I	EQUITY	WU	WESTERN UN CO	'959802109	13700	18.92	259204	0
NQ2I	EQUITY	CIEN	CIENA CORP	'171779309	16168	16.28	263215.04	0
NQ2I	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	35921	7.11	255398.31	0
NQ2I	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	13146	18.94	248985.24	0
NQ2I	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	7156	35.89	256828.84	0
NQ2I	EQUITY	TRV	TRAVELERS COS INC	'89417E109	5400	49.23	265842	0
NQ2I	EQUITY	DYN	DYNEGY INC DEL	'26817G102	102900	2.55	262395	0
NQ2I	EQUITY	NYX	NYSE EURONEXT	'629491101	8700	28.89	251343	0
NQ2I	EQUITY	PBCT	PEOPLES UTD FINL INC	'712704105	16600	15.56	258296	0
NQ2I	EQUITY	M	MACYS INC	'56516P104	14400	18.29	263376	0
NQ2I	EQUITY	DFS	DISCOVER FINL SVCS	'254709108	16400	16.23	266172	0
NQ2I	EQUITY	BK	BANK NEW YORK MELLON CORP	'064058100	8921	28.99	258619.79	0
NQ2I	EQUITY	CME	CME GROUP INC	'12572Q105	823	308.19	253640.37	0
NQ2I	EQUITY	HCP	HCP INC	'40414L109	8700	28.74	250038	0
NQ2I	EQUITY	TDC	TERADATA CORP	'88076W103	9200	27.52	253184	0
NQ2I	EQUITY	MI	MARSHALL + ILSLEY CORP NEW	'571837103	31700	8.07	255819	0
NQ2I	EQUITY	JAVA	SUN MICROSYSTEMS INC	'866810203	29025	9.09	263837.25	0
NQ2I	EQUITY	IVZ	INVESCO LTD	'G491BT108	11900	22.76	270844	0
NQ2I	EQUITY	NTAP	NETAPP INC	'64110D104	10000	26.68	266800	0
NQ2I	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	9300	28.75	267375	0
NQ2I	EQUITY	SNI	SCRIPPS NETWORKS INTERACTIVE I	'811065101	7100	36.95	262345	0
NQ2I	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	34700	7.54	261638	0
NQ2I	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	5549	46.55	258305.95	0
NQ2I	EQUITY	EQT	EQT CORP	'26884L109	6200	42.6	264120	0
NQ2I	EQUITY	TWC	TIME WARNER CABLE INC	'88732J207	5992	43.09	258195.28	0
NQ2I	EQUITY	TWX	TIME WARNER INC	'887317303	8833	28.78	254213.74	0
NQ2I	EQUITY	AIG	AMERICAN INTL GROUP INC	'026874784	5810	44.11	256279.1	0
NQ2I	EQUITY	CFN	CAREFUSION CORP	'14170T101	11900	21.8	259420	0
NQ2I	EQUITY	MFE	MCAFFEE INC	'579064106	6200	43.79	271498	0
NQ2I	EQUITY	RF	REGIONS FINL CORP NEW	'7591EP100	40679	6.21	252616.59	0
NQ2I	EQUITY	PDGO	PATTERSON COS INC	'703395103	9100	27.25	247975	0
NQ2I	EQUITY	GOOG	GOOGLE INC	'38259P508	500	495.85	247925	0
NQ2I	EQUITY	NWSA	NEWS CORP	'65248E104	22100	11.99	264979	0
NQ2I	EQUITY	WLP	WELLPOINT INC	'94973V107	5300	47.36	251008	0
NQ2I	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	27300	9.36	255528	0
NQ2I	EQUITY	TAP	MOLSON COORS BREWING CO	'60871R209	5200	48.68	253136	0
NQ2I	EQUITY	SHLD	SEARS HLDGS CORP	'812350106	3900	65.31	254709	0
NQ2I	EQUITY	EXPE	EXPEDIA INC DEL	'30212P105	10700	23.95	256265	0
NQ2I	EQUITY	CF	CF IND S HLDGS INC	'125269100	3000	86.23	258690	0
NQ2I	EQUITY	AMP	AMERIPRISE FINL INC	'03076C106	8200	36.33	297906	0
NQ2I	EQUITY	GME	GAMESTOP CORP NEW	'36467W109	9800	26.47	259406	0
NQ2I	EQUITY	CHRW	C H ROBINSON WORLDWIDE INC	'12541W209	4400	57.75	254100	0
NQ2I	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	2600	97.19	252694	0
NQ2I	EQUITY	T	AT+T INC	'00206R102	9445	27.01	255109.45	0
NQ2I	EQUITY	VIA/B	VIACOM INC NEW	'92553P201	9250	28.04	259370	0
NQ2I	EQUITY	CBS	CBS CORP NEW	'124857202	21150	12.05	254857.5	0
NQ2I	EQUITY	FIS	FIDELITY NATL INFORMATION SVC	'31620M106	10000	25.51	255100	0
NQ2I	EQUITY	CA	CA INC	'12673P105	11100	21.99	244089	0
NQ2I	EQUITY	DUK	DUKE ENERGY HLDG CORP	'26441C105	15892	15.74	250140.08	0
NQ2I	EQUITY	HOT	STARWOOD HOTELS + RESORTS INC	'85590A401	8000	33.03	264240	0
NQ2I	EQUITY	CAM	CAMERON INTL CORP	'13342B105	6900	37.82	260958	0
NQ2I	EQUITY	HES	HESS CORP	'42809H107	4900	53.46	261954	0
NQ2I	EQUITY	MA	MASTERCARD INC	'57636Q104	1200	202.15	242580	0
NQ2I	EQUITY	WIN	WINDSTREAM CORP	'97381W104	26834	10.13	271828.42	0
NQ2I	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	16260	16.32	265363.2	0
NQ2I	EQUITY	CCL	CARNIVAL CORP	'143658300	7801	33.28	259617.28	0
NQ2I	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	14700	17.48	256956	0
NQ2I	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	1000	262.25	262250	0
NQ2I	EQUITY	DELL	DELL INC	'24702R101	17300	15.26	263998	0
NQ2I	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	4500	55.31	248895	0
NQ2I	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	4900	50.52	247548	0
NQ2I	EQUITY	AIZ	ASSURANT INC	'04621X108	8200	32.06	262892	0
NQ2I	EQUITY	DTV	DIRECTV GROUP INC	'25459L106	9600	27.58	264768	0
NQ2I	EQUITY	FPL	FPL GROUP INC	'302571104	4800	55.23	265104	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	12200	45.72	557784	0
NQ2J	EQUITY	GR	GOODRICH CORP	'382388106	5400	54.34	293436	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	7600	37.3	283480	0
NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	18500	22.23	411255	0
NQ2J	EQUITY	KEY	KEYCORP NEW	'493267108	57700	6.5	375050	0
NQ2J	EQUITY	LEN	LENNAR CORP	'526057104	18200	14.25	259350	0
NQ2J	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	13600	78.08	1061888	0
NQ2J	EQUITY	WFR	MEMC ELECTR MATLS INC	'552715104	6300	16.63	104769	0
NQ2J	EQUITY	NSC	NORFOLK SOUTHN CORP	'655844108	6600	43.11	284526	0
NQ2J	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	8500	51.75	439875	0

NQ2J	EQUITY	OXY	OCCIDENTAL PETE CORP	'674599105	18800	78.4	1473920	0
NQ2J	EQUITY	PPL	PPL CORP	'69351T106	17900	30.34	543086	0
NQ2J	EQUITY	PEG	PUBLIC SVC ENTERPRISE GROUP	'744573106	10000	31.44	314400	0
NQ2J	EQUITY	UNP	UNION PAC CORP	'907818108	17300	58.35	1009455	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	18400	19.39	356776	0
NQ2J	EQUITY	HAR	HARMAN INTL INDS INC NEW	'413086109	2500	33.88	84700	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	3400	101.87	346358	0
NQ2J	EQUITY	RRC	RANGE RES CORP	'75281A109	4400	49.36	217184	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	38000	13.4	509200	0
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	11200	45.11	505232	0
NQ2J	EQUITY	APOL	APOLLO GROUP INC	'037604105	3100	73.67	228377	0
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	25800	27.64	713112	0
NQ2J	EQUITY	INTU	INTUIT	'461202103	9000	28.5	256500	0
NQ2J	EQUITY	WFMI	WHOLE FOODS MKT INC	'966837106	8100	30.49	246969	0
NQ2J	EQUITY	LAMR	LAMAR ADVERTISING CO	'512815101	4000	27.44	109760	0
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	11200	45.43	508816	0
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	10400	58.16	604864	0
NQ2J	EQUITY	K	KELLOGG CO	'487836108	17200	49.23	846756	0
NQ2J	EQUITY	AOC	AON CORP	'037389103	17500	40.69	712075	0
NQ2J	EQUITY	DV	DEVRY INC DEL	'251893103	1300	55.32	71916	0
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WA INC	'302130109	5900	35.15	207385	0
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	12000	77.58	930960	0
NQ2J	EQUITY	NEM	NEWMONT MNG CORP	'651639106	12600	44.02	554652	0
NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	46700	10.13	473071	0
NQ2J	EQUITY	FCX	FREEMONT MCMORAN COPPER + GOLD	'35671D857	15849	68.61	1087399.89	0
NQ2J	EQUITY	BBT	BB+T CORP	'054937107	18200	27.24	495768	0
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	8100	49.81	403461	0
NQ2J	EQUITY	AMZN	AMAZON COM INC	'023135106	15600	93.36	1456416	0
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	11200	59.55	666960	0
NQ2J	EQUITY	CTAS	CINTAS CORP	'172908105	2600	30.31	78806	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	5700	25.02	142614	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	1900	38.7	73530	0
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS INC	'571748102	13900	24.73	343747	0
NQ2J	EQUITY	MRK	MERCK + CO INC	'589331107	69600	31.63	2201448	0
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	10600	47.01	498306	0
NQ2J	EQUITY	SY	SYSCO CORP	'871829107	18100	24.85	449785	0
NQ2J	EQUITY	TXN	TEXAS INSTRS INC	'882508104	12600	23.69	298494	0
NQ2J	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	8800	35.75	314600	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	17500	55.9	978250	0
NQ2J	EQUITY	CEPH	CEPHALON INC	'156708109	2900	58.24	168896	0
NQ2J	EQUITY	SRCL	STERICYCLE INC	'858912108	8100	48.45	392445	0
NQ2J	EQUITY	VRTX	VERTEX PHARMACEUTICALS INC	'92532F100	1900	37.9	72010	0
NQ2J	EQUITY	BJS	BJ SVCS CO	'055482103	18900	19.43	367227	0
NQ2J	EQUITY	XRAY	DENTSPLY INTL INC NEW	'249030107	5600	34.54	193424	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	36700	46.58	1709486	0
NQ2J	EQUITY	SNDK	SANDISK CORP	'80004C101	15100	21.7	327670	0
NQ2J	EQUITY	BDX	BECTON DICKINSON + CO	'075887109	3800	69.75	265050	0
NQ2J	EQUITY	C	CITIGROUP INC	'172967101	273400	4.84	1323256	0
NQ2J	EQUITY	CLX	CLOROX CO	'189054109	12800	58.82	752896	0
NQ2J	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	9000	64.6	581400	0
NQ2J	EQUITY	HAS	HASBRO INC	'418056107	12200	27.75	338550	0
NQ2J	EQUITY	HON	HONEYWELL INTL INC	'438516106	20100	37.15	746715	0
NQ2J	EQUITY	PG	PROCTER AND GAMBLE CO	'742718109	87862	57.92	5088967.04	0
NQ2J	EQUITY	AES	AES CORP	'00130H105	24200	14.82	358644	0
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	28000	60.23	1686440	0
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	25700	185.37	4764009	0
NQ2J	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	11000	10.59	116490	0
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	49076	35.74	1753976.24	0
NQ2J	EQUITY	CSCO	CISCO SYS INC	'17275R102	115100	23.54	2709454	0
NQ2J	EQUITY	DIS	DISNEY WALT CO	'254687106	53300	27.46	1463618	0
NQ2J	EQUITY	EMC	EMC CORP	'268648102	54300	17.04	925272	0
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	134100	68.61	9200601	0
NQ2J	EQUITY	GPS	GAP INC	'364760108	37100	21.4	793940	0
NQ2J	EQUITY	GE	GENERAL ELEC CO	'369604103	252700	16.42	4149334	0
NQ2J	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	63300	47.21	2988393	0
NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	57900	26.64	1542456	0
NQ2J	EQUITY	MHP	MCGRAW HILL COS INC	'580645109	9700	25.14	243858	0
NQ2J	EQUITY	MDT	MEDTRONIC INC	'585055106	33000	36.8	1214400	0
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	262100	25.89	6785769	0
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	17100	8.2	140220	0
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	30500	30.88	941840	0
NQ2J	EQUITY	MOT	MOTOROLA INC	'620076109	48700	8.59	418333	0
NQ2J	EQUITY	NSM	NATIONAL SEMICONDUCTOR CORP	'637640103	53300	14.27	760591	0
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	16600	36.94	613204	0
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	74600	16.55	1234630	0
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	14400	81.69	1176336	0
NQ2J	EQUITY	SGP	SCHERING PLOUGH CORP	'806605101	55800	28.25	1576350	0
NQ2J	EQUITY	POT	POTASH CORP SASK INC	'73755L107	1500	90.34	135510	0
NQ2J	EQUITY	EOG	EOG RESOURCES INC	'26875P101	10400	83.51	868504	0
NQ2J	EQUITY	EIX	EDISON INTL	'281020107	8500	33.58	285430	0
NQ2J	EQUITY	LNC	LINCOLN NATL CORP IN	'534187109	12600	25.91	326466	0
NQ2J	EQUITY	L	LOEWS CORP	'540424108	14400	34.25	493200	0
NQ2J	EQUITY	NI	NISOURCE INC	'65473P105	7200	13.89	100008	0

NQ2J	EQUITY	PNW	PINNACLE WEST CAP CORP	'723484101	6200	32.82	203484	0
NQ2J	EQUITY	SO	SOUTHERN CO	'842587107	1800	31.67	57006	0
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	24800	14.08	349184	0
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	19800	42.68	845064	0
NQ2J	EQUITY	AKS	AK STL HLDG CORP	'001547108	7200	19.73	142056	0
NQ2J	EQUITY	AYE	ALLEGHENY ENERGY INC	'017361106	9300	26.52	246636	0
NQ2J	EQUITY	AEP	AMERICAN ELEC PWR INC	'025537101	23500	30.99	728265	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	9500	29.22	277590	0
NQ2J	EQUITY	BNI	BURLINGTON NORTHN SANTA FE	'12189T104	4400	79.83	351252	0
NQ2J	EQUITY	CSX	CSX CORP	'126408103	8800	41.86	368368	0
NQ2J	EQUITY	CEG	CONSTELLATION ENERGY GROUP INC	'210371100	15400	32.37	498498	0
NQ2J	EQUITY	DVN	DEVON ENERGY CORPORATION NEW	'25179M103	7500	67.33	504975	0
NQ2J	EQUITY	ETR	ENTERGY CORP NEW	'29364G103	9800	79.86	782628	0
NQ2J	EQUITY	HES	HESS CORP	'42809H107	6800	53.46	363528	0
NQ2J	EQUITY	LINTA	LIBERTY MEDIA CORP NEW	'53071M104	16900	10.97	185393	0
NQ2J	EQUITY	MA	MASTERCARD INC	'57636Q104	2500	202.15	505375	0
NQ2J	EQUITY	WU	WESTERN UN CO	'959802109	26100	18.92	493812	0
NQ2J	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	37600	7.11	267336	0
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	35100	18.94	664794	0
NQ2J	EQUITY	KR	KROGER CO	'501044101	10100	20.64	208464	0
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	53200	58.66	3120712	0
NQ2J	EQUITY	UPS	UNITED PARCEL SVC INC	'911312106	23300	56.47	1315751	0
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO	'824348106	1000	60.16	60160	0
NQ2J	EQUITY	DE	DEERE + CO	'244199105	15700	42.92	673844	0
NQ2J	EQUITY	KIM	KIMCO RLTY CORP	'49446R109	10300	13.04	134312	0
NQ2J	EQUITY	AVP	AVON PRODS INC	'054303102	4000	33.96	135840	0
NQ2J	EQUITY	AVB	AVALONBAY CMNTYS INC	'053484101	5000	72.73	363650	0
NQ2J	EQUITY	BXP	BOSTON PPTY INC	'101121101	6200	65.55	406410	0
NQ2J	EQUITY	SPG	SIMON PPTY GROUP INC NEW	'828806109	12542	69.43	870791.06	0
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING INC	'053015103	15300	39.3	601290	0
NQ2J	EQUITY	CI	CIGNA CORP	'125509109	9400	28.09	264046	0
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	5000	76.28	381400	0
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	14800	184.35	2728380	0
NQ2J	EQUITY	COST	COSTCO WHSL CORP NEW	'22160K105	3500	56.46	197610	0
NQ2J	EQUITY	DD	DU PONT E I DE NEMOURS + CO	'263534109	27600	32.14	887064	0
NQ2J	EQUITY	INTC	INTEL CORP	'458140100	160600	19.57	3142942	0
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	73600	60.89	4481504	0
NQ2J	EQUITY	JCI	JOHNSON CTLS INC	'478366107	22000	25.56	562320	0
NQ2J	EQUITY	LLY	LILLY ELI + CO	'532457108	25300	33.03	835659	0
NQ2J	EQUITY	MCD	MCDONALDS CORP	'580135101	33900	57.07	1934673	0
NQ2J	EQUITY	STT	STATE STREET CORPORATION	'857477103	16200	52.6	852120	0
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	30800	60.93	1876644	0
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	20800	33.9	705120	0
NQ2J	EQUITY	KO	COCA COLA CO	'191216100	59500	53.7	3195150	0
NQ2J	EQUITY	MAR	MARRIOTT INTL INC NEW	'571903202	28268	27.59	779914.12	0
NQ2J	EQUITY	NKE	NIKE INC	'654106103	9100	64.7	588770	0
NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	22600	37.54	848404	0
NQ2J	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	6900	26.8	184920	0
NQ2J	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	6000	52.71	316260	0
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	17600	23	404800	0
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	17200	47.36	814592	0
NQ2J	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	38000	9.36	355680	0
NQ2J	EQUITY	EXPE	EXPEDIA INC DEL	'30212P105	25400	23.95	608330	0
NQ2J	EQUITY	AMP	AMERIPRISE FINL INC	'03076C106	15300	36.33	555849	0
NQ2J	EQUITY	CHRW	C H ROBINSON WORLDWIDE INC	'12541W209	4700	57.75	271425	0
NQ2J	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	4400	97.19	427636	0
NQ2J	EQUITY	T	AT+T INC	'00206R102	191672	27.01	5177060.72	0
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	68800	49.09	3377392	0
NQ2J	EQUITY	WAT	WATERS CORP	'941848103	4000	55.86	223440	0
NQ2J	EQUITY	WFC	WELLS FARGO + CO	'949746101	130540	28.18	3678617.2	0
NQ2J	EQUITY	BAX	BAXTER INTL INC	'071813109	20200	57.01	1151602	0
NQ2J	EQUITY	HRB	BLOCK H + R INC	'093671105	19100	18.38	351058	0
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	14100	50.41	710781	0
NQ2J	EQUITY	GPC	GENUINE PARTS CO	'372460105	2800	38.06	106568	0
NQ2J	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	20300	58.98	1197294	0
NQ2J	EQUITY	MAS	MASCO CORP	'574599106	29100	12.92	375972	0
NQ2J	EQUITY	PNC	PNC FINL SVCS GROUP INC	'693475105	5400	48.59	262386	0
NQ2J	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	249584	16.92	4222961.28	0
NQ2J	EQUITY	EMR	EMERSON ELEC CO	'291011104	10000	40.08	400800	0
NQ2J	EQUITY	IBM	INTERNATIONAL BUSINESS MACHS	'459200101	32700	119.61	3911247	0
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	229800	3.95	907710	0
NQ2J	EQUITY	SWK	STANLEY WORKS	'854616109	3400	42.69	145146	0
NQ2J	EQUITY	ABT	ABBOTT LABS	'002824100	37300	49.47	1845231	0
NQ2J	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	55600	22.52	1252112	0
NQ2J	EQUITY	DOW	DOW CHEM CO	'260543103	13500	26.07	351945	0
NQ2J	EQUITY	ITW	ILLINOIS TOOL WKS INC	'452308109	5100	42.71	217821	0
NQ2J	EQUITY	LOW	LOWES COS INC	'548661107	77800	20.94	1629132	0
NQ2J	EQUITY	XTO	XTO ENERGY INC	'98385X106	24675	41.32	1019571	0
NQ2J	EQUITY	KFT	KRAFT FOODS INC	'50075N104	43600	26.27	1145372	0
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	13700	52.24	715688	0
NQ2J	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	4100	50.8	208280	0
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	57600	70.43	4056768	0
NQ2J	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	9800	27.39	268422	0

NQ2J	EQUITY	CVC	CABLEVISION SYS CORP	'12686C109	17900	23.75	425125	0
NQ2J	EQUITY	MGM	MGM MIRAGE INC	'552953101	51068	12.04	614858.72	0
NQ2J	EQUITY	SCHW	SCHWAB CHARLES CORP	'808513105	31100	19.15	595565	0
NQ2J	EQUITY	SPLS	STAPLES INC	'855030102	4000	23.22	92880	0
NQ2J	EQUITY	IGT	INTERNATIONAL GAME TECHNOLOGY	'459902102	7600	21.48	163248	0
NQ2J	EQUITY	SIAL	SIGMA ALDRICH	'826552101	3100	53.98	167338	0
NQ2J	EQUITY	BCR	BARD C R INC	'067383109	4700	78.61	369467	0
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	17500	57.57	1007475	0
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	21000	25.04	525840	0
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	6800	25.27	171836	0
NQ2J	EQUITY	STJ	ST JUDE MED INC	'790849103	16400	39.01	639764	0
NQ2J	EQUITY	ADSK	AUTODESK INCORPORATED	'052769106	43000	23.8	1023400	0
NQ2J	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	12800	32.62	417536	0
NQ2J	EQUITY	BRCM	BROADCOM CORP	'111320107	4100	30.69	125829	0
NQ2J	EQUITY	SII	SMITH INTL INC	'832110100	14100	28.7	404670	0
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	17800	31.36	558208	0
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	16300	67.32	1097316	0
NQ2J	EQUITY	RSG	REPUBLIC SVCS INC	'760759100	54540	26.57	1449127.8	0
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	11200	27.83	311696	0
NQ2J	EQUITY	PCAR	PACCAR INC	'693718108	17000	37.71	641070	0
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	12500	56.76	709500	0
NQ2J	EQUITY	DO	DIAMOND OFFSHORE DRILLING INC	'25271C102	1900	95.52	181488	0
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	37900	20.65	782635	0
NQ2J	EQUITY	GENZ	GENZYME CORP	'372917104	3400	56.73	192882	0
NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'G5876H105	21100	16.19	341609	0
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP	'029912201	16000	36.4	582400	0
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	8100	29.05	235305	0
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	45200	59.6	2693920	0
NQ2J	EQUITY	AMD	ADVANCED MICRO DEVICES INC	'007903107	41600	5.66	235456	0
NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	2500	146.22	365550	0
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	14500	42.66	618570	0
NQ2J	EQUITY	BA	BOEING CO	'097023105	20700	54.15	1120905	0
NQ2J	EQUITY	GLW	CORNING INC	'219350105	54800	15.31	838988	0
NQ2J	EQUITY	FDX	FEDEX CORP	'31428X106	5100	75.22	383622	0
NQ2J	EQUITY	FISV	FISERV INC	'337738108	5400	48.2	260280	0
NQ2J	EQUITY	HAL	HALLIBURTON CO	'406216101	9700	27.12	263064	0
NQ2J	EQUITY	KLAC	KLA TENCOR CORP	'482480100	6000	35.86	215160	0
NQ2J	EQUITY	KSS	KOHL'S CORP	'500255104	18200	57.05	1038310	0
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	51100	44.98	2298478	0
NQ2J	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	10900	42.6	464340	0
NQ2J	EQUITY	LUV	SOUTHWEST AIRLS CO	'844741108	33800	9.6	324480	0
NQ2J	EQUITY	STI	SUNTRUST BKS INC	'867914103	4700	22.55	105985	0
NQ2J	EQUITY	VMC	VULCAN MATLS CO	'929160109	9100	54.07	492037	0
NQ2J	EQUITY	WAG	WALGREEN CO	'931422109	22600	37.47	846822	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	10400	36.65	381160	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	28300	17.87	505721	0
NQ2J	EQUITY	XLNX	XILINX INC	'983919101	11700	23.42	274014	0
NQ2J	EQUITY	YHOO	YAHOO INC	'984332106	19200	17.81	341952	0
NQ2J	EQUITY	VRSN	VERISIGN INC	'92343E102	32300	23.69	765187	0
NQ2J	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	7500	26.5	198750	0
NQ2J	EQUITY	ERTS	ELECTRONIC ARTS INC	'285512109	10900	19.05	207645	0
NQ2J	EQUITY	PBG	PEPSI BOTTLING GROUP INC	'713409100	5300	36.44	193132	0
NQ2J	EQUITY	AFL	AFLAC INC	'001055102	19700	42.74	841978	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	9100	38.07	346437	0
NQ2J	EQUITY	FIS	FIDELITY NATL INFORMATION SVC	'31620M106	7000	25.51	178570	0
NQ2J	EQUITY	CA	CA INC	'12673P105	26700	21.99	587133	0
NQ2J	EQUITY	DUK	DUKE ENERGY HLDG CORP	'26441C105	20700	15.74	325818	0
NQ2J	EQUITY	HOT	STARWOOD HOTELS + RESORTS INC	'85590A401	5000	33.03	165150	0
NQ2J	EQUITY	IVZ	INVESCO LTD	'G4918T108	21600	22.76	491616	0
NQ2J	EQUITY	NTAP	NETAPP INC	'64110D104	9300	26.68	248124	0
NQ2J	EQUITY	DISCA	DISCOVERY COMMUNICATIONS INC	'25470F104	4550	28.89	131449.5	0
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS INC	'25470F302	10450	26.03	272013.5	0
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	4800	46.55	223440	0
NQ2J	EQUITY	FWLT	FOSTER WHEELER AG	'H27178104	3200	31.91	102112	0
NQ2J	EQUITY	TWC	TIME WARNER CABLE INC	'8873J2J07	35371	43.09	1524136.39	0
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	42400	28.78	1220272	0
NQ2J	EQUITY	COV US	COVIDIEN PLC	'G2554F105	14825	43.26	641329.5	0
NQ2J	EQUITY	TEL	TYCO ELECTRONICS LTD SWITZERLA	'H8912P106	15225	22.28	339213	0
NQ2J	EQUITY		SUNCOR ENERGY INC NEW	'867224107	16400	34.56	566784	0
NQ2J	EQUITY	CFN	CAREFUSION CORP	'14170T101	15600	21.8	340080	0
NQ2J	EQUITY	ACN	ACCENTURE PLC	'G1151C101	22200	37.27	827394	0
NQ2J	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	8400	37.57	315588	0
NQ2J	CASH		US DOLLAR	'USD	0	1	0	0
NQ2J	EQUITY	TRV	TRAVELERS COS INC	'89417E109	22800	49.23	1122444	0
NQ2J	EQUITY	NYX	NYSE EURONEXT	'629491101	13200	28.89	381348	0
NQ2J	EQUITY	BK	BANK NEW YORK MELLON CORP	'064058100	26600	28.99	771134	0
NQ2J	EQUITY	MI	MARSHALL + ILSLEY CORP NEW	'571837103	34800	8.07	280836	0
NQ2J	EQUITY	AIZ	ASSURANT INC	'04621X108	12200	32.06	391132	0
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	3700	44.6	165020	0
NQ2J	EQUITY	FHN	FIRST HORIZON NATL CORP	'320517105	30431.314	13.23	402606.28	0
NQ2J	EQUITY	GNW	GENWORTH FINL INC	'37247D106	18800	11.95	224660	0
NQ2J	EQUITY	MFE	MCAFFEE INC	'579064106	13900	43.79	608681	0
NQ2J	EQUITY	GOOG	GOOGLE INC	'38259P508	7200	495.85	3570120	0

NQ2J	EQUITY	MOS	MOSAIC CO	'61945A107	1500	48.07	72105	0	
NQ2J	EQUITY	NWSA	NEWS CORP	'65248E104	17900	11.99	214621	0	
NQ2J	EQUITY	PRU	PRUDENTIAL FINL INC	'744320102	16300	49.91	813533	0	
NQ2J	EQUITY	X	UNITED STS STL CORP NEW	'912909108	6000	44.37	266220	0	
NQ2J	EQUITY	MWV	MEADWESTVACO CORP	'583334107	1900	22.31	42389	0	
NQ2J	EQUITY	WYE	WYETH	'983024100	44900	48.58	2181242	0	
NQ2J	EQUITY	MMM	3M CO	'88579Y101	25400	73.8	1874520	0	
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	14200	33.76	479392	0	
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	64500	8.72	562440	0	
NQ2J	EQUITY	SJM	SMUCKER J M CO	'832696405	7989	53.01	423496.89	0	
NQ2J	EQUITY	POM	PEPCO HDGS INC	'713291102	15900	14.88	236592	0	
NQ2J	EQUITY	COP	CONOCOPHILLIPS	'20825C104	25700	45.16	1160612	0	
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	46000	12.43	571780	0	
NQ2J	EQUITY	NIHD	NII HDGS INC	'62913F201	4400	29.98	131912	0	
NQ2J	EQUITY	JNS	JANUS CAP GROUP INC	'47102X105	14700	14.18	208446	0	
NQ2J	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	3400	17.48	59432	0	
NQ2J	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	1300	262.25	340925	0	
NQ2J	EQUITY	DELL	DELL INC	'24702R101	59900	15.26	914074	0	
NQ2J	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	14100	55.31	779871	0	
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	7600	50.52	383952	0	
NQ2J	EQUITY	NRG	NRG ENERGY INC	'629377508	22500	28.19	634275	0	
NQ2J	EQUITY	VZ	VERIZON COMMUNICATIONS	'92343V104	4600	30.27	139242	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1655702.12	100	1655702.12	0.291318	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	27200	27.02	734944	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPL CO	'651290108	13600	42.56	578816	0	
NQ2J	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	3500	22.13	77455	0	
NQ2J	EQUITY	MCO	MOODYS CORP	'615369105	9700	20.46	198462	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	16400	32.92	539888	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	5900	56.64	334176	0	
NQ2J	EQUITY	MON	MONSANTO CO NEW	'61166W101	15900	77.4	1230660	0	
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	15400	49.62	764148	0	
NQ2J	EQUITY	MEE	MASSEY ENERGY CORP	'576206106	900	27.89	25101	0	
NQ2J	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	6300	39.06	246078	0	
NQ2J	EQUITY	FLR	FLUOR CORP NEW	'343412102	6800	50.85	345780	0	
NQ2J	EQUITY	AET	AETNA INC	'00817Y108	13700	27.83	381271	0	
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	118800	43.82	5205816	0	
NQ2J	EQUITY	USB	US BANCORP DEL	'902973304	59900	21.86	1309414	0	
NQ2J	EQUITY	RTN	RAYTHEON CO	'755111507	5800	47.97	278226	0	
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	11900	37.22	442918	0	
NQ2L	FIXED INCOME		AMERICAN REAL ESTATE PARTNERS	'029171AC9	1000000	99.125	991250	8.125	6/1/2012
NQ2L	FIXED INCOME		PRESTIGE BRANDS INC	'74112BAC9	1000000	102	1020000	9.25	4/15/2012
NQ2L	FIXED INCOME		KNOWLEDGE LEARNING CORP	'49926AAA3	1000000	96.5	965000	7.75	2/1/2015
NQ2L	FIXED INCOME		WARNER MUSIC GROUP	'934548AE8	1100000	95.75	1053250	7.375	4/15/2014
NQ2L	FIXED INCOME		NEWFIELD EXPL CO	'651290AH1	1250000	98.25	1228125	6.625	9/1/2014
NQ2L	FIXED INCOME		JOSTENS IH CORP	'481087AC8	1200000	100.125	1201500	7.625	10/1/2012
NQ2L	FIXED INCOME		PHILLIPS VAN HEUSEN CORP	'718592AG3	750000	101.75	763125	8.125	5/1/2013
NQ2L	FIXED INCOME		UNITED COMPONENTS INC	'909891AB9	650000	80.25	521625	9.375	6/15/2013
NQ2L	FIXED INCOME		GENCORP INC	'368682AH3	923000	80	738400	9.5	8/15/2013
NQ2L	FIXED INCOME		VIDEOTRON LTEE	'92658TAG3	850000	99	841500	6.875	1/15/2014
NQ2L	FIXED INCOME		CHARTER COMMUNCIATIONS OPER	'161175AD6	1200000	102	1224000	10.375	4/30/2014
NQ2L	FIXED INCOME		COMMUNICATIONS + PWR INDS INC	'20338CAE4	1000000	99.5	995000	8	2/1/2012
NQ2L	FIXED INCOME		SWIFT ENERGY CO	'870738AE1	1000000	99.5	995000	7.625	7/15/2011
NQ2L	FIXED INCOME		CCO HDGS LLC	'1248EPAC7	600000	101.5	609000	8.75	11/15/2013
NQ2L	FIXED INCOME		KCS ENERGY INC	'482434AF4	800000	99	792000	7.125	4/1/2012
NQ2L	FIXED INCOME		FERRELLGAS L P	'315292AD4	850000	95.125	808562.5	6.75	5/1/2014
NQ2L	FIXED INCOME		SEALY MATTRESS CO	'812141AN9	600000	92.5	555000	8.25	6/15/2014
NQ2L	FIXED INCOME		CHOCTAW RESORT DEV ENTERPRISE	'17037NAC4	842000	66	555720	7.25	11/15/2019
NQ2L	FIXED INCOME		INTERPUBLIC GROUP COS INC	'460690AV2	500000	94.625	473125	6.25	11/15/2014
NQ2L	FIXED INCOME		AMC ENTMT INC	'001669AQ3	1000000	96.5	965000	8	3/1/2014
NQ2L	FIXED INCOME		TENASKA OK I LP	'88031TAA2	307298.82	90.178	277115.93	6.528	12/30/2014
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1968764.6	100	1968764.6	0.291318	12/31/2030
NQ2L	FIXED INCOME		DELTA AIR LINES INC DEL	'247367AQ8	750000	97	727500	7.92	5/18/2012
NQ2L	FIXED INCOME		MIRANT MID ATLANTIC LLC	'60467MAA9	347454.86	101.75	353535.32	8.625	6/30/2012
NQ2L	FIXED INCOME		MIRANT MID ATLANTIC LLC	'60467MAB7	894527.83	101	903473.11	9.125	6/30/2017
NQ2L	FIXED INCOME		CSC HDGS INC	'126304AP9	735000	103.75	762562.5	7.625	4/1/2011
NQ2L	FIXED INCOME		DELUXE CORP	'248019AC5	1000000	91.25	912500	5	12/15/2012
NQ2L	FIXED INCOME		TURNING STONE CASINO RESORT	'900419AA0	625000	99	618750	9.125	12/15/2010
NQ2L	FIXED INCOME		IRON MTN INC PA	'462846AB2	950000	100.75	957125	7.75	1/15/2015
NQ2L	FIXED INCOME		ALLBRITTON COMMUNICATIONS CO	'016745AJ0	825000	94	775500	7.75	12/15/2012
NQ2L	FIXED INCOME		DENBURY RES INC DEL	'24823UAE8	500000	100	500000	7.5	4/1/2013
NQ2L	FIXED INCOME		BLYTH INC FORMERLY BLYTH INDS	'09643PAB4	1000000	77.5	775000	5.5	11/1/2013
NQ2L	FIXED INCOME		WCA WASTE CORP	'92926KAB9	733000	95.75	701847.5	9.25	6/15/2014
NQ2L	FIXED INCOME		HEALTH CARE PPTY INVS INC	'421915EH8	675000	98.933	667797.75	5.65	12/15/2013
NQ2L	FIXED INCOME		ESCO CORP	'296313AB5	1000000	90	900000	4.174	12/15/2013
NQ2L	FIXED INCOME		SUSSER HDGS L L C	'869237AA5	759000	103.25	783667.5	10.625	12/15/2013
NQ2L	FIXED INCOME		JARDEN CORP	'471109AB4	350000	97.25	340375	7.5	5/1/2017
NQ2L	FIXED INCOME		RITE AID CORP	'767754BL7	1000000	88	880000	7.5	3/1/2017
NQ2L	FIXED INCOME		FORD MTR CR CO	'345397VE0	500000	102.189	510945	9.75	9/15/2010
NQ2L	FIXED INCOME		FORD MTR CR CO	'345397VF7	700000	95.5	668500	5.549	6/15/2011
NQ2L	FIXED INCOME		COGNIS GMBH	'19242WAA5	775000	84	651000	2.299	9/15/2013
NQ2L	FIXED INCOME		ELAN FIN PLC	'284138AG9	600000	100.75	604500	8.875	12/1/2013
NQ2L	FIXED INCOME		NEWMARKET CORP	'651587AC1	700000	95.5	668500	7.125	12/15/2016
NQ2L	FIXED INCOME		ELAN FIN PLC	'284138AH7	1150000	91	1046500	4.48563	12/1/2013

NQ2L	FIXED INCOME	HEALTHNET INC	'422248AA2	950000	88	836000	6.375	6/1/2017
NQ2L	FIXED INCOME	CENTENNIAL COMMUNICATIONS CORP	'15133VAE9	1000000	97.5	975000	6.34688	1/1/2013
NQ2L	FIXED INCOME	DYCOM INVT INC	'267482AC1	900000	91	819000	8.125	10/15/2015
NQ2L	FIXED INCOME	RITE AID CORP	'767754BW3	225000	108	243000	9.75	6/12/2016
NQ2L	FIXED INCOME	INTERPUBLIC GROUP COS	'460690BG4	300000	108	324000	10	7/15/2017
NQ2L	FIXED INCOME	SEALED AIR CORP	'81211KAN0	750000	105.449	790867.5	7.875	6/15/2017
NQ2L	FIXED INCOME	WENDYS ARBYS GROUP INC	'95058TAA5	1200000	106.25	1275000	10	7/15/2016
NQ2L	FIXED INCOME	XM SATELLITE RADIO INC	'98375YAW6	1000000	104.5	1045000	11.25	6/15/2013
NQ2L	FIXED INCOME	INTELSAT JACKSON HLDGS LTD	'458207AF4	1875000	105	1968750	9.5	6/15/2016
NQ2L	FIXED INCOME	CASELLA WASTE SYSTEMS IN	'147448AC8	375000	105	393750	11	7/15/2014
NQ2L	FIXED INCOME	TOYS R US PROPERTY CO I	'89236LAA0	850000	107.5	913750	10.75	7/15/2017
NQ2L	FIXED INCOME	FREEDOM GROUP INC	'35638PAA8	525000	106	556500	10.25	8/1/2015
NQ2L	FIXED INCOME	SBA TELECOMMUNICATIONS	'78401FAA5	700000	102.25	715750	8	8/15/2016
NQ2L	FIXED INCOME	GREIF INC	'397624AF4	475000	103	489250	7.75	8/1/2019
NQ2L	FIXED INCOME	RELIANCE INTERMEDIATE HO	'759479AA6	825000	98.75	814687.5	9.5	12/15/2019
NQ2L	FIXED INCOME	AMERICAN AIRLINES INC	'023771R34	725000	108	783000	13	8/1/2016
NQ2L	FIXED INCOME	GREAT ATLANTIC + PAC TEA	'390064AL7	275000	101.25	278437.5	11.375	8/1/2015
NQ2L	FIXED INCOME	LANDRY S RESTAURANT INC	'51508LAF0	675000	100.375	677531.25	14	8/15/2011
NQ2L	FIXED INCOME	INGLES MARKETS INC	'457030AG9	475000	102.5	486875	8.875	5/15/2017
NQ2L	FIXED INCOME	APRIA HEALTHCARE GROUP I	'037933AF5	450000	106.75	480375	12.375	11/1/2014
NQ2L	FIXED INCOME	CLEAN HARBORS INC	'184496AE7	300000	102.375	307125	7.625	8/15/2016
NQ2L	FIXED INCOME	BALL CORP	'058498AN6	525000	101.5	532875	7.375	9/1/2019
NQ2L	FIXED INCOME	INERGY L P + INERGY FIN CORP	'45661TAD3	800000	100.5	804000	8.25	3/1/2016
NQ2L	FIXED INCOME	CHESAPEAKE ENERGY CORP	'165167BY2	625000	99.375	621093.75	7.625	7/15/2013
NQ2L	FIXED INCOME	SUNGUARD DATA SYS INC	'867363AH6	1000000	101	1010000	9.125	8/15/2013
NQ2L	FIXED INCOME	COPANO ENERGY L L C	'217203AB4	800000	97.5	780000	8.125	3/1/2016
NQ2L	FIXED INCOME	PHIBRO ANIMAL HEALTH CORP	'71742QAN6	600000	95	570000	10	8/1/2013
NQ2L	FIXED INCOME	SGS INTERNATIONAL INC	'784216AB9	610000	88.5	539850	12	12/15/2013
NQ2L	FIXED INCOME	REICHHOLD INDS INC	'759219AA6	1000000	83	830000	9	8/15/2014
NQ2L	FIXED INCOME	STANADYNE CORP	'852862AB7	750000	84	630000	10	8/15/2014
NQ2L	FIXED INCOME	US ONCOLOGY INC	'90338WAG8	1350000	104.5	1410750	10.75	8/15/2014
NQ2L	FIXED INCOME	ECHOSTAR DBS CORP	'27876GAY4	1500000	97.25	1458750	6.625	10/1/2014
NQ2L	FIXED INCOME	QWEST CORP	'74913GAC9	825000	105.25	868312.5	8.875	3/15/2012
NQ2L	FIXED INCOME	IESY REPOSITORY GMBH	'45170RAA7	1400000	105	1470000	10.375	2/15/2015
NQ2L	FIXED INCOME	DAVITA INC	'23918KAE8	1275000	99	1262250	6.625	3/15/2013
NQ2L	FIXED INCOME	INERGY L P + INERGY FIN CORP	'45661TAB7	500000	95.5	477500	6.875	12/15/2014
NQ2L	FIXED INCOME	HOLLY ENERGY PARTNERS LP	'435765AB8	1000000	91.5	915000	6.25	3/1/2015
NQ2L	FIXED INCOME	ELAN FIN PLC ELAN FIN CORP	'284138AD6	550000	97.5	536250	4.44	11/15/2011
NQ2L	FIXED INCOME	ELAN FIN PLC	'284138AC8	275000	101.875	280156.25	7.75	11/15/2011
NQ2L	FIXED INCOME	AMERIGAS PARTNERS L P	'030981AD6	1095000	97.5	1067625	7.25	5/20/2015
NQ2L	FIXED INCOME	DENBURY RES INC	'24823UAF5	465000	99.25	461512.5	7.5	12/15/2015
NQ2L	FIXED INCOME	OMNICARE INC	'681904AK4	450000	96	432000	6.875	12/15/2015
NQ2L	FIXED INCOME	OMNICARE INC	'681904AJ7	750000	96.75	725625	6.75	12/15/2013
NQ2L	FIXED INCOME	AMERICAN REAL ESTATE PARTNERS	'029171AF2	275000	96.25	264687.5	7.125	2/15/2013
NQ2L	FIXED INCOME	QWEST CORP	'74913GAN5	600000	93.5	561000	3.549	6/15/2013
NQ2L	FIXED INCOME	COLUMBUS MCKINNON CORP NY	'199333AG0	1250000	101	1262500	8.875	11/1/2013
NQ2L	FIXED INCOME	CENTENNIAL COMMUNICATIONS CORP	'15133VAG4	500000	104.125	520625	10	1/1/2013
NQ2L	FIXED INCOME	HEALTH CARE PPTY INVS INC	'421915AG4	500000	100.319	501595	7.072	6/8/2015
NQ2L	FIXED INCOME	ESI TRACTEBEL ACQUISITION CORP	'269077AB9	1035000	99.483	1029649.05	7.99	12/30/2011
NQ2L	FIXED INCOME	PHILLIPS VAN HEUSEN CORP	'718592AB4	500000	83.424	417120	7.75	11/15/2023
NQ2L	FIXED INCOME	FORD MTR CR CO	'3453975M6	800000	100.026	800208	7.375	10/28/2009
NQ2L	FIXED INCOME	SHERIDAN GROUP INC	'823777AE7	625000	84	525000	10.25	8/15/2011
NQ2L	FIXED INCOME	SIRIUS XM RADIO INC	'82967NAA6	500000	102	510000	9.75	9/1/2015
NQ2L	FIXED INCOME	METROPCS WIRELESS INC	'591709AJ9	1100000	102.25	1124750	9.25	11/1/2014
NQ2L	FIXED INCOME	PLAINS EXPLORATION + PROD	'726505AH3	275000	101.25	278437.5	8.625	10/15/2019
NQ2L	FIXED INCOME	HUNTSMAN INTL LLC	'44701QAR3	1175000	85	998750	5.5	6/30/2016
NQ2L	FIXED INCOME	FERRELLGAS PARTNERS LP	'315292AG7	600000	103	618000	9.125	10/1/2017
NQ2L	FIXED INCOME	CABLEVISION SYSTEM CORP	'12686CAX7	1750000	103.25	1806875	8.625	9/15/2017
NQ2L	FIXED INCOME	QWEST COMMUNICATIONS INT	'749121BL1	300000	99.875	299625	8	10/1/2015
NQ2L	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VL4	875000	97.955	857106.25	8.7	10/1/2014
NQ2L	FIXED INCOME	DEL MONTE CORP	'245217AQ7	925000	101	934250	7.5	10/15/2019
NQ2L	FIXED INCOME	ELAN CORP PLC	'284138AJ3	250000	98.75	246875	8.75	10/15/2016
NQ2L	FIXED INCOME	CEVA GROUP PLC	'15721AAC7	100000	97.127	97127	11.625	10/1/2016
NQ2L	CASH	US DOLLAR	'USD	17351.12	1	17351.12	0	
NQ2L	FIXED INCOME	BERRY PLATICS CORP	'085790AP8	1200000	92	1104000	5.25938	2/15/2015
NQ2L	FIXED INCOME	BE AEROSPACE INC	'055381AQ0	1000000	102.5	1025000	8.5	7/1/2018
NQ2L	FIXED INCOME	STEEL DYNAMICS INC	'858119AJ9	350000	101	353500	7.375	11/1/2012
NQ2L	FIXED INCOME	READERS DIGEST ASSN INC	'755267AF8	625000	1.5	9375	9	2/15/2017
NQ2L	FIXED INCOME	MGM MIRAGE	'552953BD2	1325000	114.5	1517125	13	11/15/2013
NQ2L	FIXED INCOME	PETROHAWK ENERGY CORP	'716495AE6	400000	107.5	430000	10.5	8/1/2014
NQ2L	FIXED INCOME	HCA INC	'404119BB4	500000	106	530000	9.875	2/15/2017
NQ2L	FIXED INCOME	ANIXTER INC	'035287AC5	450000	105.5	474750	10	3/15/2014
NQ2L	FIXED INCOME	DIGICEL SA	'25380QAB5	1050000	111.5	1170750	12	4/1/2014
NQ2L	FIXED INCOME	SPX CORP	'784635AL8	502000	100.75	505765	7.625	12/15/2014
NQ2L	FIXED INCOME	RYERSON INC	'83735PAL1	375000	95	356250	12	11/1/2015
NQ2L	FIXED INCOME	VIDEOTRON LTEE	'92658TAM0	750000	108.25	811875	9.125	4/15/2018
NQ2L	FIXED INCOME	JARDEN CORP	'471109AC2	650000	102.5	666250	8	5/1/2016
NQ2L	FIXED INCOME	SUPERVALUE INC	'868536AT0	600000	103.5	621000	8	5/1/2016
NQ2L	FIXED INCOME	SILGAN HLDGS INC	'827048AL3	700000	101	707000	7.25	8/15/2016
NQ2L	FIXED INCOME	AMERISTAR CASINOS INC	'03070QAK7	1125000	103.75	1167187.5	9.25	6/1/2014
NQ2L	FIXED INCOME	LINN ENERGY LLC	'536022AA4	800000	107.75	862000	11.75	5/15/2017
NQ2L	FIXED INCOME	EL POLLO LOCO INC	'283831AG0	700000	105.375	737625	11.75	12/1/2012
NQ2L	FIXED INCOME	CORRECTIONS CORP OF AMER	'22025YAK6	950000	103.25	980875	7.75	6/1/2017

NQ2L	FIXED INCOME	BIO RAD LABS	'090572AL2	1050000	103.75	1089375	8	9/15/2016
NQ2L	FIXED INCOME	WMG ACQUISITION CORP	'92933BAA2	300000	105.5	316500	9.5	6/15/2016
NQ2L	FIXED INCOME	APRIA HEALTHCARE GROUP	'037933AD0	725000	107.5	779375	11.25	11/1/2014
NQ2L	FIXED INCOME	HARRY PETROLEUM CO	'085789AD7	525000	106.75	560437.5	10.25	6/1/2014
NQ2L	FIXED INCOME	HARRAHS OPERATING ESCROW	'413622AA9	675000	102.75	693562.5	11.25	6/1/2017
NQ2L	FIXED INCOME	CRICKET COMMUNICATIONS I	'226566A6	1450000	101.5	1471750	7.75	5/15/2016
NQ2L	FIXED INCOME	UNITED RENTALS NORTH AMER INC	'911365AT1	300000	107	321000	10.875	6/15/2016
NQ2L	FIXED INCOME	NRG ENERGY INC	'629377BG6	1500000	100.125	1501875	8.5	6/15/2019
NQ2L	FIXED INCOME	ANGIOTECH PHARMACEUTICALS INC	'034918AF9	2025000	84.5	1711125	4.11063	12/1/2013
NQ2L	FIXED INCOME	SANMINA SCI CORP	'800907AN7	1225000	90	1102500	3.049	6/15/2014
NQ2L	FIXED INCOME	PLAINS EXPL PRODTN CO	'726505AD2	1150000	99.25	1141375	7.75	6/15/2015
NQ2L	FIXED INCOME	TRAVELPORT LLC	'89421EAB9	600000	96.75	580500	9.875	9/1/2014
NQ2L	FIXED INCOME	TRAVELPORT LLC	'89421EAA1	450000	84	378000	4.98563	9/1/2014
NQ2L	FIXED INCOME	SPRINT NEXTEL CORP	'852061AE0	1000000	97.13	971300	1.00125	6/28/2010
NQ2L	FIXED INCOME	TELCORDIA TECHNOLOGIES INC	'87922RAG7	1800000	86.25	1552500	4.25938	7/15/2012
NQ2L	FIXED INCOME	CENTENE CORP	'15135BAB7	800000	97.5	780000	7.25	4/1/2014
NQ2L	FIXED INCOME	CRUM + FORSTER HLODS CORP	'228800AF5	1300000	92	1196000	7.75	5/1/2017
NQ2L	FIXED INCOME	LEUCADIA NATL CORP	'527288BC7	1200000	96	1152000	7.125	3/15/2017
NQ2L	FIXED INCOME	LEUCADIA NATL CORP	'527288BD5	500000	102	510000	8.125	9/15/2015
NQ2L	FIXED INCOME	REGENCY ENERGY PARTNERS LP	'75886AAB4	1000000	101	1010000	8.375	12/15/2013
NQ2L	FIXED INCOME	GOODYEAR TIRE+RUBR CO	'382550AY7	1200000	99.875	1198500	5.01	12/1/2009
NQ2L	FIXED INCOME	HCA INC	'404119AX7	450000	103.375	465187.5	9.25	11/15/2016
NQ2L	FIXED INCOME	ENERGY XXI GULF COEST	'29276KAC5	1000000	81	810000	10	6/15/2013
NQ2L	FIXED INCOME	HCA INC	'404119BA6	550000	104	572000	9.625	11/15/2016
NQ2L	FIXED INCOME	STEEL DYNAMICS INC	'858119AL4	300000	100.5	301500	8.25	4/15/2016
NQ2L	FIXED INCOME	QUEBECOR MEDIA INC	'74819RAK2	1500000	99	1485000	7.75	3/15/2016
NQ2L	FIXED INCOME	GENERAL CABLE CORP DEL NEW	'369300AK4	650000	85.5	555750	1	10/15/2012
NQ2L	FIXED INCOME	HEALTH CARE PPTY INVS INC	'421915EG0	1100000	96.225	1058475	6.3	9/15/2016
NQ2L	FIXED INCOME	IMPRESS HLDGS B V	'45320KAA1	950000	94.75	900125	3.63438	9/15/2013
NQ2L	FIXED INCOME	SUPERVALU INC	'868536AS2	500000	100.5	502500	7.5	11/15/2014
NQ2L	FIXED INCOME	KABEL DEUTSCHLAND GMBH	'48282AAB1	1000000	105.25	1052500	10.625	7/1/2014
NQ2L	FIXED INCOME	EDISON MISSION ENERGY	'281023AN1	400000	93.75	375000	7.5	6/15/2013
NQ2L	FIXED INCOME	H + E EQUIP SVCS INC	'404030AC2	500000	91.5	457500	8.375	7/15/2016
NQ2M	FIXED INCOME	GERMANY (FED REP)	'B29972I13	1000000	155.700264	1557002.64	4	1/4/2018
NQ2M	FIXED INCOME	LANDWIRT RENTENBK	'B0ZNTWII1	900000	108.915	980235	5	2/15/2013
NQ2M	FIXED INCOME	POLAND (GOVT OF)	'B29NPLII4	1000000	34.362407	343624.07	5.25	4/25/2013
NQ2M	FIXED INCOME	IRELAND(REP OF)	'B28HXII13	2200000	146.634802	3225965.64	4.5	10/18/2018
NQ2M	FIXED INCOME	LLOYDS TSB BANK	'B2Q1C2II9	450000	139.870055	629415.25	5.625	3/5/2018
NQ2M	FIXED INCOME	HSBC HOLDINGS PLC	'B2QBQ6II3	1350000	162.950295	2199828.98	6.25	3/19/2018
NQ2M	FIXED INCOME	MEXICO(UTD MEX ST)	'B2PGD7II5	36900000	7.367957	2718776.24	7.75	12/14/2017
NQ2M	FIXED INCOME	E.ON INTERNATIONAL	'B2QZVSI16	560000	108.065	605164	5.8	4/30/2018
NQ2M	FIXED INCOME	BANK AMER FDG CORP	'06051GDX4	720000	98.739	710920.8	5.65	5/1/2018
NQ2M	FIXED INCOME	ING BANK NV	'B39GWZII8	960000	147.880214	1419650.05	6.125	5/29/2023
NQ2M	FIXED INCOME	REPUBLIC OF POLAND	'914AHMII9	630000	154.874403	975708.74	5.625	6/20/2018
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828JH4	5100000	105.57	5384070	4	8/15/2018
NQ2M	FIXED INCOME	UNITES STATES TREAS NTS	'912828JR2	3040000	103.477	3145700.8	3.75	11/15/2018
NQ2M	FIXED INCOME	ING GROEP NV	'N31288AC2	480000	104.668929	502410.86	3.9	3/19/2014
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828KT6	2300000	97.336	2238728	2.375	3/31/2016
NQ2M	FIXED INCOME	KINGDOM OF DENMARK	'B3DPFQII2	1030000	102.915	1060024.5	2.75	11/15/2011
NQ2M	FIXED INCOME	BANK OF AMERICA CORP	'06051GDZ9	135000	112.679	152116.65	7.625	6/1/2019
NQ2M	FIXED INCOME	TELEFONICA SA	'87938WAH6	150000	108.652	162978	5.877	7/15/2019
NQ2M	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'78010JCV2	1650000	101.537	1675360.5	4.875	8/25/2014
NQ2M	CASH	EURO CURRENCY	'EUR	17625	1.4617	25762.46	0	
NQ2M	CASH	POUND STERLING	'GBP	8.8	1.59935	14.07	0	
NQ2M	CASH	JAPANESE YEN	'JPY	4840000	0.011169	54057.07	0	
NQ2M	CASH	MEXICAN PESO (NEW)	'MXN	0.01	0.074046	0	0	
NQ2M	CASH	POLISH ZLOTY	'PLN	138000	0.345018	47612.48	0	
NQ2M	CASH	US DOLLAR	'USD	0	1	0	0	
NQ2M	FIXED INCOME	AUSTRALIA(CMNWLTH)	'626108II7	2400000	92.335051	2216041.23	6.5	5/15/2013
NQ2M	FIXED INCOME	DEUTSCHE TELEKOM INTL FIN BV	'25156PAC7	300000	129.502	388506	8.75	6/15/2030
NQ2M	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	54363261.74	100	54363261.74	0.291318	12/31/2030
NQ2M	FIXED INCOME	TELEFONICA EUROPE BV	'879385AD4	360000	129.495	466182	8.25	9/15/2030
NQ2M	FIXED INCOME	KREDITANSTALT FUR WIEDERAUFBAU	'708007II2	280000	155.349456	434978.48	5	7/4/2011
NQ2M	FIXED INCOME	ITALY (REPUBLIC)	'725917II1	630000	156.928092	988646.98	5	2/1/2012
NQ2M	FIXED INCOME	ITALY (REPUBLIC OF)	'731795II3	1870000	163.081848	3049630.56	5.25	8/1/2017
NQ2M	FIXED INCOME	JAPAN DEVELOPMENT BANK	'738916II8	170000000	1.145362	1947115.65	1.4	6/20/2012
NQ2M	FIXED INCOME	SL FINANCE PLC	'318132II0	940000	141.682563	1331816.09	6.375	7/12/2022
NQ2M	FIXED INCOME	JAPAN FIN CORP ME	'751890II7	160000000	1.144335	1830935.39	1.55	2/21/2012
NQ2M	FIXED INCOME	JAPAN FIN CORP MUNICIPAL ENT	'772286II3	110000000	1.148178	1262995.59	1.35	11/26/2013
NQ2M	FIXED INCOME	MEXICO(UTD MEX ST)	'B00LAVII2	14900000	7.260961	1081883.14	8	12/7/2023
NQ2M	FIXED INCOME	JAPAN DEVELOPMENT BANK	'B01D1JII9	150000000	1.163847	1745769.81	1.6	6/20/2014
NQ2M	FIXED INCOME	POLAND(GOVT OF)	'B039PMII3	4700000	35.17244	1653104.68	6.25	10/24/2015
NQ2M	FIXED INCOME	MEXICO (UNITED MEXICAN STATES)	'B05QN1II1	8000000	8.541958	683356.66	10	12/5/2024
NQ2M	FIXED INCOME	MEXICO UTD MEX ST	'B05M9CII2	13200000	8.048663	1062423.53	9.5	12/18/2014
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828DV9	3920000	108.281	4244615.2	4.125	5/15/2015
NQ2M	FIXED INCOME	QUEENSLAND TREASURY CORPN	'651689II4	550000	89.815459	493985.02	6	8/14/2013
NQ2M	FIXED INCOME	REPUBBLICA ITALIANA	'B0MDVBI10	1560000	130.25207	2031932.29	4	2/1/2037
NQ2M	FIXED INCOME	ITALY REP OF	'B08158II3	880000	151.315164	1331573.45	3.75	8/1/2015
NQ2M	FIXED INCOME	POLAND (GOVT OF)	'744194II4	2400000	32.882349	789176.37	5.75	9/23/2022
NQ2M	FIXED INCOME	EURO INV BANK	'B0WV8KI15	150000000	1.089582	1634372.59	1.9	1/26/2026
NQ2M	FIXED INCOME	AUSTRALIA(CMNWLTH)	'B0WRQ0II8	5400000	87.540156	4727168.43	5.25	3/15/2019
NQ2M	FIXED INCOME	ITALY (REP OF)	'B100LJII4	1000000	150.189656	1501896.56	3.75	8/1/2016
NQ2M	FIXED INCOME	ITALY REP OF	'B0BP6WII7	1210000	148.287984	1794284.61	2.75	6/15/2010

NQ2M	FIXED INCOME	ZURICH FINANCE USA INC	'B09YF8I4	180000	137.582495	247648.49	4.5	6/15/2025
NQ2M	FIXED INCOME	JAPAN FIN ORG MUNICIPAL	'B1405YI5	190000000	1.178293	2238757.47	2	5/9/2016
NQ2M	FIXED INCOME	DEXIA MUNI AGENCY	'992NLHI2	82000000	1.107377	908049.14	1.55	10/31/2013
NQ2M	FIXED INCOME	POLAND(REP OF)	'B160JZII4	4600000	32.758763	1506903.12	5.25	10/25/2017
NQ2M	FIXED INCOME	EURO INV BANK	'B1N313I0	170000000	1.126152	1914458.03	2.15	1/18/2027
NQ2M	FIXED INCOME	CIE FIN FONCIE	'B05KTDI2	150000000	1.116547	1674819.9	0.6	3/23/2010
NQ2M	FIXED INCOME	INSTITUTO DE CREDITO OFICIAL	'B1YP3PII8	240000000	1.147149	2753157.98	1.5	9/20/2012
NQ2M	FIXED INCOME	STANDARD CHARTERED BANK	'997XFSII8	350000	151.632353	530713.24	5.875	9/26/2017
NQ2M	FIXED INCOME	AUSTRALIA (CMNWLTH)	'B24GV0I3	1700000	90.504642	1538578.92	5.75	5/15/2021
NQ2M	FIXED INCOME	TESCO PLC	'G87621AK7	560000	106.24658	594980.85	5.5	11/15/2017
NQ2M	FIXED INCOME	RABOBANK NEDERLAND	'919LLPII8	1050000	154.361347	1620794.14	4.75	1/15/2018
NQ2N	FIXED INCOME	HAROT 2009 2 A3	'43812UA05	340000	102.34046	347957.56	2.79	1/15/2013
NQ2N	FIXED INCOME	GOODYEAR TIRE + RUBBER C	'382550AZ4	225000	108.5	244125	10.5	5/15/2016
NQ2N	FIXED INCOME	HASBRO INC	'418056AR8	260000	108.774	282812.4	6.125	5/15/2014
NQ2N	FIXED INCOME	ANHEUSER BUSCH INBEV SA	'03523TAD0	50000	106.699	53349.5	5.375	11/15/2014
NQ2N	FIXED INCOME	MGM MIRAGE INC	'552953BF7	100000	106.75	106750	10.375	5/15/2014
NQ2N	FIXED INCOME	CONOCOPHILLIPS	'20825CAT1	170000	106.729	181439.3	4.6	1/15/2015
NQ2N	FIXED INCOME	WMG ACQUISITION CORP	'92933BAA2	80000	105.5	84400	9.5	6/15/2016
NQ2N	FIXED INCOME	FNR 2009 39 LB	'31397NG90	230000	99.76741	229465.04	4.5	6/25/2019
NQ2N	FIXED INCOME	RABOBANK NEDERLAND	'749770AQ6	124000	122.5	151900	11	6/29/2019
NQ2N	FIXED INCOME	WPP FINANCE UK	'92931NAC4	405000	109.694	444260.7	8	9/15/2014
NQ2N	FIXED INCOME	STAPLES INC	'855030AI1	555000	120.124	666688.2	9.75	1/15/2014
NQ2N	FIXED INCOME	REED ELSEVIER CAP INC	'758202AF2	420000	113.675	477435	7.75	1/15/2014
NQ2N	FIXED INCOME	AMGEN INC	'031162AZ3	180000	109.927	197868.6	5.7	2/1/2019
NQ2N	FIXED INCOME	TRUSTEES OF PRINCETON UNIV	'89837LAA3	220000	106.816	234995.2	4.95	3/1/2019
NQ2N	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	'26138EAH2	125000	113.678	142097.5	6.82	5/1/2018
NQ2N	FIXED INCOME	PEMEX PROJ FDG MASTER TR	'706451BR1	435000	94	408900	6.625	6/15/2038
NQ2N	FIXED INCOME	DR PEPPER SNAPPLE GROUP INC	'26138EAJ8	340000	124.533	423412.2	7.45	5/1/2038
NQ2N	FIXED INCOME	BEST BUY INC	'086516AJ0	210000	107.131	224975.1	6.75	7/15/2013
NQ2N	FIXED INCOME	LUBRIZOL CORP	'549271AG9	195000	123.438	240704.1	8.875	2/1/2019
NQ2N	FIXED INCOME	TEXAS COMP ELEC HOLD LLC	'882330AF0	305000	72	219600	10.25	11/1/2015
NQ2N	FIXED INCOME	ENERGY FUTURE HLDGS CORP	'292680AC9	280000	75.5	211400	10.875	11/1/2017
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC MTN	'38141EA25	125000	114.362	142952.5	7.5	2/15/2019
NQ2N	FIXED INCOME	CONOCOPHILLIPS	'20825CAQ7	365000	115.275	420753.75	6.5	2/1/2039
NQ2N	FIXED INCOME	AT+T INC	'00206RAS1	115000	109.024	125377.6	6.55	2/15/2039
NQ2N	FIXED INCOME	AT+T INC	'00206RAQ5	145000	106.37	154236.5	4.85	2/15/2014
NQ2N	FIXED INCOME	NOVARTIS SECS INVT LTD	'66989GAA8	70000	106.456	74519.2	5.125	2/10/2019
NQ2N	FIXED INCOME	EL PASO CORP	'28336LBT5	60000	102.5	61500	8.25	2/15/2016
NQ2N	FIXED INCOME	CME GROUP INC	'12572QAD7	200000	109.445	218890	5.75	2/15/2014
NQ2N	FIXED INCOME	PETROBRAS INTL FIN CO	'71645WAN1	260000	115.375	299975	7.875	3/15/2019
NQ2N	FIXED INCOME	CSC HLDGS INC	'126304AZ7	295000	105.75	311962.5	8.625	2/15/2019
NQ2N	FIXED INCOME	UNITED STATES TREAS BDS	'912810QA9	1030000	90.594	933118.2	3.5	2/15/2039
NQ2N	FIXED INCOME	METLIFE INC	'59156RAT5	205000	117.728	241342.4	7.717	2/15/2019
NQ2N	FIXED INCOME	MARATHON OIL CORP	'565849AG1	100000	110.118	110118	6.5	2/15/2014
NQ2N	FIXED INCOME	MARATHON OIL CORP	'565849AH9	185000	115.343	213384.55	7.5	2/15/2019
NQ2N	FIXED INCOME	ROCHE HLDGS INC	'771196AS1	500000	111.314	556570	6	3/1/2019
NQ2N	FIXED INCOME	WASTE MANAGEMENT INC	'94106LAT6	160000	110.649	177038.4	6.375	3/11/2015
NQ2N	FIXED INCOME	ABBOTT LABS	'002824AV2	200000	113.65	227300	6	4/1/2039
NQ2N	FIXED INCOME	BP CAP MKTS P L C	'05565QBJ6	310000	105.138	325927.8	4.75	3/10/2019
NQ2N	FIXED INCOME	ENTERGY GULF STATES LA	'29365PAN2	300000	105.043	315129	6	5/1/2018
NQ2N	FIXED INCOME	PFIZER INC	'717081DB6	130000	112.714	146528.2	6.2	3/15/2019
NQ2N	FIXED INCOME	BHP BILLITON FIN USA LTD	'055451AG3	320000	110.514	353644.8	5.5	4/1/2014
NQ2N	FIXED INCOME	NAROT 2009 A A3	'65476AAD7	275000	102.92385	283040.59	3.2	2/15/2013
NQ2N	FIXED INCOME	STAPLES INC	'855030AK8	290000	107.993	313179.7	7.75	4/1/2011
NQ2N	FIXED INCOME	VERIZON COMMUNICATIONS	'92343VAV6	350000	110.427	386494.5	6.35	4/1/2019
NQ2N	FIXED INCOME	WOART 2009 A A3	'98156YAD3	430000	102.14808	439236.74	3.3	5/15/2013
NQ2N	FIXED INCOME	QWEST CORP	'74913GAU9	150000	103.5	155250	8.375	5/1/2016
NQ2N	FIXED INCOME	CC HOLDINGS GS V LLC CRO	'14987BAA1	165000	103.5	170775	7.75	5/1/2017
NQ2N	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AH9	340000	122.757	417373.8	9	5/1/2019
NQ2N	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHL7	240000	109.173	262015.2	6.3	4/23/2019
NQ2N	FIXED INCOME	TELEMAR NORTE LESTE SA	'87944LAD1	370000	119.5	442150	9.5	4/23/2019
NQ2N	FIXED INCOME	JBS USA LLC JBS USA FINA	'466112AA7	85000	107.5	91375	11.625	5/1/2014
NQ2N	FIXED INCOME	US TREASURY N/B	'912828KQ2	1460000	98.398	1436610.8	3.125	5/15/2019
NQ2N	FIXED INCOME	NOKIA CORP	'654902AB1	205000	106.44	218202	5.375	5/15/2019
NQ2N	FIXED INCOME	NOKIA CORP	'654902AC9	125000	113.933	142416.25	6.625	5/15/2039
NQ2N	FIXED INCOME	US TREASURY N/B	'912810QB7	2130000	103.453	2203548.9	4.25	5/15/2039
NQ2N	FIXED INCOME	CHAIT 2009 A2 A2	'161571DJ0	675000	102.28508	690424.29	1.79338	4/15/2014
NQ2N	FIXED INCOME	BANK OF AMERICA CORP	'060505DR2	400000	88.91	355640	8	12/29/2049
NQ2N	FIXED INCOME	NATIONAL CITY CORP	'635405AW3	420000	100.75	423150	4	2/1/2011
NQ2N	FIXED INCOME	AMGEN INC	'031162AV2	60000	109.986	65991.6	5.85	6/1/2017
NQ2N	FIXED INCOME	CHARTER COMMUNICATIONS OPER	'161175AG9	205000	108.25	221912.5	12.875	9/15/2049
NQ2N	FIXED INCOME	MEDCO HEALTH SOLUTIONS INC	'58405UAE2	450000	108.273	487228.5	6.125	3/15/2013
NQ2N	FIXED INCOME	MORGAN STANLEY GROUP INC	'6174466Q7	215000	105.742	227345.3	6.625	4/1/2018
NQ2N	FIXED INCOME	NEWS AMER INC	'652482BQ2	415000	104.169	432301.35	6.65	11/15/2037
NQ2N	FIXED INCOME	VERIZON COMMUNICATIONS INC	'92343VAP9	135000	113.887	153747.45	6.9	4/15/2038
NQ2N	FIXED INCOME	DELTA AIR LINES INC	'247367BJ3	553511.02	81	448343.93	8.021	2/10/2024
NQ2N	FIXED INCOME	DELTA AIR LINES INC	'247367BH7	43767.61	92.5	40485.04	6.821	8/10/2022
NQ2N	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHA1	90000	96.017	86415.3	7.9	4/29/2049
NQ2N	FIXED INCOME	LEHMAN BROS HLDGS ING	'5252M0FD4	280000	17.75	49700	6.875	5/2/2018
NQ2N	FIXED INCOME	MERRILL LYNCH + CO INC	'59018YN64	205000	105.17	215598.5	6.875	4/25/2018
NQ2N	FIXED INCOME	MERRILL LYNCH + CO INC	'59018YN56	385000	105.81	407368.5	6.15	4/25/2013
NQ2N	FIXED INCOME	MORGAN STANLEY	'61747YCE3	525000	105.897	555959.25	6	4/28/2015
NQ2N	FIXED INCOME	CAPMARK FINANCIAL GROUP	'140661AF6	120000	23.581	28297.2	7.875	5/10/2012

NQ2N	FIXED INCOME	CAPMARK FINL GROUP INC	'140661AB5	390000	22.984	89637.6	8.3	5/10/2017
NQ2N	FIXED INCOME	CAPMARK FINL GROUP INC	'140661AD1	350000	24	84000	3.11438	5/10/2010
NQ2N	FIXED INCOME	AMB PPTY L P MEDIUM TERM NTS	'00163XAN0	115000	97.256	111844.4	6.3	6/1/2013
NQ2N	FIXED INCOME	DISCOVER FINL SVCS	'254709AC2	835000	97.776	816429.6	0.82969	6/11/2010
NQ2N	FIXED INCOME	CAPITAL ONE MULTI ASSET EXECUT	'14041NEF4	405000	105.25224	426271.57	4.85	2/18/2014
NQ2N	FIXED INCOME	DISCOVER CARD EXECUTION NT TR	'254683AD7	335000	97.36766	326181.66	0.639	6/15/2015
NQ2N	FIXED INCOME	MERRILL LYNCH + CO INC	'59023VAA8	345000	112.692	388787.4	7.75	5/14/2038
NQ2N	EQUITY	FEDERAL NATL MTG ASSN	'313586737	40950	1.61	65929.5	0	
NQ2N	FIXED INCOME	TYCO ELECTRONICS GROUP	'902133AG2	710000	102.784	729766.4	7.125	10/1/2037
NQ2N	FIXED INCOME	KRAFT FOODS INC	'50075NAW4	210000	109.924	230840.4	6.875	1/26/2039
NQ2N	FIXED INCOME	TYCO ELECTRONICS GROUP S A	'902133AF4	680000	104.682	711837.6	6.55	10/1/2017
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR 2008 C1	'59025WAE6	525000	77.56298	407205.65	5.69	2/12/2051
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAR5	280000	95	266000	10.75	6/15/2058
NQ2N	FIXED INCOME	TELECOM ITALIA CAP	'87927VAU2	625000	110.509	690681.25	6.999	6/4/2018
NQ2N	FIXED INCOME	TELECOM ITALIA CAP	'87927VAV0	745000	118.746	884657.7	7.721	6/4/2038
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31394A5A0	925000	106.82995	988177.04	5	10/25/2024
NQ2N	FIXED INCOME	GERMANY(FED REP)	'B39QCFI2	600000	158.477493	950864.96	4.25	7/4/2018
NQ2N	FIXED INCOME	SLM CORP	'78442FEH7	375000	79.75	299062.5	8.45	6/15/2018
NQ2N	FIXED INCOME	DISCOVER CARD EXECUTION NT TR	'254683AH8	550000	109.78667	603826.69	5.65	12/15/2015
NQ2N	FIXED INCOME	COVIDIEN INTL FIN S A	'22303QAH3	390000	118.65	462735	6.55	10/15/2037
NQ2N	FIXED INCOME	BANC AMER COML MTG TR 2008 1	'05952AAE4	155000	90.6357	140485.34	6.354213	2/10/2051
NQ2N	FIXED INCOME	COVIDIEN INTL FIN S A	'22303QAF7	295000	108.87	321166.5	5.45	10/15/2012
NQ2N	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AD8	555000	110.769	614767.95	7.125	7/15/2028
NQ2N	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AE6	945000	107.743	1018171.35	5.875	7/15/2013
NQ2N	FIXED INCOME	ROPER INDS INC NEW	'776696AB2	330000	107.71	355443	6.625	8/15/2013
NQ2N	FIXED INCOME	XTO ENERGY INC	'98385XAT3	175000	110.396	193193	6.5	12/15/2018
NQ2N	FIXED INCOME	AMERICAN EXPRESS CR CORP	'0258M0CY3	110000	110.899	121988.9	7.3	8/20/2013
NQ2N	FIXED INCOME	WELLS FARGO CAP XV	'949801AA2	460000	104	478400	9.75	12/31/2049
NQ2N	FIXED INCOME	AETNA INC	'008117AM5	140000	108.25	151550	6.5	9/15/2018
NQ2N	FIXED INCOME	UK(GOVT OF)	'B39R3FI0	215000	171.578271	368893.28	4.5	3/7/2019
NQ2N	FIXED INCOME	FIRST DATA CORP	'319963AP9	185000	92.375	170893.75	9.875	9/24/2015
NQ2N	FIXED INCOME	VERIZON COMMUNICATIONS INC	'92343VAQ7	380000	124.925	474715	8.75	11/1/2018
NQ2N	FIXED INCOME	TIME WARNER CABLE INC	'88732JAQ1	195000	116.532	227237.4	8.25	2/14/2014
NQ2N	FIXED INCOME	PACIFIC GAS + ELEC CO	'694308GP6	55000	112.313	61772.15	6.25	12/1/2013
NQ2N	FIXED INCOME	VERIZON WIRELESS CAP	'92344SAG5	505000	124.863	630558.15	8.5	11/15/2018
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31394MWL0	180000	100.29038	180522.68	4.5	12/15/2033
NQ2N	FIXED INCOME	NATIONWIDE MUT INS CO	'638671A16	1590000	73.211	1164054.9	5.81	12/15/2024
NQ2N	FIXED INCOME	EL PASO CORP	'28336LBS7	80000	114	91200	12	12/12/2013
NQ2N	FIXED INCOME	KANSAS CITY SOUTHN RY CO	'485188AH9	200000	115	230000	13	12/15/2013
NQ2N	FIXED INCOME	KRAFT FOODS INC	'50075NAX2	120000	111.562	133874.4	6.75	2/19/2014
NQ2N	FIXED INCOME	UNITED MEXICAN STS	'91086QAW8	152000	105	159600	5.95	3/19/2019
NQ2N	FIXED INCOME	WELLS FARGO CO NEW	'949746PM7	265000	91	241150	7.98	3/29/2049
NQ2N	FIXED INCOME	WEATHERFORD INTL LTD	'947075AF4	90000	125.183	112664.7	9.625	3/1/2019
NQ2N	FIXED INCOME	WEATHERFORD INTL LTD	'947075AG2	85000	134.048	113940.8	9.875	3/1/2039
NQ2N	FIXED INCOME	TYCO INTL FINANCE SA	'902118BL1	120000	121.894	146272.8	8.5	1/15/2019
NQ2N	FIXED INCOME	ANHEUSER BUSCH INBEV WORLDWIDE	'03523TAC2	310000	131.864	408778.4	8.2	1/15/2039
NQ2N	FIXED INCOME	ANHEUSER BUSCH INBEV WORLDWIDE	'03523TAB4	1110000	118.326	1313418.6	7.75	1/15/2019
NQ2N	FIXED INCOME	ANHEUSER BUSCH INBEV WORLDWIDE	'03523TAA6	640000	112.585	720544	7.2	1/15/2014
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94983HAC0	336969.37	60.59375	204182.38	5.5	11/25/2035
NQ2N	FIXED INCOME	CWMBS INC	'126694XD5	306995.25	30.5	93633.55	6	3/25/2036
NQ2N	FIXED INCOME	WELLS FARGO	'94983BAU3	534246.64	35.5	189657.56	5.75	4/25/2036
NQ2N	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BN9	500000	54.626487	273132.44	10.25	1/10/2028
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31393R92	580000	101.95185	591320.73	5	6/15/2033
NQ2N	FIXED INCOME	DIGICEL GROUP LTD	'25380WAB2	170000	93.5	158950	9.125	1/15/2015
NQ2N	FIXED INCOME	FIRST UN NANTL BK BK OF AMER	'337368AD6	395000	97.43814	384880.65	6.403	3/15/2033
NQ2N	FIXED INCOME	WAMU MTG PASS THRU CTFS	'933634A16	240841.77	78.53577	189146.94	5.32026	3/25/2037
NQ2N	FIXED INCOME	CHASE MTG FIN TR	'161630AW8	474387.74	92.27641	437747.98	4.2142	2/25/2037
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAN4	530000	76	402800	7.8	3/7/2087
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAQ7	1320000	73.109	965038.8	7	3/15/2037
NQ2N	FIXED INCOME	MACYS RETAIL HLDGS INC	'314275AB4	155000	97.338	150873.9	5.35	3/15/2012
NQ2N	FIXED INCOME	LINCOLN NATL CORP IN	'534187AT6	545000	98.785	538378.25	0.37969	3/12/2010
NQ2N	FIXED INCOME	MASCO CORP	'574599BE5	1000000	98.411	984110	0.59969	3/12/2010
NQ2N	FIXED INCOME	XL CAP LTD	'98372PAJ7	1475000	72	1062000	6.5	12/31/2049
NQ2N	FIXED INCOME	FREEPORT MCMORAN COPPER + GOLD	'35671DAS4	555000	106.375	590381.25	8.375	4/1/2017
NQ2N	FIXED INCOME	FEDERAL NATIONAL MORT ASSOC	'31395BD75	420000	101.63362	426861.2	4.5	8/25/2023
NQ2N	FIXED INCOME	BEAR STEARNS COML MTG SECS TR	'07388VAD0	65000	97.62507	63456.3	5.429	1/12/2045
NQ2N	FIXED INCOME	MAX USA HLDGS INC	'57775PAA5	270000	83.078	224310.6	7.2	4/14/2017
NQ2N	FIXED INCOME	JC PENNEY CORPORATION INC	'708130AC3	315000	82.5	259875	6.375	10/15/2036
NQ2N	FIXED INCOME	MARTIN MARIETTA MATLS INC	'573284AH9	95000	99.51	94534.5	0.64125	4/30/2010
NQ2N	FIXED INCOME	ZFS FIN USA TR IV	'98877AAA9	500000	81.114	405570	5.875	5/9/2062
NQ2N	FIXED INCOME	WHITE MTNS RE GROUP	'964152AB8	2130000	73.459	1564676.7	7.506	5/29/2049
NQ2N	FIXED INCOME	CAPITAL ONE MULT ASSET EXEC TR	'14041NDS7	720000	98.07895	706168.44	0.27338	3/16/2015
NQ2N	FIXED INCOME	ENTERPRISE PRODS OPER L P	'293791AW9	400000	87.5	350000	7.034	1/15/2068
NQ2N	FIXED INCOME	BANC AMER COML MTG TR 2007 2	'059511AB1	90000	99.27071	89343.64	5.634	4/10/2049
NQ2N	FIXED INCOME	NATIONAL CITY CORP	'635405AR4	145000	99.508	144286.6	0.465	6/16/2010
NQ2N	FIXED INCOME	HEALTHSOUTH CORP	'421924BC4	165000	98	161700	7.2175	6/15/2014
NQ2N	FIXED INCOME	LIMITED INC	'532716AN7	195000	83.163	162167.85	7.6	7/15/2037
NQ2N	FIXED INCOME	CITICORP SECS TR	'17310BAJ3	715000	75.27785	538236.63	5.75	6/25/2036
NQ2N	FIXED INCOME	COMCAST CORP NEW	'20030NAU5	75000	109.559	82169.25	6.3	11/15/2017
NQ2N	FIXED INCOME	BANC AMER MTG TR	'05954CAA6	454886.19	79.5	361634.52	6	9/25/2037
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS TR	'94981DAB3	1009439.27	96.14195	970494.6	4.5	5/25/2034
NQ2N	FIXED INCOME	COMMONWEALTH EDISON CO	'202795HS2	435000	110.501	480679.35	6.15	9/15/2017
NQ2N	FIXED INCOME	FNMA POOL 922386	'31412DXP8	1762294.97	104.427	1840311.77	5.5	1/1/2037

NQ2N	FIXED INCOME	HASBRO INC	'418056AP2	155000	104.717	162311.35	6.3	9/15/2017
NQ2N	FIXED INCOME	FNMA POOL 256900	'31371NKM6	634134.62	104.427	662207.76	5.5	9/1/2037
NQ2N	FIXED INCOME	LEHMAN BROTHERS HLDGS INC	'52517PSY3	340000	17	57800	7	9/27/2027
NQ2N	FIXED INCOME	J P MORGAN CHASE MTG SECSTR	'46631QAJ1	470000	53.8621	253151.87	6.302757	2/12/2051
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GFD1	400000	103.203	412812	6.75	10/1/2037
NQ2N	FIXED INCOME	GOODYEAR TIRE+RUBR CO	'382550AY7	690000	99.875	689137.5	5.01	12/1/2009
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SEC	'949834AA3	1370946.12	96.8	1327075.84	6	10/25/2037
NQ2N	FIXED INCOME	SYMETRA FINL CORP	'87151QAB2	950000	62	589000	8.3	10/15/2037
NQ2N	FIXED INCOME	CHASE ISSUANCE TR	'161571CH5	410000	108.29232	443998.51	5.12	10/15/2014
NQ2N	FIXED INCOME	CMALT CITIMORTGAGE ALTERNATIVE	'12566QAE3	1210000	70.26307	850183.15	6	1/25/2037
NQ2N	FIXED INCOME	DARDEN RESTAURANTS INC	'237194AH8	155000	106.401	164921.55	6.8	10/15/2037
NQ2N	FIXED INCOME	GENERAL ELEC CAP CORP	'36962G3K8	255000	105.724	269596.2	5.25	10/19/2012
NQ2N	FIXED INCOME	CENTERPOINT ENERGY RES CORP	'15189WAC4	630000	104.962	661260.6	6.125	11/1/2017
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31396RBY2	655000	105.56093	691424.09	5	5/15/2026
NQ2N	FIXED INCOME	TIME WARNER CABLE INC	'88732JAU7	170000	106.256	180635.2	6.55	5/1/2037
NQ2N	FIXED INCOME	HCA INC FORMERLY HCA HEALTHCAR	'404119AU3	250000	103.25	258125	9.125	11/15/2014
NQ2N	FIXED INCOME	RFMSI SER 2007 S9 TR	'74958VAA6	1108356.69	75.5	836809.3	6	10/25/2037
NQ2N	FIXED INCOME	E TRADE FINL CORP	'269246AS3	137000	111	152070	12.5	11/30/2017
NQ2N	EQUITY	FEDERAL HOME LN MTG	'313400624	47775	1.81	86472.75	0	
NQ2N	FIXED INCOME	GENERAL ELEC CO	'369604BC6	180000	102.625	184725	5.25	12/6/2017
NQ2N	FIXED INCOME	AETNA INC NEW	'00817YAG3	30000	105.529	31658.7	6.75	12/15/2037
NQ2N	FIXED INCOME	WACHOVIA BK NATL ASSN MEDIUM	'92976GAJ0	710000	109.769	779359.9	6.6	1/15/2038
NQ2N	FIXED INCOME	TRANSOCEAN INC	'893830AS8	100000	106.823	106823	6	3/15/2018
NQ2N	FIXED INCOME	TRANSOCEAN INC	'893830ARO	75000	105.73	79297.5	5.25	3/15/2013
NQ2N	EQUITY	FEDERAL NATL MTG ASSN	'313586752	9300	1.61	14973	0	
NQ2N	FIXED INCOME	AMERICAN INTL GROUP INC	'02687QDGO	225000	72.401	162902.25	5.85	1/16/2018
NQ2N	FIXED INCOME	UBS AG STAMFORD BRH	'90261XEM0	350000	102.367	358284.5	5.875	12/20/2017
NQ2N	FIXED INCOME	CITIGROUP CAP	'173094AA1	415000	88.875	368831.25	8.3	12/21/2057
NQ2N	FIXED INCOME	GENERAL ELEC CAP CORP	'36962G3P7	370000	91.708	339319.6	5.875	1/14/2038
NQ2N	FIXED INCOME	STRUCTURED ADJ RATE MTG LN	'86360NAU6	644195.77	23.9181	154079.39	5.493964	6/25/2036
NQ2N	FIXED INCOME	STRUCTURED ADJ RATE MTG LN TR	'863579G69	169028.5	21.22175	35870.81	5.35293	12/25/2035
NQ2N	FIXED INCOME	GS MTG SECS TR	'362332AE8	50000	87.88495	43942.48	5.56	11/10/2039
NQ2N	FIXED INCOME	VIACOM INC	'925524BB5	700000	107.856	754992	6.25	4/30/2016
NQ2N	FIXED INCOME	WACHOVIA BK	'92978MAB2	225000	100.32313	225727.04	5.5	10/15/2048
NQ2N	FIXED INCOME	CD MTG TR	'14986DAF7	560000	92.29347	516843.43	5.617	10/15/2048
NQ2N	FIXED INCOME	WAMU MTG PASS CTF	'93363PAD2	757187.99	71.63854	542438.42	5.60519	11/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94984GAB3	627990.18	24.84968	156053.55	6.024184	9/25/2036
NQ2N	FIXED INCOME	MID STATE CAP CORP	'59548PAA7	1012694.36	90.17092	913155.82	5.787	10/15/2040
NQ2N	FIXED INCOME	SBA CMBS TR	'80585BAM2	395000	99	391050	5.451	11/15/2036
NQ2N	FIXED INCOME	TIME WARNER INC NEW	'887317AB1	820000	106.32	871824	5.5	11/15/2011
NQ2N	FIXED INCOME	CITIGROUP COML MTG TR	'17310MAE0	1070000	90.37186	966978.9	5.431	10/15/2049
NQ2N	FIXED INCOME	CROWN CASTLE TOWERS LLC	'22822RAF7	495000	100	495000	5.2446	11/15/2036
NQ2N	FIXED INCOME	NATL CITY BK CLEVELAND OH MTBN	'634902LH1	165000	99.901	164836.65	0.61375	1/21/2010
NQ2N	FIXED INCOME	CWHEQ HOME EQUITY LN TR	'12668VAC3	36007.75	26.04034	9376.54	5.712	11/25/2035
NQ2N	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433XM3	1581934.69	8.45471	133747.99	4.855225	3/25/2035
NQ2N	FIXED INCOME	COBALT CMBS COML MTG TR	'190749AB7	45000	99.86494	44939.22	5.174	8/15/2048
NQ2N	FIXED INCOME	FORD MTR CR CO	'345397VD2	1220000	90	1098000	3.26	1/13/2012
NQ2N	FIXED INCOME	METLIFE INC	'59156RAP3	300000	84.5	253500	6.4	12/15/2066
NQ2N	FIXED INCOME	USB RLTY CORP	'903312AA4	2400000	69.5	1668000	6.091	12/29/2049
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31396PGQ8	300000	107.31597	321947.91	5.259	5/25/2020
NQ2N	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERT	'12668GAC6	1249015.95	42.45009	530208.39	5.728	8/25/2036
NQ2N	FIXED INCOME	GS MTG SECS CORP	'3623418A0	518184.47	30.5	158046.26	6	2/25/2036
NQ2N	FIXED INCOME	NEWS AMERICA INC	'652482BV1	330000	101.373	334530.9	5.65	8/15/2020
NQ2N	FIXED INCOME	YUM BRANDS INC	'988498AF8	265000	100.45	266192.5	5.3	9/15/2019
NQ2N	FIXED INCOME	YUM BRANDS INC	'988498AE1	255000	102.218	260655.9	4.25	9/15/2015
NQ2N	FIXED INCOME	E TRADE FINANCIAL CORP	'269246AY0	328000	169.125	554730	0	8/31/2019
NQ2N	FIXED INCOME	ROPER INDUSTRIES INC	'776696AC0	100000	103.806	103806	6.25	9/1/2019
NQ2N	EQUITY	WORLD COLOR PRESS INC	'981442106	3067	10.295	31574.77	0	
NQ2N	EQUITY	WORLD COLOR PRESS INC WTS	'981442114	2526	3.05	7704.3	0	
NQ2N	EQUITY	WORLD COLOR PRESS INC	'981442122	2526	2.05	5178.3	0	
NQ2N	FIXED INCOME	CVS CAREMARK CORP	'126650BR0	195000	101.722	198357.9	6.125	9/15/2039
NQ2N	FIXED INCOME	HITCHISON WHAM INT 09/16	'44841AAA6	300000	99.255	297765	4.625	9/11/2015
NQ2N	FIXED INCOME	FHR 3563 LB	'31398JGN7	355000	95.92602	340537.37	4	8/15/2029
NQ2N	FIXED INCOME	TIMKEN CO	'887389AG9	85000	103.886	88303.1	6	9/15/2014
NQ2N	FIXED INCOME	TEXTRON INC	'883203BQ3	200000	101.334	202668	7.25	10/1/2019
NQ2N	FIXED INCOME	TEXTRON INC	'883203BP5	330000	100.396	331306.8	6.2	3/15/2015
NQ2N	FIXED INCOME	DIRECTV HOLDING FING	'25459HAJ4	705000	100	705000	4.75	10/1/2014
NQ2N	FIXED INCOME	CENOVUS ENERGY INC	'15135UAA7	150000	102.176	153264	4.5	9/15/2014
NQ2N	FIXED INCOME	SHELL INTERNATIONAL FIN	'822582AJ1	180000	100.49	180882	4.3	9/22/2019
NQ2N	FIXED INCOME	CENTRAL AMERICAN BANK	'15238PAC0	305000	99.91879	304752.31	5.375	9/24/2014
NQ2N	FIXED INCOME	CITIGROUP INC	'17296FEZ0	960000	99.855	958608	5.5	10/15/2014
NQ2N	FIXED INCOME	EURASIAN DEVELOPMENT BAN	'29843YAA3	600000	103.25	619500	7.375	9/29/2014
NQ2N	CASH	MEXICAN PESO (NEW)	'MXN	1020.29	0.074046	75.5	0	
NQ2N	CASH	US DOLLAR	'USD	-72232.01	1	-72232.01	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	TENNESSEE GAS PIPELINE CO	'880451AY5	170000	113.5	192950	8	2/1/2016
NQ2N	FIXED INCOME	WI TREASURY NB	'912828KZ2	310000	102.43	317533	3.25	6/30/2016
NQ2N	FIXED INCOME	FRANCE TELECOM	'35177PAS6	510000	104.829	534627.9	4.375	7/8/2014
NQ2N	FIXED INCOME	WIND ACQUISITION FIN SA	'97314XAE4	200000	112.75	225500	11.75	7/15/2017
NQ2N	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	300000	105.425	316275	5.875	1/14/2015
NQ2N	FIXED INCOME	DISCOVER FINANCIAL SVC	'254709AE8	370000	114.457	423490.9	10.25	7/15/2019
NQ2N	FIXED INCOME	BB+T CORPORATION	'05531FAC7	280000	103.153	288828.4	3.85	7/27/2012

NQ2N	FIXED INCOME	DOLPHIN ENERGY LTD	'256853AA0	495000	101.25	501187.5	5.888	6/15/2019
NQ2N	FIXED INCOME	WI TREASURY N/B	'912828LC2	310000	101.672	315183.2	2.625	7/31/2014
NQ2N	FIXED INCOME	HSN INC	'404303AB5	375000	108.25	405937.5	11.25	8/1/2016
NQ2N	FIXED INCOME	US TREAS BOND	'912828LD0	1855000	102.344	1898481.2	3.25	7/31/2016
NQ2N	FIXED INCOME	PE PAPER ESCROW GMBH	'693309AA4	100000	108	108000	12	8/1/2014
NQ2N	FIXED INCOME	NORTHTROP GRUMMAN CORP	'666807BB7	235000	101.745	239100.75	3.7	8/1/2014
NQ2N	FIXED INCOME	TICKETMASTER ENTERTAIN	'88633PAB0	465000	102.5	476625	10.75	8/1/2016
NQ2N	FIXED INCOME	HCA INC	'404119BG3	200000	100.375	200750	7.875	2/15/2020
NQ2N	FIXED INCOME	FORD MTR CR CO	'345397VK6	210000	96.017	201635.7	7.5	8/1/2012
NQ2N	FIXED INCOME	JABIL CIRCUIT INC	'466313AE3	100000	101.5	101500	7.75	7/15/2016
NQ2N	FIXED INCOME	WILLIAMS COS INC	'969457BS8	190000	114.964	218431.6	8.75	1/15/2020
NQ2N	FIXED INCOME	INTERNATIONAL PAPER CO	'460146CE1	385000	105.956	407930.6	7.5	8/15/2021
NQ2N	FIXED INCOME	GENERAL ELEC CAP CORP	'36962G4D3	235000	101.444	238393.4	6	8/7/2019
NQ2N	FIXED INCOME	US TREASURY N/B	'912828LJ7	4825000	102.641	4952428.25	3.625	8/15/2019
NQ2N	FIXED INCOME	GENERAL ELEC CAP CORP	'36962G4E1	225000	101.246	227803.5	3.5	8/13/2012
NQ2N	FIXED INCOME	DOMINION RESOURCES INC	'25746UBH1	190000	103.832	197280.8	5.2	8/15/2019
NQ2N	FIXED INCOME	CASE NEW HOLLAND INC 144A	'147446AN8	310000	99.5	308450	7.75	9/1/2013
NQ2N	FIXED INCOME	PETRO CO TRIN TOBAGO LTD	'71657YAD4	500000	113.25	566250	9.75	8/14/2019
NQ2N	FIXED INCOME	UNITED STATES TREAS BDS	'912810QC5	1385000	107.813	1493210.05	4.5	8/15/2039
NQ2N	FIXED INCOME	NII CAPITAL CORP	'67021BAA7	385000	104	400400	10	8/15/2016
NQ2N	FIXED INCOME	MEXICAN BONOS DESARR FIX RT	'B44NNDI15	8275000	7.196022	595470.78	8.5	11/11/2038
NQ2N	FIXED INCOME	UNITED STATES TREAS NTS	'912828LK4	470000	100.375	471762.5	2.375	8/31/2014
NQ2N	FIXED INCOME	UNITED STATES TREAS NTS	'912828LL2	160000	100.594	160950.4	3	8/31/2016
NQ2N	FIXED INCOME	NEWS AMERICA INC	'652482BW9	270000	106.458	287436.6	6.9	8/15/2039
NQ2N	FIXED INCOME	COMM 2006 C7 MTG TR	'20047QAB1	590000	101.07632	596350.29	5.69	6/10/2046
NQ2N	FIXED INCOME	XCEL ENERGY INC	'98389BAH3	140000	111.657	156319.8	6.5	7/1/2036
NQ2N	FIXED INCOME	BOSTON SCIENTIFIC CORP	'101137AG2	85000	101.375	86168.75	6.4	6/15/2016
NQ2N	FIXED INCOME	INTL LEASE FIN CORP MTN	'45974VA24	565000	91.089	514652.85	5.75	6/15/2011
NQ2N	FIXED INCOME	MUTUAL OMAHA INS CO	'628312AA8	220000	86.345	189959	6.8	6/15/2036
NQ2N	FIXED INCOME	TELEFONICA EMISIONES S A U	'87938WAA1	235000	106.55	250392.5	5.984	6/20/2011
NQ2N	FIXED INCOME	TELEFONICA EMISIONES S A U	'87938WAB9	160000	112.307	179691.2	6.421	6/20/2016
NQ2N	FIXED INCOME	J P MORGAN CHASE COML MTG SECS	'46627QBA5	975000	94.31123	919534.49	5.814	6/12/2043
NQ2N	FIXED INCOME	BANC OF AMERICA COMMERCIAL MTG	'05950EAE8	615000	96.13414	591224.96	5.928591	5/10/2045
NQ2N	FIXED INCOME	LEHMAN MTG TR	'52520MFJ7	908680.81	77.98642	708647.63	5.5	2/25/2036
NQ2N	FIXED INCOME	CHL MTG PASS THRU TR	'125431AF3	859501.06	22.19508	190766.95	4.614663	6/20/2036
NQ2N	FIXED INCOME	COUNTRYWIDE ASSET BACKED CTFS	'23242MAB7	1101829.59	40.72969	448771.78	6.085	6/25/2021
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94982XAD4	644101.7	87.5	563588.99	6	6/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94983YAK5	263228.54	75.03221	197506.19	5.59217	7/25/2036
NQ2N	FIXED INCOME	AMERISOURCEBERGEN CORP	'03073EAF2	960000	107.703	1033948.8	5.875	9/15/2015
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31396JPK5	550000	105.31229	579217.6	5	3/15/2026
NQ2N	FIXED INCOME	AMERISOURCEBERGEN CORP	'03073EAD7	1140000	106.052	1208992.8	5.625	9/15/2012
NQ2N	FIXED INCOME	BANC AMER FDG 2006 F TR	'05950HAB7	298703.82	29.88733	89274.6	5.19221	7/20/2036
NQ2N	FIXED INCOME	WAMU MTG CTFS	'93362FAE3	492705.56	25.31831	124744.72	5.83729	8/25/2046
NQ2N	FIXED INCOME	WAMU MTG CTFS	'93362FAH6	160790.99	28.20214	45346.5	6.11219	8/25/2036
NQ2N	FIXED INCOME	DISCOVER CARD MASTER TR 1	'254684AE3	720000	95.60305	688341.96	0.32338	1/19/2016
NQ2N	FIXED INCOME	FORD MTR CR CO	'345397VA8	330000	101.42	334686	9.875	8/10/2011
NQ2N	FIXED INCOME	LIBERTY MUT GROUP INC	'53079EAM6	300000	84.445	253335	7.5	8/15/2036
NQ2N	FIXED INCOME	FNMA POOL 256339	'313711MV87	1085185.62	104.427	1133226.79	5.5	7/1/2036
NQ2N	FIXED INCOME	GS MTG SECS CORP	'3623413F4	419489.3	78.40331	328893.5	8	1/25/2036
NQ2N	FIXED INCOME	BANC AMER COML MTG TR	'05950WAF5	25000	92.70219	23175.55	5.634	7/10/2046
NQ2N	FIXED INCOME	COMMONWEALTH EDISON CO	'202795HN3	360000	109.032	392515.2	5.95	8/15/2016
NQ2N	FIXED INCOME	WAMU MTG	'93363EAA3	275488.62	74.65866	205676.11	5.92211	9/25/2036
NQ2N	FIXED INCOME	VODAFONE GROUP PLC	'92857WAS9	200000	104.122	208244	5.45	6/10/2019
NQ2N	FIXED INCOME	US ONCOLOGY INC	'90338WAJ2	160000	105.25	168400	9.125	8/15/2017
NQ2N	FIXED INCOME	SEALED AIR CORP	'81211KAN0	185000	105.449	195080.65	7.875	6/15/2017
NQ2N	FIXED INCOME	MERCK + CO INC	'589331AN7	170000	106.684	181362.8	5	6/30/2019
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'225470F65	520000	101.0193	525300.36	5.681	2/15/2039
NQ2N	FIXED INCOME	SHINSEI FIN II CAYMAN LTD	'82463R207	190000	52.11075	99010.43	7.16	7/25/2049
NQ2N	FIXED INCOME	INTL LEASE FIN CORP MTN	'45974VZ77	260000	92.182	239673.2	5.45	3/24/2011
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94983PAA6	1260355.37	77.52605	977103.73	5.864739	4/25/2036
NQ2N	FIXED INCOME	CCH I HLDGS LLC	'12501BAS3	635000	1.5	9525	13.5	1/15/2014
NQ2N	FIXED INCOME	WELLS FARGO MTG BKD SECS 2006	'94983LBB2	377342.43	87.5	330174.63	5.75	3/25/2036
NQ2N	FIXED INCOME	J P MORGAN CHASE COML MTG CORP	'46625YP64	525000	93.5615	491197.88	5.475	4/15/2043
NQ2N	FIXED INCOME	WELLS FARGO MORGAGE BACKED SEC	'94983BAH2	69408.77	91.32444	63387.17	5.75	4/25/2036
NQ2N	FIXED INCOME	STORA ENSO CORP	'86210MAC0	740000	68	503200	7.25	4/15/2036
NQ2N	FIXED INCOME	NEW STH WALES TSY	'B1262FIH8	540000	86.887069	469190.17	5.5	3/1/2017
NQ2N	FIXED INCOME	COMMERCIAL MTG ACCEP CORP	'201728DR0	90000	100.5791	90521.19	7.485888	9/15/2030
NQ2N	FIXED INCOME	CWMBS INC	'1266944E5	349135.8	58.96766	205877.21	6.046228	5/20/2036
NQ2N	FIXED INCOME	BEAR STEARNS ALT A TR	'07386HQ38	367167.48	47.42524	174130.06	6.072313	5/25/2036
NQ2N	FIXED INCOME	RSHB CAP S A	'74973DAA7	515000	103.12	531068	7.175	5/16/2013
NQ2N	FIXED INCOME	MERRILL LYNCH MTG	'59023BAE4	40000	93.87453	37549.81	5.839602	5/12/2039
NQ2N	FIXED INCOME	DB MASTER FIN LLC	'233046AA9	1330000	94.321	1254469.3	5.779	6/20/2031
NQ2N	FIXED INCOME	AMERIPRISE FINL INC	'03076CAC0	457000	80	365600	7.518	6/1/2066
NQ2N	FIXED INCOME	MID STATE CAP CORP	'595481AA0	131324.27	88.17062	115789.42	5.745	1/15/2040
NQ2N	FIXED INCOME	GALAXY ENTMT FIN CO LTD	'36318MAA0	350000	97	339500	9.875	12/15/2012
NQ2N	FIXED INCOME	RENAISSANCE HOME EQUITY LN TR	'759950FX1	63621.55	95.81592	60959.57	5.565	2/25/2036
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'225470NK5	770000	96.05374	739613.8	5.23	12/15/2040
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94983NAG8	490871.95	84.59375	415246.99	5.5	11/25/2035
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949AL99	810358.54	98.75	800229.06	5.5	2/25/2020
NQ2N	FIXED INCOME	RESIDENTIAL ACCREDIT LNS INC	'76110HT41	828603.27	91.5	758171.99	6	10/25/2034
NQ2N	FIXED INCOME	CWMBS INC	'12669GP47	577279.3	95.21875	549678.13	8.5	6/25/2035
NQ2N	FIXED INCOME	WACHOVIA BK COML MTG TR	'9297664M2	660000	97.04691	640509.61	5.087	7/15/2042
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94982SAE3	405679.17	64.59375	262043.39	5.5	1/25/2036

NQ2N	FIXED INCOME	SOUTHERN COPPER CORP DEL	'84265VAA3	400000	99.656	398624	7.5	7/27/2035
NQ2N	FIXED INCOME	PROGRESS ENERGY INC	'743263AK1	180000	99.843	179717.4	0.95938	1/15/2010
NQ2N	FIXED INCOME	CWMBS INC	'126694TD0	1145392.12	90.8125	1040159.22	5.75	12/25/2035
NQ2N	FIXED INCOME	WACHOVIA CAP TR III	'92978AAAO	605000	69	417450	5.8	3/29/2049
NQ2N	FIXED INCOME	M + I MARSHALL + ILSLEY BK	'5525V0AU0	760000	95.535	726066	0.425	6/16/2010
NQ2N	FIXED INCOME	CWMBS INC	'126694XC7	290310.73	78.5	227893.92	6	3/25/2036
NQ2N	FIXED INCOME	MORGAN STANLEY MTG LN TR	'61748HVVW8	920452.68	61.875	569530.1	6.5	2/25/2036
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94982SAD5	507098.97	91.59375	464470.96	5.5	1/25/2036
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31393QB84	535000	102.33228	547477.7	5	5/15/2033
NQ2N	FIXED INCOME	FIRST UNION LEHMAN BROS COML	'33736LAU9	30000	107.11977	32135.93	7.12	11/18/2029
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR	'59023BAD6	425000	99.12483	421280.53	5.839602	5/12/2039
NQ2N	FIXED INCOME	CWABS ASSET	'12666UAC7	850000	48.36724	411121.54	5.689	10/25/2046
NQ2N	FIXED INCOME	RFMSI TR	'749575AG1	306274.93	73.56541	225312.41	6.04342	9/25/2036
NQ2N	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BL3	1250000	61.601931	770024.14	12.5	1/5/2022
NQ2N	FIXED INCOME	ANADARKO PETE CORP	'032511AX5	170000	105.956	180125.2	5.95	9/15/2016
NQ2N	FIXED INCOME	SEAGATE TECH HDD HLDGS	'81180RAD4	175000	100	175000	6.375	10/1/2011
NQ2N	FIXED INCOME	WELLS FARGO MTG SEC 2006	'94984CAG1	126810.05	35.53952	45067.68	5.511719	8/25/2036
NQ2N	FIXED INCOME	DOMINION RES INC VA NEW	'25746UAZ2	390000	80	312000	6.3	9/30/2066
NQ2N	FIXED INCOME	DEUTSCHE ALT A SECS INC	'251510CG6	893590.99	84.2142	752530.5	4.82	10/25/2033
NQ2N	FIXED INCOME	CWHEQ HOME EQUITY LN TR SER 20	'126684AB5	1544777.72	64.97383	1003701.25	5.519	7/25/2034
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS CORP	'863576CW2	338355.91	10.34844	35014.56	5.323904	5/25/2035
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94984GAE7	977640.78	25.29388	247283.29	6.100058	9/25/2036
NQ2N	FIXED INCOME	J P MORGAN MTG TR	'46628BAD2	348477.45	81.92652	285495.45	6.007149	10/25/2036
NQ2N	FIXED INCOME	POLO RALPH LAUREN	'B1FPVJII2	300000	144.56942	433708.26	4.5	10/4/2013
NQ2N	FIXED INCOME	AMERICAN HOME MTG INVT TR	'02660TER0	1284512.94	80.23928	1030683.93	5.064	9/25/2035
NQ2N	FIXED INCOME	INDYMAC MBS INC	'45660LQ93	275676.62	66.81206	184185.23	5.68598	12/25/2035
NQ2N	FIXED INCOME	COMCAST CORP NEW	'20030NAK7	540000	106.559	575418.6	6.5	11/15/2035
NQ2N	FIXED INCOME	AMERIPRISE FINL INC	'03076CAA4	11000	101.834	11201.74	5.35	11/15/2010
NQ2N	FIXED INCOME	AMERIQUEST MTG SECS INC	'03072SS48	264983.79	83.36354	220899.87	0.46625	12/25/2035
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31394UP71	238692.96	105.07209	250799.68	5.5	9/25/2035
NQ2N	FIXED INCOME	LEHMAN MTG TR	'52520MBU6	171870.29	92.77381	159450.62	5.5	12/25/2035
NQ2N	FIXED INCOME	BANC AMER COML MTG INC	'05947UL71	210671.01	100.59206	211918.31	4.611	7/10/2043
NQ2N	FIXED INCOME	MASTR SPECIALIZED LN TR	'576436CD9	106977.59	87.63264	93747.29	5.0061	7/25/2035
NQ2N	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433B21	950837.81	77.14575	733530.96	5.32553	6/25/2035
NQ2N	FIXED INCOME	JP MORGAN MTG TR	'466247RN5	724734.16	87.67217	635390.16	5.389792	7/25/2035
NQ2N	FIXED INCOME	SLM CORP	'78442FDPO	500000	97.166	485830	4.5	7/26/2010
NQ2N	FIXED INCOME	NISSAY 2005 FD GLOBAL SPL PURP	'654753AA0	500000	101.748	508740	4.875	8/9/2010
NQ2N	FIXED INCOME	RESONA PFD GLOBAL SECS CAYMAN	'76117HAA0	305000	83	253150	7.191	12/29/2049
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31394H3U3	155860.52	102.98571	160514.06	4.5	10/15/2031
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR	'59022JHJ6	85000	100.4389	85373.07	4.96	7/12/2038
NQ2N	FIXED INCOME	MERRILL LYNCH MTG TR	'59022JHJ3	750000	82.41879	618140.93	5.107	7/12/2038
NQ2N	FIXED INCOME	MASTR REPERFORMING LN TR	'57643QAJ4	177129.72	89.64744	158792.26	8	5/25/2035
NQ2N	FIXED INCOME	NUVEEN INVT5 INC	'67090FAA4	750000	96	720000	5	9/15/2010
NQ2N	FIXED INCOME	RESONA BK	'76117JAB4	870000	86.5	752550	5.85	9/29/2049
NQ2N	FIXED INCOME	MARSH + MCLENNAN COS INC	'571748AN2	371000	102.051	378609.21	5.15	9/15/2010
NQ2N	FIXED INCOME	JP MORGAN MTG TR	'466247TM5	580000	69.24997	401649.83	5.14528	9/25/2035
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949CHX7	653048.73	88.41492	573792.51	5.258401	10/25/2035
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KF78	222984.53	91.75	204588.31	5.5	10/25/2020
NQ2N	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY CO	'251591AN3	45000	93.742	42183.9	5.375	10/15/2012
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	'313920UL2	60444.22	109.11319	65952.62	9.5	7/25/2041
NQ2N	FIXED INCOME	CENDANT RECEIVABLE FDG LLC	'15132JAA5	25477.28	89.48101	22797.33	3.67	5/20/2016
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS CORP	'86359BUP4	150136	93.38177	140199.65	6	5/25/2034
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31394ACL8	103922.46	108.035	112272.63	6.5	2/25/2044
NQ2N	FIXED INCOME	MID STATE CAP CORP 2004 1 TR	'59560UAA9	46612.98	89.92759	41917.93	6.005	8/15/2037
NQ2N	FIXED INCOME	CWMBS INC	'12669FP23	1131360.13	10.16578	115011.58	3.972433	8/25/2034
NQ2N	FIXED INCOME	BANC OF AMERICA COML MTG INC	'05947UVA3	1062.08	99.91071	1061.13	4.875	6/10/2039
NQ2N	FIXED INCOME	GS MTG SECS CORP II	'36228CTE3	39645.64	99.88678	39600.75	4.602	8/10/2038
NQ2N	FIXED INCOME	FARMERS INS EXCHANGE	'309601AC6	340000	96.487	328055.8	6	8/1/2014
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31395CTG6	1475000	103.99403	1533911.94	4.5	7/15/2019
NQ2N	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94981BAA9	63751.16	96.62678	61600.69	3.510551	9/25/2034
NQ2N	FIXED INCOME	CWALT INC	'12667FSF3	1082393.67	92	995802.18	7	9/25/2034
NQ2N	FIXED INCOME	DLI COML MTG CORP	'23322B8C8	40888.11	99.98652	40882.6	6.91	6/10/2031
NQ2N	FIXED INCOME	FED HM LN PC POOL 1B1980	'3128JMC54	19299.44	102.666	19813.96	4.48	4/1/2034
NQ2N	FIXED INCOME	NOMURA ASSET ACCEP CORP	'65535VKU1	415338.02	83.18467	345497.56	4.786	3/25/2035
NQ2N	FIXED INCOME	WELLPOINT INC	'94973VAF4	101000	100.684	101690.84	4.25	12/15/2009
NQ2N	FIXED INCOME	FED HM LN PC POOL B12161	'312964MJ5	138278.83	102.796	142145.11	4	2/1/2014
NQ2N	FIXED INCOME	CROWN CASTLE TOWERS LLC	'22822RAC4	260000	100	260000	5.074	6/15/2035
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31395HJ43	700000	106.64063	746484.41	5	10/15/2024
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KB32	624426.57	66.5	415243.67	6	6/25/2035
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'31394YJ35	132041.17	107.8625	142422.91	6.5	9/25/2043
NQ2N	FIXED INCOME	HBOS PLC MEDIUM TERM SUB	'4041A2AG9	200000	64	128000	5.375	11/29/2049
NQ2N	FIXED INCOME	HRPT PPTYS TR	'40426WAQ4	205000	96.07	196943.5	5.75	2/15/2014
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP MULTI	'31394YJ49	145000	103.86316	150601.58	4.5	10/15/2023
NQ2N	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY CO	'251591AG8	580000	98.309	570192.2	4.625	8/1/2010
NQ2N	FIXED INCOME	CHESAPEAKE ENERGY CORP	'165167BC0	175000	99.375	173906.25	7.5	9/15/2013
NQ2N	FIXED INCOME	STRIPS III LTD	'86331YAA2	8652.23	99	8565.71	3.308	3/24/2018
NQ2N	FIXED INCOME	LB UBS COML MTG TR	'52108HKK5	20873.57	100.90569	21062.62	4.207	11/15/2027
NQ2N	FIXED INCOME	SASCO ARC CO / SASCO ARC CORP	'80382SAY4	6900.78	96.754	6676.78	7.5	10/27/2033
NQ2N	FIXED INCOME	SUNCOR ENERGY INC	'867229AD8	195000	98.719	192502.05	5.95	12/1/2034
NQ2N	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433GA8	28170.46	88.88912	25040.47	5.6854	12/25/2033
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31393UKV4	91567.89	103.60242	94866.55	4.5	2/25/2028
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KHB8	276012.42	97.5	269112.11	6	12/25/2033
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22541Q4B5	60638.85	98	59426.07	7	12/25/2033

NQ2N	FIXED INCOME	WEST VA ECONOMIC DEV AUTH EXCE	'95648XAM7	185000	105.964	196033.4	5.37	7/1/2020
NQ2N	FIXED INCOME	PRIME MTG TR	'74160MDK5	70039.23	97.5	68288.25	6	2/25/2034
NQ2N	FIXED INCOME	CONSUMERS ENERGY CO	'210518BY1	125000	109.095	136368.75	6	2/15/2014
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22541SAN8	35558.02	89	31646.64	7	2/25/2034
NQ2N	FIXED INCOME	HCA INC	'404119AL3	360000	88.25	317700	5.75	3/15/2014
NQ2N	FIXED INCOME	QUEBECOR WORLD CAP CORP	'7481F1AD8	490000	8.375	41037.5	6.125	11/15/2013
NQ2N	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	'760985W49	13194.02	100.12002	13209.86	7	11/25/2031
NQ2N	FIXED INCOME	GE COML MTG CORP	'36828QH64	134019.6	101.56427	136116.03	4.119	3/10/2040
NQ2N	FIXED INCOME	QUEBECOR WORLD CAP CORP	'7481F1AC0	213000	8.375	17838.75	4.875	11/15/2048
NQ2N	FIXED INCOME	MASTR ALTERNATIVE LN TR	'576434GF5	25249.25	98.53826	24880.17	8	9/25/2033
NQ2N	FIXED INCOME	CWABS INC	'1266715Z5	358.09	0.0001	0	5.5	4/25/2035
NQ2N	FIXED INCOME	J P MORGAN CHASE COML MTG SECS	'46625MXT3	85000	102.7601	87346.09	4.985	1/12/2037
NQ2N	FIXED INCOME	AMSOUTH BK N A BIRMINGHAM AL	'032166AQ7	205000	89.78	184049	4.85	4/1/2013
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05948XBP5	839.26	65.64477	550.93	3.717979	5/25/2033
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31393AV61	196485.72	92.66848	182080.33	5.407	9/26/2033
NQ2N	FIXED INCOME	FNMA POOL 545945	'31385JP69	73906.92	112.061	82820.83	7.5	9/1/2032
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31359KF85	71488.69	109.69456	78419.2	7.5	11/25/2026
NQ2N	FIXED INCOME	POWER CONTRACT FING L L C	'739227AA4	103226.63	100.942	104199.02	6.256	2/1/2010
NQ2N	FIXED INCOME	FIRST HORIZON MTG PASSTHRU TR	'32051DYLO	48940.98	99.70177	48795.02	8	7/25/2033
NQ2N	FIXED INCOME	MID STATE TR XI	'59549WAA1	79235.73	85.30271	67590.22	4.864	7/15/2038
NQ2N	FIXED INCOME	COMM 2003 LNB1	'126175AB4	500000	97.73247	488662.35	4.084	6/10/2038
NQ2N	FIXED INCOME	AMERICAN AIRLS	'023769AA0	289466.55	96.863	280385.98	3.857	7/9/2010
NQ2N	FIXED INCOME	VALERO LOGISTICS OPERATIONS LP	'91914CAC1	935000	102.673	959992.55	6.05	3/15/2013
NQ2N	FIXED INCOME	GREENWICH CAP COML FDG CORP	'396789CN7	3493772.06	0.3546	12388.92	2.230023	1/11/2035
NQ2N	FIXED INCOME	MONTPELIER RE HLDGS LTD	'614810AA7	655000	97.687	639849.85	6.125	8/15/2013
NQ2N	FIXED INCOME	MEDCO HEALTH SOLUTIONS INC	'58405UAC6	680000	111.899	760913.2	7.25	8/15/2013
NQ2N	FIXED INCOME	NORSKE SKOF CDA LTD	'65653RAD5	650000	69	448500	8.625	6/15/2011
NQ2N	FIXED INCOME	NORSKE SKOGINDUSTRIER ASA	'656533AB2	390000	62	241800	6.125	10/15/2015
NQ2N	FIXED INCOME	NORSKE SKOGINDUSTRIER ASA	'656533AC0	360000	52	187200	7.125	10/15/2033
NQ2N	FIXED INCOME	BEAR STEARNS COML MTG SECS INC	'07383FXN3	150000	99.76215	149643.23	4.68	8/13/2039
NQ2N	FIXED INCOME	ROGERS WIRELESS INC	'77531QAP3	370000	102.75	380175	8	12/15/2012
NQ2N	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	'76112BGM6	94079.43	97.875	92080.24	6.5	7/25/2032
NQ2N	FIXED INCOME	FNMA POOL 735264	'31402QZ53	76928.22	106.625	82024.71	6.5	8/1/2017
NQ2N	FIXED INCOME	GE COML MTG CORP	'36828QKN5	54421.89	99.96336	54401.95	4.353	6/10/2048
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36242DXL2	50312.93	87.03401	43789.36	8.5	1/25/2035
NQ2N	FIXED INCOME	MS MTG SECS CORP	'36242DXK4	284891.12	84.70237	241309.53	8	1/25/2035
NQ2N	FIXED INCOME	MASTR SPECIALIZED LN TR	'576436AV1	166011.32	83.86777	139229.99	8	8/25/2034
NQ2N	FIXED INCOME	WARNER MUSIC GROUP	'934548AE8	175000	95.75	167562.5	7.375	4/15/2014
NQ2N	FIXED INCOME	AMVESCAP PLC	'03235EAM2	300000	100.336	301008	4.5	12/15/2009
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KYR4	177071.2	89.25	158036.05	5.5	4/25/2020
NQ2N	FIXED INCOME	MASTR ALTERNATIVE LN TR	'576434N67	248758.2	75.5	187812.44	6	4/25/2035
NQ2N	FIXED INCOME	INTERNATIONAL LEASE FIN CORP	'459745FP5	100000	97.117	97117	5	4/15/2010
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'3133TTX48	395514.09	108.64946	429723.92	6.5	6/15/2031
NQ2N	FIXED INCOME	DEVELOPERS DIVERSIFIED RLTY CO	'251591AL7	135000	99.247	133983.45	5	5/3/2010
NQ2N	FIXED INCOME	JP MORGAN CHASE COML MTG SECS	'46625MPPM5	15000	102.0677	15310.16	5.05	12/12/2034
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36228FAK2	69520.89	96.58786	67148.74	7.75	9/19/2027
NQ2N	FIXED INCOME	NATIONWIDE MUT INS CO	'638671AE7	678000	91.798	622390.44	7.875	4/1/2033
NQ2N	FIXED INCOME	GE CAP COML MTG CORP	'36158YBB4	30000	101.99181	30597.54	6.719	5/15/2033
NQ2N	FIXED INCOME	LB UBS COMM MTG TR	'52108HDE1	30401.17	100.59256	30581.32	6.27	6/15/2020
NQ2N	FIXED INCOME	BARCLAYS BK PLC	'06738CAF6	380000	87.5	332500	7.375	6/29/2049
NQ2N	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22540AXM5	145000	103.07342	149456.46	6.73	12/18/2035
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	'31359SX96	207632.65	109.5	227357.75	7	2/19/2030
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS DORP	'86358RDU8	127814.93	80.36669	102720.63	3.375	8/25/2031
NQ2N	FIXED INCOME	GS MTG SECS CORP	'36228FEC6	1696353.02	83.0256	1408407.27	7.5	6/19/2032
NQ2N	FIXED INCOME	FIRST HORIZON MTG TR	'32051D6R8	170495.01	87.12139	148537.62	5.705328	10/25/2034
NQ2N	FIXED INCOME	NEW JERSEY ECONOMIC DEV AUTH	'645916S57	260000	100.191	260496.6	5.75	6/15/2029
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSC	'31394AB47	177629.75	108.035	191902.3	6.5	5/25/2044
NQ2N	FIXED INCOME	LABRANCHE + CO INC	'505447AH5	130000	96.5	125450	11	5/15/2012
NQ2N	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KV55	66770.02	80.5	53749.87	6	11/25/2034
NQ2N	FIXED INCOME	NISOURCE FIN CORP	'65473QAP8	325000	99.924	324753	0.97688	11/23/2009
NQ2N	FIXED INCOME	STRUCTURED ADJ RATE MTG LN TR	'863579GA0	180216.97	73.9393	133251.17	5.5	12/25/2034
NQ2N	FIXED INCOME	BANC AMER MTG SECS INC	'05949AZE3	155697.39	90.63942	141123.21	4.368658	1/25/2035
NQ2N	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GEA8	280000	104.503	292608.4	5.125	1/15/2015
NQ2N	FIXED INCOME	CWALT INC	'12667FV11	239525.68	78.5	188027.66	6	1/25/2035
NQ2N	FIXED INCOME	FIFTH THIRD BK CINCINNATI OH	'31677QAP4	285000	100.798	287274.3	4.2	2/23/2010
NQ2N	FIXED INCOME	FARMERS INS EXCH	'309601AA0	635000	103.144	654964.4	8.625	5/1/2024
NQ2N	FIXED INCOME	WILLIAMS COS INC	'969457AW0	190000	107.965	205133.5	7.625	7/15/2019
NQ2N	FIXED INCOME	FARMERS EXCHANGE CAP	'309588AC5	420000	89.528	376017.6	7.05	7/15/2028
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'313586RC5	1925000	55.895	1075978.75	0	10/9/2019
NQ2N	FIXED INCOME	SPRINT CAP CORP	'852060AD4	710000	83.5	592850	6.875	11/15/2028
NQ2N	FIXED INCOME	TIME WARNER ENTMT CO L P	'88731EAF7	275000	119.954	329873.5	8.375	3/15/2023
NQ2N	FIXED INCOME	ALLTEL CORP	'020039AJ2	310000	109.757	340246.7	6.8	5/1/2029
NQ2N	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	23991738.71	100	23991738.71	0.291318	12/31/2030
NQ2N	FIXED INCOME	MORGAN J P COML MTG FIN CORP	'617059JK7	860000	102.50994	881585.48	7.685991	8/15/2032
NQ2N	FIXED INCOME	DLJ COML MTG CORP	'23322BMZ8	51482.69	102.96434	53008.81	7.18	11/10/2033
NQ2N	FIXED INCOME	DELTA AIRLINES INC DEL	'247367AP0	600000	99	594000	7.57	11/18/2010
NQ2N	FIXED INCOME	DELTA AIR LINES INC	'247367AN5	174353.44	98.5	171738.14	7.379	11/18/2011
NQ2N	FIXED INCOME	BRITISH TELECOMMUNICATIONS PLC	'111021AE1	200000	128.107	256214	9.625	12/15/2030
NQ2N	FIXED INCOME	MORGAN STANLEY DEAN WITTER	'61746WGB0	67677.11	103.44517	70008.7	6.66	2/15/2033
NQ2N	FIXED INCOME	MORGAN STANLEY DEAN WITTER CAP	'61746WFL9	100000	97.20793	97207.93	6.81	2/15/2033
NQ2N	FIXED INCOME	FIRST UN NATL BK BK OF AMER NA	'337368AB0	65339.93	102.99184	67294.8	6.136	3/15/2033
NQ2N	FIXED INCOME	CONTINENTAL AIRLS	'210805DH7	81993.69	91	74614.26	6.703	12/15/2022
NQ2N	FIXED INCOME	CONTINENTAL AIRLS PASS THRU	'210805DJ3	980000	95.5	935900	6.503	12/15/2012

NQ2N	FIXED INCOME	FIRST UN INSTL CAP II	'337364AE3	1730000	95.026	1643949.8	7.85	1/1/2027
NQ2N	FIXED INCOME	FNMA POOL 125420	'31365EG56	8.07	106.648	8.61	5.5	5/1/2011
NQ2N	FIXED INCOME	WACHOVIA CAP TR I	'929767AA9	1410000	81.105	1143580.5	7.64	1/15/2027
NQ2N	FIXED INCOME	NATIONAL CITY BK LOUISVILLE KY	'63537QAA0	250000	104.207	260517.5	6.3	2/15/2011
NQ2N	FIXED INCOME	KBC BK FDG TR III	'48239AAA7	430000	69	296700	9.86	11/29/2049
NQ2N	FIXED INCOME	NB CAP TR IV	'62874HAA3	65000	97.5	63375	8.25	4/15/2027
NQ2N	FIXED INCOME	WASTE MGMT INC DEL	'94106LAG4	140000	113.219	158506.6	7.375	5/15/2029
NQ2N	FIXED INCOME	GE CAPITAL COMMERCIAL MTG CORP	'36158YEQ8	80000	106.05868	84846.94	6.269	12/10/2035
NQ2N	FIXED INCOME	ALLTEL CORP	'020039DB6	230000	111.315	256024.5	7	7/1/2012
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN	'31359MNU3	350000	106.873	374055.5	5.25	8/1/2012
NQ2N	FIXED INCOME	AT + T CORP ACQUIRED	'001957BDO	75000	124.604	93453	8	11/15/2031
NQ2N	FIXED INCOME	J P MORGAN CHASE	'46625MLS6	140000	102.98868	144184.15	5.376	7/12/2037
NQ2N	FIXED INCOME	CITIGROUP INC	'172967BP5	115000	101.111	116277.65	5.625	8/27/2012
NQ2N	FIXED INCOME	FEDERAL HOME LN MTG CORP	'313375LA9	92074.42	105.26801	96924.91	7	5/15/2024
NQ2N	FIXED INCOME	STRUCTURED ASSET SECS CORP	'86359AA9	39896.94	94.7699	37810.29	6.941519	11/25/2032
NQ2N	FIXED INCOME	LINCOLN NATL CORP IN	'534187AM1	40000	104.556	41822.4	6.2	12/15/2011
NQ2N	FIXED INCOME	J P MORGAN CHASE COML MTG SECS	'46625MGP8	57977.02	102.20803	59257.17	6.044	11/15/2035
NQ2N	FIXED INCOME	LEHMAN BROTHERS HLDGS INC	'52517PSC6	100000	17	17000	6.625	1/18/2012
NQ2N	FIXED INCOME	AMERICAN AIRLS	'02378JAS7	260000	92	239200	6.817	5/23/2011
NQ2N	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31392B6V3	270563.23	111.5625	301847.1	7.5	12/25/2041
NQ2N	FIXED INCOME	FIRST NATIONWIDE TRUST	'22540VC75	25000	106.15272	26538.18	6.439	12/15/2035
NQ2N	FIXED INCOME	LB UBS COML MTG TR	'52108HJ4	340000	106.31286	361463.72	6.462	3/15/2031
NQ2O	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	113323.45	100	113323.45	0.291318	12/31/2030
NQ2O	CASH	US DOLLAR	'USD	-53900000.14	1	-53900000.14	0	
NQ2O	EQUITY	MELLON EB GLOBAL ALPHA 1 FUND	'58899R946	1134656.848	134.512829	152625902.6	0	
NQ2P	CASH	US DOLLAR	'USD	403.18	1	403.18	0	
NQ2P	EQUITY	PIMCO ALL ASSET FUND	'69399N905	13027282.06	11.78	153461382.7	0	
NQ2R	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	3017924.48	100	3017924.48	0.291318	12/31/2030
NQ2R	EQUITY	UBS REAL ESTATE	'94299L924	7584.953	6896.588849	52310302.28	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	
NQ2R	EQUITY	PRIME PPTY FD	'741565980	5326.148	9326.2	49672721.48	0	
NQ2R	EQUITY	ASLAN REALTY PARTNERS III LLC	'00399R950	3731875	0.339045	1265273.56	0	
NQ2S	EQUITY	MGRC MCGRATH RENTCORP	'580589109	948	21.27	20163.96	0	
NQ2S	EQUITY	PKE PARK ELECTROCHEMICAL CORP	'700416209	2815	24.65	69389.75	0	
NQ2S	EQUITY	RBN ROBBINS + MYERS INC	'770196103	568	23.48	13336.64	0	
NQ2S	EQUITY	WSO WATSCO INC	'942622200	5349	53.91	288364.59	0	
NQ2S	EQUITY	WST WEST PHARMACEUTICAL SVCS INC	'955306105	7236	40.61	293853.96	0	
NQ2S	EQUITY	IBOC INTERNATIONAL BANCSHARES CORP	'459044103	90	16.31	1467.9	0	
NQ2S	EQUITY	LIOX LIONBRIDGE TECHNOLOGIES INC	'536252109	12310	2.6	32006	0	
NQ2S	EQUITY	IXYS IXYS CORP DEL	'46600W106	4196	8.51	35707.96	0	
NQ2S	EQUITY	VCLK VALUECLICK INC	'92046N102	19073	13.19	251572.87	0	
NQ2S	EQUITY	RTEC RUDOLPH TECHNOLOGIES INC	'781270103	2536	7.4	18766.4	0	
NQ2S	EQUITY	TWP TREX INC	'89531P105	2951	18.2	53708.2	0	
NQ2S	EQUITY	VDSI VASCO DATA SEC INTL INC	'92230Y104	4426	7.42	32840.92	0	
NQ2S	EQUITY	CRWN CROWN MEDIA HLDGS INC	'228411104	1400	1.56	2184	0	
NQ2S	EQUITY	CNQR CONCUR TECHNOLOGIES INC	'206708109	8741	39.76	347542.16	0	
NQ2S	EQUITY	DSCM DRUGSTORE COM INC	'262241102	18730	2.43	45513.9	0	
NQ2S	EQUITY	ARTG ART TECHNOLOGY GROUP INC	'04289L107	27647	3.86	106717.42	0	
NQ2S	EQUITY	IT GARTNER INC	'366651107	13048	18.27	238386.96	0	
NQ2S	EQUITY	PCTI PC TEL INC	'69325Q105	709	6.25	4431.25	0	
NQ2S	EQUITY	SYKE SYKES ENTERPRISES INC	'871237103	7628	20.82	158814.96	0	
NQ2S	EQUITY	MXYX MAXYGEN INC	'577776107	4539	6.69	30365.91	0	
NQ2S	EQUITY	NITE KNIGHT CAP GROUP INC	'499005106	10369	21.75	225525.75	0	
NQ2S	EQUITY	VICR VICOR CORP	'925815102	2235	7.72	17254.2	0	
NQ2S	EQUITY	ADTN ADTRAN INC	'00738A106	9442	24.55	231801.1	0	
NQ2S	EQUITY	ACXM ACXIOM CORP	'005125109	12191	9.46	115326.86	0	
NQ2S	EQUITY	ELNK EARTHINK INC	'270321102	2794	8.41	23497.54	0	
NQ2S	EQUITY	ASIA ASIAINFO HLDGS INC	'04518A104	6347	19.97	126749.59	0	
NQ2S	EQUITY	ALTH ALLOS THERAPEUTICS INC	'019777101	13654	7.25	98991.5	0	
NQ2S	EQUITY	WBSN WEBSense INC	'947684106	9715	16.8	163212	0	
NQ2S	EQUITY	LXRX LEXICON PHARMACEUTICALS INC	'528872104	9047	2.13	19270.11	0	
NQ2S	EQUITY	PLXT PLX TECHNOLOGY INC	'693417107	7127	3.37	24017.99	0	
NQ2S	EQUITY	ININ INTERACTIVE INTELLIGENCE INC	'45839M103	2765	19.11	52839.15	0	
NQ2S	EQUITY	PTIE PAIN THERAPEUTICS INC	'69562K100	7470	5.06	37798.2	0	
NQ2S	EQUITY	VASC VASCULAR SOLUTIONS INC	'92231M109	3484	8.27	28812.68	0	
NQ2S	EQUITY	RNWK REALNETWORKS INC	'75605L104	9163	3.72	34086.36	0	
NQ2S	EQUITY	DLX DELUXE CORP	'248019101	6036	17.1	103215.6	0	
NQ2S	EQUITY	MW MENS WEARHOUSE INC	'587118100	784	24.7	19364.8	0	
NQ2S	EQUITY	SSD SIMPSON MFG INC	'829073105	6439	25.26	162649.14	0	
NQ2S	EQUITY	PER PEROT SYS CORP	'714265105	3902	29.7	115889.4	0	
NQ2S	EQUITY	OFIX ORTHOFIX INTERNATIONAL NV	'N6748L102	3750	29.39	110212.5	0	
NQ2S	EQUITY	PRK PARK NATL CORP	'700658107	184	58.34	10734.56	0	
NQ2S	EQUITY	ORCC ONLINE RES CORP	'68273G101	3538	6.17	21829.46	0	
NQ2S	EQUITY	PTRY PANTRY INC	'698657103	886	15.68	13892.48	0	
NQ2S	EQUITY	ABM ABM INDS INC	'000957100	2206	21.04	46414.24	0	
NQ2S	EQUITY	BMTC BRYN MAWR BK CORP	'117665109	359	17.47	6271.73	0	
NQ2S	EQUITY	CRR CARBO CERAMICS INC	'140781105	3930	51.55	202591.5	0	
NQ2S	EQUITY	CATY CATHAY GENERAL BANCORP	'149150104	4508	8.09	36469.72	0	
NQ2S	EQUITY	CLC CLARCOR INC	'179895107	4167	31.36	130677.12	0	
NQ2S	EQUITY	FARM FARMER BROS CO	'307675108	821	20.7	16994.7	0	
NQ2S	EQUITY	GTY GETTY RLTY CORP NEW	'374297109	1514	24.54	37153.56	0	
NQ2S	EQUITY	MATW MATTHEWS INTL CORP	'577128101	6709	35.38	237364.42	0	

NQ2S	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	8928	25.01	223289.28	0
NQ2S	EQUITY	MEI	METHODE ELECTRS INC	'591520200	1180	8.67	10230.6	0
NQ2S	EQUITY	VALU	VALUE LINE INC	'920437100	400	30.87	12348	0
NQ2S	EQUITY	WDFC	WD 40 CO	'929236107	2524	28.4	71681.67	0
NQ2S	EQUITY	AEC	ASSOCIATED ESTATES RLTY CORP	'045604105	540	9.62	5194.8	0
NQ2S	EQUITY	MAA	MID AMER APT CMNTYS INC	'595221103	3076	45.13	138819.88	0
NQ2S	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	9487	6.48	61475.76	0
NQ2S	EQUITY	PII	POLARIS INDS INC	'731068102	6762	40.78	275754.36	0
NQ2S	EQUITY	BFS	SAUL CTRS INC	'804395101	854	32.1	27413.4	0
NQ2S	EQUITY	SKT	TANGER FACTORY OUTLET CTRS INC	'875465106	4604	37.34	171913.36	0
NQ2S	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	590	26.79	15806.1	0
NQ2S	EQUITY	ARJ	ARCH CHEMICALS INC	'03937R102	845	29.99	25341.55	0
NQ2S	EQUITY	CTB	COOPER TIRE + RUBR CO	'216831107	12964	17.58	227907.12	0
NQ2S	EQUITY	FFG	FBL FINL GROUP INC	'30239F106	1182	19.43	22966.26	0
NQ2S	EQUITY	GTIV	GENTIVA HEALTH SVCS INC	'37247A102	2488	25.01	62224.88	0
NQ2S	EQUITY	IMN	IMATION CORP	'45245A107	817	9.27	7573.59	0
NQ2S	EQUITY	OLN	OLIN CORP	'680665205	1520	17.44	26508.8	0
NQ2S	EQUITY	WMK	WEIS MKTS INC	'948849104	586	31.95	18722.7	0
NQ2S	EQUITY	WOR	WORTHINGTON INDS IN	'981811102	12053	13.9	167536.7	0
NQ2S	EQUITY	AIR	AAR CORP	'000361105	724	21.94	15884.56	0
NQ2S	EQUITY	AEPI	AEP INDS INC	'001031103	1124	39.9	44847.6	0
NQ2S	EQUITY	KFY	KORN / FERRY INTL	'500643200	874	14.59	12751.66	0
NQ2S	EQUITY	VSEC	VSE CORP	'918284100	700	39.01	27307	0
NQ2S	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	3368	40.25	135562	0
NQ2S	EQUITY	ASPM	ASPECT MED SYS INC	'045235108	387	11.98	4636.26	0
NQ2S	EQUITY	CSGS	CSG SYS INTL INC	'126349109	4579	16.01	73309.79	0
NQ2S	EQUITY	EXBD	CORPORATE EXECUTIVE BRD CO	'21988R102	7465	24.9	185878.5	0
NQ2S	EQUITY	IMMR	IMMERSION CORP	'452521107	5992	4.28	25645.76	0
NQ2S	EQUITY	ISYS	INTEGRAL SYS INC MD	'45810H107	1317	6.9	9087.3	0
NQ2S	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	9038	13.45	121561.1	0
NQ2S	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	4255	51.27	218153.85	0
NQ2S	EQUITY	IAAC	INTERNATIONAL ASSETS HLDG CORP	'459028106	1100	16.51	18161	0
NQ2S	EQUITY	IGTE	IGATE CORP	'45169U105	4873	8.58	41810.34	0
NQ2S	EQUITY	MCCC	MEDIACOM COMMUNICATIONS CORP	'58446K105	3024	5.76	17418.24	0
NQ2S	EQUITY	BID	SOTHEBYS	'835898107	13480	17.23	232260.4	0
NQ2S	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	525	34.86	18301.5	0
NQ2S	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	12621	3.57	45056.97	0
NQ2S	EQUITY	PZZA	PAPA JOHNS INTL INC	'698813102	3830	24.57	94103.1	0
NQ2S	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	598	8.13	4861.74	0
NQ2S	EQUITY	SMMX	SYMXX TECHNOLOGIES INC	'87155S108	5842	6.62	38674.04	0
NQ2S	EQUITY	ALSK	ALASKA COMMUNICATIONS SYS INC	'01167P101	9687	9.25	89604.75	0
NQ2S	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	1582	35.76	56572.32	0
NQ2S	EQUITY	MLHR	MILLER HERMAN INC	'600544100	11769	16.91	199013.79	0
NQ2S	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	707	8.31	5875.17	0
NQ2S	EQUITY	VLGEA	VILLAGE SUPER MKT INC	'927107409	1305	29.47	38458.35	0
NQ2S	EQUITY	GVP	GSE SYS INC	'36227K106	3327	6.22	20693.94	0
NQ2S	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	935	26.59	24861.65	0
NQ2S	EQUITY	APOG	APOGEE ENTERPRISES INC	'037598109	549	15.02	8245.98	0
NQ2S	EQUITY	APSG	APPLIED SIGNAL TECHNOLOGY INC	'038237103	2861	23.27	66575.47	0
NQ2S	EQUITY	CKR	CKE RESTAURANTS INC	'12561E105	10725	10.49	112505.25	0
NQ2S	EQUITY	CCC	CALGON CARBON CORP	'129603106	12040	14.83	178553.2	0
NQ2S	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	438	38.94	17055.72	0
NQ2S	EQUITY	CASY	CASEYS GEN STORES INC	'147528103	6789	31.38	213038.82	0
NQ2S	EQUITY	GY	GENCORP INC	'368682100	10935	5.36	58611.6	0
NQ2S	EQUITY	GSBC	GREAT SOUTHN BANCORP INC	'390905107	659	23.71	15624.89	0
NQ2S	EQUITY	MCS	MARCUS CORP	'566330106	700	12.79	8953	0
NQ2S	EQUITY	UBET	YOUTBET COM INC	'987413101	8677	2.1	18221.7	0
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	5361	8.74	46855.14	0
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	211	130.64	27565.04	0
NQ2S	EQUITY	AIRM	AIR METHODS CORP	'009128307	2415	32.57	78656.55	0
NQ2S	EQUITY	AAI	AIRTRAN HOLDINGS INC	'00949P108	26316	6.25	164475	0
NQ2S	EQUITY	ALCO	ALICO INC	'016230104	627	29.39	18427.53	0
NQ2S	EQUITY	AFAM	ALMOST FAMILY INC	'020409108	1578	29.75	46945.5	0
NQ2S	EQUITY	AMSWA	AMERICAN SOFTWARE INC	'029683109	4424	6.53	28888.72	0
NQ2S	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	5610	15.78	88525.8	0
NQ2S	EQUITY	ANAD	ANADIGICS INC	'032515108	10963	4.71	51635.73	0
NQ2S	EQUITY	ALOG	ANALOGIC CORP	'032657207	1801	37.02	66673.02	0
NQ2S	EQUITY	ARQL	ARQULE INC	'04269E107	4771	4.54	21660.34	0
NQ2S	EQUITY	AROW	ARROW FINL CORP	'042744102	1271.69	27.29	34704.42	0
NQ2S	EQUITY	ATRO	ASTRONICS CORP	'046433108	1686	9.4	15848.4	0
NQ2S	EQUITY	ATRI	ATRION CORP	'049904105	344	144.4	49673.6	0
NQ2S	EQUITY	AVID	AVID TECHNOLOGY INC	'05367P100	1247	14.09	17570.23	0
NQ2S	EQUITY	AZZ	AZZ INC	'002474104	2615	40.17	105044.55	0
NQ2S	EQUITY	BMI	BADGER METER INC	'056525108	3288	38.69	127212.72	0
NQ2S	EQUITY	BKR	BAKER MICHAEL CORP	'057149106	1672	36.34	60760.48	0
NQ2S	EQUITY	BHE	BENCHMARK ELECTRS INC	'08160H101	1554	18	27972	0
NQ2S	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES INC	'87162G105	2483	13.8	34265.4	0
NQ2S	EQUITY	BOLT	BOLT TECHNOLOGY CORP	'097698104	828	12.57	10407.96	0
NQ2S	EQUITY	BAMM	BOOKS A MILLION INC	'098570104	200	12.04	2408	0
NQ2S	EQUITY	CBK	CHRISTOPHER + BANKS CORP	'171046105	1246	6.77	8435.42	0
NQ2S	EQUITY	BEXP	BRIGHAM EXPL CO	'109178103	9911	9.08	89991.88	0
NQ2S	EQUITY	CPY	CPI CORP	'125902106	1452	12.47	18106.44	0
NQ2S	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	2918	26.77	78114.86	0

NQ2S	EQUITY	CTR	CATO CORP NEW	'149205106	6105	20.29	123870.45	0
NQ2S	EQUITY	CLDN	CELADON GROUP INC	'150838100	3907	11.31	44188.17	0
NQ2S	EQUITY	CHRS	CHARMING SHOPPES INC	'161133103	2238	4.91	10988.58	0
NQ2S	EQUITY	CKP	CHECKPOINT SYS INC	'162825103	1989	16.44	32699.16	0
NQ2S	EQUITY	CHE	CHEMED CORP NEW	'16359R103	4937	43.89	216684.93	0
NQ2S	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	14184	5.56	78863.04	0
NQ2S	EQUITY	CIA	CITIZENS INC AMER	'174740100	5365	6.34	34014.1	0
NQ2S	EQUITY	CHCO	CITY HLDG CO	'177835105	420	29.81	12520.2	0
NQ2S	EQUITY	CLH	CLEAN HBRS INC	'184496107	4495	56.26	252888.7	0
NQ2S	EQUITY	CMTL	COMTECH TELECOMMUNICATIONS	'205826209	6169	33.22	204934.18	0
NQ2S	EQUITY	MALL	PC MALL INC	'69323K100	801	6.86	5494.86	0
NQ2S	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	1205	32.19	38788.95	0
NQ2S	EQUITY	CRMT	AMERICAS CAR MART INC	'03062T105	1306	23.95	31278.7	0
NQ2S	EQUITY	CUB	CUBIC CORP	'229669106	3419	39.47	134947.93	0
NQ2S	EQUITY	STEM	STEMCELLS INC	'85857R105	22171	1.63	36138.73	0
NQ2S	EQUITY	DAR	DARLING INTL INC	'237266101	17998	7.35	132285.3	0
NQ2S	EQUITY	DECK	DECKERS OUTDOOR CORP	'243537107	2896	84.85	245725.6	0
NQ2S	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	1785	45.77	81699.45	0
NQ2S	EQUITY	DGII	DIGI INTL INC	'253798102	1923	8.52	16383.96	0
NQ2S	EQUITY	VITA	ORTHOVITA INC	'68750U102	14334	4.39	62926.26	0
NQ2S	EQUITY	NHC	NATIONAL HEALTHCARE CORP	'635906100	711	37.29	26513.19	0
NQ2S	EQUITY	BNHNA	BENIHANA INC	'082047200	1812	5.73	10382.76	0
NQ2S	EQUITY	IRET	INVESTORS REAL ESTATE TR	'461730103	1044	9.04	9437.76	0
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	8995	8.21	73848.95	0
NQ2S	EQUITY	ENTG	ENTEGRIS INC	'29362U104	350	4.95	1732.5	0
NQ2S	EQUITY	LPSN	LIVERPERSON INC	'538146101	8945	5.04	45082.8	0
NQ2S	EQUITY	ASI	AMERICAN SAFETY INSURANCE HLD	'G02995101	200	15.8	3160	0
NQ2S	EQUITY	AKR	ACADIA RLTY TR	'004239109	1952	15.07	29416.64	0
NQ2S	EQUITY	UMH	UMH PPTY INC	'903002103	900	8.15	7335	0
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	1316	32.55	42835.8	0
NQ2S	EQUITY	ARGN	AMERIGON INC	'03070L300	4562	7.35	33530.7	0
NQ2S	EQUITY	DDMX	DYNAMEX INC	'26784F103	1493	16.33	24380.69	0
NQ2S	EQUITY	FLIC	FIRST LONG IS CORP	'320734106	245	26.59	6514.55	0
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	13257	8.74	115866.18	0
NQ2S	EQUITY	IFLO	I FLOW CORP	'449520303	2010	11.39	22893.9	0
NQ2S	EQUITY	MGAM	MULTIMEDIA GAMES INC	'625453105	2044	5.12	10465.28	0
NQ2S	EQUITY	HGRD	HEALTH GRADES INC	'42218Q102	5080	4.95	25146	0
NQ2S	EQUITY	EXPO	EXPONENT INC	'30214U102	2943	28.17	82904.31	0
NQ2S	EQUITY	EZPW	EZCORP INC	'302301106	9862	13.66	134714.92	0
NQ2S	EQUITY	FEIC	FEI CO	'30241L109	7576	24.65	186748.4	0
NQ2S	EQUITY	FINL	FINISH LINE INC	'317923100	4981	10.16	50606.96	0
NQ2S	EQUITY	FCFS	FIRST CASH FINANCIAL SERVICES	'31942D107	5048	17.13	86472.24	0
NQ2S	EQUITY	FLDR	FLANDERS CORP	'338494107	3500	5.16	18060	0
NQ2S	EQUITY	FC	FRANKLIN COVEY CO	'353469109	3071	5.85	17965.35	0
NQ2S	EQUITY	FRED	FREDS INC	'356108100	2577	12.73	32805.21	0
NQ2S	EQUITY	FRS	FRISCHS RESTAURANTS INC	'358748101	100	25.88	2588	0
NQ2S	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	2164	7.49	16208.36	0
NQ2S	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	1317	14.15	18635.55	0
NQ2S	EQUITY	GNCMA	GENERAL COMMUNICATION INC	'369385109	5147	6.86	35308.42	0
NQ2S	EQUITY	GWR	GENESEE + WYO INC	'371559105	8185	30.32	248169.2	0
NQ2S	EQUITY	GRC	GORMAN RUPP CO	'383082104	1917	24.91	47752.47	0
NQ2S	EQUITY	GHM	GRAHAM CORP	'384556106	1418	15.55	22049.9	0
NQ2S	EQUITY	GVA	GRANITE CONSTR INC	'387328107	1039	30.94	32146.66	0
NQ2S	EQUITY	GIFI	GULF IS FABRICATION INC	'402307102	205	18.74	3841.7	0
NQ2S	EQUITY	GLF	GULFMARK OFFSHORE INC	'402629109	2558	32.74	83748.92	0
NQ2S	EQUITY	GYMB	GYMBOREE CORP	'403777105	5098	48.38	246641.24	0
NQ2S	EQUITY	HBHC	HANCOCK HLDG CO	'410120109	724	37.57	27200.68	0
NQ2S	EQUITY	HGR	HANGER ORTHOPEDIC GROUP	'41043F208	1359	13.87	18849.33	0
NQ2S	EQUITY	HWK	HAWK CORP	'420089104	500	13.72	6860	0
NQ2S	EQUITY	HCSG	HEALTHCARE SVCS GROUP INC	'421906108	9531	18.36	174989.16	0
NQ2S	EQUITY	HEI	HEICO CORP NEW	'422806109	5086	43.36	220528.96	0
NQ2S	EQUITY	HXL	HEXCEL CORP NEW	'428291108	21244	11.44	243031.36	0
NQ2S	EQUITY	HITK	HI TECH PHARMACAL CO INC	'42840B101	405	22.44	9088.2	0
NQ2S	EQUITY	HOV	HOVNIANIAN ENTERPRISES INC	'442487203	6115	3.84	23481.6	0
NQ2S	EQUITY	HUBG	HUB GROUP INC	'443320106	3850	22.85	87972.5	0
NQ2S	EQUITY	HURC	HURCO CO INC	'447324104	300	17.08	5124	0
NQ2S	EQUITY	ICTG	ICT GROUP INC	'44929Y101	1636	10.5	17178	0
NQ2S	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	2779	36.86	102433.94	0
NQ2S	EQUITY	BLUD	IMMUCOR CORP	'452526106	15488	17.7	274137.6	0
NQ2S	EQUITY	IPAR	INTER PARFUMS INC	'458334109	591	12.21	7216.11	0
NQ2S	EQUITY	IFSIA	INTERFACE INC	'458665106	10577	8.3	87789.1	0
NQ2S	EQUITY	IRIS	IRIS INTL INC	'46270W105	3834	11.3	43324.2	0
NQ2S	EQUITY	ISLE	ISLE CAPRI CASINOS INC	'464592104	3288	11.79	38765.52	0
NQ2S	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	3101	43.19	133932.19	0
NQ2S	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	4283	21.94	93969.02	0
NQ2S	EQUITY	EPHC	EPOCH HLDG CORP	'29428R103	2345	8.75	20518.75	0
NQ2S	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	3994	44.77	178811.38	0
NQ2S	EQUITY	KSW5	K SWISS INC	'482686102	3175	8.79	27908.25	0
NQ2S	EQUITY	KVHI	KVH INDS INC	'482738101	2830	9.99	28271.7	0
NQ2S	EQUITY	KAMN	KAMAN CORP	'483548103	4797	21.98	105438.06	0
NQ2S	EQUITY	KNDL	KENDLE INTL INC	'48880L107	907	16.72	15165.04	0
NQ2S	EQUITY	NGA	NORTH AMERN GALVANIZING	'65686Y109	2659	6.07	16140.13	0
NQ2S	EQUITY	KLIC	KULICKE + SOFFA INDS INC	'501242101	14906	6.03	89883.18	0

NQ2S	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	1300	10.03	13039	0
NQ2S	EQUITY	LXU	LSB INDS INC	'502160104	3792	15.57	59041.44	0
NQ2S	EQUITY	LACO	LAKES ENTMT INC	'51206P109	1891	3.36	6353.76	0
NQ2S	EQUITY	LNET	LODGENET INTERACTIVE CORP	'540211109	2894	7.55	21849.7	0
NQ2S	EQUITY	LUFK	LUFKIN INDS INC	'549764108	2916	53.18	155072.88	0
NQ2S	EQUITY	MHO	M/I HOMES INC	'55305B101	623	13.59	8466.57	0
NQ2S	EQUITY	MTSC	MTS SYS CORP	'553777103	514	29.21	15013.94	0
NQ2S	EQUITY	TUC	MAC GRAY CORP	'554153106	587	10.78	6327.86	0
NQ2S	EQUITY	MRTN	MARTEN TRANS LTD	'573075108	3350	17.06	57151	0
NQ2S	EQUITY	MTRX	MATRIX SVC CO	'576853105	1703	10.87	18511.61	0
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	6405	11.94	76475.7	0
NQ2S	EQUITY	VTAL	VITAL IMAGES INC	'92846N104	2068	12.52	25891.36	0
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INV	'987520103	815	26.31	21442.65	0
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC	'039762109	218	119.5	26051	0
NQ2S	EQUITY	PMTI	PALOMAR MED TECHNOLOGIES INC	'697529303	2802	16.21	45420.42	0
NQ2S	EQUITY	FLWS	FLOWERS COM INC	'68243Q106	1297	3.45	4474.65	0
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	1784	29.86	53270.24	0
NQ2S	EQUITY	KNOT	KNOT INC	'499184109	6545	10.92	71471.4	0
NQ2S	EQUITY	LABL	MULTI COLOR CORP	'625383104	1980	15.43	30551.4	0
NQ2S	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	8032	3.59	28834.88	0
NQ2S	EQUITY	NCS	NCI BLDG SYS INC	'628852105	1000	3.2	3200	0
NQ2S	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	10275	4.02	41305.5	0
NQ2S	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	1087	86.51	94036.37	0
NQ2S	EQUITY	NRCI	NATIONAL RESH CORP	'637372103	365	24.13	8807.45	0
NQ2S	EQUITY	NWK	NETWORK EQUIP TECHNOLOGIES	'641208103	3147	7.23	22752.81	0
NQ2S	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	7355	4.97	36554.35	0
NQ2S	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	8305	3.05	25330.25	0
NQ2S	EQUITY	NLCI	NOBEL LEARNING CMNTYS INC	'654889104	1066	9.38	9999.08	0
NQ2S	EQUITY	NOVA	NOVAMED EYECARE INC	'66986W108	3463	4.53	15687.39	0
NQ2S	EQUITY	NUTR	NUTRACEUTICAL INTL CORP	'67060Y101	100	11.27	1127	0
NQ2S	EQUITY	OSIS	OSI SYS INC	'671044105	2619	18.29	47901.51	0
NQ2S	EQUITY	ODFL	OLD DOMINION FREIGHT LINE INC	'679580100	1004	30.43	30551.72	0
NQ2S	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	13542	29.97	405853.74	0
NQ2S	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	12344	14.97	184789.68	0
NQ2S	EQUITY	OXM	OXFORD INDS INC	'691497309	1896	19.7	37351.2	0
NQ2S	EQUITY	PICO	PICO HLDGS INC	'693366205	1932	33.35	64432.2	0
NQ2S	EQUITY	PTC	PAR TECHNOLOGY	'698884103	1658	6.38	10578.04	0
NQ2S	EQUITY	PTEC	PHOENIX TECHNOLOGIES LTD	'719153108	7500	3.65	27375	0
NQ2S	EQUITY	PNK	PINNACLE ENTMT INC	'723456109	6984	10.19	71166.96	0
NQ2S	EQUITY	POWL	POWELL INDS INC	'739128106	1651	38.39	63381.89	0
NQ2S	EQUITY	PSMT	PRICESMART INC	'741511109	3423	18.75	64181.25	0
NQ2S	EQUITY	QADI	QAD INC	'74727D108	3521	4.55	16020.55	0
NQ2S	EQUITY	QSII	QUALITY SYSTEMS	'747582104	5226	61.57	321764.82	0
NQ2S	EQUITY	QDEL	QUIDEL CORP	'74838J101	5607	16.23	91001.61	0
NQ2S	EQUITY	RLI	RLI CORP	'749607107	1648	52.78	86981.44	0
NQ2S	EQUITY	RES	RPC INC	'749660106	6103	10.48	63959.44	0
NQ2S	EQUITY	ELGX	ENDOLOGIX INC	'292665106	10505	6.19	65025.95	0
NQ2S	EQUITY	RSYS	RADISYS CORP	'750459109	5055	8.69	43927.95	0
NQ2S	EQUITY	RAVN	RAVEN INDS INC	'754212108	3476	26.73	92913.48	0
NQ2S	EQUITY	REGN	REGENERON PHARMACEUTICALS INC	'75886F107	13865	19.3	267594.5	0
NQ2S	EQUITY	RGEN	REPLIGEN CORP	'759916109	6600	5.01	33066	0
NQ2S	EQUITY	RENT	RENTRAK CORP	'760174102	2034	17.86	36327.24	0
NQ2S	EQUITY	ROCM	ROCHESTER MED CORP	'771497104	7369	12.04	25259.92	0
NQ2S	EQUITY	RKT	ROCK TENN CO	'772739207	2098	47.11	347153.59	0
NQ2S	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	2807	22.96	64448.72	0
NQ2S	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	4483	37.64	168740.12	0
NQ2S	EQUITY	SMTL	SEMITOOL INC	'816909105	1162	8.45	9818.9	0
NQ2S	EQUITY	SAH	SONIC AUTOMOTIVE INC	'83545G102	1742	10.5	18291	0
NQ2S	EQUITY	SJI	SOUTH JERSEY INDS INC	'838518108	700	35.3	24710	0
NQ2S	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	1246	23.21	28919.66	0
NQ2S	EQUITY	SMP	STANDARD MTR PRODS INC	'853666105	1825	15.2	27740	0
NQ2S	EQUITY	SR	STANDARD REGISTER	'853887107	2894	5.88	17016.72	0
NQ2S	EQUITY	SCL	STEPAN CO	'858586100	1447	60.08	86935.76	0
NQ2S	EQUITY	SF	STIFEL FINL CORP	'860630102	6612	54.9	362998.8	0
NQ2S	EQUITY	SSYS	STRATASYS INC	'862685104	4404	17.16	75572.64	0
NQ2S	EQUITY	SYX	SYSTEMAX INC	'871851101	682	12.13	8272.66	0
NQ2S	EQUITY	TLB	TALBOTS INC	'874161102	3242	9.23	29923.66	0
NQ2S	EQUITY	TISI	TEAM INC	'878155100	3896	16.95	66037.2	0
NQ2S	EQUITY	TTI	TETRA TECHNOLOGIES INC DEL	'88162F105	8754	9.69	84826.26	0
NQ2S	EQUITY	TDSC	3D SYS CORP DEL	'88554D205	2736	9.23	25253.28	0
NQ2S	EQUITY	SCSC	SCANSOURCE INC	'806037107	445	28.32	12602.4	0
NQ2S	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	7642	4.26	32554.92	0
NQ2S	EQUITY	SEAC	SEACHANGE INTL INC	'811699107	3464	7.5	25980	0
NQ2S	EQUITY	SMTC	SEMTECH CORP	'816850101	13364	17.01	227321.64	0
NQ2S	EQUITY	DIOD	DIODES INC	'254543101	7027	18.09	127118.43	0
NQ2S	EQUITY	DBRN	DRESS BARN INC	'261570105	2466	17.93	44215.38	0
NQ2S	EQUITY	BOOM	DYNAMIC MATLS CORP	'267888105	2820	19.96	56287.2	0
NQ2S	EQUITY	ELMG	EMS TECHNOLOGIES INC	'26873N108	2719	20.82	56609.58	0
NQ2S	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	5771	39.4	227377.4	0
NQ2S	EQUITY	EME	EMCOR GROUP INC	'29084Q100	4482	25.32	113484.24	0
NQ2S	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	2093	39.21	82066.53	0
NQ2S	EQUITY	EXAR	EXAR CORP 1	'300645108	900	7.35	6615	0
NQ2S	EQUITY	SMRT	STEIN MART INC	'858375108	5230	12.71	66473.3	0

NQ2S	EQUITY	STE	STERIS CORP	'859152100	12886	30.45	392378.7	0
NQ2S	EQUITY	RGR	STURM RUGER + CO INC	'864159108	3855	12.94	49883.7	0
NQ2S	EQUITY	SUBK	SUFFOLK BANCORP	'864739107	1381	29.61	40891.41	0
NQ2S	EQUITY	SNHY	SUN HYDRAULICS INC	'866942105	1079	21.06	22723.74	0
NQ2S	EQUITY	SUPG	SUPERGEN INC	'868059106	7946	2.67	21215.82	0
NQ2S	EQUITY	SUPX	SUPERTEX INC	'868532102	2389	30	71670	0
NQ2S	EQUITY	SRDX	SURMODICS INC	'868873100	3318	24.6	81622.8	0
NQ2S	EQUITY	SYNT	SYNTEL INC	'87162H103	2804	47.73	133834.92	0
NQ2S	EQUITY	SYNM	SYNTOLEUM CORP	'871630109	13560	2.7	36612	0
NQ2S	EQUITY	THQI	T HQ INC	'872443403	10987	6.84	75151.08	0
NQ2S	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	2245	11.21	25166.45	0
NQ2S	EQUITY	TRC	TEJON RANCH CO	'879080109	2308	25.68	59269.44	0
NQ2S	EQUITY	TKLC	TEKELEC INC	'879101103	4835	16.43	79439.05	0
NQ2S	EQUITY	TTEC	TELETECH HLDGS INC	'879939106	7094	17.06	121023.64	0
NQ2S	EQUITY	TNC	TENNANT CO	'880345103	4095	29.06	119000.7	0
NQ2S	EQUITY	TTEK	TETRA TECH INC NEW	'88162G103	13206	26.53	350355.18	0
NQ2S	EQUITY	THOR	THORATEC CORP	'885175307	12417	30.27	375862.59	0
NQ2S	EQUITY	TMP	TOMPKINS FINANCIAL CORP	'890110109	684	43.7	29890.8	0
NQ2S	EQUITY	TRGL	TORADOR RES CORP	'891050106	4306	9.99	43016.94	0
NQ2S	EQUITY	TRST	TRUSTCO BK CORP N Y	'898349105	6195	6.25	38718.75	0
NQ2S	EQUITY	USNA	USANA HEALTH SCIENCES	'90328M107	1321	34.11	45059.31	0
NQ2S	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	5307	28.72	152417.04	0
NQ2S	EQUITY	USLM	UNITED STATES LIME + MINERALS	'911922102	400	35.92	14368	0
NQ2S	EQUITY	TIER	TIER TECHNOLOGIES INC	'88650Q100	2009	8.48	17036.32	0
NQ2S	EQUITY	TSCO	TRACTOR SUPPLY CO	'892356106	7944	48.42	384648.48	0
NQ2S	EQUITY	TRCR	TRANSCEND SVCS INC	'893929208	1314	17.47	22955.58	0
NQ2S	EQUITY	TRID	TRIDENT MICROSYSTEMS INC	'895919108	1931	2.59	5001.29	0
NQ2S	EQUITY	IIVI	II VI INC	'902104108	3685	25.44	93746.4	0
NQ2S	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	6840	17.09	116895.6	0
NQ2S	EQUITY	USAK	USA TRUCK INC	'902925106	1584	12.7	20116.8	0
NQ2S	EQUITY	ULBI	ULTRALIFE CORP COM	'903899102	3100	6.06	18786	0
NQ2S	EQUITY	UTEK	ULTRATECH INC	'904034105	5100	13.23	67473	0
NQ2S	EQUITY	UNF	UNIFIRST CORP	'904708104	572	44.45	25425.4	0
NQ2S	EQUITY	UNFI	UNITED NAT FOODS INC	'911163103	9429	23.92	225541.68	0
NQ2S	EQUITY	VLNC	VALENCE TECHNOLOGY INC	'918914102	8900	1.8	16020	0
NQ2S	EQUITY	WNI	SCHIFF NUTRITION INTL INC	'806693107	400	5.21	2084	0
NQ2S	EQUITY	WTSLA	WET SEAL INC	'961840105	21165	3.78	80003.7	0
NQ2S	EQUITY	WEYS	WEYCO GROUP INC	'962149100	1524	22.9	34899.6	0
NQ2S	EQUITY	WGO	WINNEBAGO IND INC.	'974637100	1077	14.71	15842.67	0
NQ2S	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	10835	24.84	269144.4	0
NQ2S	EQUITY	WGOV	WOODWARD GOVERNOR CO	'980745103	10651	24.26	258393.26	0
NQ2S	EQUITY	INT	WORLD FUEL SERVICES CORP.	'981475106	6500	48.07	312455	0
NQ2S	EQUITY	ZOLL	ZOLL MED CORP	'989922109	4040	21.52	86940.8	0
NQ2S	EQUITY	AAON	AAON INC	'000362026	2671	20.08	53633.68	0
NQ2S	EQUITY	APAC	APAC CUSTOMER SVCS INC	'00185E106	5459	5.91	32262.69	0
NQ2S	EQUITY	ATMI	ATMI INC	'00207R101	1977	18.15	35882.55	0
NQ2S	EQUITY	ATSI	ATS MEDICAL INC	'002083103	10118	2.68	27116.24	0
NQ2S	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	20661	1.72	35536.92	0
NQ2S	EQUITY	ABAX	ABAXIS INC	'002567105	4785	26.75	127998.75	0
NQ2S	EQUITY	ABMD	ABIOMED INC	'003654100	6709	9.71	65144.39	0
NQ2S	EQUITY	ACTL	ACTEL CORP	'004934105	1714	12.17	20859.38	0
NQ2S	EQUITY	ASF	ADMINISTAFF INC	'007094105	4632	26.27	121682.64	0
NQ2S	EQUITY	DENN	DENNYS CORP	'24869P104	20794	2.66	55312.04	0
NQ2S	EQUITY	AKRX	AKORN INC	'009728106	12406	1.37	16996.22	0
NQ2S	EQUITY	ALKS	ALKERMES INC	'01642T108	20769	9.19	190867.11	0
NQ2S	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	4894	18.43	90196.42	0
NQ2S	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	2445	12.07	29511.15	0
NQ2S	EQUITY	MMSI	MERIT MED SYS INC	'589889104	6089	17.33	105522.37	0
NQ2S	EQUITY	MSCC	MICROSEMI CORP	'595137100	17893	15.79	282530.47	0
NQ2S	EQUITY	MIDD	MIDDLEBY CORP	'596278101	3624	55.01	199356.24	0
NQ2S	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	5440	27.51	149654.4	0
NQ2S	EQUITY	MCRI	MONARCH CASINO + RESORT INC	'609027107	1400	10.76	15064	0
NQ2S	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	3629	31.79	115365.91	0
NQ2S	EQUITY	AXE	ANIXTER INTL INC	'035290105	1010	40.11	40511.1	0
NQ2S	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	23627	2.22	52451.94	0
NQ2S	EQUITY	BCPC	BALCHEM CORP	'057665200	3961	26.3	104174.3	0
NQ2S	EQUITY	BEZ	BALDOR ELEC CO	'057741100	1928	27.34	52711.52	0
NQ2S	EQUITY	BFT	BALLY TOTAL FITNESS HLDG CORP	'05873K108	1500	0.0001	0.15	0
NQ2S	EQUITY	BEBE	BEBE STORES INC	'075571109	5121	7.36	37690.56	0
NQ2S	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	13402	15.2	203710.4	0
NQ2S	EQUITY	BCRX	BIOCRUST PHARMACEUTICALS INC	'09058V103	4602	8.24	37920.48	0
NQ2S	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES CORP	'090931106	745	32.01	23847.45	0
NQ2S	EQUITY	BLT	BLOUNT INTL INC NEW	'095180105	2617	9.47	24782.99	0
NQ2S	EQUITY	SAM	BOSTON BEER INC	'100557107	1950	37.08	72306	0
NQ2S	EQUITY	BKE	BUCKLE INC	'118440106	5183	34.14	176947.62	0
NQ2S	EQUITY	CDI	C D I CORP	'125071100	277	14.05	3891.85	0
NQ2S	EQUITY	CEC	CEC ENTMT INC	'125137109	5064	25.86	130955.04	0
NQ2S	EQUITY	CTS	CTS CORP	'126501105	500	9.3	4650	0
NQ2S	EQUITY	CACI	CACI INTL INC	'127190304	688	47.27	32521.76	0
NQ2S	EQUITY	CBM	CAMBREX CORP	'132011107	5833	6.3	36747.9	0
NQ2S	EQUITY	CMN	CANTEL MED CORP	'138098108	1907	15.06	28719.42	0
NQ2S	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	6074	24.49	148752.26	0
NQ2S	EQUITY	CCF	CHASE CORP	'16150R104	400	11.7	4680	0

NQ2S	EQUITY	CHTT	CHATTEM INC	'162456107	4022	66.41	267101.02	0
NQ2S	EQUITY	CAKE	CHEESECAKE FACTORY	'163072101	13191	18.52	244297.32	0
NQ2S	EQUITY	CHKE	CHEROKEE INC DEL NEW	'16444H102	1602	23.97	38399.94	0
NQ2S	EQUITY	PLCE	CHILDRENS PL RETAIL STORES INC	'168905107	4856	29.96	145485.76	0
NQ2S	EQUITY	CLRT	CLARIENT INC	'180489106	6353	4.21	26746.13	0
NQ2S	EQUITY	COKE	COCA COLA BOTTLING CO CONS	'191098102	879	48.43	42569.97	0
NQ2S	EQUITY	CSTR	COINSTAR INC	'19259P300	6638	32.98	218921.24	0
NQ2S	EQUITY	CWTR	COLDWATER CREEK INC	'193068103	9992	8.2	81934.4	0
NQ2S	EQUITY	CTG	COMPUTER TASK GROUP INC	'205477102	2114	8.11	17144.54	0
NQ2S	EQUITY	CPTS	CONCEPTUS INC	'206016107	6723	18.54	124644.42	0
NQ2S	EQUITY	CNU	CONTINUCARE CORP	'212172100	5533	3.02	16709.66	0
NQ2S	EQUITY	CRVL	CORVEL CORP	'221006109	1641	28.4	46604.4	0
NQ2S	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	4353	41.22	179430.66	0
NQ2S	EQUITY	CRD/B	CRAWFORD + CO	'224633107	3659	4.41	16136.19	0
NQ2S	EQUITY	CRY	CRYOLIFE INC	'228903100	5551	7.97	44241.47	0
NQ2S	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	12681	20.2	256156.2	0
NQ2S	EQUITY	CYBX	CYBERONICS INC	'23251P102	6012	15.94	95831.28	0
NQ2S	EQUITY	DAKT	DAKTRONICS INC	'234264109	6336	8.57	54299.52	0
NQ2S	EQUITY	DEPO	DEPOMED INC	'249908104	11094	4.37	48480.78	0
NQ2S	EQUITY	DRIV	DIGITAL RIV INC	'25388B104	6772	40.32	273047.04	0
NQ2S	EQUITY	DNEX	DIONEX CORP	'254546104	3880	64.97	252083.6	0
NQ2S	EQUITY	DW	DREW INDS INC	'26168L205	2416	21.69	52403.04	0
NQ2S	EQUITY	DRQ	DRIL QUIP INC	'262037104	6384	49.64	316901.76	0
NQ2S	EQUITY	ELON	ECHELON CORP	'27874N105	4987	12.87	64182.69	0
NQ2S	EQUITY	ECLP	ECLIPSYS CORP	'278856109	12360	19.3	238548	0
NQ2S	EQUITY	EPIQ	EPIQ SYS INC	'26882D109	7070	14.5	102515	0
NQ2S	EQUITY	ESC	EMERITUS CORP	'291005106	4306	21.95	94516.7	0
NQ2S	EQUITY	ENER	ENERGY CONVERSION DEVICES INC	'292659109	8488	11.58	98291.04	0
NQ2S	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	5273	7.08	37332.84	0
NQ2S	EQUITY	EXAC	EXACTECH INC	'30064E109	1754	15.74	27607.96	0
NQ2S	EQUITY	FXEN	FX ENERGY INC	'302695101	9097	3.23	29383.31	0
NQ2S	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	3279	17.18	56333.22	0
NQ2S	EQUITY	FHCO	FEMALE HEALTH CO	'314462102	3492	5.05	17634.6	0
NQ2S	EQUITY	FIF	FINANCIAL FED CORP	'317492106	1992	24.68	49162.56	0
NQ2S	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	2458	49.46	121572.68	0
NQ2S	EQUITY	FLOW	FLOW INTL CORP	'343468104	6851	2.59	17744.09	0
NQ2S	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	11741	9.42	110600.22	0
NQ2S	EQUITY	SIGM	SIGMA DESIGNS	'826565103	4206	14.53	61113.18	0
NQ2S	EQUITY	SLGN	SILGAN HLDGS INC	'827048109	3062	52.73	161459.26	0
NQ2S	EQUITY	SMSI	SMITH MICRO SOFTWARE INC	'832154108	6217	12.36	76842.12	0
NQ2S	EQUITY	SONC	SONIC CORP	'835451105	12183	11.06	134743.98	0
NQ2S	EQUITY	SONO	SONOSITE INC	'83568G104	3714	26.46	98272.44	0
NQ2S	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	7000	6.41	44870	0
NQ2S	EQUITY	SRT	STARTEK INC	'85569C107	900	8.68	7812	0
NQ2S	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	2344	19.17	44934.48	0
NQ2S	EQUITY	HWKN	HAWKINS INC	'420261109	1787	23.36	41744.32	0
NQ2S	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	6968	14.4	100339.2	0
NQ2S	EQUITY	HEB	HEMISPHERX BIOPHARMA INC	'42366C103	25434	2	50868	0
NQ2S	EQUITY	JKHY	HENRY JACK + ASSOC INC	'426281101	18437	23.47	432716.39	0
NQ2S	EQUITY	HTCO	HICKORY TECH CORP	'429060106	2775	8.55	23726.25	0
NQ2S	EQUITY	HOTT	HOT TOPIC INC	'441339108	5744	7.49	43022.56	0
NQ2S	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	12552	8.11	101796.72	0
NQ2S	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	14199	5.52	78378.48	0
NQ2S	EQUITY	INCY	INCYTE CORP	'45337C102	15678	6.75	105826.5	0
NQ2S	EQUITY	ENG	ENGLOBAL CORP	'293306106	3848	4.12	15853.76	0
NQ2S	EQUITY	INOD	INNODATA ISOGEN INC	'457642205	4601	7.95	36577.95	0
NQ2S	EQUITY	NSIT	INSIGHT ENTERPRISES INC	'45765U103	1301	12.21	15885.21	0
NQ2S	EQUITY	IART	INTEGRA LIFESCIENCES CORP	'457985208	4150	34.15	141722.5	0
NQ2S	EQUITY	IVC	INVACARE CORP	'461203101	2729	22.28	60802.12	0
NQ2S	EQUITY	ISIS	ISIS PHARMACEUTICALS	'464330109	20488	14.57	298510.16	0
NQ2S	EQUITY	KTII	K TRON INTL INC	'482730108	460	95.21	43796.6	0
NQ2S	EQUITY	KV/A	K V PHARMACEUTICAL COMPANY	'482740206	5652	3.07	17351.64	0
NQ2S	EQUITY	KNSY	KENSEY NASH CORP	'490057106	1776	28.95	51415.2	0
NQ2S	EQUITY	KNX	KNIGHT TRANSN INC	'499064103	9870	16.78	165618.6	0
NQ2S	EQUITY	KOPN	KOPIN CORP	'500600101	14728	4.8	70694.4	0
NQ2S	EQUITY	LB	LA BARGE INC	'502470107	2100	11.25	23625	0
NQ2S	EQUITY	LNCE	LANCE INC	'514606102	6139	25.82	158508.98	0
NQ2S	EQUITY	LDR	LANDAUER INC	'51476K103	1226	54.98	67405.48	0
NQ2S	EQUITY	LNDC	LANDEC CORP	'514766104	5631	6.4	36038.4	0
NQ2S	EQUITY	LTRE	LEARNING TREE INTL INC	'522015106	1600	11.39	18224	0
NQ2S	EQUITY	LGND	LIGAND PHARMACEUTICALS INC	'53220K207	24595	2.31	56814.45	0
NQ2S	EQUITY	LNN	LINDSAY CORP	'535555106	2509	39.38	98804.42	0
NQ2S	EQUITY	SHOO	MADDEN STEVEN LTD	'556269108	3427	36.81	126147.87	0
NQ2S	EQUITY	MANH	MANHATTAN ASSOCS INC	'562750109	5069	20.2	102393.8	0
NQ2S	EQUITY	MATK	MARTEK BIOSCIENCES CORP	'572901106	1318	22.59	29773.62	0
NQ2S	EQUITY	MMS	MAXIMUS INC	'577933104	3544	46.6	165150.4	0
NQ2S	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	16598	7.55	125314.9	0
NQ2S	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	2173	9.31	20230.63	0
NQ2S	EQUITY	MPR	MET PRO CORP	'590876306	2385	9.69	23110.65	0
NQ2S	EQUITY	MDS	MIDAS INC	'595626102	2990	9.4	28106	0
NQ2S	EQUITY	MINI	MOBILE MINI INC	'60740F105	1959	17.36	34008.24	0
NQ2S	EQUITY	NL	NL INDS INC	'629156407	1741	6.7	11664.7	0
NQ2S	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1593	11.51	18335.43	0

NQ2S	EQUITY	NCI	NAVIGANT CONSULTING CO	'63935N107	10944	13.5	147744	0
NQ2S	EQUITY	NEOG	NEOGEN CORP	'640491106	2927	32.29	94512.83	0
NQ2S	EQUITY	NJR	NEW JERSEY RES CORP	'646025106	1476	36.31	53593.56	0
NQ2S	EQUITY	NDSN	NORDSON CORP	'655663102	2486	56.09	139439.74	0
NQ2S	EQUITY	NVAX	NOVAVAX INC	'670002104	13419	3.96	53139.24	0
NQ2S	EQUITY	CLDA	CLINICAL DATA INC NEW	'18725U109	2433	16.67	40558.11	0
NQ2S	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	1400	5.85	8190	0
NQ2S	EQUITY	OMI	OWENS + MINOR INC NEW	'690732102	7309	45.25	330732.25	0
NQ2S	EQUITY	OXGN	OXIGENE INC	'691828107	10081	1.42	14315.02	0
NQ2S	EQUITY	PFCB	P F CHANGS CHINA BISTRO INC	'69333Y108	5163	33.97	175387.11	0
NQ2S	EQUITY	PSSI	PSS WORLD MED INC	'69366A100	13085	21.83	285645.55	0
NQ2S	EQUITY	PRXL	PAREXEL INTL CORP	'699462107	12652	13.59	171940.68	0
NQ2S	EQUITY	PRKR	PARKERVISION INC	'701354102	6286	4.09	25709.74	0
NQ2S	EQUITY	PATR	PATRIOT TRANSN HLDG INC	'70337B102	236	75.5	17818	0
NQ2S	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	3243	34.53	111980.79	0
NQ2S	EQUITY	PLA	PLAYBOY ENTERPRISES INC	'728117300	6194	3.02	18705.88	0
NQ2S	EQUITY	PLXS	PLEXUS CORP	'729132100	2926	26.34	77070.84	0
NQ2S	EQUITY	ACO	AMCOL INTL CORP	'02341W103	1127	22.89	25797.03	0
NQ2S	EQUITY	AMED	AMEDISYS INC	'023436108	5642	43.63	246160.46	0
NQ2S	EQUITY	ASGR	AMERICA SVC GROUP INC	'02364L109	1791	16.54	29623.14	0
NQ2S	EQUITY	ADPI	AMERICAN DENTAL PARTNERS INC	'025353103	1538	14	21532	0
NQ2S	EQUITY	AIPC	AMERICAN ITALIAN PASTA CO	'027070101	3213	27.18	87329.34	0
NQ2S	EQUITY	ASEI	AMERICAN SCIENCE + ENGR INC	'029429107	1981	68.04	134787.24	0
NQ2S	EQUITY	AMSC	AMERICAN SUPERCONDUCTOR CORP	'030111108	9566	33.54	320843.64	0
NQ2S	EQUITY	ANEN	ANAREN INC	'032744104	2826	17	48042	0
NQ2S	EQUITY	ROG	ROGERS CORP	'775133101	706	29.97	21158.82	0
NQ2S	EQUITY	ROL	ROLLINS INC	'775711104	9592	18.85	180809.2	0
NQ2S	EQUITY	RDK	RUDDICK CORP	'781258108	1627	26.62	43310.74	0
NQ2S	EQUITY	SPSS	SPSS INC	'78462K102	4004	49.95	199999.88	0
NQ2S	EQUITY	SRSI	SRS LABS INC	'78464M106	2553	7.31	18662.43	0
NQ2S	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	12662	1.71	21652.02	0
NQ2S	EQUITY	SHS	SAUER DANFOSS INC	'804137107	383	7.67	2937.61	0
NQ2S	EQUITY	CWCO	CONSOLIDATED WATER CO LTD	'G23773107	1055	16.33	17228.15	0
NQ2S	EQUITY	HA	HAWAIIAN HLDGS INC	'419879101	11236	8.26	92809.36	0
NQ2S	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	9504	6.73	63961.92	0
NQ2S	EQUITY	BCSI	BLUE COAT SYS INC	'09534T508	8632	22.59	194996.88	0
NQ2S	EQUITY	EBIX	EBIX COM INC	'278715206	1465	55.36	81102.4	0
NQ2S	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	2213	18.98	42002.74	0
NQ2S	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	6609	11.36	75078.24	0
NQ2S	EQUITY	OFI	OVERHILL FARMS INC	'690212105	3380	6.05	20449	0
NQ2S	EQUITY	CEVA	CEVA INC	'157210105	3665	10.75	39398.75	0
NQ2S	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCS INC	'73640Q105	3340	45.33	151402.2	0
NQ2S	EQUITY	LCAV	LCA VISION INC	'501803308	2311	7.01	16200.11	0
NQ2S	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	7113	4.46	31723.98	0
NQ2S	EQUITY	SAFT	SAFETY INS GROUP INC	'78648T100	476	32.92	15669.92	0
NQ2S	EQUITY	PWOD	PENNS WOODS BANCORP INC	'708430103	481	32.01	15396.81	0
NQ2S	EQUITY	BPZ	BPZ ENERGY INC	'055639108	16209	7.52	121891.68	0
NQ2S	EQUITY	TASR	TASER INTL INC	'87651B104	13470	4.72	63578.4	0
NQ2S	EQUITY	ACTG	ACACIA RESH CORP	'003881307	6952	8.71	60551.92	0
NQ2S	EQUITY	UVE	UNIVERSAL INS HLDGS INC	'91359V107	2374	5.03	11941.22	0
NQ2S	EQUITY	PDC	PIONEER DRILLING CO	'723655106	2655	7.34	19487.7	0
NQ2S	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	20289	9.74	197614.86	0
NQ2S	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	1079	24.33	26252.07	0
NQ2S	EQUITY	MED	MEDIFAST INC	'58470H101	2854	21.72	61988.88	0
NQ2S	EQUITY	ACTI	ACTIVIDENTITY CORP	'00506P103	4402	2.77	12193.54	0
NQ2S	EQUITY	WRC	WARNACO GROUP INC	'934390402	10072	43.86	441757.92	0
NQ2S	EQUITY	HMSY	HMS HLDGS CORP	'40425J101	5686	38.23	217375.78	0
NQ2S	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	5209	2.93	15262.37	0
NQ2S	EQUITY	LSR	LIFE SCIENCES RESH INC	'532169109	1900	7.96	15124	0
NQ2S	EQUITY	CCNE	CNB FINL CORP PA	'126128107	1185	17.17	20346.45	0
NQ2S	EQUITY	YORW	YORK WTR CO	'987184108	1272	13.86	17629.92	0
NQ2S	EQUITY	CHDX	CHINDEX INTL INC	'169467107	2630	12.58	33085.4	0
NQ2S	EQUITY	SABA	SABA SOFTWARE INC	'784932600	5216	4.21	21959.36	0
NQ2S	EQUITY	CCRN	CROSS CTRY HEALTHCARE INC	'227483104	1017	9.31	9468.27	0
NQ2S	EQUITY	PETS	PETMED EXPRESS COM INC	'716382106	5070	18.85	95669.5	0
NQ2S	EQUITY	SUF	SULPHCO INC	'865378103	14356	1.37	19667.72	0
NQ2S	EQUITY	CBB	CINCINNATI BELL INC NEW	'171871106	8318	3.5	29113	0
NQ2S	EQUITY	CPD	CARACO PHARMACEUTICAL LABS	'14075T107	1127	5.09	5736.43	0
NQ2S	EQUITY	FORM	FORMFACTOR INC	'346375108	10254	23.92	245275.68	0
NQ2S	EQUITY	NGS	NATURAL GAS SVCS GROUP INC	'63886Q109	343	17.62	6043.66	0
NQ2S	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	10957	8.2	89847.4	0
NQ2S	EQUITY	BRKR	BRUKER CORP	'116794108	10693	10.67	114094.31	0
NQ2S	EQUITY	NVEC	NVE CORP	'629445206	1051	53.16	55871.16	0
NQ2S	EQUITY	NTGR	NETGEAR INC	'64111Q104	1877	18.35	34442.95	0
NQ2S	EQUITY	TCBI	TEXAS CAP BANCSHARES INC	'88224Q107	969	16.84	16317.96	0
NQ2S	EQUITY	GLNG	GOLAR LNG LIMITED	'G9456A100	4490	11.06	49659.4	0
NQ2S	EQUITY	PRSC	PROVIDENCE SVC CORP	'743815102	2260	11.66	26351.6	0
NQ2S	EQUITY	SMTS	SOMANETICS CORP	'834445405	2586	16.12	41686.32	0
NQ2S	EQUITY	BVX	BOVIE MED CORP	'10211F100	3627	7.85	28471.95	0
NQ2S	EQUITY	OPVV	OPENWAVE SYS INC	'683718308	7137	2.6	18556.2	0
NQ2S	EQUITY	CRI	CARTER INC	'146229109	9781	26.7	261152.7	0
NQ2S	EQUITY	FORR	FORRESTER RESH INC	'346563109	3446	26.64	91801.44	0
NQ2S	EQUITY	FWRD	FORWARD AIR CORP	'349853101	3012	23.15	69727.8	0

NQ2S	EQUITY	FOSL	FOSSIL INC	'349882100	10276	28.45	292352.2	0
NQ2S	EQUITY	FCEL	FUELCCELL ENERGY INC	'35952H106	13133	4.27	56077.91	0
NQ2S	EQUITY	GERN	GERON CORP	'374163103	9688	6.56	63553.28	0
NQ2S	EQUITY	GSIC	GSI COMM INC	'36238G102	6089	19.31	117578.59	0
NQ2S	EQUITY	MTXX	MATRIX INITIATIVES INC	'57685L105	2737	5.68	15546.16	0
NQ2S	EQUITY	HAE	HAEMONETICS CORP MASS	'405024100	5615	56.12	315113.8	0
NQ2S	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	3905	41.61	162487.05	0
NQ2S	EQUITY	SNX	SYNNEX CORP	'87162W100	820	30.48	24993.6	0
NQ2S	EQUITY	RMTI	ROCKWELL MED TECHNOLOGIES INC	'774374102	2991	7.78	23269.98	0
NQ2S	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	5407	14.3	77320.1	0
NQ2S	EQUITY	NNI	NELNET INC	'64031N108	1275	12.44	15861	0
NQ2S	EQUITY	UTI	UNIVERSAL TECHNICAL INST INC	'913915104	4316	19.7	85025.2	0
NQ2S	EQUITY	TPX	TEMPUR PEDIC INTL INC	'88023U101	16478	18.94	312093.32	0
NQ2S	EQUITY	CDZI	CADIZ INC	'127537207	2721	11.7	31835.7	0
NQ2S	EQUITY	KNOL	KNOLOGY INC	'499183804	2209	9.75	21537.75	0
NQ2S	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	1062	4.6	4885.2	0
NQ2S	EQUITY	ABVTV	ABOVENET INC	'00374N107	2674	48.76	130384.24	0
NQ2S	EQUITY	GEO	GEO GROUP INC	'36159R103	8983	20.17	181187.11	0
NQ2S	EQUITY	DCTH	DEL CATH SYS INC	'24661P104	4761	4.91	23376.51	0
NQ2S	EQUITY	GMXR	GMX RES INC	'38011M108	2752	15.71	43233.92	0
NQ2S	EQUITY	UEIC	UNIVERSAL ELECTRS INC	'913483103	2244	20.42	45822.48	0
NQ2S	EQUITY	UTMD	UTAH MED PRODS INC	'917488108	630	29.32	18471.6	0
NQ2S	EQUITY	VECO	VEECO INSTRS INC DEL	'922417100	3927	23.32	91577.64	0
NQ2S	EQUITY	VSAT	VIASAT INC	'92552V100	5716	26.58	151931.28	0
NQ2S	EQUITY	VICL	VICAL INC	'925602104	9219	4.26	39272.94	0
NQ2S	EQUITY	VVUS	VIVUS	'928551100	17667	10.45	184620.15	0
NQ2S	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	3508	10	35080	0
NQ2S	EQUITY	ZIXI	ZIXIT CORP	'98974P100	13528	2.2	29761.6	0
NQ2S	EQUITY	ZRAN	ZORAN CORP	'98975F101	8484	11.52	97735.68	0
NQ2S	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H100	2736	0.9	2462.4	0
NQ2S	EQUITY	ACTU	ACTUATE CORP	'00508B102	9651	5.78	55782.78	0
NQ2S	EQUITY	AEIS	ADVANCED ENERGY INDS INC	'007973100	5699	14.24	81153.76	0
NQ2S	EQUITY	AFFX	AFFYMETRIX INC	'00826T108	13421	8.78	117836.38	0
NQ2S	EQUITY	ALX	ALEXANDERS INC	'014752109	272	295.88	80479.36	0
NQ2S	EQUITY	AMKR	AMKR TECHNOLOGY INC	'031652100	24029	6.88	165319.52	0
NQ2S	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES DEL	'101388106	5454	12.9	70356.6	0
NQ2S	EQUITY	CYCL	CENTENNIAL COMMUNICATIONS CORP	'15133V208	18596	7.98	148396.08	0
NQ2S	EQUITY	CGNX	COGNEX CORP	'192422103	1577	16.38	25831.26	0
NQ2S	EQUITY	EGP	EASTGROUP PPTYS INC	'277276101	3336	38.22	127501.92	0
NQ2S	EQUITY	ELX	EMULEX CORP	'292475209	16783	10.29	172697.07	0
NQ2S	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	9849	8.25	81254.25	0
NQ2S	EQUITY	GRA	GRACE W R + CO DEL NEW	'38388F108	4661	21.74	101330.14	0
NQ2S	EQUITY	HLIT	HARMONIC INC	'413160102	16010	6.68	106946.8	0
NQ2S	EQUITY	HGSI	HUMAN GENOME SCIENCES INC	'444903108	35905	18.82	675732.1	0
NQ2S	EQUITY	INFA	INFORMATICA CORP	'45666Q102	19174	22.58	432948.92	0
NQ2S	EQUITY	JACK	JACK IN THE BOX INC	'466367109	12579	20.49	257743.71	0
NQ2S	EQUITY	KELYA	KELLY SVCS INC	'488152208	803	12.3	9876.9	0
NQ2S	EQUITY	LTC	LTC PROPERTIES	'502175102	718	24.04	17260.72	0
NQ2S	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	2769	2.25	6230.25	0
NQ2S	EQUITY	MTZ	MASTEC INC	'576323109	8139	12.15	98888.85	0
NQ2S	EQUITY	MRX	MEDICIS PHARMACEUTICAL CORP	'584690309	1699	21.35	36273.65	0
NQ2S	EQUITY	MIPS	MIPS TECHNOLOGIES INC COM	'604567107	9627	3.77	36293.79	0
NQ2S	EQUITY	NHI	NATIONAL HEALTH INVS INC	'63633D104	383	31.65	12121.95	0
NQ2S	EQUITY	NUS	NU SKIN ENTERPRISES INC	'67018T105	10806	18.53	200235.18	0
NQ2S	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	3313	16.02	53074.26	0
NQ2S	EQUITY	PSB	PS BUSINESS PKS INC CA	'69360J107	1219	51.32	62559.08	0
NQ2S	EQUITY	PNY	PIEDMONT NAT GAS INC	'720186105	919	23.94	22000.86	0
NQ2S	EQUITY	PLT	PLANTRONICS INC NEW	'727493108	9468	26.81	253837.08	0
NQ2S	EQUITY	RWT	REDWOOD TR INC.	'758075402	2194	15.5	34007	0
NQ2S	EQUITY	SONE	S1 CORP	'78463B101	11495	6.18	71039.1	0
NQ2S	EQUITY	SCHS	SCHOOL SPECIALTY INC	'807863105	1414	23.72	33540.08	0
NQ2S	EQUITY	SWC	STILLWATER MNG CO	'86074Q102	1596	6.72	10725.12	0
NQ2S	EQUITY	PLCM	POLYCOM INC	'73172K104	7309	26.75	195515.75	0
NQ2S	EQUITY	PWER	POWER ONE INC	'739308104	600	1.95	1170	0
NQ2S	EQUITY	PPD	PRE PAID LEGAL SVCS INC	'740065107	1633	50.8	82956.4	0
NQ2S	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	8747	22.65	198119.55	0
NQ2S	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS INC	'74835Y101	12513	5.52	69071.76	0
NQ2S	EQUITY	RADS	RADIANT SYS INC	'75025N102	5977	10.74	64192.98	0
NQ2S	EQUITY	RHB	REHABCARE GROUP INC	'759148109	3208	21.69	69581.52	0
NQ2S	EQUITY	RBCAA	REPUBLIC BANCORP INC KY	'760281204	255	19.96	5089.8	0
NQ2S	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	2620	35.99	94293.8	0
NQ2S	EQUITY	LIZ	LIZ CLAIBORNE INC	'539320101	14400	4.93	70992	0
NQ2S	EQUITY	COMS	3COM CORP	'885535104	69896	5.23	365556.08	0
NQ2S	EQUITY	EXEL	EXELIXIS INC	'30161Q104	23294	6.38	148615.72	0
NQ2S	EQUITY	TR	TOOTSIE ROLL INDS INC	'890516107	5293	23.78	125867.54	0
NQ2S	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	599	6.87	4115.13	0
NQ2S	EQUITY	ERES	ERESEARCH TECHNOLOGY INC	'29481V108	9284	7	64988	0
NQ2S	EQUITY	KEYN	KEYNOTE SYS INC	'493308100	1767	9.43	16662.81	0
NQ2S	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	8599	17.88	153750.12	0
NQ2S	EQUITY	QTM	QUANTUM CORP	'747906204	45543	1.26	57384.18	0
NQ2S	EQUITY	OPTV	OPENTV CORP	'G67543101	9607	1.38	13257.66	0
NQ2S	EQUITY	SAPF	SAPIENT CORP	'803062108	18542	8.04	149077.68	0
NQ2S	EQUITY	OZRK	BANK OF THE OZARKS INC	'063904106	200	26.53	5306	0

NQ2S	EQUITY	CYBS	CYBERSOURCE CORP DEL	'23251J106	15197	16.67	253333.99	0
NQ2S	EQUITY	MVIS	MICROVISION INC WASH	'594960106	16606	5.51	91499.06	0
NQ2S	EQUITY	NTCT	NETSCOUT SYS INC	'64115T104	4693	13.51	63402.43	0
NQ2S	EQUITY	POWI	POWER INTEGRATIONS	'739276103	5193	33.33	173082.69	0
NQ2S	EQUITY	VPHM	VIROPHARMA INC	'928241108	3281	9.62	31563.22	0
NQ2S	EQUITY	HNI	HNI CORP	'404251100	7158	23.6	168928.8	0
NQ2S	EQUITY	LMNX	LUMINEX CORP DEL	'55027E102	9069	17	154173	0
NQ2S	EQUITY	MSO	MARTHA STEWART LIVING INC	'573083102	4997	6.26	31281.22	0
NQ2S	EQUITY	NTG	NATCO GROUP INC	'63227W203	772	44.28	34184.16	0
NQ2S	EQUITY	SNWL	SONICWALL INC	'835470105	1158	8.4	9727.2	0
NQ2S	EQUITY	TIVO	TIVO INC	'888706108	22979	10.36	238062.44	0
NQ2S	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	54072	5.43	293610.96	0
NQ2S	EQUITY	MCRL	MICREL INC	'594793101	3951	8.15	32200.65	0
NQ2S	EQUITY	TIBX	TIBCO SOFTWARE INC	'88632Q103	13841	9.49	131351.09	0
NQ2S	EQUITY	AVCT	AVOCENT CORP	'053893103	1292	20.27	26188.84	0
NQ2S	EQUITY	PGNX	PROGENICS PHARMACEUTICALS INC	'743187106	4259	5.24	22317.16	0
NQ2S	EQUITY	ARM	ARVINMERITOR INC	'043353101	2141	7.82	16742.62	0
NQ2S	EQUITY	COCO	CORINTHIAN COLLEGES INC	'218868107	17634	18.56	327287.04	0
NQ2S	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	1392	16.85	23455.2	0
NQ2S	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	20265	4.47	90584.55	0
NQ2S	EQUITY	INSM	INSMED INC	'457669208	26373	0.82	21625.86	0
NQ2S	EQUITY	CRIS	CURIS INC	'231269101	13625	2.34	31882.5	0
NQ2S	EQUITY	CPKI	CALIFORNIA PIZZA KITCHEN INC	'13054D109	4192	15.62	65479.04	0
NQ2S	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	2792	10.93	30516.56	0
NQ2S	EQUITY	ISPH	INSPIRE PHARMACEUTICAL INC	'457733103	13372	5.22	69801.84	0
NQ2S	EQUITY	TUNE	MICROTUNE INC DEL	'59514P109	9168	1.82	16685.76	0
NQ2S	EQUITY	MDCO	MEDICINES CO	'584688105	8177	11.01	90028.77	0
NQ2S	EQUITY	TSYS	TELECOMMUNICATION SYS INC	'87929J103	8328	8.36	69622.08	0
NQ2S	EQUITY	AMMD	AMERICAN MED SYS HLDGS	'02744M108	16242	16.92	274814.64	0
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	14418	3.59	51760.62	0
NQ2S	EQUITY	POL	POLYONE CORP	'73179P106	3460	6.67	23078.2	0
NQ2S	EQUITY	DRRX	DURECT CORP INC	'266605104	17781	2.67	47475.27	0
NQ2S	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	9207	2.9	26700.3	0
NQ2S	EQUITY	POZN	POZEN INC	'73941U102	5608	7.36	41274.88	0
NQ2S	EQUITY	WW	WATSON WYATT WORLDWIDE INC	'942712100	7665	43.56	333887.4	0
NQ2S	EQUITY	XXIA	IXIA	'45071R109	6786	6.86	46551.96	0
NQ2S	EQUITY	ESLR	EVERGREEN SOLAR INC	'30033R108	21517	1.92	41312.64	0
NQ2S	EQUITY	ADLR	ADOLOR CORP	'00724X102	7215	1.59	11471.85	0
NQ2S	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	10298	2.38	24509.24	0
NQ2S	EQUITY	HBIO	HARVARD BIOSCIENCE INC	'416906105	4940	3.79	18722.6	0
NQ2S	EQUITY	RECN	RESOURCES CONNECTION INC	'76122Q105	9889	17.06	168706.34	0
NQ2S	EQUITY	TRAD	TRADESTATION GROUP INC	'89267P105	2478	8.15	20195.7	0
NQ2S	EQUITY	ATU	ACTUANT CORP	'00508X203	6906	16.06	110910.36	0
NQ2S	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	1000	10.99	10990	0
NQ2S	EQUITY	JAS	JO ANN STORES INC	'47758P307	2155	26.83	57818.65	0
NQ2S	EQUITY	CIZ	CITIZENS HLDG CO MISS	'174715102	285	26.46	7541.1	0
NQ2S	EQUITY	GETI	GENTEK INC	'37245X203	277	38.04	10537.08	0
NQ2S	EQUITY	TSRA	TESSERA TECHNOLOGIES INC	'88164L100	10667	27.89	297502.63	0
NQ2S	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	12489	1.86	23229.54	0
NQ2S	EQUITY	SIGA	SIGMA TECH INC	'826917106	5600	7.89	44184	0
NQ2S	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	3951	3.01	11892.51	0
NQ2S	EQUITY	CYPB	CYPRESS BIOSCIENCE INC	'232674507	8316	8.17	67941.72	0
NQ2S	EQUITY	PHX	PANHANDLE RLTY CO	'698477106	1571	21.36	33556.56	0
NQ2S	EQUITY	ARB	ARBITRON INC	'03875Q108	5774	20.76	119868.24	0
NQ2S	EQUITY	CFNL	CARDINAL FINL CORP	'14149F109	2875	8.23	23661.25	0
NQ2S	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	1878	9.94	18667.32	0
NQ2S	EQUITY	ITMN	INTERMUNE INC	'45884X103	8354	15.93	133079.22	0
NQ2S	EQUITY	DDRXD	DIEDRICH COFFEE INC	'253675201	872	24.05	20971.6	0
NQ2S	EQUITY	DSCO	DISCOVERY LABORATORIES INC NEW	'254668106	25513	1.36	34697.68	0
NQ2S	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATIONS	'82312B106	5141	17.95	92280.95	0
NQ2S	EQUITY	MCBC	MACATAWA BK CORP	'554225102	15	2.6	39	0
NQ2S	EQUITY	REVV	PRINCETON REVIEW INC	'742352107	3000	4.2	12600	0
NQ2S	EQUITY	PNX	PHOENIX COS INC NEW	'71902E109	3547	3.25	11527.75	0
NQ2S	EQUITY	WMGI	WRIGHT MED GROUP INC	'98235T107	8308	17.86	148380.88	0
NQ2S	EQUITY	ECOL	AMERICAN ECOLOGY CORP	'025533407	3953	18.7	73921.1	0
NQ2S	EQUITY	BABY	NATUS MED INC DEL	'639050103	4510	15.43	69589.3	0
NQ2S	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICES I	'018606202	5210	5.66	29488.6	0
NQ2S	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	20540	13.01	267225.4	0
NQ2S	EQUITY	OMCL	OMNICELL INC	'68213N109	5934	11.14	66104.76	0
NQ2S	EQUITY	CXM	CARDIUM THERAPEUTICS INC	'141916106	11261	1.62	18242.82	0
NQ2S	EQUITY	DPTR	DELTA PETE CORP	'247907207	20337	1.75	35589.75	0
NQ2S	EQUITY	PESI	PERMA FIX ENVIRONMENTAL SVCS	'714157104	11536	2.34	26994.24	0
NQ2S	EQUITY	ODSY	ODYSSEY HEALTHCARE INC	'67611V101	3535	12.5	44187.5	0
NQ2S	EQUITY	AGP	AMERIGROUP CORP	'03073T102	11595	22.17	257061.15	0
NQ2S	EQUITY	AHS	AMN HEALTHCARE SVCS INC	'001744101	7066	9.51	67197.66	0
NQ2S	EQUITY	ABCO	ADVISORY BRD CO	'00762W107	3361	25.14	84495.54	0
NQ2S	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	7295	32.21	234971.95	0
NQ2S	EQUITY	SWS	SWS GROUP INC	'78503N107	418	14.4	6019.2	0
NQ2S	EQUITY	CNC	CENTENE CORP DEL	'15135B101	5054	18.94	95722.76	0
NQ2S	EQUITY	ELOY	ELOYALTY CORP	'290151307	1892	8.01	15154.92	0
NQ2S	EQUITY	RDI/A	READING INTL INC	'755408101	1500	4.11	6165	0
NQ2S	EQUITY	PNNW	PENNICHUCK CORP	'708254206	246	21.76	5352.96	0
NQ2S	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	10544	21.26	224165.44	0

NQ2S	EQUITY	SYNA	SYNAPTICS INC	'87157D109	7585	25.2	191142	0
NQ2S	EQUITY	ZGEN	ZYMOGENETICS INC	'98985T109	8100	6.04	48924	0
NQ2S	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	1891	10.11	19118.01	0
NQ2S	EQUITY	MANT	MANTECH INTL CORP	'564563104	3850	47.16	181566	0
NQ2S	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	4068	15.65	63664.2	0
NQ2S	EQUITY	SBSI	SOUTHSIDE BANCSHARES INC	'84470P109	854	22.52	19232.08	0
NQ2S	EQUITY	DDE	DOVER DOWNS GAMING + ENTMT INC	'260095104	3000	5.7	17100	0
NQ2S	EQUITY	RAE	RAE SYS INC	'75061P102	11752	1.1	12927.2	0
NQ2S	EQUITY	PGC	PEAPACK GLADSTONE FINL CORP	'704699107	390	16.06	6263.4	0
NQ2S	EQUITY	GTI	GRAFTECH INTL LTD	'384313102	10206	14.7	150028.2	0
NQ2S	EQUITY	PLPC	PREFORMED LINE PRODS CO	'740444104	446	40.05	17862.3	0
NQ2S	EQUITY	CPSI	COMPUTER PROGRAMS + SYS INC	'205306103	2116	41.41	87623.56	0
NQ2S	EQUITY	SRX	SRA INTL INC	'78464R105	2526	21.59	54536.34	0
NQ2S	EQUITY	OSTK	OVERSTOCK COM INC DEL	'690370101	3410	14.67	50024.7	0
NQ2S	EQUITY	EGOV	NIC INC	'62914B100	10988	8.89	97683.32	0
NQ2S	EQUITY	AHCI	ALLIED HEALTHCARE INTL INC	'01923A109	3200	2.8	8960	0
NQ2S	EQUITY	BGFV	BIG 5 SPORTING GOODS CORP	'08915P101	4727	15.1	71377.7	0
NQ2S	EQUITY	SWKS	SKYWORKS SOLUTIONS INC	'83088M102	36923	13.24	488860.52	0
NQ2S	EQUITY	CELL	BRIGHTPOINT INC	'109473405	10887	8.75	95261.25	0
NQ2S	EQUITY	LCI	LANNETT CO INC	'516012101	2222	7.48	16620.56	0
NQ2S	EQUITY	WHG	WESTWOOD HLDGS GROUP INC	'961765104	1038	34.7	36018.6	0
NQ2S	EQUITY	IIG	IMERGENT INC	'45247Q100	2267	7.88	17863.96	0
NQ2S	EQUITY	BRKL	BROOKLINE BANCORP INC DEL	'11373M107	3052	9.72	29665.44	0
NQ2S	EQUITY	RUSHA	RUSH ENTERPRISES INC	'781846209	1490	12.92	19250.8	0
NQ2S	EQUITY	TBL	TIMBERLAND CO	'887100105	6091	13.92	84786.72	0
NQ2S	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	18241	7.72	140820.52	0
NQ2S	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	13783	39.92	550217.36	0
NQ2S	EQUITY	VARI	VARIAN INC	'922206107	1419	51.06	72454.14	0
NQ2S	EQUITY	WRE	WASHINGTON REAL ESTATE INVT TR	'939653101	1371	28.8	39484.8	0
NQ2S	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	3574	52	185848	0
NQ2S	EQUITY	WWE	WORLD WRESTLING ENTMT INC	'98156Q108	3698	14.01	51808.98	0
NQ2S	EQUITY	UIS	UNISYS CORP	'909214108	6002	2.67	16025.34	0
NQ2S	EQUITY	GTXI	GTX INC DEL	'40052B108	4094	12.8	52403.2	0
NQ2S	EQUITY	AACC	ASSET ACCEP CAP CORP	'04543P100	1696	7.25	12296	0
NQ2S	EQUITY	PRPX	PORTEC RAIL PRODS INC	'736212101	979	9.49	9290.71	0
NQ2S	EQUITY	ATHR	ATHEROS COMMUNICATIONS INC	'04743P108	13407	26.53	355687.71	0
NQ2S	EQUITY	STRL	STERLING CONSTR INC	'859241101	329	17.91	5892.39	0
NQ2S	EQUITY	END	ENDEAVOUR INTL CORP	'29259G101	22900	1.21	27709	0
NQ2S	EQUITY	CSBK	CLIFTON SVGS BANCORP INC	'18712Q103	100	9.8	980	0
NQ2S	EQUITY	TNS	TNS INC	'872960109	5493	27.4	150508.2	0
NQ2S	EQUITY	SBNY	SIGNATURE BK NEW YORK NY	'82669G104	7175	29	208075	0
NQ2S	EQUITY	CUTR	CUTERA INC	'232109108	1092	8.65	9445.8	0
NQ2S	EQUITY	SNTS	SANTARUS INC	'802817304	11103	3.29	36528.87	0
NQ2S	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	2781	19.42	54007.02	0
NQ2S	EQUITY	BDSI	BIODELIVERY SCIENCES INTL INC	'09060J106	2728	4.8	13094.4	0
NQ2S	EQUITY	CYTK	CYTOKINETICS INC	'23282W100	9449	5.29	49985.21	0
NQ2S	EQUITY	DHIL	DIAMOND HILL INVT GROUP INC	'25264R207	407	57.97	23593.79	0
NQ2S	EQUITY	MCHX	MARCHEX INC	'56624R108	3102	4.91	15230.82	0
NQ2S	EQUITY	ICGE	INTERNET CAP GROUP INC	'46059C205	4600	8.36	38456	0
NQ2S	EQUITY	STMP	STAMPS COM INC	'852857200	2341	9.25	21654.25	0
NQ2S	EQUITY	NUVA	NUVASIVE INC	'670704105	8009	41.76	334455.84	0
NQ2S	EQUITY	ACCL	ACCELRY INC	'00430U103	5890	5.8	34162	0
NQ2S	EQUITY	CVO	CENVEO INC	'15670S105	11631	6.92	80486.52	0
NQ2S	EQUITY	NILE	BLUE NILE INC	'09578R103	2764	62.12	171699.68	0
NQ2S	EQUITY	RJET	REPUBLIC AWYS HLDGS INC	'760276105	1984	9.33	18510.72	0
NQ2S	EQUITY	STAN	STANDARD PKG CORP	'853790103	409	17.49	7153.41	0
NQ2S	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	7927	22.68	179784.36	0
NQ2S	EQUITY	ANGO	ANGIODYNAMICS INC	'03475V101	1501	13.78	20683.78	0
NQ2S	EQUITY	SFL	SHIP FINANCE INTL	'G81075106	5801	12.29	71294.29	0
NQ2S	EQUITY	BBBB	BLACKBOARD INC	'091935502	6963	37.78	263062.14	0
NQ2S	EQUITY	NEU	NEWMARKET CORP	'651587107	2213	93.04	205897.52	0
NQ2S	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	7683	10.61	81516.63	0
NQ2S	EQUITY	MFLX	MULTI FINELINE ELECTRONIX INC	'62541B101	2144	28.71	61554.24	0
NQ2S	EQUITY	MGI	MONEYGRAM INTL INC	'60935Y109	15224	3.14	47803.36	0
NQ2S	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	714	28.05	20027.7	0
NQ2S	EQUITY	VVI	VIAD CORP	'92552R406	643	19.91	12802.13	0
NQ2S	EQUITY	ARBA	ARIBA INC	'04033V203	19191	11.6	222615.6	0
NQ2S	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	3930	45	176850	0
NQ2S	EQUITY	DPZ	DOMINOS PIZZA INC	'25754A201	1002	8.84	8857.68	0
NQ2S	EQUITY	PFWD	PHASE FORWARD INC	'71721R406	9484	14.04	133155.36	0
NQ2S	EQUITY	QCCO	QC HLDGS INC	'74729T101	991	6.75	6689.25	0
NQ2S	EQUITY	MSSR	MCCORMICK + SCHMICKS SEAFOOD	'579793100	600	7.44	4464	0
NQ2S	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	9584	23.2	222348.8	0
NQ2S	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	6858	3.09	21191.22	0
NQ2S	EQUITY	IPCS	IPCS INC DEL	'44980Y305	3437	17.4	59803.8	0
NQ2S	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	9377	34.21	320787.17	0
NQ2S	EQUITY	MNKD	MANNKIND CORP	'56400P201	12641	9.85	124513.85	0
NQ2S	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	4900	18.37	90013	0
NQ2S	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	4707	14.44	67969.08	0
NQ2S	EQUITY	ARD	ARENA RES INC	'040049108	8396	35.5	298058	0
NQ2S	EQUITY	CNS	COHEN + STEERS INC	'19247A100	1766	24	42384	0
NQ2S	EQUITY	BJRI	BJS RESTAURANTS INC	'09180C106	4273	14.99	64052.27	0
NQ2S	EQUITY	WIBC	WILSHIRE BANCORP INC	'97186T108	300	7.34	2202	0

NQ2S	EQUITY	STXS	STEREOTAXIS INC	'85916J102	5556	4.46	24779.76	0
NQ2S	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	8216	15.98	131291.68	0
NQ2S	EQUITY	COGT	COGENT INC	'19239Y108	9350	10.1	94435	0
NQ2S	EQUITY	STST	ARGON ST INC	'040149106	2504	19.05	47701.2	0
NQ2S	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	10941	10.62	116193.42	0
NQ2S	EQUITY	PEET	PEETS COFFEE AND TEA INC	'705560100	2497	28.23	70490.31	0
NQ2S	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	12840	14.22	182584.8	0
NQ2S	EQUITY	NARA	NARA BANCORP INC	'63080P105	2262	6.95	15720.9	0
NQ2S	EQUITY	ATPG	ATP OIL + GAS CORPORATION	'00208J108	1611	17.89	28820.79	0
NQ2S	EQUITY	JCOM	J2 GLOBAL COMMUNICATIONS	'46626E205	8955	23.01	206054.55	0
NQ2S	EQUITY	FTEK	FUEL TECH INC	'359523107	3053	11.2	34193.6	0
NQ2S	EQUITY	AFCE	AFC ENTERPRISES INC	'00104Q107	688	8.42	5792.96	0
NQ2S	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	18323	14.03	257071.69	0
NQ2S	EQUITY	INPC	INPHONIC INC	'45772G105	870	0.0001	0.09	0
NQ2S	EQUITY	NTRI	NUTRI SYS INC NEW	'67069D108	6697	15.26	102196.22	0
NQ2S	EQUITY	USMO	USA MOBILITY INC	'90341G103	4402	12.88	56697.76	0
NQ2S	EQUITY	IWA	IOWA TELECOMMUNICATION SVCS	'462594201	1410	12.6	17766	0
NQ2S	EQUITY	MPWR	MONOLITHIC PWR SYS INC	'609839105	7402	23.45	173576.9	0
NQ2S	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	5334	11.06	58994.04	0
NQ2S	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	19381	15.64	303118.84	0
NQ2S	EQUITY	MELA	ELECTRO OPTICALSCIENCES INC	'285192100	4306	9.58	41251.48	0
NQ2S	EQUITY	KBW	KBW INC	'482423100	3589	32.22	115637.58	0
NQ2S	EQUITY	HTM	U S GEOTHERMAL INC	'90338S102	12696	1.56	19805.76	0
NQ2S	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	3213	67.34	216363.42	0
NQ2S	EQUITY	MBLX	METABOLIX INC	'591018809	4214	10.28	43319.92	0
NQ2S	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	3521	17.66	62180.86	0
NQ2S	EQUITY	HNSN	HANSEN MED INC	'411307101	4499	3.5	15746.5	0
NQ2S	EQUITY	SBH	SALLY BEAUTY HLDGS INC	'79546E104	5016	7.11	35663.76	0
NQ2S	EQUITY	VQ	VENOCO INC	'92275P307	1670	11.51	19221.7	0
NQ2S	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	907	11.41	10348.87	0
NQ2S	EQUITY	GOK	GEOKINETICS INC	'372910307	871	21.2	18465.2	0
NQ2S	EQUITY	JAV	JAVELIN PHARMACEUTICALS INC	'471894105	10543	1.95	20558.85	0
NQ2S	EQUITY	SYUT	SYNUTRA INTL INC	'87164C102	3905	13.71	53537.55	0
NQ2S	EQUITY	UEC	URANIUM ENERGY COORP	'916896103	11716	2.95	34562.2	0
NQ2S	EQUITY	RDNT	RADNET INC	'750491102	7742	2.59	20051.78	0
NQ2S	EQUITY	ASTI	ASCENT SOLAR TECHNOLOGIES INC	'043635101	829	7.54	6250.66	0
NQ2S	EQUITY	ALGT	ALLEGIANTRAVEL CO	'01748X102	3340	38.09	127220.6	0
NQ2S	EQUITY	KCAP	KOHLBERG CAP CORP	'500233101	600	6.03	3618	0
NQ2S	EQUITY	IPGP	IPG PHOTONICS CORP	'44980X109	4984	15.2	75756.8	0
NQ2S	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	2221	9.89	21965.69	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	3700	11.6	42920	0
NQ2S	EQUITY	NEWS	NEWSTAR FINANCIAL INC	'65251F105	2107	3.29	6932.03	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	3047	23.89	72792.83	0
NQ2S	EQUITY	ISLN	ISILON SYS INC	'46432L104	5579	6.1	34031.9	0
NQ2S	EQUITY	DBTK	DOUBLE TAKE SOFTWARE	'258598101	3400	10.19	34646	0
NQ2S	EQUITY	AIMC	ALTRA HLDGS INC	'02208R106	1034	11.19	11570.46	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	2362	7.56	17856.72	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	1545	13.44	20764.8	0
NQ2S	EQUITY	GLDD	GREAT LAKES DREDGE	'390607109	8082	6.98	56412.36	0
NQ2S	EQUITY	AVAV	AERONVIRONMENT INC	'008073108	2946	28.09	82753.14	0
NQ2S	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	3099	18.32	56773.68	0
NQ2S	EQUITY	ORIT	ORITANI FINL CORP	'686323106	1723	13.64	23501.72	0
NQ2S	EQUITY	MIPJ	MOLECULAR INSIGHT PHARMCEUTCAL	'60852M104	4400	5.53	24332	0
NQ2S	EQUITY	HQS	HQ SUSTAINABLE MARTITIME	'40426A208	2026	8.8	17828.8	0
NQ2S	EQUITY	JRCC	JAMES RIV COAL CO	'470355207	6091	19.11	116399.01	0
NQ2S	EQUITY	ELS	EQUITY LIFESTYLE PPTYS INC	'29472R108	3410	42.79	145913.9	0
NQ2S	EQUITY	SMA	SYMMETRY MED INC	'871546206	1638	10.37	16986.06	0
NQ2S	EQUITY	KNL	KNOLL INC	'498904200	10310	10.43	107533.3	0
NQ2S	EQUITY	WOLF	GREAT WOLF RESORTS INC	'391523107	400	3.57	1428	0
NQ2S	EQUITY	AEA	ADVANCE AMER CASH ADVANCE	'00739W107	8922	5.6	49963.2	0
NQ2S	EQUITY	WRES	WARREN RES INC	'93564A100	6771	2.96	20042.16	0
NQ2S	EQUITY	PGI	PREMIERE GLOBAL SVCS INC	'740585104	10244	8.31	85127.64	0
NQ2S	EQUITY	AMCS	AMICAS INC	'001712108	5566	3.6	20037.6	0
NQ2S	EQUITY	MDF	METROPOLITAN HEALTH NETWORKS	'592142103	8492	2.18	18512.56	0
NQ2S	EQUITY	GFIG	GFI GROUP INC	'361652209	14187	7.23	102572.01	0
NQ2S	EQUITY	OXPS	OPTIONSPRESS HLDGS INC	'684010101	9224	17.28	159390.72	0
NQ2S	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	7038	11.71	82414.98	0
NQ2S	EQUITY	DLR	DOLLAR FINL CORP	'256664103	4447	16.02	71240.94	0
NQ2S	EQUITY	ARP	AMERICAN REPROGRAPHICSCO	'029263100	6974	9.52	66392.48	0
NQ2S	EQUITY	KIRK	KIRKLANDS INC	'497498105	2692	14.25	38361	0
NQ2S	EQUITY	RRGB	RED ROBIN GOURMET BURGERS INC	'75689M101	816	20.42	16662.72	0
NQ2S	EQUITY	LF	LEAPROG ENTERPRISES INC	'52186N106	2075	4.11	8528.25	0
NQ2S	EQUITY	MSTR	MICROSTRATEGY INC	'594972408	1990	71.54	142364.6	0
NQ2S	EQUITY	PSYS	PSYCHIATRIC SOLUTIONS INC	'74439H108	8336	26.76	223071.36	0
NQ2S	EQUITY	GROW	US GLOBAL INVS INC	'902952100	2435	12.33	30023.55	0
NQ2S	EQUITY	MCF	CONTANGO OIL + GAS CO	'21075N204	2523	51.06	128824.38	0
NQ2S	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	1219	14.13	17224.47	0
NQ2S	EQUITY	CCOI	COGENT COMMUNICATIONS GRP INC	'19239V302	9665	11.3	109214.5	0
NQ2S	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	14777	7.11	105064.47	0
NQ2S	EQUITY	RCNI	RCN CORP	'749361200	7956	9.3	73990.8	0
NQ2S	EQUITY	DXCM	DEXCOM INC	'252131107	9988	7.93	79204.84	0
NQ2S	EQUITY	CORE	CORE MARK HLDG CO INC	'218681104	585	28.6	16731	0
NQ2S	EQUITY	PAY	VERIFONE HLDGS INC	'92342Y109	15880	15.89	252333.2	0

NQ2S	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	4099	16.41	67264.59	0
NQ2S	EQUITY	ADCT	ADC TELECOMMUNICATIONS INC	'000886309	4081	8.34	34035.54	0
NQ2S	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	2950	4.85	14307.5	0
NQ2S	EQUITY	CRAI	CRA INTL INC	'12618T105	1981	27.29	54061.49	0
NQ2S	EQUITY	TMRK	TERREMARK WORLDWIDE INC	'881448203	12665	6.22	78776.3	0
NQ2S	EQUITY	CTRN	CITI TRENDS INC	'17306X102	3185	28.47	90676.95	0
NQ2S	EQUITY	ATLO	AMES NATL CORP	'031001100	651	24.11	15695.61	0
NQ2S	EQUITY	SIVB	SVB FINL GROUP	'78486Q101	697	43.27	30159.19	0
NQ2S	EQUITY	XNPT	XENOPORT INC	'98411C100	6507	21.23	138143.61	0
NQ2S	EQUITY	LHCG	LHC GROUP INC	'50187A107	3293	29.93	98559.49	0
NQ2S	EQUITY	UEPS	NET 1 UEPS TECHNOLOGIES INC	'64107N206	6834	20.96	143240.64	0
NQ2S	EQUITY	MEND	MICRUS CORP	'59518V102	3359	12.95	43499.05	0
NQ2S	EQUITY	DTSI	DTS INC	'23335C101	3771	27.38	103249.98	0
NQ2S	EQUITY	ALLI	ALLION HEALTHCARE INC	'019615103	500	5.85	2925	0
NQ2S	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	3316	4.36	14457.76	0
NQ2S	EQUITY	LINC	LINCOLN EDL SVCS CORP	'533535100	2104	22.88	48139.52	0
NQ2S	EQUITY	KNXA	KENEXA CORP	'488879107	4919	13.48	66308.12	0
NQ2S	EQUITY	DSW	DSW INC	'23334L102	203	15.97	3241.91	0
NQ2S	EQUITY	VLCM	VOLCOM INC	'92864N101	4081	16.48	67254.88	0
NQ2S	EQUITY	GB	GREATBATCH INC	'39153L106	3612	22.47	81161.64	0
NQ2S	EQUITY	PBIP	PRUDENTIAL BANCORP INC PA	'744319104	955	10.04	9588.2	0
NQ2S	EQUITY	PALM	PALM INC NEW	'696643105	32152	17.43	560409.36	0
NQ2S	EQUITY	DMND	DIAMOND FOODS INC	'252603105	2831	31.72	89799.32	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	4060	16.06	65203.6	0
NQ2S	EQUITY	HITT	HITTE MICROWAVE CORP	'43365Y104	4697	36.78	172755.66	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMM HOLDINGS INC	'209034107	2614	16.01	41850.14	0
NQ2S	EQUITY	PIKE	PIKE ELEC CORP	'721283109	1608	11.98	19263.84	0
NQ2S	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	200	9.93	1986	0
NQ2S	EQUITY	CBZ	CBIZ INC	'124805102	9512	7.46	70959.52	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	2318	39.95	92604.1	0
NQ2S	EQUITY	OFLX	OMERGA FLEX INC	'682095104	800	16.77	13416	0
NQ2S	EQUITY	UNCA	UNICA CORP	'904583101	3056	7.62	23286.72	0
NQ2S	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGIES	'00752J108	9200	3.97	36524	0
NQ2S	EQUITY	RUTH	RUTHS HOSPITALITY GROUP INC	'783332109	3400	4.22	14348	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	4456	23.33	103958.48	0
NQ2S	EQUITY	HPY	HEARTLAND PMT SYS INC	'42235N108	8243	14.51	119605.93	0
NQ2S	EQUITY	BGS	B + G FOODS INC	'05508R106	1489	8.19	12194.91	0
NQ2S	EQUITY	GBL	GAMCO INVS INC	'361438104	922	45.7	42135.4	0
NQ2S	EQUITY	GCA	GLOBAL CASH ACCESS HLDGS INC	'378967103	7428	7.31	54298.68	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE INC	'142042209	1979	7.22	14288.38	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	3081	21.86	67350.66	0
NQ2S	EQUITY	TLEO	TALEO CORP	'87424N104	6842	22.64	154902.88	0
NQ2S	EQUITY	TAL	TAL INTL GROUP INC	'874083108	232	14.22	3299.04	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	1143	10.61	12127.23	0
NQ2S	EQUITY	NCIT	NCI INC	'62886K104	1395	28.66	39980.7	0
NQ2S	EQUITY	HERO	HERCULES OFFSHORE INC	'427093109	2701	4.91	13261.91	0
NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC COM	'67072V103	4960	6.69	33182.4	0
NQ2S	EQUITY	CBEY	CBEYOND INC	'149847105	5016	16.13	80908.08	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS I	'543881106	2299	27.48	63176.52	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	4220	12.31	51948.2	0
NQ2S	EQUITY	THRX	THERAVANCE INC	'88338T104	11723	14.64	171624.72	0
NQ2S	EQUITY	HURN	HURON CONSULTING GRP INC	'447462102	4730	25.83	122175.9	0
NQ2S	EQUITY	TRLG	TRUE RELIGION APPL	'89784N104	5535	25.93	143522.55	0
NQ2S	EQUITY	TWGP	TOWER GROUP INC	'891777104	7895	24.39	192559.05	0
NQ2S	EQUITY	CLMS	CALAMOS ASSET MGMT INC	'12811R104	437	13.06	5707.22	0
NQ2S	EQUITY	EFSC	ENTERPRISE FINL SVCS CORP	'293712105	1598	9.25	14781.5	0
NQ2S	EQUITY	OMX	OFFICEMAX INC DEL	'67622P101	12066	12.58	151790.28	0
NQ2S	EQUITY	MKTX	MARKETAXESS HLDGS INC	'57060D108	6882	12.05	82928.1	0
NQ2S	EQUITY	LPHI	LIFE PARTNERS HLDGS INC	'53215T106	1526	17.9	27315.4	0
NQ2S	EQUITY	HRBN	HARBIN ELEC INC	'41145W109	3275	16.88	55282	0
NQ2S	EQUITY	ANCI	AMERICAN CARESOURCE HLDGS INC	'02505A103	3062	4.37	13380.94	0
NQ2S	EQUITY	IN	INTERMEC INC	'458786100	13654	14.1	192521.4	0
NQ2S	EQUITY	PHIIK	PHI INC	'69336T205	1501	20.28	30440.28	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	26280	7.88	207086.4	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS	'05348P401	12873	2.08	26775.84	0
NQ2S	EQUITY	KOP	KOPPERS HLDGS INC	'50060P106	2838	29.65	84146.7	0
NQ2S	EQUITY	HWAY	HEALTHWAYS INC	'422245100	507	15.32	7767.24	0
NQ2S	EQUITY	TWPG	THOMAS WEISEL PARTNERS GROUP	'884481102	1200	5.34	6408	0
NQ2S	EQUITY	UAUA	UAL CORP	'902549807	29804	9.22	274792.88	0
NQ2S	EQUITY	PCH	POTLATCH CORP NEW	'737630103	4528	28.45	128821.6	0
NQ2S	EQUITY	CROX	CROCS INC	'227046109	6530	6.65	43424.5	0
NQ2S	EQUITY	NTLS	NTELOS HLDGS CORP	'67020Q107	6589	17.66	116361.74	0
NQ2S	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	8303	23.28	193293.84	0
NQ2S	EQUITY	HUGH	HUGHES COMMUNICATIONS INC	'444398101	1976	30.34	59951.84	0
NQ2S	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	3034	5.42	16444.28	0
NQ2S	EQUITY	LQDT	LIQUIDITY SVCS INC	'53635B107	3245	10.32	33488.4	0
NQ2S	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	25464	13.82	351912.48	0
NQ2S	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	11955	38.37	458713.35	0
NQ2S	EQUITY	ADY	AMERICAN DAIRY INC	'025334103	2151	28.33	60937.83	0
NQ2S	EQUITY	ZZ	SEALY CORP	'812139301	1618	3.2	5177.6	0
NQ2S	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	5815	11.64	67686.6	0
NQ2S	EQUITY	FRPT	FORCE PROTN INC	'345203202	15247	5.46	83248.62	0
NQ2S	EQUITY	LWSN	LAWSON SOFTWARE INC NEW	'52078P102	12199	6.24	76121.76	0

NQ2S	EQUITY	CPII	CPI INTL INC	'12618M100	468	11.19	5236.92	0
NQ2S	EQUITY	DCP	DYNCORP INTL INC	'26817C101	1010	18	18180	0
NQ2S	EQUITY	MITI	MICROMET INC	'59509C105	12508	6.66	83303.28	0
NQ2S	EQUITY	PZG	PARAMOUNT GOLD AND SILVER CORP	'69924P102	15343	1.37	21019.91	0
NQ2S	EQUITY	ABAT	ADVANCED BATTERY TECHNOLOGY	'00752H102	11200	4.34	48608	0
NQ2S	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	2968	12.21	36239.28	0
NQ2S	EQUITY	POOL	POOL CORP	'73278L105	5746	22.22	127676.12	0
NQ2S	EQUITY	PNSN	PENSON WORLDWIDE INC	'709600100	2651	9.74	25820.74	0
NQ2S	EQUITY	DORM	DORMAN PRODS INC	'258278100	529	15.02	7945.58	0
NQ2S	EQUITY	CLUB	TOWN SPORTS INTL HLDGS INC	'89214A102	3136	2.51	7871.36	0
NQ2S	EQUITY	SQNM	SEQUENOM INC	'817337405	13353	3.23	43130.19	0
NQ2S	EQUITY	ATEC	ALPHATEC HLDGS INC	'02081G102	7068	4.6	32512.8	0
NQ2S	EQUITY	SVVS	SAVVIS INC	'805423308	7938	15.82	125579.16	0
NQ2S	EQUITY	LOOP	LOOPNET INC	'543524300	4328	9.04	39125.12	0
NQ2S	EQUITY	CRAY	CRAY INC	'225223304	5326	8.33	44365.58	0
NQ2S	EQUITY	CHTP	CHELSEA THERAPEUTICS INTL LTD	'163428105	7450	2.51	18699.5	0
NQ2S	EQUITY	CPHD	CEPHEID	'15670R107	12744	13.22	168475.68	0
NQ2S	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	8162	2.29	18690.98	0
NQ2S	EQUITY	VOLC	VOLCANO CORP	'928645100	7985	16.82	134307.7	0
NQ2S	EQUITY	HWCC	HOUSTON WIRE CABLE CO	'44244K109	1647	11.05	18199.35	0
NQ2S	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	3608	12.47	44991.76	0
NQ2S	EQUITY	VTIV	INVENTIV HEALTH INC	'46122E105	2433	16.73	40704.09	0
NQ2S	EQUITY	RZ	RASER TECHNOLOGIES INC	'754055101	11419	1.53	17471.07	0
NQ2S	EQUITY	SIRO	SIRONA DENTAL SYS INC	'82966C103	3706	29.75	110253.5	0
NQ2S	EQUITY	TWLL	TECHWELL INC	'87874D101	3090	10.98	33928.2	0
NQ2S	EQUITY	MOVE	MOVE INC	'62458M108	33738	2.7	91092.6	0
NQ2S	EQUITY	JCG	J CREW GROUP INC	'46612H402	11044	35.82	395596.08	0
NQ2S	EQUITY	OMTR	OMNITURE INC	'68212S109	14014	21.44	300460.16	0
NQ2S	EQUITY	WSII	WASTE SVCS INC DEL	'941075202	600	4.62	2772	0
NQ2S	EQUITY	IDRA	IDERA PHARMACEUTICALS INC	'45168K306	4658	7.41	34515.78	0
NQ2S	EQUITY	TWB	TWEEN BRANDS INC	'901166108	818	8.39	6863.02	0
NQ2S	EQUITY	FRP	FAIRPOINT COMMUNICATIONS INC	'305560104	13548	0.41	5554.68	0
NQ2S	EQUITY	SVR	SYNIVERSE HLDGS INC	'87163F106	12426	17.5	217455	0
NQ2S	EQUITY	SWHC	SMITH + WESSON HLDG CORP	'831756101	12901	5.23	67472.23	0
NQ2S	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	8402	29.51	247943.02	0
NQ2S	EQUITY	ITWO	I2 TECHNOLOGIES INC	'465754208	2816	16.04	45168.64	0
NQ2S	EQUITY	KRNY	KEARNY FINL CORP	'487169104	1019	10.42	10617.98	0
NQ2S	EQUITY	BIOS	BIOSCRIP INC	'09069N108	8412	6.76	56865.12	0
NQ2S	EQUITY	CKXE	CKX INC	'12562M106	12715	6.71	85317.65	0
NQ2S	EQUITY	EVR	EVERCORE PARTNERS INC	'29977A105	681	29.22	19898.82	0
NQ2S	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	4287	4.94	21177.78	0
NQ2S	EQUITY	FSYS	FUEL SYS SOLUTIONS INC	'35952W103	3024	35.99	108833.76	0
NQ2S	EQUITY	ID	L 1 IDENTITY SOLUTIONS INC	'50212A106	12751	6.99	89129.49	0
NQ2S	EQUITY	CAR	AVIS BUDGET GROUP INC	'05377A105	12975	13.36	173346	0
NQ2S	EQUITY	DGIT	DG FASTCHANNEL INC	'23326R109	4573	20.94	95758.62	0
NQ2S	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	2375	6.23	14796.25	0
NQ2S	EQUITY	DIVX	DIVX INC	'255413106	4472	5.46	24417.12	0
NQ2S	EQUITY	CVLT	COMMVAULT SYS INC	'204166102	9112	20.75	189074	0
NQ2S	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	12007	21.96	263673.72	0
NQ2S	EQUITY	HDIX	HOME DIAGNOSTICS INC DEL	'437080104	983	6.76	6645.08	0
NQ2S	EQUITY	PARD	PONIARD PHARMACEUTICALS INC	'732449301	4970	7.48	37175.6	0
NQ2S	EQUITY	ICFI	ICF INTL INC	'44925C103	1949	30.32	59093.68	0
NQ2S	EQUITY	EEE	EVERGREEN ENERGY INC NEW	'300248104	36056	0.62	22354.72	0
NQ2S	EQUITY	BARE	BARE ESSENTUALS INC	'067511105	14562	11.89	173142.18	0
NQ2S	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	851	16.63	14152.13	0
NQ2S	EQUITY	VPFG	VIEWPOINT FINL GROUP	'926727108	2137	14.04	30003.48	0
NQ2S	EQUITY	GEOY	GEOEYE INC	'37250W108	3887	26.8	104171.6	0
NQ2S	EQUITY	EHTH	EHEALTH INC	'28238P109	5406	14.52	78495.12	0
NQ2S	EQUITY	APKT	ACME PACKET INC	'004764106	8448	10.01	84564.48	0
NQ2S	EQUITY	MDVN	MEDIVATION INC	'58501N101	6307	27.14	171171.98	0
NQ2S	EQUITY	FMR	FIRST MERCURY FINL CORP	'320841109	1481	13.32	19726.92	0
NQ2S	EQUITY	SXE	STANLEY INC	'854532108	2522	25.72	64865.84	0
NQ2S	EQUITY	SUSS	SUSSER HLDGS CORP	'869233106	300	12.57	3771	0
NQ2S	EQUITY	EXLS	EXLSERVICE HLDGS INC	'302081104	3191	14.86	47418.26	0
NQ2S	EQUITY	CCRT	COMPUCREDIT HLDGS CORP	'20478T107	2220	4.71	10456.2	0
NQ2S	EQUITY	LOGM	LOGMEIN INC	'54142L109	1203	18.31	22026.93	0
NQ2S	EQUITY	DINE	REWARDS NETWORK INC	'761557206	615	13.74	8450.1	0
NQ2S	EQUITY	APAGF	APCO OIL + GAS INTERNATIONAL	'G0471F109	1942	22.92	44510.64	0
NQ2S	EQUITY		CUMBERLAND PHARMACEUTICALS	'230770109	1438	16.19	23281.22	0
NQ2S	EQUITY		STARWOOD PROPERTY TRUST INC	'85571B105	775	20.25	15693.75	0
NQ2S	EQUITY	PVTB	PRIVATEBANKCORP INC	'742962103	5008	24.46	122495.68	0
NQ2S	EQUITY	SFE	SAFEGUARD SCIENTIFICS INC	'786449207	1678	10.97	18407.66	0
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	1795	8.27	14844.65	0
NQ2S	EQUITY		ATLAS ENERGY INC	'049298102	3553	27.07	96179.71	0
NQ2S	CASH		US DOLLAR	'USD	-52517.05	1	-52517.05	0
NQ2S	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	4200	3.1	13020	0
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	768	16.97	13032.96	0
NQ2S	EQUITY	ARAY	ACCURAY INC	'004397105	8574	6.5	55731	0
NQ2S	EQUITY	SDXC	SWITCH + DATA FACS CO INC	'871043105	4473	13.61	60877.53	0
NQ2S	EQUITY	PRTS	US AUTO PARTS NETWORK INC	'90343C100	300	5.45	1635	0
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	6276	18.23	114411.48	0
NQ2S	EQUITY	CAST	CHINACAST ED CORP	'16946T109	6302	7.27	45815.54	0
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	6260	13.53	84697.8	0

NQ2S	EQUITY	OPXT	OPNEXT INC	'68375V105	2174	2.93	6369.82	0
NQ2S	EQUITY	CHRD	CHORDIANT SOFTWARE INC	'170404305	6440	3.89	25051.6	0
NQ2S	EQUITY	PAET	PAETEC HLDG CORP	'695459107	26833	3.87	103843.71	0
NQ2S	EQUITY	CSR	CHINA SEC SURVEILLANCE TECH	'16942J105	5721	7.14	40847.94	0
NQ2S	EQUITY	STEC	STEC INC	'784774101	5451	29.39	160204.89	0
NQ2S	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	4808	21.47	103227.76	0
NQ2S	EQUITY	BBND	BIGBAND NETWORKS INC	'089750509	7605	4.01	30496.05	0
NQ2S	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	12844	8.84	113540.96	0
NQ2S	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	3314	8.46	28036.44	0
NQ2S	EQUITY	PLX	PROTALIX BIOTHERAPEUTICS INC	'74365A101	7512	8.26	62049.12	0
NQ2S	EQUITY	COMV	COMVERGE INC	'205859101	4125	12.21	50366.25	0
NQ2S	EQUITY	CFSG	CHINA FIRE + SEC GROUP INC	'16938R103	3056	19.2	58675.2	0
NQ2S	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	3196	14.52	46405.92	0
NQ2S	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	6429	3.95	25394.55	0
NQ2S	EQUITY	UA	UNDER ARMOUR INC	'904311107	7254	27.83	201878.82	0
NQ2S	EQUITY	VOCS	VOCUS INC	'92858J108	3642	20.89	76081.38	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	8270	18.91	156385.7	0
NQ2S	EQUITY	EMS	EMERGENCY MED SVCS CORP	'29100P102	2177	46.5	101230.5	0
NQ2S	EQUITY	CSFL	CENTERSTATE BKS FL INC	'15201P109	1400	7.89	11046	0
NQ2S	EQUITY	AOB	AMERICAN ORIENTAL BIOENGINEE	'028731107	4764	4.86	23153.04	0
NQ2S	EQUITY	JMP	JMP GROUP INC	'46629U107	400	9.66	3864	0
NQ2S	EQUITY	ANV	ALLIED NEVADA GOLD CORP	'019344100	10114	9.79	99016.06	0
NQ2S	EQUITY	PODD	INSULET CORP COM	'45784P101	5630	11.23	63224.9	0
NQ2S	EQUITY	TRS	TRIMAS CORP	'896215209	2635	5.1	13438.5	0
NQ2S	EQUITY	ENOC	ENERNOC INC	'292764107	3036	33.16	100673.76	0
NQ2S	EQUITY	FRM	FURMANITE CORP	'361086101	5395	4.31	23252.45	0
NQ2S	EQUITY	RRR	RSC HLDGS INC	'74972L102	10701	7.27	77796.27	0
NQ2S	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	7781	14.41	112124.21	0
NQ2S	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	3285	8.75	28743.75	0
NQ2S	EQUITY	STAR	STARENT NETWORKS CORP	'85528P108	8636	25.42	219527.12	0
NQ2S	EQUITY	INFN	INFINERA CORP	'45667G103	18400	7.95	146280	0
NQ2S	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	7010	4.06	28460.6	0
NQ2S	EQUITY	FBCM	FBR CAP MKTS CORP	'30247C301	900	5.93	5337	0
NQ2S	EQUITY	BAGL	EINSTEIN NOAH REST GROUP INC	'28257U104	972	12.04	11702.88	0
NQ2S	EQUITY	HOGS	ZHONGPIN INC	'98952K107	4476	14.72	65886.72	0
NQ2S	EQUITY	BWY	BWAY HLDG CO	'12429T104	216	18.51	3998.16	0
NQ2S	EQUITY	OPK	OPKO HEALTH INC	'68375N103	9616	2.28	21924.48	0
NQ2S	EQUITY	SCOR	COMSCORE INC	'20564W105	4738	18.01	85331.38	0
NQ2S	EQUITY	PRO	PROS HLDGS INC	'74346Y103	4118	8.42	34673.56	0
NQ2S	EQUITY	PPO	POLYPOR INTERNATIONAL INC	'73179V103	1464	12.91	18900.24	0
NQ2S	EQUITY	MBRK	MIDDLEBROOK PHARMACEUTICALS IN	'596087106	9000	1.15	10350	0
NQ2S	EQUITY	SHOR	SHORETEL INC	'825211105	9597	7.81	74952.57	0
NQ2S	EQUITY	RBI	SPORT SUPPLY GROUP INC DEL	'84916A104	749	10.19	7632.31	0
NQ2S	EQUITY	BMRC	BANK MARIN BANCORP	'063425102	874	31.33	27382.42	0
NQ2S	EQUITY	IDCC	INTERDIGITAL INC PA	'45867G101	9596	23.16	222243.36	0
NQ2S	EQUITY	WATG	WONDER AUTO TECHNOLOGY INC	'978166106	3200	12	38400	0
NQ2S	EQUITY	DHX	DICE HLDGS INC	'253017107	3300	6.56	21648	0
NQ2S	EQUITY	MF	MF GLOBAL LTD	'G60642108	6247	7.27	45415.69	0
NQ2S	EQUITY	NZ	NETEZZA CORP	'64111N101	10347	11.24	116300.28	0
NQ2S	EQUITY	HGG	HHGREGG INC	'42833L108	2772	16.94	46957.68	0
NQ2S	EQUITY	OWW	ORBIZ WORLDWIDE INC	'68557K109	3329	6.18	20573.22	0
NQ2S	EQUITY	AIRV	AIRVANA INC	'00950V101	3103	6.77	21007.31	0
NQ2S	EQUITY	PMC	PHARMERICA CORP	'71714F104	6725	18.57	124883.25	0
NQ2S	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	7639	15.13	115578.07	0
NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	3728	43.68	162839.04	0
NQ2S	EQUITY	REXX	REX ENERGY CORP	'761565100	3957	8.35	33040.95	0
NQ2S	EQUITY	LULU	LULULEMON ATHLETICA INC	'550021109	8966	22.75	203976.5	0
NQ2S	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	10504	6.14	64494.56	0
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS INC	'864909106	2181	5.83	12715.23	0
NQ2S	EQUITY	DM	DOLAN MEDIA CO	'25659P402	6569	11.99	78762.31	0
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	2040	9.49	19359.6	0
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	11162	26.2	292444.4	0
NQ2S	EQUITY	DMAN	DEMANDTEC INC	'24802R506	4291	8.83	37889.53	0
NQ2S	EQUITY	MELI	MERCADOLIBRE INC	'58733R102	5676	38.46	218298.96	0
NQ2S	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	6085	17.33	105453.05	0
NQ2S	EQUITY	POWR	POWERSECURE INTL INC	'73936N105	1427	6.78	9675.06	0
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	7350	38.37	282019.5	0
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	1944	3.52	6842.88	0
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP NEW	'26433B107	3491	19.16	66887.56	0
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	5235	19.25	100773.75	0
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	1900	10.46	19874	0
NQ2S	EQUITY	MAIN	MAIN STR CAP CORP	'56035L104	1297	14.23	18456.31	0
NQ2S	EQUITY	VM	VIRGIN MOBILE USA INC	'92769R108	4096	5	20480	0
NQ2S	EQUITY	FEED	AGFEED INDS INC	'00846L101	5884	5.34	31420.56	0
NQ2S	EQUITY	CML	COMPELLENT TECHNOLOGIES INC	'20452A108	3668	18.05	66207.4	0
NQ2S	EQUITY	TSO	TRANS1 INC	'89385X105	2700	4.81	12987	0
NQ2S	EQUITY	BFSB	BROOKLYN FED BANCORP INC	'114039100	600	12.2	7320	0
NQ2S	EQUITY	CAAS	CHINA AUTOMOTIVE SYSTEMS INC	'16936R105	1250	9.29	11612.5	0
NQ2S	EQUITY	ROMA	ROMA FINL CORP	'77581P109	988	12.43	12280.84	0
NQ2S	EQUITY	HIL	HILL INTL INC	'431466101	4700	7.1	33370	0
NQ2S	EQUITY	GTLS	CHART INDS INC	'16115Q308	5461	21.59	117902.99	0
NQ2S	EQUITY	HALL	HALLMARK FINL SVCS INC	'40624Q203	400	8.05	3220	0
NQ2S	EQUITY	OSIR	OSIRIS THERAPEUTICS INC NEW	'68827R108	3548	6.66	23629.68	0

NQ2S	EQUITY	DTPI	DIAMOND MGMT TECHNOLOGY	'25269L106	4784	6.85	32770.4	0
NQ2S	EQUITY	GDXD	GENOPTIX INC	'37243V100	3675	34.78	127816.5	0
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	3711	7.69	28537.59	0
NQ2S	EQUITY	NSPH	NANOSPHERE INC	'63009F105	2100	7.16	15036	0
NQ2S	EQUITY	TNDM	NEUTRAL TANDEM INC	'64128B108	7198	22.76	163826.48	0
NQ2S	EQUITY	ARYX	ARYX THERAPEUTICS INC	'043387109	6021	3.13	18845.73	0
NQ2S	EQUITY	ICXT	ICX TECHNOLOGIES INC	'44934T105	1900	5.92	11248	0
NQ2S	EQUITY	AREX	APPROACH RES INC	'03834A103	1174	9.08	10659.92	0
NQ2S	EQUITY	LL	LUMBER LIQUIDATORS INC	'55003Q103	3179	21.69	68952.51	0
NQ2S	EQUITY	APEI	AMERICAN PUB ED INC	'02913V103	3953	34.74	137327.22	0
NQ2S	EQUITY	ENSG	ENSIGN GROUP INC	'29358P101	2381	14.03	33405.43	0
NQ2S	EQUITY	ES	ENERGY SOLUTIONS INC	'292756202	2011	9.22	18541.42	0
NQ2S	EQUITY	ORRF	ORRSTOWN FINL SVCS INC	'687380105	500	38.64	19320	0
NQ2S	EQUITY	ETRM	ENTEROMEDICS INC	'29365M109	3350	4.79	16046.5	0
NQ2S	EQUITY	VRAD	VIRTUAL RADIOLOGIC CORP	'92826B104	1700	13.03	22151	0
NQ2S	EQUITY	PAR	3PAR INC	'88580F109	6009	11.03	66279.27	0
NQ2S	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	2700	14.84	40068	0
NQ2S	EQUITY	INET	INTERNET BRANDS INC	'460608102	3081	7.98	24586.38	0
NQ2S	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	8120	14.07	114248.4	0
NQ2S	EQUITY	UBNK	UNITED FINL BANCORP INC MD	'91030T109	799	11.58	9252.42	0
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	6558	8.4	55087.2	0
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	2100	5.11	10731	0
NQ2S	EQUITY	GSI	GENERAL STL HLDGS INC	'370853103	1929	3.89	7503.81	0
NQ2S	EQUITY	TITN	TITAN MACHY INC	'88830R101	2549	12.52	31913.48	0
NQ2S	EQUITY	GTS	TRIPLE S MGMT CORP	'896749108	300	16.77	5031	0
NQ2S	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	11276	2.74	30896.24	0
NQ2S	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	14471	9.99	144565.29	0
NQ2S	EQUITY	CATM	CARDTRONICS INC	'14161H108	2142	7.82	16750.44	0
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	8614	22.57	194417.98	0
NQ2S	EQUITY	LRN	K12 INC	'48273U102	5133	16.48	84591.84	0
NQ2S	EQUITY	APP	AMERICAN APPAREL INC	'023850100	6926	3.51	24310.26	0
NQ2S	EQUITY	ITLN	INTELLON CORP	'45816W504	4559	7.09	32323.31	0
NQ2S	EQUITY	TNK	TEEKAY TANKERS LTD	'Y8565N102	2169	8.35	18111.15	0
NQ2S	EQUITY	N	NETSUITE INC	'64118Q107	3629	15.3	55523.7	0
NQ2S	EQUITY	CTFO	CHINA TRANSINFO TECHNOLOGY COR	'169453107	1904	9.46	18011.84	0
NQ2S	EQUITY	HCKT	HACKETT GROUP INC	'404609109	5574	2.9	16164.6	0
NQ2S	EQUITY	ORN	ORION MARINE GROUP INC	'68628V308	5890	20.54	120980.6	0
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	2620	34.4	90128	0
NQ2S	EQUITY	RMG	RISKMETRICS GROUP INC	'767735103	4757	14.62	69547.34	0
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO INC	'44984A105	3558	31.45	111899.1	0
NQ2S	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	3682	8.76	32254.32	0
NQ2S	EQUITY	ARST	ARCSIGHT INC	'039666102	4026	24.07	96905.82	0
NQ2S	EQUITY	BJGP	BMP SUNSTONE CORP	'05569C105	6246	4.07	25421.22	0
NQ2S	EQUITY	BZ	BOISE INC	'09746Y105	3048	5.28	16093.44	0
NQ2S	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	4296	4.35	18687.6	0
NQ2S	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	6782	7.89	53509.98	0
NQ2S	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	740	12.75	9435	0
NQ2S	EQUITY	BEAT U	CARDIONET INC	'14159L103	5076	6.72	34110.72	0
NQ2S	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	5810	4.11	23879.1	0
NQ2S	EQUITY	BGCP	BGC PARTNERS INC	'05541T101	4598	4.28	19679.44	0
NQ2S	EQUITY	CPBY	CHINA INFORMATION SEC TECH INC	'16944F101	4900	5.54	27146	0
NQ2S	EQUITY	NX	QUANEX BLDG PRODS CORP	'747619104	4798	14.36	68899.28	0
NQ2S	EQUITY	CRED	CREDO PETE CORP	'225439207	1651	10.12	16708.12	0
NQ2S	EQUITY	EEFT	EURONOR WORLDWIDE INC	'298736109	9335	24.03	224320.05	0
NQ2S	EQUITY	PNRG	PRIMEENERGY CORP	'74158E104	200	28.68	5736	0
NQ2S	EQUITY	USPH	US PHYSICAL THERAPY INC	'90337L108	1143	15.07	17225.01	0
NQ2S	EQUITY	HEV	ENER1 INC	'29267A203	10431	6.92	72182.52	0
NQ2S	EQUITY	CNK	CINEMARK HLDGS INC	'17243V102	6344	10.36	65723.84	0
NQ2S	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	5785	9.85	56982.25	0
NQ2S	EQUITY	VRUS	PHARMASSET INC	'71715N106	4585	21.14	96926.9	0
NQ2S	EQUITY	NGSX	NEUROGESX INC	'641252101	2272	8	18176	0
NQ2S	EQUITY	CAVM	CAVIUM NETWORK INC	'14965A101	7992	21.47	171588.24	0
NQ2S	EQUITY	TOMO	TOMOTHERAPY INC	'890088107	4638	4.33	20082.54	0
NQ2S	EQUITY	BIOD	BIODEL INC	'09064M105	3111	5.37	16706.07	0
NQ2S	EQUITY	SLH	SOLERA HLDGS INC	'83421A104	15261	31.11	474769.71	0
NQ2S	EQUITY	CFX	COLFAX CORP	'194014106	1490	10.63	15838.7	0
NQ2S	EQUITY	CHIC	CHARLOTTE RUSSE HLDG INC	'161048103	3140	17.5	54950	0
NQ2S	EQUITY	SYBT	S Y BANCORP INC	'785060104	938	23.09	21658.42	0
NQ2S	EQUITY	ATSG	AIR TRANS SVCS GROUP INC	'00922R105	7260	3.46	25119.6	0
NQ2S	EQUITY	DIN	DINEEQUITY INC	'254423106	3889	24.75	96252.75	0
NQ2S	EQUITY	ATAC	ATC TECHNOLOGY CORP	'00211W104	3147	19.76	62184.72	0
NQ2S	EQUITY	IUSA	INFOGROUP INC	'45670G108	3988	7.01	27955.88	0
NQ2S	EQUITY	CSKI	CHINA SKY ONE MED INC	'16941P102	2218	13.19	29255.42	0
NQ2S	EQUITY	CRA	CELERA CORP	'15100E106	3531	6.23	21998.13	0
NQ2S	EQUITY	ERII	ENERGY RECOVERY INC	'29270J100	7211	5.82	41968.02	0
NQ2S	EQUITY	SOLR	GT SOLAR INTL INC	'3623E0209	6811	5.81	39571.91	0
NQ2S	EQUITY	RAX	RACKSPACE HOSTING INC	'750086100	14618	17.06	249383.08	0
NQ2S	EQUITY	TKTM	TICKETMASTER ENTERTAINMENT INC	'88633P302	8202	11.69	95881.38	0
NQ2S	EQUITY	MYRG	MYR GROUP INC DEL	'55405W104	3787	21.09	79867.83	0
NQ2S	EQUITY	IILG	INTERVAL LEISURE GROUP INC	'46113M108	8165	12.48	101899.2	0
NQ2S	EQUITY	PMFG	PMFG INC	'69345P103	2800	12.86	36008	0
NQ2S	EQUITY	HSNI	HSN INC DEL	'404303109	8697	16.28	141587.16	0
NQ2S	EQUITY	OGXI	ONCOGENEX PHARMACEUTICALS INC	'68230A106	960	36	34560	0

NQ2S	EQUITY	PRIM	PRIMORIS SVCS CORP	'74164F103	2359	7.21	17008.39	0	
NQ2S	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934503	117604	1.23	144652.92	0	
NQ2S	EQUITY	REV US	REVLON INC	'761525609	2666	4.86	12956.76	0	
NQ2S	EQUITY	MLNK	MODUSLINK GLOBAL SOLUTIONS INC	'60786L107	700	8.09	5663	0	
NQ2S	EQUITY	CHSI	CATALYST HEALTH SOLUTIONS INC	'14888B103	8013	29.15	233578.95	0	
NQ2S	EQUITY	CLDX	CELLEX THERAPEUTICS INC NEW	'15117B103	2958	5.49	16239.42	0	
NQ2S	EQUITY	HEAT	SMARTHEAT INC	'83172F104	1932	11.87	22932.84	0	
NQ2S	EQUITY	QBC	CUBIC ENERGY INC	'229675103	4900	0.94	4606	0	
NQ2S	EQUITY	ZN	ZION OIL + GAS INC	'989696109	2538	9.76	24770.88	0	
NQ2S	EQUITY	CRTX	CORNERSTONE THERAPEUTICS INC	'21924P103	1885	6.55	12346.75	0	
NQ2S	EQUITY		GREENHUNTER ENERGY INC	'39530A922	110	0	0	0	9/14/2011
NQ2S	EQUITY	CGAGUS	CHINA GREEN AGRICULTURE INC	'16943W105	2074	11.72	24307.28	0	
NQ2S	EQUITY	LOPE	GRANDCANYON ED INC	'38526M106	3468	17.83	61834.44	0	
NQ2S	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	966	18.13	17513.58	0	
NQ2S	EQUITY	CBRL	CRACKER BARREL OLD CTRY STORE	'22410J106	3622	34.4	124596.8	0	
NQ2S	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	286	41.33	11820.38	0	
NQ2S	EQUITY	FACT	FACET BIOTECH CORP	'30303Q103	972	17.29	16805.88	0	
NQ2S	EQUITY	SAAS	INCONTACT INC	'45336E109	5956	2.98	17748.88	0	
NQ2S	EQUITY	BTH	BLYTH INC	'09643P207	100	38.73	3873	0	
NQ2S	EQUITY	CSII	CARDIOVASCULAR SYS INC DEL	'141619106	2603	7.27	18923.81	0	
NQ2S	EQUITY	WG	WILLBROS GROUP INC DE	'969203108	8680	15.23	132196.4	0	
NQ2S	EQUITY		TETON ADVISORS INC	'88165Y101	8.48	0	0	0	
NQ2S	EQUITY	UTA	UNIVERSAL TRAVEL GROUP	'91388Q202	1896	12.9	24458.4	0	
NQ2S	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	3014	15.26	45993.64	0	
NQ2S	EQUITY	RST	ROSETTA STONE INC	'777780107	1311	22.96	30100.56	0	
NQ2S	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	3160	22.37	70689.2	0	
NQ2S	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	1031	6.71	6918.01	0	
NQ2S	EQUITY	SWI	SOLARWINDS INC	'83416B109	2611	22.03	57520.33	0	
NQ2S	EQUITY	OPEN	OPENTABLE INC	'68372A104	661	27.56	18217.16	0	
NQ2S	EQUITY	INSP	INFOSPACE INC	'45678T300	4200	7.74	32508	0	
NQ2S	EQUITY	BPSG	BROADPOINT GLEACHER SECURITY	'11134A103	11375	8.34	94867.5	0	
NQ2S	EQUITY	MYRX	MYRIAD PHARMACEUTICALS	'62856H107	4724	5.86	27682.64	0	
NQ2S	EQUITY	METR	METRO BANCORP INC PA	'59161R101	303	12.17	3687.51	0	
NQ2S	EQUITY	CHBT	CHINA BIOTICS INC	'16937B109	1511	16	24176	0	
NQ2S	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1347	29.99	40396.53	0	
NQ2S	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	3113	2.4	7471.2	0	
NQ2S	EQUITY		MEDIDATA SOLUTIONS INC	'58471A105	1300	15.15	19695	0	
NQ2S	EQUITY	NIV	NIVS INTELLIMEDIA TECHNOLOGY	'62914U108	2367	2.68	6343.56	0	
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	4743	16.25	77073.75	0	
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY INC	'26613Q106	3059	13.33	40776.47	0	
NQ2S	EQUITY	TIS	ORCHIDS PAPER PRODS CO DEL	'68572N104	1205	20	24100	0	
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	500	12.44	6220	0	
NQ2S	EQUITY	FUQI	FUQI INTL INC	'36102A207	2622	29.28	76772.16	0	
NQ2S	EQUITY	ULTA	ULTA SALON COSMETICS + FRAGRAN	'90384S303	6007	16.51	99175.57	0	
NQ2S	EQUITY	FGXI	FGX INTERNATIONAL HOLDINGS LTD	'G3396L102	3113	13.95	43426.35	0	
NQ2S	EQUITY	PZN	PZENA INVT MGMT INC	'74731Q103	2230	8.17	18219.1	0	
NQ2U	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	25526	100	25526	0.291318	12/31/2030
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	3675.63	100	3675.63	0.291318	12/31/2030
NQ2V	CASH		US DOLLAR	'USD	2450000	1	2450000	0	
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	3340962.778	36.644015	122426290.2	0	
NQ2W	CASH		US DOLLAR	'USD	-0.07	1	-0.07	0	
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	72880000	0.986195	71873891.6	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	12742254.02	100	12742254.02	0.280222	12/31/2030
NQ2X	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2X	EQUITY		WTC CTF DIVERSIFIED	'94799B970	6349931.522	11.18	70992234.42	0	
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	44835.01	100	44835.01	0.291318	12/31/2030
NQ2Z	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	15497298.55	9.44	146294498.3	0	
NQ40	CASH		US DOLLAR	'USD	192900.02	1	192900.02	0	
NQ40	CASH		US DOLLAR	'USD	0	1	0	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	215691.17	100	215691.17	0.291318	12/31/2030
NQ40	EQUITY	NRTLQ	NORTEL NETWORKS CORP NEW	'656568508	204	0.087	17.75	0	
NQ41	CASH		US DOLLAR	'USD	0	1	0	0	
NQ41	FIXED INCOME		CIA VALE RIO DOCE	'B011X9I2	3200	0.785811	25.15	1	9/29/2049
NQ4A	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	45563.059	962.533709	43855980.17	0	
NQ4A	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	56396.17	1172.726784	66137299.07	0	
NQ4A	EQUITY		VPIC REAL ESTATE FUND	'96999C997	97273.537	663.240745	64515773.15	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	51888.651	835.307212	43342964.4	0	
NQ4A	EQUITY		VPIC ABERDEEN	'926999970	54057.358	1044.917111	56485458.35	0	
NQ4A	EQUITY		VPIC OPPENHEIMER	'92699D930	32360.919	1016.713108	32901770.53	0	
NQ4A	EQUITY		VPIC WELLINGTON DAS FIXED	'998D2B905	30236.767	1077.108031	32568264.57	0	
NQ4A	EQUITY		VPIC WELLINGTON GAA	'94999N998	67874.537	989.418583	67156328.22	0	
NQ4A	EQUITY		VPIC KDP INVTMENT ADVISORS INC	'96999F966	9630	1000.007651	9630073.68	0	
NQ4A	EQUITY		VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	9630	1000.007651	9630073.68	0	
NQ4A	EQUITY		VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	32110	1000	32110000	0	
NQ4A	EQUITY		VPIC PIMCO CORE PLUS 1383	'929TDZ905	89870	1000.005091	89870457.53	0	
NQ4A	CASH		US DOLLAR	'USD	0	1	0	0	
NQ4A	EQUITY		VPIC ACADIAN	'96999B965	74840.628	1064.466995	79665378.39	0	
NQ4A	EQUITY		VPIC MONDRIAN	'96999C914	72431.937	1191.053536	86270314.68	0	
NQ4A	EQUITY		VPIC BRANDYWINE	'96999B999	39058.456	1338.979593	52298475.52	0	
NQ4A	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	125273.438	923.225142	115655587.6	0	
NQ4A	EQUITY		VPIC WELLINGTON	'96999B981	39534.349	1096.800499	43361293.71	0	

NQ4A	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	35083.638	944.457164	33134993.25	0	
NQ4A	EQUITY	VPIC SSGA	'96999C948	62085.8	954.017166	59230918.96	0	
NQ4A	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	118216.13	960.007761	113488402.3	0	
NQ4A	EQUITY	VPIC POST	'96999C955	48639.324	1214.624659	59078522.33	0	
NQ4A	EQUITY	VPIC DELAWARE	'96999D995	69539.362	1139.740975	79256860.25	0	
NQ4A	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	37643.482	1380.394649	51962861.12	0	
NQ4B	EQUITY	VPIC ACADIAN	'96999B965	68335.054	1064.466995	72740409.58	0	
NQ4B	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4B	EQUITY	VPIC BRANDYWINE	'96999B999	33723.293	1338.979593	45154801.14	0	
NQ4B	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	107988.024	923.225142	99697258.79	0	
NQ4B	EQUITY	VPIC WELLINGTON	'96999B981	37018.428	1096.800499	40601830.3	0	
NQ4B	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	33906.007	944.457164	32022771.21	0	
NQ4B	EQUITY	VPIC SSGA	'96999C948	53596.349	954.017166	51131836.98	0	
NQ4B	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	100932.341	960.007761	96895830.7	0	
NQ4B	EQUITY	VPIC POST	'96999C955	41479.362	1214.624659	50381855.92	0	
NQ4B	EQUITY	VPIC DELAWARE	'96999D995	81093.7	1139.740975	92425812.7	0	
NQ4B	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	54426.875	1172.726784	63827854.08	0	
NQ4B	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	42510.805	962.533709	40918082.81	0	
NQ4B	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	32493.33	1380.394649	44853618.86	0	
NQ4B	EQUITY	VPIC REAL ESTATE FUND	'96999C997	67114.93	663.240745	44513356.17	0	
NQ4B	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	47625.325	835.307212	39781777.45	0	
NQ4B	EQUITY	VPIC ABERDEEN	'926999970	46561.682	1044.917111	48653098.24	0	
NQ4B	EQUITY	VPIC OPPENHEIMER	'92699D930	28058.206	1016.713108	28527145.83	0	
NQ4B	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	26150.414	1077.108031	28166820.93	0	
NQ4B	EQUITY	VPIC WELLINGTON GAA	'94999N998	59294.505	989.418583	58667085.12	0	
NQ4B	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	8330	1000.007651	8330063.73	0	
NQ4B	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	8330	1000.007651	8330063.73	0	
NQ4B	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	27760	1000	27760000	0	
NQ4B	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	54480	1000.005091	54480277.36	0	
NQ4B	EQUITY	VPIC MONDRIAN	'96999C914	60313.698	1191.053536	71836843.27	0	
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	18023.76	1064.466995	19185697.65	0	
NQ4D	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	8902.502	1338.979593	11920268.5	0	
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	29242.536	923.225142	26997444.45	0	
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	8885.725	1096.800499	9745867.61	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	7929.796	944.457164	7489352.64	0	
NQ4D	EQUITY	VPIC SSGA	'96999C948	14245.723	954.017166	13590664.28	0	
NQ4D	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	26625.335	960.007761	25560528.24	0	
NQ4D	EQUITY	VPIC POST	'96999C955	11186.5	1214.624659	13587398.75	0	
NQ4D	EQUITY	VPIC DELAWARE	'96999D995	25841.892	1139.740975	29453063.18	0	
NQ4D	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	15670.546	1172.726784	18377269.01	0	
NQ4D	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	11205.764	962.533709	10785925.59	0	
NQ4D	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	8607.015	1380.394649	11881077.45	0	
NQ4D	EQUITY	VPIC REAL ESTATE FUND	'96999C997	19483.334	663.240745	12922140.96	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	11408.365	835.307212	9529489.56	0	
NQ4D	EQUITY	VPIC ABERDEEN	'926999970	12395.16	1044.917111	12951914.78	0	
NQ4D	EQUITY	VPIC OPPENHEIMER	'92699D930	7773.62	1016.713108	7903541.35	0	
NQ4D	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	7187.727	1077.108031	7741958.48	0	
NQ4D	EQUITY	VPIC WELLINGTON GAA	'94999N998	15432.779	989.418583	15269478.33	0	
NQ4D	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	2220	1000.007651	2220016.99	0	
NQ4D	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	2220	1000.007651	2220016.99	0	
NQ4D	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	7390	1000	7390000	0	
NQ4D	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	9760	1000.005091	9760049.69	0	
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	15934.231	1191.053536	18978522.18	0	
NQ4E	EQUITY	VPIC ACADIAN	'96999B965	5799.442	1064.466995	6173314.6	0	
NQ4E	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4E	EQUITY	VPIC BRANDYWINE	'96999B999	3015.319	1338.979593	4037450.61	0	
NQ4E	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	9722.723	923.225142	8976262.32	0	
NQ4E	EQUITY	VPIC WELLINGTON	'96999B981	3060.36	1096.800499	3356604.38	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	2627.131	944.457164	2481212.69	0	
NQ4E	EQUITY	VPIC SSGA	'96999C948	4755.172	954.017166	4536515.72	0	
NQ4E	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	9017.342	960.007761	8656718.3	0	
NQ4E	EQUITY	VPIC POST	'96999C955	3662.226	1214.624659	4448230.01	0	
NQ4E	EQUITY	VPIC DELAWARE	'96999D995	5397.028	1139.740975	6151213.95	0	
NQ4E	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	4365.351	1172.726784	5119364.04	0	
NQ4E	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	3406.912	962.533709	3279267.64	0	
NQ4E	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	2909.387	1380.394649	4016102.25	0	
NQ4E	EQUITY	VPIC REAL ESTATE FUND	'96999C997	6873.59	663.240745	4558844.95	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	3969.553	835.307212	3315796.25	0	
NQ4E	EQUITY	VPIC UNITIZED CASH ACCOUNT	'96999F917	24.739	1032.039067	25531.61	0	
NQ4E	EQUITY	VPIC ABERDEEN	'926999970	4152.956	1044.917111	4339494.79	0	
NQ4E	EQUITY	VPIC OPPENHEIMER	'92699D930	2499.661	1016.713108	2541438.1	0	
NQ4E	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	2337.316	1077.108031	2517541.83	0	
NQ4E	EQUITY	VPIC WELLINGTON GAA	'94999N998	5302.562	989.418583	5246453.38	0	
NQ4E	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	750	1000.007651	750005.74	0	
NQ4E	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	750	1000.007651	750005.74	0	
NQ4E	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	2490	1000	2490000	0	
NQ4E	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	6940	1000.005091	6940035.33	0	
NQ4E	EQUITY	VPIC MONDRIAN	'96999C914	5595.305	1191.053536	6664307.81	0	
NQ5A	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'861123985	107150000	100	107150000	0.279274	12/31/2030
NQ5A	CASH	US DOLLAR	'USD	53900000	1	53900000	0	
NQ5B	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5B	EQUITY	AQR CAPITAL MANAGEMENT	'03999U977	69750000	1	69750000	0	

NQ5D	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	20930000	100	20930000	0.279274	12/31/2030
NQ5D	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5E	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	20930000	100	20930000	0.279274	12/31/2030
NQ5E	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5F	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5G	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5H			'					
NQ5I			'					
NQ5J			'					
NQ5L			'					
NQ5M			'					
NQ5N			'					
NQ5P			'					
NQ60	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	123415.85	100	123415.85	0.291318	12/31/2030
NQ60	CASH	US DOLLAR	'USD	0	1	0	0	
NQ60	CASH	US DOLLAR	'USD	0	1	0	0	