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	3185.9946	159299.73	0	
NQ11	EQUITY		NORTH ATLANTIC VENTURE FUND II	'651991929	275572.22	1.303419	359186.07	0	
NQ11	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	4482.18	100	4482.18	0.116958	12/31/2030
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	169520.68	100	169520.68	0.116958	12/31/2030
NQ20	CASH		US DOLLAR	'USD	0	1	0	0	
NQ20	CASH		US DOLLAR	'USD	0	1	0	0	
NQ20	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	48	0.049	2.35	0	
NQ2A	EQUITY		STATE BK OF INDIA	'513109900	2000	94	188000	0	
NQ2A	EQUITY	PKN	POLSKI KONCERN NAFTOWY SA	'581006905	10236	13.599243	139201.85	0	
NQ2A	EQUITY	GIB/A	CGI GROUP INC CL A	'39945C950	80496	14.982012	1205992.02	0	
NQ2A	EQUITY	9936	OHSHO FOOD SERVICE CORP	'666093901	4600	26.059503	119873.72	0	
NQ2A	EQUITY	KIN	KINEPOLIS	'543952907	1419	54.85465	77838.75	0	
NQ2A	EQUITY		SAAB AB B	'546955907	34176	15.284146	522350.98	0	
NQ2A	EQUITY	6413	RISO KAGAKU CORP	'674084900	3000	11.922089	35766.27	0	
NQ2A	EQUITY	4471	SANYO CHEMICAL INDUSTRIES	'677680001	24000	5.982449	143578.77	0	
NQ2A	EQUITY	NTE	NAM TAI ELECTRONICS INC	'629865205	7574	5	37870	0	
NQ2A	EQUITY	MRWI	WM MORRISON SUPERMARKETS	'060431004	435358	4.452103	1938258.7	0	
NQ2A	EQUITY	EBS	ERSTE GROUP BANK AG	'528983901	6117	42.081392	257411.87	0	
NQ2A	EQUITY	9603	H I S CO LTD	'640043907	9600	20.494435	196746.58	0	
NQ2A	EQUITY	PTC	PAKISTAN TELECOM CO LTD	'667262901	608300	0.249063	151504.96	0	
NQ2A	EQUITY	1137	CITY TELECOM (HK) LTD	'601935901	144000	0.799773	115167.36	0	
NQ2A	EQUITY	6816	ALPINE ELECTRONICS INC	'602148009	21400	12.178938	260629.28	0	
NQ2A	EQUITY	4676	FUJI MEDIA HOLDINGS INC	'603658907	474	1482.234589	702579.2	0	
NQ2A	EQUITY	7744	NORITSU KOKI CO LTD	'664878907	7900	7.127568	56307.79	0	
NQ2A	EQUITY	HEN3	HENKEL AG CO KGAA VORZUG	'507670909	35230	53.934542	1900113.93	0	
NQ2A	EQUITY	CLS	CELESTICA INC	'15101Q959	7300	10.940811	79867.92	0	
NQ2A	EQUITY	J37	JARDINE STRATEGIC HLDGS LTD	'647296904	6500	19.24	125060	0	
NQ2A	EQUITY	SZU	SUEDZUCKER AG	'578446908	21597	22.109644	477501.99	0	
NQ2A	EQUITY	DDTI	DIMENSION DATA HOLDINGS PLC	'084354901	209621	1.384172	290151.46	0	
NQ2A	EQUITY	9719	SUMISHO COMPUTER SYSTEMS	'685847006	5100	14.511986	74011.13	0	
NQ2A	EQUITY	7513	KOJIMA CO LTD	'648891901	5800	8.95762	51954.2	0	
NQ2A	EQUITY	ORDI	ORDINA NV	'525064903	7086	5.635659	39934.28	0	
NQ2A	EQUITY	4686	JUSTSYSTEMS CORP	'607979903	30000	2.568493	77054.79	0	
NQ2A	EQUITY	DVT	DEVOTEAM SA	'580510907	9659	27.467918	265312.62	0	
NQ2A	EQUITY	VCH	CHARLES VOEGELE HOLDING A BR	'568257901	2213	45.128497	99869.36	0	
NQ2A	EQUITY	8056	NIHON UNISYS LTD	'664268000	20800	6.710188	139571.92	0	
NQ2A	EQUITY	8586	HITACHI CAPITAL CORP	'642915003	23200	14.244435	330470.89	0	
NQ2A	EQUITY	HAV	HAVAS	'598095909	29119	5.043001	146847.16	0	
NQ2A	EQUITY	8515	AIFUL CORP	'601941909	22000	1.466182	32255.99	0	
NQ2A	EQUITY	7631	MACNICA INC	'620789909	2200	16.374144	36023.12	0	
NQ2A	EQUITY	AGFB	AGFA GEVAERT NV	'568905905	29401	7.75326	227953.59	0	
NQ2A	EQUITY	LOG	LOGICA PLC	'052270006	900139	2.070569	1863800.14	0	
NQ2A	EQUITY	IPRI	INTERNATIONAL POWER PLC	'063201008	495221	4.837396	2395580.01	0	
NQ2A	EQUITY	BPI	BP PLC	'079805909	588919	9.456358	5569028.91	0	
NQ2A	EQUITY	AZNI	ASTRAZENECA PLC	'098952906	80834	44.581707	3603717.71	0	
NQ2A	EQUITY	DCO	DANISCO A/S	'415558907	2200	74.701467	164343.23	0	
NQ2A	EQUITY	CAP	CAP GEMINI SA	'416343002	10	49.347535	493.48	0	
NQ2A	EQUITY	DIE	S.A. D IETEREN N.V.	'424749000	801	507.412279	406437.24	0	
NQ2A	EQUITY	DAN	DANIELI + CO	'425335007	2700	26.899616	72628.96	0	
NQ2A	EQUITY	DELB	DELHAIZE GROUP	'426211009	2761	80.509415	222286.49	0	
NQ2A	EQUITY	MMK	MAYR MELNHOF KARTON AG	'456364900	444	94.716959	42054.33	0	
NQ2A	EQUITY	VALN	VALORA HOLDING AG REG	'458161007	300	259.370101	77811.03	0	
NQ2A	EQUITY	SK	SEB SA	'479213001	2131	66.457477	141620.89	0	
NQ2A	EQUITY	FR	VALEO	'493757900	17768	35.755652	635306.42	0	
NQ2A	EQUITY	UPM1V	UPM KYMMENE OYJ	'505125906	63192	13.294202	840087.19	0	
NQ2A	EQUITY	MS	MEDIASET SPA	'507794907	56206	8.605712	483692.66	0	
NQ2A	EQUITY	BAS	BASF SE	'508657905	53316	62.134325	3312753.67	0	
NQ2A	EQUITY	ALV	ALLIANZ SE REG	'523148906	11790	125.608218	1480920.89	0	
NQ2A	EQUITY	LHA	DEUTCHE LUFTHANSA	'528748908	164011	16.616061	2725216.74	0	
NQ2A	EQUITY	RHM	RHEINMETALL AG	'533458907	20811	71.754862	1493290.43	0	
NQ2A	EQUITY	TIE1V	TIETO OYJ	'547970905	9692	23.192124	224778.06	0	
NQ2A	EQUITY	TUI1	TUI AG	'566629903	152147	11.264553	1713867.89	0	
NQ2A	EQUITY	SAN	SANOFI AVENTIS	'567173901	55408	74.677556	4137734.05	0	
NQ2A	EQUITY	SAN	BANCO SANTANDER SA	'570594903	31011	13.314498	412895.9	0	
NQ2A	EQUITY	DTE	DEUTSCHE TELEKOM AG REG	'584235907	246153	13.578353	3342352.23	0	
NQ2A	EQUITY	8219	AOYAMA TRADING CO LTD	'604587006	14200	16.513271	234488.44	0	
NQ2A	EQUITY	2	CLP HOLDINGS LTD	'609701909	111500	7.147733	796972.19	0	
NQ2A	EQUITY	BHP	BHP BILLITON LTD	'614469005	18237	40.009068	729645.38	0	
NQ2A	EQUITY	D05	DBS GROUP HOLDINGS LTD	'617520903	291000	10.228533	2976502.99	0	
NQ2A	EQUITY	RIO	RIO TINTO LTD	'622010007	33153	71.959416	2385670.53	0	
NQ2A	EQUITY	C07	JARDINE CYCLE + CARRIAGE LTD	'624226007	18000	21.014985	378269.73	0	
NQ2A	EQUITY	1878	DAITO TRUST CONSTRUCT CO LTD	'625050000	25100	48.266267	1211483.3	0	
NQ2A	EQUITY	4631	DIC CORP	'625082003	50000	2.161815	108090.75	0	
NQ2A	EQUITY	4901	FUJIFILM HOLDINGS CORP	'635652001	55000	34.460616	1895333.9	0	
NQ2A	EQUITY	6702	FUJITSU LTD	'635694003	322000	6.549658	2108989.73	0	
NQ2A	EQUITY	9749	FUJI SOFT INC	'635700008	21500	16.727312	359637.2	0	
NQ2A	EQUITY		TAKARA LEBEN CO	'959DQY902	10400	1.273545	13244.86	0	
NQ2A	EQUITY		NISHAT MILLS LIMITED	'959JYG909	43003	0.183852	7906.19	0	
NQ2A	EQUITY	KTB	KRUNG THAI BANK PUB CO LTD	'649282902	842500	0.3773	317875.37	0	
NQ2A	EQUITY	510	HIAP SENG ENGINEERING LTD	'616207908	132000	0.432746	57122.42	0	
NQ2A	EQUITY	VOR	SEQUANA CAPITAL	'546924903	10045	12.827382	128851.06	0	
NQ2A	EQUITY	9842	ARC LAND SAKAMOTO CO LTD	'604800904	5800	10.755565	62382.28	0	

NQ2A	EQUITY	8031	MITSUI + CO LTD	'659730006	69200	16.812928	1163454.62	0
NQ2A	EQUITY	4183	MITSUI CHEMICALS INC	'659736003	23000	3.028682	69659.67	0
NQ2A	EQUITY	9432	NIPPON TELEGRAPH + TELEPHONE	'664137007	72500	42.166096	3057041.95	0
NQ2A	EQUITY	5001	NIPPON OIL CORP	'664140001	189000	5.040668	952686.22	0
NQ2A	EQUITY	9062	NIPPON EXPRESS CO LTD	'664212008	45000	4.302226	193600.17	0
NQ2A	EQUITY	7201	NISSAN MOTOR CO LTD	'664286002	231500	8.572346	1984498.07	0
NQ2A	EQUITY	STO	SANTOS LTD	'677670002	199801	13.455677	2688457.64	0
NQ2A	EQUITY	5929	SANWA HOLDINGS CORP	'677678005	101000	3.339041	337243.15	0
NQ2A	EQUITY	9076	SEINO HOLDINGS CO LTD	'679342006	131000	7.127568	933711.47	0
NQ2A	EQUITY	8341	77 BANK LTD/THE	'680416005	23000	5.714897	131442.64	0
NQ2A	EQUITY	C6L	SINGAPORE AIRLINES LTD	'681173001	47000	10.872286	510997.46	0
NQ2A	EQUITY	6758	SONY CORP	'682150008	74400	38.313356	2850513.7	0
NQ2A	EQUITY	8564	TAKEFUJI CORPORATION	'687606905	19200	4.259418	81780.82	0
NQ2A	EQUITY	TEL	TELECOM CORP OF NEW ZEALAND	'688143007	129852	1.539723	199936.17	0
NQ2A	EQUITY	5901	TOYO SEIKAN KAISHA LTD	'690026000	35300	17.722603	625607.88	0
NQ2A	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	47000	13.74772	646142.84	0
NQ2A	EQUITY	4503	ASTELLAS PHARMA INC	'698538006	80700	36.226455	2923474.96	0
NQ2A	EQUITY	ATO	ATOS ORIGIN SA	'565478906	1297	50.308236	65249.78	0
NQ2A	EQUITY	5482	AICHI STEEL CORPORATION	'601020001	12000	4.484161	53809.93	0
NQ2A	EQUITY	6839	FUNAI ELECTRIC CO LTD	'614155901	2200	42.166096	92765.41	0
NQ2A	EQUITY	9502	CHUBU ELECTRIC POWER CO INC	'619560006	108200	25.010702	2706157.96	0
NQ2A	EQUITY	7241	FUTABA INDUSTRIAL CO LTD	'635774003	33700	8.679366	292494.65	0
NQ2A	EQUITY	1881	NIPPO CORP	'664078003	15000	7.684075	115261.13	0
NQ2A	EQUITY	8140	RYOSAN CO LTD	'676320005	1700	25.481592	43318.71	0
NQ2A	EQUITY	6588	TOSHIBA TEC CORP	'689488005	57000	3.95976	225706.34	0
NQ2A	EQUITY	1946	TOENEC CORP	'689562007	5000	5.436644	27183.22	0
NQ2A	EQUITY	ALFA A	ALFA S.A.B. A	'204342000	11900	7.901665	94029.82	0
NQ2A	EQUITY		AFFIN HOLDINGS BERHAD	'600945000	208600	0.889025	185450.64	0
NQ2A	EQUITY	POLI	BANK HAPOALIM BM	'607580909	96010	4.439331	426220.21	0
NQ2A	EQUITY		RHB CAPITAL BERHAD	'624467908	179400	1.729001	310182.71	0
NQ2A	EQUITY	DSCT	ISRAEL DISCOUNT BANK A	'645127903	168140	2.287338	384593.08	0
NQ2A	EQUITY	SCB-F	SIAM COMMERCIAL BANK FOREIGN	'688993906	46400	2.845214	132017.94	0
NQ2A	EQUITY	IRVI	INTERSERVE PLC	'015281900	45020	3.287882	148020.44	0
NQ2A	EQUITY	CIU.GB	CAPE PLC	'017260001	49137	3.466118	170314.64	0
NQ2A	EQUITY	MGGTI	MEGGITT PLC	'057580003	111091	4.637165	515147.3	0
NQ2A	EQUITY	MGNSI	MORGAN SINDALL PLC	'080856008	15732	8.267108	130058.14	0
NQ2A	EQUITY	CFEB	CFE	'431826007	1947	55.66651	108382.69	0
NQ2A	EQUITY	REC	RECTICEL	'436349005	8777	10.594768	92990.28	0
NQ2A	EQUITY		NOLATO AB B SHS	'458971900	3688	10.143115	37407.81	0
NQ2A	EQUITY	NCC B	NCC AB B SHS	'464574003	17263	17.507295	302228.43	0
NQ2A	EQUITY	PAALB	PER AARSLEFF A/S CL B	'545747909	260	89.787164	23344.66	0
NQ2A	EQUITY	CALI	CAPITAL + REGIONAL PLC	'017415001	265643	0.534707	142041.29	0
NQ2A	EQUITY	8864	AIRPORT FACILITIES CO LTD	'601274905	5900	5.500856	32455.05	0
NQ2A	EQUITY	BPT	BEACH ENERGY LTD	'608820007	399396	0.679209	271273.27	0
NQ2A	EQUITY	8014	CHORI CO LTD	'619350002	23000	1.19863	27568.49	0
NQ2A	EQUITY	116	CHOW SANG SANG HLDG	'619368004	100000	1.378031	137803.13	0
NQ2A	EQUITY	3877	CHUETSU PULP + PAPER CO LTD	'619570005	23000	1.797945	41352.74	0
NQ2A	EQUITY	SMDSI	DS SMITH PLC	'082201906	46600	2.044782	95286.84	0
NQ2A	EQUITY	4544	MIRACA HOLDINGS INC	'635661002	11700	30.500856	356860.02	0
NQ2A	EQUITY	1982	HIBIYA ENGINEERING LTD	'643797905	5000	8.636558	43182.79	0
NQ2A	EQUITY	9934	INABA DENKI SANGYO CO LTD	'645921909	6700	23.191353	155382.06	0
NQ2A	EQUITY	8098	INABATA + CO LTD	'646160002	9100	4.719606	42948.42	0
NQ2A	EQUITY	8133	ITOCHU ENEX CO LTD	'646782003	25900	5.276113	136651.33	0
NQ2A	EQUITY	6935	JAPAN DIGITAL LABORATORY CO	'646850008	1000	10.669949	10669.95	0
NQ2A	EQUITY	8032	JAPAN PULP + PAPER CO LTD	'647030006	9000	3.585188	32266.7	0
NQ2A	EQUITY	8020	KANEMATSU CORP	'648346005	34000	0.824058	28017.98	0
NQ2A	EQUITY	8196	KASUMI CO LTD	'648411007	7600	4.858733	36926.37	0
NQ2A	EQUITY	K50	KIM ENG HOLDINGS LTD	'649232006	22000	1.44487	31787.13	0
NQ2A	EQUITY	7518	NET ONE SYSTEMS CO LTD	'603654906	51	1271.40411	64841.61	0
NQ2A	EQUITY	EAD	EADS NV	'401225909	127363	20.154416	2566926.85	0
NQ2A	EQUITY	AHTI	ASHTEAD GROUP PLC	'005367008	147365	1.447882	213367.06	0
NQ2A	EQUITY		INDUST + FINANCIAL SYSTEM B	'508170909	11472	12.783104	146647.77	0
NQ2A	EQUITY	JPRI	JOHNSTON PRESS PLC	'047696000	194428	0.439901	85529.1	0
NQ2A	EQUITY	H78	HONGKONG LAND HOLDINGS LTD	'643491905	31000	5.07	157170	0
NQ2A	EQUITY	1868	MITSUI HOME CO LTD	'659939904	6000	5.479452	32876.71	0
NQ2A	EQUITY	4516	NIPPON SHINYAKU CO LTD	'664056009	5000	11.333476	56667.38	0
NQ2A	EQUITY	2001	NIPPON FLOUR MILLS CO LTD	'664074002	41000	4.987158	204473.46	0
NQ2A	EQUITY	4362	NIPPON FINE CHEMICAL CO LTD	'664129004	4400	7.726884	33998.29	0
NQ2A	EQUITY	5449	OSAKA STEEL CO LTD	'666209903	7500	15.93536	119515.2	0
NQ2A	EQUITY	2281	PRIMA MEAT PACKERS LTD	'670340009	28000	1.059503	29666.1	0
NQ2A	EQUITY	1926	RAITO KOGYO CO LTD	'672100005	500	2.365154	1182.58	0
NQ2A	EQUITY	7769	RHYTHM WATCH CO LTD	'673714002	33000	1.755137	57919.52	0
NQ2A	EQUITY	SOF	SOFINA	'482030004	3	95.28526	285.86	0
NQ2A	EQUITY	8084	RYODEN TRADING CO LTD	'676300007	16000	5.254709	84075.34	0
NQ2A	EQUITY	8068	RYOYO ELECTRO CORP	'676341001	3100	9.578339	29692.85	0
NQ2A	EQUITY	4078	SAKAI CHEMICAL INDUSTRY CO	'676940000	10000	4.869435	48694.35	0
NQ2A	EQUITY	4633	SAKATA INX CORP	'676983000	12000	4.901541	58818.49	0
NQ2A	EQUITY	8097	SAN AI OIL CO LTD	'677280000	7000	4.013271	28092.89	0
NQ2A	EQUITY	1961	SANKI ENGINEERING CO LTD	'677482002	16000	7.041952	112671.23	0
NQ2A	EQUITY	8061	SEIKA CORP	'679330001	12000	2.29024	27482.88	0
NQ2A	EQUITY	4212	SEKISUI JUSHI CORP	'679384008	9000	8.64726	77825.34	0
NQ2A	EQUITY	8132	SINANEN CO LTD	'680452000	6000	4.141695	24850.17	0
NQ2A	EQUITY	6339	SINTOKOGIO LTD	'680462009	40300	8.315497	335114.51	0

NQ2A	EQUITY	MRLBV	M REAL OYJ B SHARES	'507143907	19965	2.868571	57271.01	0	
NQ2A	EQUITY	STERV	STORA ENSO OYJ R SHS	'507267904	205041	7.631481	1564766.43	0	
NQ2A	EQUITY	SPT	SPOTLESS GROUP LTD	'683640007	50500	2.615872	132101.52	0	
NQ2A	EQUITY	S16	SMB UNITED LTD	'685295909	162000	0.221737	35921.46	0	
NQ2A	EQUITY	6859	ESPEC CORP	'686965005	6000	8.529538	51177.23	0	
NQ2A	EQUITY	1979	TAIKISHA LTD	'686995002	6100	16.127997	98380.78	0	
NQ2A	EQUITY	1934	YURTEC CORP	'689467009	6000	5.062072	30372.43	0	
NQ2A	EQUITY	5445	TOKYO TEKKO CO LTD	'689506004	33000	3.050086	100652.83	0	
NQ2A	EQUITY	7231	TOPY INDUSTRIES LTD	'689712008	25000	2.268836	56720.89	0	
NQ2A	EQUITY	6330	TOYO ENGINEERING CORP	'689971000	107000	3.842038	411098.03	0	
NQ2A	EQUITY	7937	TSUTSUMI JEWELRY CO LTD	'690715008	2700	22.249572	60073.84	0	
NQ2A	EQUITY	8369	BANK OF KYOTO LTD/THE	'607575008	10000	9.214469	92144.69	0	
NQ2A	EQUITY	8060	CANON MARKETING JAPAN INC	'617245006	15400	13.623716	209805.22	0	
NQ2A	EQUITY	8527	AICHI BANK LTD/THE	'619655905	500	80.907534	40453.77	0	
NQ2A	EQUITY	ORG	ORIGIN ENERGY LTD	'621486901	200052	15.190413	3038872.4	0	
NQ2A	EQUITY	4506	DAINIPPON SUMITOMO PHARMA CO	'625086004	57800	9.171661	530122	0	
NQ2A	EQUITY	8356	JUROKU BANK LTD/THE	'647998004	16000	3.970462	63527.4	0	
NQ2A	EQUITY	8012	NAGASE + CO LTD	'661982009	50000	12.510702	625535.1	0	
NQ2A	EQUITY	5210	NIHON YAMAMURA GLASS CO LTD	'698534005	44000	3.317637	145976.03	0	
NQ2A	EQUITY	2874	YOKOHAMA REITO CO LTD	'698648003	20000	7.170377	143407.53	0	
NQ2A	EQUITY	2290	YONEKYU CORP	'698693900	12500	8.454623	105682.79	0	
NQ2A	EQUITY	6985	USHIN LTD	'698862000	5900	7.983733	47104.02	0	
NQ2A	EQUITY	8392	OITA BANK LTD/THE	'665754008	14000	3.681507	51541.1	0	
NQ2A	EQUITY	8346	TOHO BANK LTD	'689380004	22000	3.189212	70162.67	0	
NQ2A	EQUITY	4634	TOYO INK MFG CO LTD	'690010004	106000	4.494863	476455.48	0	
NQ2A	EQUITY	8015	TOYOTA TSUSHO CORP	'690058003	60900	15.689212	955473.03	0	
NQ2A	EQUITY	7459	MEDIPAL HOLDINGS CORP	'678209909	39190	11.847175	464290.77	0	
NQ2A	EQUITY	STM	STMICROELECTRONICS NV	'596233908	3938	9.972343	39271.09	0	
NQ2A	EQUITY	6	HONGKONG ELECTRIC HOLDINGS	'643532005	25500	5.930686	151232.5	0	
NQ2A	EQUITY	SCIB-F	SIAM CITY BANK PCL FOR REG	'612583906	807300	0.974177	786452.76	0	
NQ2A	EQUITY	74	GREAT WALL TECHNOLOGY COH	'616785903	173684	0.432728	75157.86	0	
NQ2A	EQUITY	ENI	ENERSIS S A	'29274F104	16200	19.99	323838	0	
NQ2A	EQUITY	TEO	TELECOM ARGENTINA S.A.	'879273209	13265	18.74	248586.1	0	
NQ2A	EQUITY	SNRI	SENIOR PLC	'079582003	28357	1.674658	47488.29	0	
NQ2A	EQUITY	8155	MIMASU SEMICONDUCTOR INDUST	'659460901	12500	14.940068	186750.86	0	
NQ2A	EQUITY	EBR	CENTRAIS ELETRICAS BRASILEIRAS	'15234Q207	39051	15	585765	0	
NQ2A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2504443.2	100	2504443.2	0.116958	12/31/2030
NQ2A	EQUITY	EN	BOUYGUES SA	'400212908	22126	50.36236	1114317.58	0	
NQ2A	EQUITY	9613	NTT DATA CORP	'612563908	293	3333.690068	976771.19	0	
NQ2A	EQUITY	6501	HITACHI LTD	'642910004	591000	3.735017	2207395.12	0	
NQ2A	EQUITY	8088	IWATANI INTERNATIONAL CORP	'646820001	93000	2.932363	272709.76	0	
NQ2A	EQUITY	4521	KAKEN PHARMACEUTICAL CO LTD	'648164002	60000	8.251284	495077.05	0	
NQ2A	EQUITY	1942	KANDENKO CO LTD	'648358000	74000	6.357021	470419.52	0	
NQ2A	EQUITY	1883	MAEDA ROAD CONSTRUCTION CO	'655472009	44000	8.154966	358818.49	0	
NQ2A	EQUITY	8002	MARUBENI CORPORATION	'656946001	331000	6.217894	2058122.86	0	
NQ2A	EQUITY	OST	ONESTEEL LTD	'629372905	10625	3.579614	38033.4	0	
NQ2A	EQUITY	BABI	BABCOCK INTL GROUP PLC	'096970900	57791	9.139326	528170.78	0	
NQ2A	EQUITY	DANSKE	DANSKE BK A/S BEARER SHS	'458882909	78106	24.646031	1925002.93	0	
NQ2A	EQUITY	7537	MARUBUN CORPORATION	'652650904	14700	6.057363	89043.24	0	
NQ2A	EQUITY	3421	INABA SEISAKUSHO CO LTD	'611893900	3400	10.059932	34203.77	0	
NQ2A	EQUITY	DPW	DEUTSCHE POST AG	'461785909	114142	17.380562	1983852.1	0	
NQ2A	EQUITY	BAR	BARCO (NEW) N.V.	'470409905	6680	45.166458	301711.94	0	
NQ2A	EQUITY	4711	TOKYU COMMUNITY CORP	'613349901	2900	23.4375	67968.75	0	
NQ2A	EQUITY	B16	GUOCOLEISURE LTD	'633859905	123000	0.479239	58946.39	0	
NQ2A	EQUITY	NSG	NORSKE SKOGINDUSTRIER ASA	'707039905	81000	1.514564	122679.72	0	
NQ2A	EQUITY	8328	SAPPORO HOKUYO HOLDINGS INC	'633547906	176300	4.569777	805651.76	0	
NQ2A	EQUITY	H13	HO BEE INVESTMENT LTD	'619935901	155000	1.287508	199563.68	0	
NQ2A	EQUITY	CLN	CLARIANT AG REG	'711399907	5345	12.740487	68097.91	0	
NQ2A	EQUITY	NESN	NESTLE SAREG	'712387901	110067	51.303976	5646874.73	0	
NQ2A	EQUITY	UL	UNIBAIL RODAMCO SE	'707624904	1	202.964911	202.96	0	
NQ2A	EQUITY	NEX	NEXANS SA	'713083905	3502	85.394104	299050.15	0	
NQ2A	EQUITY	CEM	CEMENTIR HOLDING SPA	'714862901	342	4.022088	1375.56	0	
NQ2A	EQUITY	UG	PEUGEOT SA	'710352907	59684	29.497567	1760532.8	0	
NQ2A	EQUITY	2692	ITOCHU SHOKUHIN CO LTD	'632785903	1200	31.710188	38052.23	0	
NQ2A	EQUITY	ENEL	ENEL SPA	'714456902	580766	5.601832	3253353.31	0	
NQ2A	EQUITY	ENG	ENGINEERING INGEGNERIA INFO	'482045903	2536	35.518859	90075.83	0	
NQ2A	EQUITY	8875	TOUEI HOUSING CORPORATION	'617391909	7300	9.375	68437.5	0	
NQ2A	EQUITY	4295	FAITH INC	'638204909	342	118.257705	40444.14	0	
NQ2A	EQUITY	8129	TOHO PHARMACEUTICAL CO LTD	'689555001	6000	13.099315	78595.89	0	
NQ2A	EQUITY	BILL	BILLERUD AKTIEBOLAG	'724037908	42362	8.163124	345806.24	0	
NQ2A	EQUITY	NGX	NORTHGATE MINERALS CORP	'666416953	16000	3.006259	48100.14	0	
NQ2A	EQUITY	PPC	PUBLIC POWER CORP	'726829906	11062	17.590292	194583.81	0	
NQ2A	EQUITY	ACA	CREDIT AGRICOLE SA	'726261902	29968	17.536168	525523.89	0	
NQ2A	EQUITY	SIS	SIAS SPA	'730742905	30296	9.248434	280190.57	0	
NQ2A	EQUITY	9430	NEC MOBILING LTD	'643990906	2300	24.015411	55235.45	0	
NQ2A	EQUITY	4968	ARAKAWA CHEMICAL INDUSTRIES	'618583900	3200	11.740154	37568.49	0	
NQ2A	EQUITY	BNP	BNP PARIBAS	'730968906	43909	76.937232	3378236.94	0	
NQ2A	EQUITY	8953	JAPAN RETAIL FUND INVESTMENT	'651334906	132	1177.226027	155393.84	0	
NQ2A	EQUITY	8880	IIDA HOME MAX	'620787903	2400	16.416952	39400.68	0	
NQ2A	EQUITY	2730	EDION CORP	'651271900	8700	10.306079	89662.89	0	
NQ2A	EQUITY	KTC	KT CORP	'48268K101	32028	20.76	664901.28	0	
NQ2A	EQUITY	ECA	ENCANA CORP	'292505955	45600	31.146814	1420294.71	0	
NQ2A	EQUITY	BARC	BARCLAYS PLC	'313486904	46098	5.465393	251943.67	0	

NQ2A	EQUITY	92	CHAMPION TECHNOLOGY HLDGS	'652348905	1392000	0.033485	46610.94	0
NQ2A	EQUITY	274	GLOBAL GREEN TECH GROUP LTD	'631371903	508000	0.047008	23879.87	0
NQ2A	EQUITY	2305	STUDIO ALICE CO LTD	'652816901	4300	8.914812	38333.69	0
NQ2A	EQUITY	QBR/B	QUEBECOR INC CL B	'748193919	1600	34.084077	54534.52	0
NQ2A	EQUITY	2322	NEC FIELDING LTD	'654275908	5100	13.548801	69098.89	0
NQ2A	EQUITY	O23	OSIM INTERNATIONAL LTD	'628033904	251000	0.636601	159786.85	0
NQ2A	EQUITY	2327	NS SOLUTIONS CORP	'654468909	20100	18.139983	364613.66	0
NQ2A	EQUITY	2331	SOHGO SECURITY SERVICES CO	'654635903	16600	11.590325	192399.4	0
NQ2A	EQUITY	H22	HONG LEONG ASIA LIMITED	'610575904	46000	3.24738	149379.49	0
NQ2A	EQUITY	OHB	OHB TECHNOLOGY AG	'705822906	2720	20.472394	55684.91	0
NQ2A	EQUITY	5CH	DMX TECHNOLOGIES GROUP LTD	'657894903	1113000	0.261078	290579.74	0
NQ2A	EQUITY	2726	PAL CO LTD	'642189906	1650	20.087757	33144.8	0
NQ2A	EQUITY	6430	DAIKOKU DENKI CO LTD	'654865906	9300	17.615582	163824.91	0
NQ2A	EQUITY	539	VICTORY CITY INTL HLDGS LTD	'617961909	694000	0.248561	172501.19	0
NQ2A	EQUITY	551	YUE YUEN INDUSTRIAL HLDG	'658653902	26000	3.477275	90409.16	0
NQ2A	EQUITY	2768	SOJITZ CORP	'659414908	408800	1.937072	791875	0
NQ2A	EQUITY		MADECO S A	'556304202	7000	5.175	36225	0
NQ2A	EQUITY	VET	VETROPACK HOLDING AG BR	'516606902	58	1870.694979	108500.31	0
NQ2A	EQUITY	RRI	ROLLS ROYCE GROUP PLC	'328364906	192864	9.033143	1742168.05	0
NQ2A	EQUITY	SIP	SIGMA PHARMACEUTICALS LTD	'655259901	97999	0.4268	41825.99	0
NQ2A	EQUITY	8551	KITA NIPPON BANK LTD/THE	'649428000	1700	27.643408	46993.79	0
NQ2A	EQUITY	5602	KURIMOTO LTD	'649794005	29000	2.001284	58037.24	0
NQ2A	EQUITY	RAL	RALLYE SA	'436892905	2992	36.95991	110584.05	0
NQ2A	EQUITY	F1E	LOW KENG HUAT SINGAPORE LTD	'653096008	165000	0.32903	54289.9	0
NQ2A	EQUITY	2288	MARUDAI FOOD CO LTD	'656944006	12000	2.857449	34289.38	0
NQ2A	EQUITY	5632	MITSUBISHI STEEL MFG CO LTD	'659720007	46795	2.450771	114683.81	0
NQ2A	EQUITY	1766	TOKEN CORP	'689844900	1800	28.59589	51472.6	0
NQ2A	EQUITY	8303	SHINSEI BANK LTD	'673093902	470000	1.209332	568386.13	0
NQ2A	EQUITY	7266	IMASEN ELECTRIC INDUSTRIAL	'650995905	2700	12.671233	34212.33	0
NQ2A	EQUITY	2337	ASSET MANAGERS HOLDINGS CO L	'654976901	510	104.345034	53215.97	0
NQ2A	EQUITY	LPL	LG DISPLAY CO LTD	'50186V102	95079	17.68	1680996.72	0
NQ2A	EQUITY	3332	JFE SHOJI HOLDINGS INC	'B01S2K901	13000	4.21661	54815.92	0
NQ2A	EQUITY	ISCTR	TURKIYE IS BANKASI C	'B03MYS900	110255	3.245303	357810.87	0
NQ2A	EQUITY	SAHOL	HACI OMER SABANCI HOLDING	'B03N0C900	448195	4.270135	1913853.3	0
NQ2A	EQUITY	ARCLK	ARCELIK AS	'B03MP1909	139914	4.040205	565281.24	0
NQ2A	EQUITY	9938	SUMIKIN BUSSAN CORP	'685762908	15000	2.29024	34353.6	0
NQ2A	EQUITY	8923	TOSEI CORP	'673582904	122	279.430651	34090.54	0
NQ2A	EQUITY		TELE2 AB B SHS	'B08559906	161637	16.743087	2706302.42	0
NQ2A	EQUITY		MACQUARIE INTL INFRA FUND	'B07NLK905	194000	0.375523	72851.47	0
NQ2A	EQUITY	U96	SEMBCORP INDUSTRIES LTD	'B08X16905	58000	2.954115	171338.65	0
NQ2A	EQUITY	MTX	MTU AERO ENGINES HOLDING AG	'B09DHL908	9995	58.284757	582556.15	0
NQ2A	EQUITY	BNG	BUONGIORNO SPA	'457269900	121788	1.480291	180281.65	0
NQ2A	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	205233	28.976624	5946959.45	0
NQ2A	EQUITY	O39	OVERSEA CHINESE BANKING CORP	'B0F9V2906	70000	6.230106	436107.44	0
NQ2A	EQUITY	DVSGI	DAVIS SERVICE GROUP PLC	'B0F997900	14100	6.414972	90451.11	0
NQ2A	EQUITY	8966	CRESCENDO INVESTMENT CORP	'B064LV904	38	1359.160959	51648.12	0
NQ2A	EQUITY	TIM	TIPP24 SE	'B0LNHP903	2122	38.563333	81831.39	0
NQ2A	EQUITY	P11	PACIFIC ANDES RESOURCES DEVE	'653140905	202000	0.250349	50570.44	0
NQ2A	EQUITY	VAKBN	TURKIYE VAKIFLAR BANKASI T D	'B0N6YC908	408167	2.667192	1088659.85	0
NQ2A	EQUITY	HLO.GB	HEALTHCARE LOCUMS PLC	'B0MD82905	28600	2.730421	78090.04	0
NQ2A	EQUITY		PATNI COMPUTER SYS	'703248203	2039	23.78	48487.42	0
NQ2A	EQUITY	F9D	BOUSTEAD SINGAPORE LTD	'620707901	104000	0.611566	63602.88	0
NQ2A	EQUITY	8897	TAKARA LEBEN CO LTD	'641635909	10400	4.484161	46635.27	0
NQ2A	EQUITY	4569	KYORIN CO LTD	'B0YZFP904	10000	14.469178	144691.78	0
NQ2A	EQUITY	3028	ALPEN CO LTD	'B0ZGMK908	8200	15.98887	131108.73	0
NQ2A	EQUITY		BANCO MACRO SA	'05961W105	3141	29.89	93884.49	0
NQ2A	EQUITY	SCHP	SCHINDLER HOLDING PART CERT	'B11TCY906	4462	88.166833	393400.41	0
NQ2A	EQUITY	CMT	COMPTON PETROLEUM CORP	'204940951	25900	0.926519	23996.85	0
NQ2A	EQUITY	BAFL	BANK ALFALAH LTD	'B02ZK8901	607600	0.147558	89655.98	0
NQ2A	EQUITY	HGO	HILLGROVE RESOURCES LTD	'642615900	406499	0.335015	136183.32	0
NQ2A	EQUITY	ABY	ADITYA BIRLA MINERALS LTD	'B12TY1903	119902	1.014224	121607.48	0
NQ2A	EQUITY	RCG.GB	RCG HOLDINGS LTD	'B01RY4904	42897	1.137675	48802.86	0
NQ2A	EQUITY	AAD	AMADEUS FIRE AG	'562366906	1687	25.438269	42914.36	0
NQ2A	EQUITY	IBAB	ION BEAM APPLICATIONS	'570549907	8889	10.324148	91771.36	0
NQ2A	EQUITY	AKE	ARKEMA	'B0Z5YZ906	17735	37.088455	657763.75	0
NQ2A	EQUITY	RWDI	ROBERT WISEMAN DAIRIES PLC	'074420902	8363	7.519276	62883.7	0
NQ2A	EQUITY	ENTC	ENTREPOSE CONTRACTING	'B0BXDT908	384	95.393508	36631.11	0
NQ2A	EQUITY	9887	MATSUYA FOODS CO LTD	'657298907	6500	14.640411	95162.67	0
NQ2A	EQUITY	ATEA	ATEA ASA	'B12TR1901	13500	8.465724	114287.28	0
NQ2A	EQUITY	COLTI	COLT TELECOM GROUP SA	'B138NB908	86743	1.927981	167238.82	0
NQ2A	EQUITY	CCC	COMPUTACENTER PLC	'B16490904	21801	4.656885	101524.74	0
NQ2A	EQUITY	HOMEI	HOME RETAIL GROUP	'B19NKB902	426845	4.1108	1754674.63	0
NQ2A	EQUITY	1398	IND + COMM BK OF CHINA H	'B1G1QD902	198000	0.762425	150960.11	0
NQ2A	EQUITY	NML	NISHAT MILLS LTD	'664681905	108500	0.670792	72780.92	0
NQ2A	EQUITY	LUN	LUNDIN MINING CORP	'550372957	84600	5.3127	449454.44	0
NQ2A	EQUITY	856	VST HOLDINGS LTD	'652703901	254000	0.291061	73929.45	0
NQ2A	EQUITY	FWEBI	FIBERWEB PLC	'B1FMH0905	30238	0.781204	23622.04	0
NQ2A	EQUITY	9533	TOHO GAS CO LTD	'689522001	21000	5.458048	114619.01	0
NQ2A	EQUITY	5461	CHUBU STEEL PLATE CO LTD	'619573009	6000	6.421233	38527.4	0
NQ2A	EQUITY	5949	UNIPRES CORP	'698569902	5800	14.126712	81934.93	0
NQ2A	EQUITY	8848	LEOPALACE21 CORP	'659842009	110600	5.190497	574068.92	0
NQ2A	EQUITY	INP	INVESTEC PLC	'B1DHG4901	110442	8.095099	894038.89	0
NQ2A	EQUITY	TLPRI	TULLETT PREBON PLC	'B1H0DZ908	3929	5.304601	20841.77	0

NQ2A	EQUITY	NDA	AURUBIS AG	'548552900	14800	51.627508	764087.12	0
NQ2A	EQUITY	TPL	TELEPLAN INTERNATIONAL NV	'414591909	15854	3.114835	49382.59	0
NQ2A	EQUITY	PHIA	KONINKLIJKE PHILIPS ELECTRON	'598662906	73115	32.12258	2348642.44	0
NQ2A	EQUITY	EUC	EUROMICRON AG	'545127904	1736	24.748188	42962.85	0
NQ2A	EQUITY	NBA	NOVABASE SGPS SA	'406361907	6045	5.818327	35171.79	0
NQ2A	EQUITY	2664	CAWACHI LTD	'628978900	9400	19.16738	180173.37	0
NQ2A	EQUITY	PSM	PROSIEBEN SAT.1 MEDIA AGPFD	'457913903	16978	16.913743	287161.52	0
NQ2A	EQUITY	ELUXBs	ELECTROLUX AB B	'B1KKBX907	72283	22.926219	1657175.91	0
NQ2A	EQUITY	5FG	SWISSCO INTERNATIONAL LTD	'B03VTY903	61000	0.625872	38178.18	0
NQ2A	EQUITY	6257	FUJISHOJI CO LTD	'B1MP48907	94	963.184932	90539.38	0
NQ2A	EQUITY	985	CHINA SCI TECH HLDGS LTD	'B06GQX908	984000	0.03928	38651.85	0
NQ2A	EQUITY	COP	COPEINCA ASA	'B1PMTZ904	7600	8.406759	63891.37	0
NQ2A	EQUITY	BS6	YANGZIJIANG SHIPBUILDING	'B1VT03904	189000	0.829727	156818.43	0
NQ2A	EQUITY	MEDIQ	MEDIQ NV	'B1VYYM904	3033	18.469807	56018.92	0
NQ2A	EQUITY		INDUSTRIVARDEN AB C SHS	'B1VSK5909	17873	12.748367	227851.57	0
NQ2A	EQUITY	DRXI	DRAX GROUP PLC	'B1VNSX901	11129	5.66714	63069.6	0
NQ2A	EQUITY		SVENSKA CELLULOSA AB B SHS	'B1VVGZ901	48751	14.144783	689572.29	0
NQ2A	EQUITY	8609	OKASAN HOLDINGS INC	'665794004	18000	4.783818	86108.73	0
NQ2A	EQUITY	TCGI	THOMAS COOK GROUP PLC	'B1VYCH909	276	4.092598	1129.56	0
NQ2A	EQUITY	MNDII	MONDI PLC	'B1CRLC906	60673	7.039935	427134	0
NQ2A	EQUITY	CL9	FINANCIAL ONE CORP	'B1Z8XR907	541000	0.343335	185744.43	0
NQ2A	EQUITY	5AM	ASIATRAVEL.COM HOLDINGS LTD	'634555908	68000	0.422016	28697.11	0
NQ2A	EQUITY	SFRI	SEVERFIELD ROWEN PLC	'B27YGJ906	30885	2.988294	92293.46	0
NQ2A	EQUITY	UMC	UNITED MICROELECTRONICS CORP	'910873405	424697	3.76	1596860.72	0
NQ2A	EQUITY	EDL	EURO DISNEY SCA REGR	'B29QD1903	4219	5.980699	25232.57	0
NQ2A	EQUITY	HOO	CASCAL N.V.	'N1842P109	6057	7.29	44155.53	0
NQ2A	EQUITY	FP1	CHINA ZAINO INTERNATIONAL	'B2Q8QW902	660000	0.175244	115661.1	0
NQ2A	EQUITY	3749	SBI VERITRANS CO LTD	'B02QRZ904	90	532.962329	47966.61	0
NQ2A	EQUITY		TELMEX INTERNACIONAL SAB L	'B39SR2900	73544	0.971177	71424.25	0
NQ2A	EQUITY	BBD/B	BOMBARDIER INC B	'097751952	171400	6.140653	1052508.01	0
NQ2A	EQUITY	9869	KATO SANGYO CO LTD	'648418002	6700	16.395548	109850.17	0
NQ2A	EQUITY	BAK	BRASKEM S A	'105532105	11939	14.47	172757.33	0
NQ2A	EQUITY	544	CSE GLOBAL LTD	'614399905	342000	0.708129	242180.18	0
NQ2A	EQUITY	NTG	NETGEM SA	'594093908	7506	4.587007	34430.07	0
NQ2A	EQUITY	RGUI	REGUS PLC	'B3CGFD901	258499	1.691344	437210.77	0
NQ2A	EQUITY	KSB3	KSB AGVORZUG	'449806009	100	606.865085	60686.51	0
NQ2A	EQUITY	ATD/B	ALIMENTATION COUCHE TARD B	'01626P957	16000	18.244542	291912.67	0
NQ2A	EQUITY	WJA/A	WESTJET AIRLINES LTD VV	'960410959	1071	13.385245	14335.6	0
NQ2A	EQUITY	3635	TECMO KOEI HOLDINGS CO LTD	'B60DR0909	28500	7.148973	203745.72	0
NQ2A	EQUITY	WFT	WEST FRASER TIMBER CO LTD	'952845956	6200	38.075994	236071.16	0
NQ2A	EQUITY	CAS	CASCADES INC	'146900956	30200	8.042975	242897.84	0
NQ2A	EQUITY	CAM	CANAM GROUP INC	'13710C958	4500	8.614657	38765.96	0
NQ2A	EQUITY	568	BAKER TECHNOLOGY LTD	'698716909	165000	0.236043	38947.1	0
NQ2A	EQUITY	1973	NEC NETWORKS + SYSTEM INTEGR	'661942003	31800	13.259846	421663.1	0
NQ2A	EQUITY	I4U	CHINA GAOXIAN FIBRE FABRIC	'B4MVFK909	270000	0.132327	35728.34	0
NQ2A	EQUITY	4722	FUTURE ARCHITECT INC	'622158905	92	380.993151	35051.37	0
NQ2A	EQUITY	ALVOD	VIDEO FUTUR ENTERTAINMENT GR	'B047KX906	7506	0.514178	3859.42	0
NQ2A	CASH		AUSTRALIAN DOLLAR	'AUD	250426.59	0.91785	229853.97	0
NQ2A	CASH		CANADIAN DOLLAR	'CAD	504332.79	0.985659	497099.99	0
NQ2A	CASH		SWISS FRANC	'CHF	29787.28	0.950074	28300.11	0
NQ2A	CASH		DANISH KRONE	'DKK	19454.6	0.181755	3535.98	0
NQ2A	CASH		EURO CURRENCY	'EUR	71682.34	1.353099	96993.33	0
NQ2A	CASH		POUND STERLING	'GBP	113687.24	1.516901	172452.24	0
NQ2A	CASH		HONG KONG DOLLAR	'HKD	579.25	0.128788	74.6	0
NQ2A	CASH		HUNGARIAN FORINT	'HUF	16524629.76	0.005092	84140.41	0
NQ2A	CASH		ISRAELI SHEKEL	'ILS	12434.32	0.270691	3365.86	0
NQ2A	CASH		JAPANESE YEN	'JPY	485859	0.010702	5199.69	0
NQ2A	CASH		MEXICAN PESO (NEW)	'MXN	36912.14	0.081134	2994.84	0
NQ2A	CASH		NORWEGIAN KRONE	'NOK	5537.18	0.168472	932.86	0
NQ2A	CASH		NEW ZEALAND DOLLAR	'NZD	27063.43	0.70955	19202.86	0
NQ2A	CASH		POLISH ZLOTY	'PLN	1289.23	0.350496	451.87	0
NQ2A	CASH		SWEDISH KRONA	'SEK	30592.08	0.138947	4250.67	0
NQ2A	CASH		SINGAPORE DOLLAR	'SGD	6145.06	0.715282	4395.45	0
NQ2A	CASH		TURKISH LIRA	'TRY	19666.44	0.656944	12919.75	0
NQ2A	CASH		US DOLLAR	'USD	0	1	0	0
NQ2A	EQUITY	KESAI	KESA ELECTRICALS PLC	'330401902	64098	1.924947	123385.24	0
NQ2A	EQUITY	TIT	TELECOM ITALIA SPA	'763439908	1692090	1.442404	2440677.33	0
NQ2A	EQUITY	2784	ALFRESA HOLDINGS CORP	'668721905	8900	43.129281	383850.6	0
NQ2A	EQUITY	7014	NAMURA SHIPBUILDING CO LTD	'662106004	5200	5.190497	26990.58	0
NQ2A	EQUITY	8915	TACT HOME CO LTD	'667221907	61	768.407534	46872.86	0
NQ2A	EQUITY	H17	HI P INTERNATIONAL LTD	'672420908	99000	0.454204	44966.2	0
NQ2B	EQUITY	TLS	TELSTRA CORPORATION LTD	'608728903	1769195	2.744371	4855326.74	0
NQ2B	EQUITY	7751	CANON INCORPORATED	'617232004	118800	46.339897	5505179.79	0
NQ2B	EQUITY	FGL	FOSTER S GROUP LTD	'634926901	743994	4.855425	3612407	0
NQ2B	EQUITY	4	WHARF HOLDINGS LTD	'643557002	31000	5.634474	174668.69	0
NQ2B	EQUITY	4452	KAO CORPORATION	'648380004	209900	25.36387	5323876.28	0
NQ2B	EQUITY	6988	NITTO DENKO CORP	'664180007	39200	38.848459	1522859.59	0
NQ2B	EQUITY	QBE	QBE INSURANCE GROUP LTD	'671574002	178705	19.118809	3416626.8	0
NQ2B	EQUITY	1928	SEKISUI HOUSE LTD	'679390005	142000	9.995719	1419392.12	0
NQ2B	EQUITY	4502	TAKEDA PHARMACEUTICAL CO LTD	'687044008	129400	44.038955	5698640.84	0
NQ2B	EQUITY	TEL	TELECOM CORP OF NEW ZEALAND	'688143007	645488	1.539723	993873.01	0
NQ2B	EQUITY	7203	TOYOTA MOTOR CORP	'690064001	69100	40.079195	2769472.39	0
NQ2B	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	184000	13.74772	2529580.49	0

NQ2B	EQUITY	WES	WESFARMERS LTD	'694883000	104822	29.178442	3058542.64	0	
NQ2B	EQUITY	4503	ASTELLAS PHARMA INC	'698538006	113400	36.226455	4108080.05	0	
NQ2B	EQUITY	SOL	SASOL LTD	'677745903	42846	41.221686	1766184.35	0	
NQ2B	EQUITY	2330	TAIWAN SEMICONDUCTOR MANUFAC	'688910900	1052000	1.93652	2037218.97	0	
NQ2B	EQUITY	TSM	TAIWAN SEMICNDCTR MFG CO LTD	'874039100	47008	10.49	493113.92	0	
NQ2B	EQUITY	GLE	SOCIETE GENERALE	'596651901	45992	63.007074	2897821.35	0	
NQ2B	EQUITY	6	HONGKONG ELECTRIC HOLDINGS	'643532005	423000	5.930686	2508680.31	0	
NQ2B	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	3390371.87	100	3390371.87	0.116958	12/31/2030
NQ2B	EQUITY	ZURN	ZURICH FINANCIAL SERVICES AG	'598381903	15660	256.804902	4021564.77	0	
NQ2B	EQUITY	RWE	RWE AG	'476896907	65158	88.763321	5783640.49	0	
NQ2B	EQUITY	GSKI	GLAXOSMITHKLINE PLC	'092528900	324205	19.196376	6223561.23	0	
NQ2B	EQUITY	CPGI	COMPASS GROUP PLC	'053315909	520019	7.978897	4149177.98	0	
NQ2B	EQUITY	NOVN	NOVARTIS AG REG	'710306903	104019	54.106693	5628124.13	0	
NQ2B	EQUITY		ING GROEP NV	'715418901	264356	10.002111	2644118.01	0	
NQ2B	EQUITY	FORB	FORTIS	'726613904	212376	3.56677	757496.36	0	
NQ2B	EQUITY	FORS	FORTIS STRIP VVPR	'726615909	82908	0.002706	224.37	0	
NQ2B	EQUITY	8766	TOKIO MARINE HOLDINGS INC	'651312902	117800	28.17851	3319428.51	0	
NQ2B	EQUITY	SGO	COMPAGNIE DE SAINT GOBAIN	'738048909	58566	48.170339	2821144.07	0	
NQ2B	EQUITY	Z74	SINGAPORE TELECOMMUNICATIONS	'B02PY2901	1289000	2.267444	2922735.24	0	
NQ2B	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	202427	28.976624	5865651.04	0	
NQ2B	EQUITY	O39	OVERSEA CHINESE BANKING CORP	'B0F9V2906	290118	6.230106	1807465.96	0	
NQ2B	EQUITY	3382	SEVEN + I HOLDINGS CO LTD	'B0FS5D909	205900	24.175942	4977826.41	0	
NQ2B	EQUITY		TOTAL SA	'B15C55900	92428	58.156213	5375262.42	0	
NQ2B	EQUITY	ULVRI	UNILEVER PLC	'B10RZP905	175723	29.352026	5157825.99	0	
NQ2B	EQUITY	VODI	VODAFONE GROUP PLC	'B16GWD903	2022210	2.305689	4662587.01	0	
NQ2B	EQUITY	DG	VINCI SA	'B1XH02900	20518	59.042493	1211433.87	0	
NQ2B	EQUITY	IBE	IBERDROLA SA	'B288C9908	650143	8.490699	5520168.39	0	
NQ2B	EQUITY	GSZBS	GDF SUEZ STRIP VVPR	'B3B9KQ903	12516	0.001353	16.94	0	
NQ2B	EQUITY		CHUNGHWA TELECOM CO LTD	'17133Q106	75894	19.43	1474620.42	0	
NQ2B	CASH		AUSTRALIAN DOLLAR	'AUD	484860.97	0.91785	445029.5	0	
NQ2B	CASH		EURO CURRENCY	'EUR	60610.92	1.353099	82012.6	0	
NQ2B	CASH		POUND STERLING	'GBP	-0.17	1.516901	-0.26	0	
NQ2B	CASH		HONG KONG DOLLAR	'HKD	-0.36	0.128788	-0.05	0	
NQ2B	CASH		JAPANESE YEN	'JPY	7237998	0.010702	77461.45	0	
NQ2B	CASH		NEW ZEALAND DOLLAR	'NZD	-0.03	0.70955	-0.02	0	
NQ2B	CASH		NEW TAIWAN DOLLAR	'TWD	222	0.031488	6.99	0	
NQ2B	CASH		SOUTH AFRICAN RAND	'ZAR	0.01	0.136167	0	0	
NQ2B	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2B	EQUITY	J36	JARDINE MATHESON HLDGS LTD	'647211002	60823	33.3	2025405.9	0	
NQ2B	EQUITY	9021	WEST JAPAN RAILWAY CO	'695799908	449	3446.061644	1547281.68	0	
NQ2B	EQUITY	9433	KDDI CORPORATION	'624899902	572	5179.794521	2962842.47	0	
NQ2B	EQUITY	AVI	AVIVA PLC	'021623004	201724	5.844618	1178999.68	0	
NQ2B	EQUITY	BPI	BP PLC	'079805909	599812	9.456358	5672037.02	0	
NQ2B	EQUITY	BG/	BG GROUP PLC	'087628905	178306	17.300251	3084738.51	0	
NQ2B	EQUITY	ISP	INTESA SANPAOLO	'407683002	722022	3.731172	2693988	0	
NQ2B	EQUITY	REN	REED ELSEVIER NV	'414881904	253436	12.175188	3085631.07	0	
NQ2B	EQUITY	UCG	UNICREDIT SPA	'423244003	301491	2.959905	892384.7	0	
NQ2B	EQUITY	UPM1V	UPM KYMMENE OYJ	'505125906	129896	13.294202	1726863.62	0	
NQ2B	EQUITY	FTE	FRANCE TELECOM SA	'517617908	191140	23.970156	4581655.63	0	
NQ2B	EQUITY	CA	CARREFOUR SA	'564156909	108022	48.285352	5215880.34	0	
NQ2B	EQUITY	SAN	SANOFI AVENTIS	'567173901	23641	74.677556	1765452.11	0	
NQ2B	EQUITY	SAN	BANCO SANTANDER SA	'570594903	198392	13.314498	2641489.92	0	
NQ2B	EQUITY	TEF	TELEFONICA SA	'573252905	201764	23.733364	4788538.38	0	
NQ2B	EQUITY	DTE	DEUTSCHE TELEKOM AG REG	'584235907	289045	13.578353	3924754.93	0	
NQ2B	EQUITY	AMC	AMCOR LIMITED	'606660009	525440	5.86506	3081736.9	0	
NQ2D	FIXED INCOME		TREASURY	'088901II6	642000	157.298036	1009853.39	6.25	11/25/2010
NQ2D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	10302507.99	100	10302507.99	0.116958	12/31/2030
NQ2D	FIXED INCOME		NORWAY KINGDOM OF	'421743II8	29885000	17.534579	5240208.91	6	5/16/2011
NQ2D	FIXED INCOME		UNITED STATES TREAS BDS	'912810FP8	425000	110.625	470156.25	5.375	2/15/2031
NQ2D	FIXED INCOME		SWEDEN(KINGDOM OF)	'733482II6	34470000	15.230374	5249909.84	5.5	10/8/2012
NQ2D	FIXED INCOME		UNITED KINGDOM TREASURY	'324523II2	2595000	145.51627	3776147.19	4.25	3/7/2036
NQ2D	FIXED INCOME		NEW ZEALAND (GOVERNMENT OF)	'661072II1	2500000	73.425651	1835641.26	6	4/15/2015
NQ2D	FIXED INCOME		QUEENSLAND GOVT DEV AUTH GLBL	'671144II6	2615000	92.032789	2406657.44	6	10/14/2015
NQ2D	FIXED INCOME		CWALT INC	'12667FU29	321387.12	91.5	294069.21	6.5	8/25/2032
NQ2D	FIXED INCOME		CWALT INC	'12668ANZ4	108182.66	90.93375	98374.55	5.5	11/25/2035
NQ2D	FIXED INCOME		CWALT INC	'12668AZS7	251435.43	91.4925	230044.56	5.5	12/25/2035
NQ2D	FIXED INCOME		MALAYSIA	'B0SRX5II4	19030000	31.046904	5908225.84	3.756	4/28/2011
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B0BSGYII6	13489000000	0.012409	1673896.03	11	11/15/2020
NQ2D	FIXED INCOME		COMCAST CORP NEW	'20030NAM3	150000	101.837	152755.5	6.45	3/15/2037
NQ2D	FIXED INCOME		UK(GOVT OF)	'B0V3WXII3	460000	158.913535	731002.26	4	9/7/2016
NQ2D	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94983JAD4	949260.21	96.72228	918146.12	5.505244	3/25/2036
NQ2D	FIXED INCOME		STH AFRICA (REP OF)	'614878II9	9299000	15.613973	1451943.39	10.5	12/21/2026
NQ2D	FIXED INCOME		FEDERAL NATL MTG ASSN	'31359ML84	1970000	105.813	2084516.1	6	4/18/2036
NQ2D	FIXED INCOME		NEW STH WALES TSY	'B1262FII8	7390000	89.63353	6623917.88	5.5	3/1/2017
NQ2D	FIXED INCOME		VIACOM INC	'925524AX8	635000	106.018	673214.3	6.875	4/30/2036
NQ2D	FIXED INCOME		POLAND(REP OF)	'B1G0JZII4	16310000	34.979496	5705155.8	5.25	10/25/2017
NQ2D	FIXED INCOME		CSMC MTG BKD TR	'126384AJ5	954210.4	89.23106	851452.05	5	3/25/2037
NQ2D	FIXED INCOME		INDONESIA(REP)	'B1SDSDII2	10166000000	0.011679	1187275.29	10.25	7/15/2022
NQ2D	FIXED INCOME		RBSGC STRUCTURED	'74928AAA9	590211.46	73.39062	433159.85	5.5	11/25/2035
NQ2D	FIXED INCOME		TIME WARNER CABLE INC	'88732JAN8	1630000	111.292	1814059.6	7.3	7/1/2038
NQ2D	FIXED INCOME		NEW STH WALES TSY	'B39MPZII3	2135000	91.280153	1948831.26	6	4/1/2019
NQ2D	FIXED INCOME		COVIDIEN INTL FIN S A	'22303QAH3	457000	111.781	510839.17	6.55	10/15/2037
NQ2D	FIXED INCOME		MASTR RESECURITIZATION TR	'55292FAA5	421059.72	76.16711	320709.02	5.999647	6/27/2036

NQ2D	FIXED INCOME		J P MORGAN MTG TR	'46631NAA7	833015.79	78.37821	652902.87	5.5	7/25/2037
NQ2D	FIXED INCOME		UNITED STATES TREAS BDS	'912810PX0	7080000	97.016	6868732.8	4.5	5/15/2038
NQ2D	FIXED INCOME		DELL INC	'24702RAF8	500000	105.756	528780	6.5	4/15/2038
NQ2D	FIXED INCOME		SHELL INTL FIN B V	'822582AD4	1005000	110.121	1106716.05	6.375	12/15/2038
NQ2D	FIXED INCOME		ANHEUSER BUSCH INVEV WORLDWIDE	'03523TAB4	870000	118.938	1034760.6	7.75	1/15/2019
NQ2D	FIXED INCOME		KOREA DEV BK	'500630BQ0	830000	115.324	957189.2	8	1/23/2014
NQ2D	FIXED INCOME		CONOCOPHILLIPS	'20825CAQ7	635000	111.706	709333.1	6.5	2/1/2039
NQ2D	FIXED INCOME		NOVARTIS SECS INVT LTD	'66989GAA8	413000	105.988	437730.44	5.125	2/10/2019
NQ2D	FIXED INCOME		CISCO SYS INC	'17275RAD4	1260000	101.525	1279215	5.9	2/15/2039
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAY7	1110000	103.486	1148694.6	6.55	7/1/2039
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'B503GRII7	964000	70.892557	683404.25	6	5/15/2021
NQ2D	FIXED INCOME		BANK OF AMERICA CORP	'06051GEA3	1330000	108.1	1437730	6.5	8/1/2016
NQ2D	FIXED INCOME		CITIGROUP INC	'172967EY3	1165000	106.83	1244569.5	6.375	8/12/2014
NQ2D	FIXED INCOME		AMER EXPRESS CREDIT CO	'0258M0CZ0	2085000	106.173	2213707.05	5.125	8/25/2014
NQ2D	CASH		INDONESIAN RUPIAH	'IDR	0.12	0.00011	0	0	
NQ2D	CASH		NEW ZEALAND DOLLAR	'NZD	-0.01	0.70955	-0.01	0	
NQ2D	CASH		SINGAPORE DOLLAR	'SGD	0.01	0.715282	0.01	0	
NQ2D	CASH		US DOLLAR	'USD	0.3	1	0.3	0	
NQ2D	FIXED INCOME		GEN ELEC CAP CORP	'B1W6W3II9	1155000	75.052649	866858.09	7.625	12/10/2014
NQ2D	FIXED INCOME		MEX BONOS DE DESAR	'B1QGYRII9	37000000	7.650636	2830735.28	7.5	6/3/2027
NQ2D	FIXED INCOME		INDONESIA (REP OF)	'B1W6P3II7	7880000000	0.011181	881067.05	10	9/15/2024
NQ2D	FIXED INCOME		CMALT CITIMORTGAGE ALT LN TR	'12566VAE2	380992.05	76.83367	292730.17	5.75	4/25/2037
NQ2D	FIXED INCOME		KRAFT FOODS INC	'50075NAR5	310000	109.759	340252.9	7	8/11/2037
NQ2D	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94985WDZ1	356663.71	88.21875	314644.27	6	8/25/2037
NQ2D	FIXED INCOME	8	COMCAST CORP NEW	'20030NAV3	510000	108.182	551728.2	6.95	8/15/2037
NQ2D	FIXED INCOME		WELLS FARGO MORTGAGE BACKED	'94985WBM2	2445000	81.61023	1995370.12	6	8/25/2037
NQ2D	FIXED INCOME		SWEDISH EXP CREDIT	'B1Z99GII7	1030000	76.39015	786818.55	7.625	6/30/2014
NQ2D	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GFD1	836000	99.874	834946.64	6.75	10/1/2037
NQ2D	FIXED INCOME		TARGET CORP	'87612EAR7	415000	108.824	451619.6	6.5	10/15/2037
NQ2D	FIXED INCOME		UNITEDHEALTH GROUP INC	'91324PBK7	865000	106.128	918007.2	6.875	2/15/2038
NQ2D	FIXED INCOME		CWALT INC	'12667GTS2	600000	81.6866	490119.6	5.5	7/25/2035
NQ2D	FIXED INCOME		CMC MORTGAGE BACKED TR	'126384AQ9	800000	89.65354	717228.32	5.5	3/25/2037
NQ2D	FIXED INCOME		UNITEDHEALTH GROUP INC	'91324PBE1	780000	103.951	810817.8	6.625	11/15/2037
NQ2D	FIXED INCOME		CHL	'12543RAM1	555000	83.00629	460684.91	6	4/25/2037
NQ2D	FIXED INCOME		FIFTH THIRD BANCORP	'316773CH1	1150000	105.075	1208362.5	8.25	3/1/2038
NQ2D	FIXED INCOME		PRIME MORTGAGE TRUST	'74161YAP0	282767.31	80.23396	226875.41	6.25	11/25/2036
NQ2D	FIXED INCOME		CWALT INC	'12668ABN4	435000	66.45353	289072.86	5.5	10/25/2035
NQ2D	FIXED INCOME		CHL MTG PASS THROUGH TR 2007 5	'12544VAB5	540000	76.08503	410859.16	5.75	5/25/2037
NQ2D	FIXED INCOME		BIOGEN IDEC INC	'09062XAB9	815000	109.595	893199.25	6.875	3/1/2018
NQ2D	FIXED INCOME		CWALT INC	'12668ABD6	325527.92	68.92481	224369.5	5.5	10/25/2035
NQ2D	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94985WDR9	1049165.9	90.4045	948493.19	6	8/25/2037
NQ2D	FIXED INCOME		WAMU MTG PASS THROUGH CTFS	'92922FX94	317000	87.6425	277826.73	5.5	8/25/2035
NQ2D	FIXED INCOME		DEUTSCHE MTG SECS INC	'25156WAG3	501948.8	64.98392	326186.01	5.65	9/28/2036
NQ2D	FIXED INCOME		MEXICO(UTD MEX ST)	'B2PGD7II5	21020000	8.238454	1731722.94	7.75	12/14/2017
NQ2D	FIXED INCOME		DEUTSCHE MTG SECS INC REMIC TR	'25156BAG9	849188.07	66.67437	566190.8	5.65	8/28/2036
NQ2D	FIXED INCOME		CHL MTG PASS THRU TR 2007 9	'12544XAX3	950000	81.39468	773249.46	5.75	7/25/2037
NQ2D	FIXED INCOME		ORACLE CORP	'68389XAE5	961000	110.378	1060732.58	6.5	4/15/2038
NQ2D	FIXED INCOME		E ON UNTL FIN B V	'268789AB0	870000	112.201	976148.7	6.65	4/30/2038
NQ2D	FIXED INCOME	3	BRISTOL MYERS SQUIBB CO	'110122AQ1	780000	106.349	829522.2	6.125	5/1/2038
NQ2D	FIXED INCOME		THORNBURG MTG SECS TR	'885220JJ3	386718.99	24.61232	95180.52	5.082018	10/25/2035
NQ2D	FIXED INCOME		THORNBURG MTG SECS TR	'885220JW4	148309.64	24.04284	35657.85	5.214307	12/25/2035
NQ2D	FIXED INCOME		GLAXOSMITHKLINE CAP INC	'377372AE7	895000	110.295	987140.25	6.375	5/15/2038
NQ2D	FIXED INCOME		TYCO ELECTRONICS GROUP	'902133AG2	795000	109.501	870532.95	7.125	10/1/2037
NQ2D	FIXED INCOME		TYCO ELECTRONICS GROUP S A	'902133AF4	791000	110.019	870250.29	6.55	10/1/2017
NQ2D	FIXED INCOME		CREDIT SUISSE FIRST BOSTON MTG	'225492AA5	564283.02	73.21875	413160.97	6	7/25/2037
NQ2D	FIXED INCOME		MUNICIPAL ELEC AUTH GA	'626207YF5	1480000	99.187	1467967.6	6.637	4/1/2057
NQ2D	FIXED INCOME		MUNICIPAL ELEC AUTH GA	'626207YM0	605000	99.42	601491	6.655	4/1/2057
NQ2D	FIXED INCOME		BANK OF AMERICA CORP	'06051GEB1	275000	100.834	277293.5	4.5	4/1/2015
NQ2D	FIXED INCOME		CANADA GOVT	'135087XB5	3720000	104.085555	3871982.65	6	6/1/2011
NQ2F	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	75700	21.53	1629821	0	
NQ2F	EQUITY	AMSG	AMSURG CORP	'03232P405	44600	21.59	962914	0	
NQ2F	EQUITY	CATO	CATO CORP CLASS A	'149205106	93200	21.44	1998208	0	
NQ2F	EQUITY	COHR	COHERENT INC	'192479103	22800	31.96	728688	0	
NQ2F	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	5920	41.24	244140.8	0	
NQ2F	EQUITY	DFG	DELPHI FINANCIAL GROUP CL A	'247131105	78300	25.16	1970028	0	
NQ2F	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	23800	44.05	1048390	0	
NQ2F	EQUITY	DBRN	DRESS BARN INC	'261570105	45700	26.16	1195512	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	16600	31.81	528046	0	
NQ2F	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	42000	34.12	1433040	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	35500	34.45	1222975	0	
NQ2F	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	26700	29.03	775101	0	
NQ2F	EQUITY	PVA	PENN VIRGINIA CORP	'707882106	51400	24.5	1259300	0	
NQ2F	EQUITY	SM	ST MARY LAND + EXPLORATION	'792228108	19300	34.81	671833	0	
NQ2F	EQUITY	CKH	SEACOR HOLDINGS INC	'811904101	18500	80.66	1492210	0	
NQ2F	EQUITY	UNF	UNIFIRST CORP/MA	'904708104	11000	51.5	566500	0	
NQ2F	EQUITY	UNS	UNISOURCE ENERGY CORP CO	'909205106	44600	31.44	1402224	0	
NQ2F	EQUITY	TPX	TEMPUR PEDIC INTERNATIONAL	'88023U101	24621	30.16	742569.36	0	
NQ2F	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241101	26200	15.72	411864	0	
NQ2F	EQUITY	NAL	NEWALLIANCE BANCSHARES INC	'650203102	72200	12.62	911164	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	34200	21.97	751374	0	
NQ2F	EQUITY	STAN	STANDARD PARKING CORP	'853790103	47041	16.42	772413.22	0	
NQ2F	EQUITY	XRTX	XYRATEX LTD	'G98268108	35100	16.93	594243	0	
NQ2F	EQUITY	BDC	BELDEN INC	'077454106	101100	27.46	2776206	0	

NQ2F	EQUITY	ACC	AMERICAN CAMPUS COMMUNITIES	'024835100	25700	27.66	710862	0	
NQ2F	EQUITY	ARCC	ARES CAPITAL CORP	'04010L103	114066	14.84	1692739.44	0	
NQ2F	EQUITY	HLF	HERBALIFE LTD	'G4412G101	48300	46.12	2227596	0	
NQ2F	EQUITY	EDR	EDUCATION REALTY TRUST INC	'28140H104	91600	5.74	525784	0	
NQ2F	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	80148	10.11	810296.28	0	
NQ2F	EQUITY	ABD	ACCO BRANDS CORP	'00081T108	147600	7.66	1130616	0	
NQ2F	EQUITY	AMSF	AMERISAFE INC	'03071H100	26600	16.37	435442	0	
NQ2F	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	11900	40.54	482426	0	
NQ2F	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	39600	25.58	1012968	0	
NQ2F	EQUITY	VR	VALIDUS HOLDINGS LTD	'G9319H102	26609	27.53	732545.77	0	
NQ2F	EQUITY	ZEP	ZEP INC	'98944B108	100150	21.88	2191282	0	
NQ2F	EQUITY	RGA	REINSURANCE GROUP OF AMERICA	'759351604	17700	52.52	929604	0	
NQ2F	EQUITY	NWBI	NORTHWEST BANCSHARES INC	'667340103	69100	11.74	811234	0	
NQ2F	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2F	EQUITY	UAM	UNIVERSAL AMERICAN CORP	'913377107	34400	15.4	529760	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	31300	28.57	894241	0	
NQ2F	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	36600	38.09	1394094	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	23792	35.75	850564	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	36100	38.15	1377215	0	
NQ2F	EQUITY	LNCE	LANCE INC	'514606102	56600	23.13	1309158	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	26500	60.93	1614645	0	
NQ2F	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	19800	37.56	743688	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	113500	11.05	1254175	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP CL A	'989207105	36700	29.6	1086320	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INTL INC	'169905106	36240	34.81	1261514.4	0	
NQ2F	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	64016	11.63	744506.08	0	
NQ2F	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	56100	26.79	1502919	0	
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'913004107	38000	58.85	2236300	0	
NQ2F	EQUITY	WBS	WEBSTER FINANCIAL CORP	'947890109	79100	17.49	1383459	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	13200	57.65	760980	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	48600	31.76	1543536	0	
NQ2F	EQUITY	CSL	CARLISLE COS INC	'142339100	84200	38.1	3208020	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2576690.19	100	2576690.19	0.116958	12/31/2030
NQ2F	EQUITY	WGL	WGL HOLDINGS INC	'92924F106	22800	34.65	790020	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	67300	26.66	1794218	0	
NQ2F	EQUITY	MBFI	MB FINANCIAL INC	'55264U108	47200	22.53	1063416	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	146700	15.39	2257713	0	
NQ2F	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	24200	42.21	1021482	0	
NQ2F	EQUITY	CNC	CENTENE CORP	'15135B101	7800	24.04	187512	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HLDGS	'G7127P100	37848	37.08	1403403.84	0	
NQ2F	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	17400	80.84	1406616	0	
NQ2F	EQUITY	ICLR	ICON PUB LTD CO	'45103T107	40600	26.4	1071840	0	
NQ2F	EQUITY	NTE	NAM TAI ELECTRONICS INC	'629865205	87700	5	438500	0	
NQ2F	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	123391	4.42	545388.22	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	60100	26.06	1566206	0	
NQ2F	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	62949	22.99	1447197.51	0	
NQ2F	EQUITY	WBSN	WEBSENSE INC	'947684106	66500	22.77	1514205	0	
NQ2F	EQUITY	CRL	CHARLES RIVER LABORATORIES	'159864107	41900	39.31	1647089	0	
NQ2F	EQUITY	FMBI	FIRST MIDWEST BANCORP INC/IL	'320867104	113970	13.55	1544293.5	0	
NQ2F	EQUITY	ATR	APTARGROUP INC	'038336103	31000	39.35	1219850	0	
NQ2F	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	39600	31.4	1243440	0	
NQ2F	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	34000	35.5	1207000	0	
NQ2F	EQUITY	CLI	MACKCALI REALTY CORP	'554489104	20600	35.25	726150	0	
NQ2F	EQUITY	O	REALTY INCOME CORP	'756109104	30600	30.69	939114	0	
NQ2F	EQUITY	Y	ALLEGHANY CORP	'017175100	2756	290.8	801444.8	0	
NQ2F	EQUITY	GMT	GATX CORP	'361448103	50400	28.65	1443960	0	
NQ2F	EQUITY	WR	WESTAR ENERGY INC	'95709T100	49500	22.3	1103850	0	
NQ2G	EQUITY	GOV	GOVERNMENT PROPERTIES INCOME	'38376A103	400	26.01	10404	0	
NQ2G	EQUITY	INSP	INFOSPACE INC	'45678T300	810	11.05	8950.5	0	
NQ2G	EQUITY	BPSG	BROADPOINT GLEACHER SECURITI	'11134A103	1800	4	7200	0	
NQ2G	EQUITY	UFS	DOMTAR CORP	'257559203	1050	64.41	67630.5	0	
NQ2G	EQUITY	CYS	CYPRESS SHARPRIDGE INVESTMEN	'23281A307	600	13.38	8028	0	
NQ2G	EQUITY	MYRX	MYRIAD PHARMACEUTICALS	'62856H107	895	4.52	4045.4	0	
NQ2G	EQUITY	METR	METRO BANCORP INC	'59161R101	300	13.77	4131	0	
NQ2G	EQUITY	CHBT	CHINABIOTICS INC	'16937B109	200	17.91	3582	0	
NQ2G	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	200	44.47	8894	0	
NQ2G	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	800	3.27	2616	0	
NQ2G	EQUITY	MDSO	MEDIDATA SOLUTIONS INC	'58471A105	300	15.2	4560	0	
NQ2G	EQUITY	IVR	INVESCO MORTGAGE CAPITAL	'46131B100	300	23	6900	0	
NQ2G	EQUITY	CCRT	COMPUCREDIT HOLDINGS CORP	'20478T107	180	5.16	928.8	0	
NQ2G	EQUITY	LOGM	LOGMEIN INC	'54142L109	300	20.69	6207	0	
NQ2G	EQUITY	DINE	REWARDS NETWORK INC	'761557206	100	13.4	1340	0	
NQ2G	EQUITY	TBNK	TERRITORIAL BANCORP INC	'88145X108	400	19.03	7612	0	
NQ2G	EQUITY	ROVI	ROVI CORP	'779376102	2669	37.13	99099.97	0	
NQ2G	EQUITY	APAGF	APCO OIL AND GAS INTL INC	'G0471F109	300	27.06	8118	0	
NQ2G	EQUITY	CETV	CENTRAL EUROPEAN MEDIA ENT A	'G20045202	900	29.31	26379	0	
NQ2G	EQUITY	PMT	PENNYMAC MORTGAGE INVESTMENT	'70931T103	500	16.61	8305	0	
NQ2G	EQUITY	CPIX	CUMBERLAND PHARMACEUTICALS	'230770109	300	10.53	3159	0	
NQ2G	EQUITY	STWD	STARWOOD PROPERTY TRUST INC	'85571B105	1300	19.3	25090	0	
NQ2G	EQUITY	EM	EMDEON INC CLASS A	'29084T104	700	16.52	11564	0	
NQ2G	EQUITY	PVTB	PRIVATEBANCORP INC	'742962103	1260	13.7	17262	0	
NQ2G	EQUITY	SFE	SAFEGUARD SCIENTIFICS INC	'786449207	450	13	5850	0	
NQ2G	EQUITY	CXS	CREXUS INVESTMENT CORP	'226553105	400	13.37	5348	0	

NQ2G	EQUITY	ART	ARTIO GLOBAL INVESTORS INC	'04315B107	800	24.74	19792	0
NQ2G	EQUITY	AONE	A123 SYSTEMS INC	'03739T108	800	13.74	10992	0
NQ2G	EQUITY	VITC	VITACOST.COM INC	'92847A200	300	12.05	3615	0
NQ2G	EQUITY	CLNY	COLONY FINANCIAL INC	'19624R106	400	20	8000	0
NQ2G	EQUITY	ARI	APOLLO COMMERCIAL REAL ESTAT	'03762U105	300	18.01	5403	0
NQ2G	EQUITY	SEM	SELECT MEDICAL HOLDINGS CORP	'81619Q105	1000	8.44	8440	0
NQ2G	EQUITY	PRFT	PERFICIENT INC	'71375U101	600	11.27	6762	0
NQ2G	EQUITY	ATLS	ATLAS ENERGY INC	'049298102	1772	31.12	55144.64	0
NQ2G	EQUITY	TLCR	TALECRIS BIOTHERAPEUTICS	'874227101	1300	19.92	25896	0
NQ2G	EQUITY	EDMC	EDUCATION MANAGEMENT CORP	'28140M103	700	21.9	15330	0
NQ2G	EQUITY	MG	MISTRAS GROUP INC	'60649T107	300	9.99	2997	0
NQ2G	EQUITY	RA	RAILAMERICA INC	'750753402	600	11.8	7080	0
NQ2G	EQUITY	AGAM	AGA MEDICAL HOLDINGS INC	'008368102	400	16.25	6500	0
NQ2G	EQUITY	DOLE	DOLE FOOD CO INC	'256603101	1000	11.85	11850	0
NQ2G	EQUITY	UIS	UNISYS CORP	'909214306	1130	34.89	39425.7	0
NQ2G	EQUITY	VSI	VITAMIN SHOPPE INC	'92849E101	300	22.45	6735	0
NQ2G	EQUITY	COWN	COWEN GROUP INCCLASS A	'223622101	600	5.66	3396	0
NQ2G	EQUITY	STRI	STR HOLDINGS INC	'78478V100	300	23.5	7050	0
NQ2G	EQUITY	RUE	RUE21 INC	'781295100	200	34.67	6934	0
NQ2G	EQUITY	FTNT	FORTINET INC	'34959E109	400	17.58	7032	0
NQ2G	EQUITY	ARCL	ARCHIPELAGO LEARNING INC	'03956P102	200	14.58	2916	0
NQ2G	EQUITY	CLD	CLOUD PEAK ENERGY INC	'18911Q102	900	16.64	14976	0
NQ2G	EQUITY		PEBBLEBROOK HOTEL TRUST	'70509V100	500	21.03	10515	0
NQ2G	EQUITY	KAR	KAR AUCTION SERVICES INC	'48238T109	700	15.06	10542	0
NQ2G	EQUITY	NWBI	NORTHWEST BANCSHARES INC	'667340103	982	11.74	11528.68	0
NQ2G	EQUITY	SCMR	SYCAMORE NETWORKS INC	'871206405	503	20.11	10115.33	0
NQ2G	EQUITY		CLEARWIRE CORP RIGHTS	'18538Q139	2300	0.185	425.5	0
NQ2G	EQUITY	LL	LUMBER LIQUIDATORS HOLDINGS	'55003T107	400	26.67	10668	0
NQ2G	EQUITY	TW	TOWERS WATSON + CO CL A	'891894107	1150	47.5	54625	0
NQ2G	EQUITY	MF	MF GLOBAL HOLDINGS LTD	'55277J108	2600	8.07	20982	0
NQ2G	EQUITY	SYA	SYMETRA FINANCIAL CORP	'87151Q106	900	13.18	11862	0
NQ2G	EQUITY	AVNW	AVIAT NETWORKS INC	'05366Y102	1500	6.63	9945	0
NQ2G	EQUITY	UBSH	UNION FIRST MARKET BANKSHARE	'90662P104	645	15.1	9739.5	0
NQ2G	CASH		US DOLLAR	'USD	-3992.94	1	-3992.94	0
NQ2G	EQUITY	IUSA	INFOGROUP INC	'45670G108	1110	7.8	8658	0
NQ2G	EQUITY	FSC	FIFTH STREET FINANCE CORP	'31678A103	759	11.61	8811.99	0
NQ2G	EQUITY	VTG	VANTAGE DRILLING CO	'G93205113	2500	1.48	3700	0
NQ2G	EQUITY	TWTC	TW TELECOM INC	'87311L104	3980	18.15	72237	0
NQ2G	EQUITY	CSKI	CHINA SKY ONE MEDICAL INC	'16941P102	200	15.71	3142	0
NQ2G	EQUITY	CRA	CELERA CORP	'15100E106	2160	7.1	15336	0
NQ2G	EQUITY	ERII	ENERGY RECOVERY INC	'29270J100	1100	6.3	6930	0
NQ2G	EQUITY	DHT	DHT HOLDINGS INC	'Y2065G105	1600	3.92	6272	0
NQ2G	EQUITY	ACAS	AMERICAN CAPITAL LTD	'02503Y103	7600	5.08	38608	0
NQ2G	EQUITY	SSP	EW SCRIPPS CO CL A	'811054402	900	8.45	7605	0
NQ2G	EQUITY	SOLR	GT SOLAR INTERNATIONAL INC	'3623E0209	1000	5.23	5230	0
NQ2G	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	8444	7.44	62823.36	0
NQ2G	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	700	17.54	12278	0
NQ2G	EQUITY	WSBF	WATERSTONE FINANCIAL INC	'941888109	500	3.62	1810	0
NQ2G	EQUITY	RAX	RACKSPACE HOSTING INC	'750086100	1800	18.73	33714	0
NQ2G	EQUITY	IACI	IAC/INTERACTIVECORP	'44919P508	2200	22.74	50028	0
NQ2G	EQUITY	MYRG	MYR GROUP INC/DELAWARE	'55405W104	400	16.31	6524	0
NQ2G	EQUITY	IILG	INTERVAL LEISURE GROUP	'46113M108	1000	14.56	14560	0
NQ2G	EQUITY	PMFG	PMFG INC	'69345P103	300	13.23	3969	0
NQ2G	EQUITY	HSNI	HSN INC	'404303109	1100	29.44	32384	0
NQ2G	EQUITY	OGXI	ONCOGENEX PHARMACEUTICAL INC	'68230A106	100	20.53	2053	0
NQ2G	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934503	14100	0.5407	7623.87	0
NQ2G	EQUITY	SIG	SIGNET JEWELERS LTD	'G81276100	2200	32.34	71148	0
NQ2G	EQUITY	REV	REVLON INC CLASS A	'761525609	500	14.85	7425	0
NQ2G	EQUITY	ASCMA	ASCENT MEDIA CORP A	'043632108	300	27.25	8175	0
NQ2G	EQUITY	WEN	WENDY S/ARBY S GROUP INC A	'950587105	9459	5	47295	0
NQ2G	EQUITY	MLNK	MODUSLINK GLOBAL SOLUTIONS I	'60786L107	1180	8.43	9947.4	0
NQ2G	EQUITY	CHSI	CATALYST HEALTH SOLUTIONS IN	'14888B103	970	41.38	40138.6	0
NQ2G	EQUITY	CLDX	CELLDEX THERAPEUTICS INC	'15117B103	800	6.14	4912	0
NQ2G	EQUITY	HEAT	SMARTHEAT INC	'83172F104	300	10.74	3222	0
NQ2G	EQUITY	ZN	ZION OIL GAS INC	'989696109	492	6.19	3045.48	0
NQ2G	EQUITY	WWWW	WEB.COM GROUP INC	'94733A104	900	5.45	4905	0
NQ2G	EQUITY	HBCP	HOME BANCORP INC	'43689E107	300	14	4200	0
NQ2G	EQUITY	CFL	BRINKS HOME SECURITY HOLDING	'109699108	1200	42.55	51060	0
NQ2G	EQUITY	CRTX	CORNERSTONE THERAPEUTICS INC	'21924P103	400	6.35	2540	0
NQ2G	EQUITY	CGA	CHINA GREEN AGRICULTURE INC	'16943W105	200	14	2800	0
NQ2G	EQUITY	NVE	NV ENERGY INC	'67073Y106	6350	12.33	78295.5	0
NQ2G	EQUITY	LOPE	GRAND CANYON EDUCATION INC	'38526M106	500	26.14	13070	0
NQ2G	EQUITY	RGA	REINSURANCE GROUP OF AMERICA	'759351604	1900	52.52	99788	0
NQ2G	EQUITY	FUR	WINTHROP REALTY TRUST	'976391300	182	12.04	2191.28	0
NQ2G	EQUITY	CLWR	CLEARWIRE CORP CLASS A	'18538Q105	1600	7.15	11440	0
NQ2G	EQUITY	CBRL	CRACKER BARREL OLD COUNTRY	'22410J106	601	46.38	27874.38	0
NQ2G	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	272	49.25	13396	0
NQ2G	EQUITY	GMR	GENERAL MARITIME CORP	'Y2693R101	1075	7.19	7729.25	0
NQ2G	EQUITY	FACT	FACET BIOTECH CORP	'30303Q103	560	26.99	15114.4	0
NQ2G	EQUITY	VRTS	VIRTUS INVESTMENT PARTNERS	'92828Q109	102	20.84	2125.68	0
NQ2G	EQUITY	MD	MEDNAX INC	'58502B106	1180	58.19	68664.2	0
NQ2G	EQUITY	SAAS	INCONTACT INC	'45336E109	300	2.85	855	0
NQ2G	EQUITY		WTS GREENHUNTER	'395990393	20	0	0	0

NQ2G	EQUITY	BTH	BLYTH INC	'09643P207	200	31.25	6250	0
NQ2G	EQUITY	WG	WILLBROS GROUP INC	'969203108	1000	12.01	12010	0
NQ2G	EQUITY		TETON ADVISORS INC CLASS B	'88165Y101	6	0	0	0
NQ2G	EQUITY	ALC	ASSISTED LIVING CONCEPTS IA	'04544X300	320	32.84	10508.8	0
NQ2G	EQUITY	UTA	UNIVERSAL TRAVEL GROUP	'91388Q202	400	9.91	3964	0
NQ2G	EQUITY	WAC	WALTER INVESTMENT MANAGEMENT	'93317W102	530	16	8480	0
NQ2G	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	300	24.58	7374	0
NQ2G	EQUITY	RST	ROSETTA STONE INC	'777780107	200	23.78	4756	0
NQ2G	EQUITY	RRI	RRI ENERGY INC	'74971X107	9900	3.69	36531	0
NQ2G	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	300	27.95	8385	0
NQ2G	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	720	10.69	7696.8	0
NQ2G	EQUITY	SWI	SOLARWINDS INC	'83416B109	400	21.66	8664	0
NQ2G	EQUITY	ACLI	AMERICAN COMMERCIAL LINES	'025195405	200	25.1	5020	0
NQ2G	EQUITY	CDE	COEUR D ALENE MINES CORP	'192108504	2104	14.98	31517.92	0
NQ2G	EQUITY	TPC	TUTOR PERINI CORP	'901109108	670	21.75	14572.5	0
NQ2G	EQUITY	GTS	TRIPLE S MANAGEMENT CORP B	'896749108	500	17.75	8875	0
NQ2G	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	1700	5.08	8636	0
NQ2G	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	1722	8.63	14860.86	0
NQ2G	EQUITY	SOA	SOLUTIA INC	'834376501	3300	16.11	53163	0
NQ2G	EQUITY	CATM	CARDTRONICS INC	'14161H108	500	12.57	6285	0
NQ2G	EQUITY	MDAS	MEDASSETS INC	'584045108	1100	21	23100	0
NQ2G	EQUITY	LRN	K12 INC	'48273U102	600	22.21	13326	0
NQ2G	EQUITY	APP	AMERICAN APPAREL INC	'023850100	500	3.03	1515	0
NQ2G	EQUITY	HOME	HOME FEDERAL BANCORP INC/MD	'43710G105	500	14.51	7255	0
NQ2G	EQUITY	TNK	TEEKAY TANKERS LTD CLASS A	'Y8565N102	200	12.57	2514	0
NQ2G	EQUITY	TBI	TRUEBLUE INC	'89785X101	1190	15.5	18445	0
NQ2G	EQUITY	OESX	ORION ENERGY SYSTEMS INC	'686275108	700	4.9	3430	0
NQ2G	EQUITY	N	NETSUITE INC	'64118Q107	600	14.54	8724	0
NQ2G	EQUITY	CTFO	CHINA TRANSINFO TECHNOLOGY	'169453107	300	6.74	2022	0
NQ2G	EQUITY	FOR	FORESTAR GROUP INC	'346233109	996	18.88	18804.48	0
NQ2G	EQUITY	FDML	FEDERAL MOGUL CORP	'313549404	500	18.36	9180	0
NQ2G	EQUITY	GFGFQ	GUARANTY FINANCIAL GROUP	'40108N106	4796	0.03	143.88	0
NQ2G	EQUITY	SATS	ECHOSTAR CORP A	'278768106	1000	20.28	20280	0
NQ2G	EQUITY	HCKT	HACKETT GROUP INC/THE	'404609109	500	2.78	1390	0
NQ2G	EQUITY	ORN	ORION MARINE GROUP INC	'68628V308	700	18.05	12635	0
NQ2G	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	330	43.97	14510.1	0
NQ2G	EQUITY	DNBK	DANVERS BANCORP INC	'236442109	500	13.83	6915	0
NQ2G	EQUITY	FSIN	FUSHI COPPERWELD INC	'36113E107	300	11.22	3366	0
NQ2G	EQUITY	EBSB	MERIDIAN INTERSTATE BANCORP	'58964Q104	100	10.4	1040	0
NQ2G	EQUITY	RISK	RISKMETRICS GROUP INC	'767735103	500	22.61	11305	0
NQ2G	EQUITY	IPCM	IPC THE HOSPITALIST CO	'44984A105	400	35.11	14044	0
NQ2G	EQUITY	CBNJ	CAPE BANCORP INC	'139209100	100	8.07	807	0
NQ2G	EQUITY	DAN	DANA HOLDING CORP	'235825205	3800	11.88	45144	0
NQ2G	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	400	13.48	5392	0
NQ2G	EQUITY	ARST	ARCSIGHT INC	'039666102	500	28.15	14075	0
NQ2G	EQUITY	BJGP	BMP SUNSTONE CORP	'05569C105	700	5.06	3542	0
NQ2G	EQUITY	BZ	BOISE INC	'09746Y105	900	6.13	5517	0
NQ2G	EQUITY	STEL	STELLARONE CORP	'85856G100	500	13.37	6685	0
NQ2G	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	1800	4.33	7794	0
NQ2G	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	1100	4.47	4917	0
NQ2G	EQUITY	GPK	GRAPHIC PACKAGING HOLDING CO	'388689101	2630	3.61	9494.3	0
NQ2G	EQUITY	BEAT	CARDIONET INC	'14159L103	800	7.65	6120	0
NQ2G	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	1600	2.07	3312	0
NQ2G	EQUITY	HRC	HILL ROM HOLDINGS INC	'431475102	1590	27.21	43263.9	0
NQ2G	EQUITY	HI	HILLENBRAND INC	'431571108	1690	21.99	37163.1	0
NQ2G	EQUITY	BGCP	BGC PARTNERS INC CL A	'05541T101	1570	6.11	9592.7	0
NQ2G	EQUITY	SUTR	SUTOR TECHNOLOGY GROUP LTD	'869362103	400	2.9	1160	0
NQ2G	EQUITY	CPBY	CHINA INFORMATION SECURITY	'16944F101	600	5.05	3030	0
NQ2G	EQUITY	FBNC	FIRST BANCORP/NC	'318910106	540	13.52	7300.8	0
NQ2G	EQUITY	NX	QUANEX BUILDING PRODUCTS	'747619104	1035	16.53	17108.55	0
NQ2G	EQUITY	CRED	CREDO PETROLEUM CORP	'225439207	400	9.89	3956	0
NQ2G	EQUITY	EEFT	EURONET WORLDWIDE INC	'298736109	1310	18.43	24143.3	0
NQ2G	EQUITY	IPI	INTREPID POTASH INC	'46121Y102	1100	30.33	33363	0
NQ2G	EQUITY	USPH	U.S. PHYSICAL THERAPY INC	'90337L108	400	17.4	6960	0
NQ2G	EQUITY	HEV	ENER1 INC	'29267A203	1700	4.73	8041	0
NQ2G	EQUITY	AWK	AMERICAN WATER WORKS CO INC	'030420103	1800	21.76	39168	0
NQ2G	EQUITY	HTS	HATTERAS FINL CORP	'41902R103	1000	25.77	25770	0
NQ2G	EQUITY	FNLC	FIRST BANCORP INC/ME	'31866P102	300	15.94	4782	0
NQ2G	EQUITY	CFX	COLFAX CORP	'194014106	500	11.77	5885	0
NQ2G	EQUITY	MHLD	MAIDEN HOLDINGS LTD	'G5753U112	1200	7.39	8868	0
NQ2G	EQUITY	GBNK	GUARANTY BANCORP	'40075T102	700	1.59	1113	0
NQ2G	EQUITY	PACW	PACWEST BANCORP	'695263103	697	22.82	15905.54	0
NQ2G	EQUITY	COGO	COGO GROUP INC	'192448108	700	6.99	4893	0
NQ2G	EQUITY	AGNC	AMERICAN CAPITAL AGENCY CORP	'02503X105	400	25.6	10240	0
NQ2G	EQUITY	MSFG	MAINSOURCE FINANCIAL GROUP I	'56062Y102	387	6.73	2604.51	0
NQ2G	EQUITY	SYBT	S.Y. BANCORP INC	'785060104	362	22.75	8235.5	0
NQ2G	EQUITY	ATSG	AIR TRANSPORT SERVICES GROUP	'00922R105	1800	3.37	6066	0
NQ2G	EQUITY	DIN	DINEEQUITY INC	'254423106	460	39.53	18183.8	0
NQ2G	EQUITY	ATAC	ATC TECHNOLOGY CORP	'00211W104	470	17.16	8065.2	0
NQ2G	EQUITY	DM	DOLAN MEDIA COMPANY	'25659P402	1000	10.87	10870	0
NQ2G	EQUITY	VRTU	VIRTUSA CORP	'92827P102	500	10.31	5155	0
NQ2G	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	2100	50.36	105756	0
NQ2G	EQUITY	AGII	ARGO GROUP INTERNATIONAL	'G0464B107	832	32.59	27114.88	0

NQ2G	EQUITY	MASI	MASIMO CORPORATION	'574795100	1400	26.55	37170	0
NQ2G	EQUITY	DMAN	DEMANDTEC INC	'24802R506	400	6.95	2780	0
NQ2G	EQUITY	ZINC	HORSEHEAD HOLDING CORP	'440694305	1100	11.84	13024	0
NQ2G	EQUITY	MELI	MERCADOLIBRE INC	'58733R102	700	48.21	33747	0
NQ2G	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	1740	22.74	39567.6	0
NQ2G	EQUITY	DRL	DORAL FINANCIAL CORP	'25811P886	300	4.31	1293	0
NQ2G	EQUITY	EXH	EXTERRAN HOLDINGS INC	'30225X103	1734	24.17	41910.78	0
NQ2G	EQUITY	POWR	POWERSECURE INTERNATIONAL IN	'73936N105	300	7.88	2364	0
NQ2G	EQUITY	BKCC	BLACKROCK KELSO CAPITAL CORP	'092533108	500	9.96	4980	0
NQ2G	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	900	36.56	32904	0
NQ2G	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	2750	4.92	13530	0
NQ2G	EQUITY	DUF	DUFF + PHELPS CORP CL A	'26433B107	400	16.74	6696	0
NQ2G	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	600	23.22	13932	0
NQ2G	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	300	15.89	4767	0
NQ2G	EQUITY	MAIN	MAIN STREET CAPITAL CORP	'56035L104	112	15.61	1748.32	0
NQ2G	EQUITY	GMO	GENERAL MOLY INC	'370373102	2300	3.32	7636	0
NQ2G	EQUITY	FEED	AGFEED INDUSTRIES INC	'00846L101	900	4.39	3951	0
NQ2G	EQUITY	CML	COMPELLENT TECHNOLOGIES INC	'20452A108	400	17.55	7020	0
NQ2G	EQUITY	TGH	TEXTAINER GROUP HOLDINGS LTD	'G8766E109	200	21.55	4310	0
NQ2G	EQUITY	FFNW	FIRST FINANCIAL NORTHWEST	'32022K102	700	6.83	4781	0
NQ2G	EQUITY	TSON	TRANS1 INC	'89385X105	600	3.25	1950	0
NQ2G	EQUITY	ZEP	ZEP INC	'98944B108	530	21.88	11596.4	0
NQ2G	EQUITY	DFT	DUPONT FABROS TECHNOLOGY	'26613Q106	700	21.59	15113	0
NQ2G	EQUITY	TIS	ORCHIDS PAPER PRODUCTS CO	'68572N104	100	16.45	1645	0
NQ2G	EQUITY	CVI	CVR ENERGY INC	'12662P108	800	8.75	7000	0
NQ2G	EQUITY	FUQI	FUQI INTERNATIONAL INC	'36102A207	300	10.9	3270	0
NQ2G	EQUITY	ULTA	ULTA SALON COSMETICS + FRAGR	'90384S303	700	22.62	15834	0
NQ2G	EQUITY	PZN	PZENA INVESTMENT MANAGMCL A	'74731Q103	500	7.63	3815	0
NQ2G	EQUITY	PCX	PATRIOT COAL CORP	'70336T104	2000	20.46	40920	0
NQ2G	EQUITY	GXDX	GENOPTIX INC	'37243V100	400	35.49	14196	0
NQ2G	EQUITY	MI	MARSHALL + ILSLEY CORP	'571837103	14200	8.05	114310	0
NQ2G	EQUITY	PROJ	DELTEK INC	'24784L105	580	7.64	4431.2	0
NQ2G	EQUITY	NSPH	NANOSPHERE INC	'63009F105	700	4.79	3353	0
NQ2G	EQUITY	TNDM	NEUTRAL TANDEM INC	'64128B108	900	15.98	14382	0
NQ2G	EQUITY	GLG	GLG PARTNERS INC	'37929X107	5000	3.07	15350	0
NQ2G	EQUITY	SD	SANDRIDGE ENERGY INC	'80007P307	3900	7.7	30030	0
NQ2G	EQUITY	ARYX	ARYX THERAPEUTICS INC	'043387109	1300	0.87	1131	0
NQ2G	EQUITY	ICXT	ICX TECHNOLOGIES INC	'44934T105	100	6.97	697	0
NQ2G	EQUITY	AREX	APPROACH RESOURCES INC	'03834A103	400	9.08	3632	0
NQ2G	EQUITY	APEI	AMERICAN PUBLIC EDUCATION	'02913V103	500	46.6	23300	0
NQ2G	EQUITY	ENSG	ENSIGN GROUP INC/THE	'29358P101	400	17.33	6932	0
NQ2G	EQUITY	ABII	ABRAXIS BIOSCIENCE INC	'00383Y102	192	51.75	9936	0
NQ2G	EQUITY	NFBK	NORTHFIELD BANCORP INC/NJ	'66611L105	400	14.48	5792	0
NQ2G	EQUITY	ES	ENERGYSOLUTIONS INC DEP SHS	'292756202	2000	6.43	12860	0
NQ2G	EQUITY	MXB	MSCI INC A	'55354G100	2600	36.1	93860	0
NQ2G	EQUITY	ORRF	ORRSTOWN FINL SERVICES INC	'687380105	200	25.37	5074	0
NQ2G	EQUITY	TOBC	TOWER BANCORP INC	'891709107	200	26.77	5354	0
NQ2G	EQUITY	VRAD	VIRTUAL RADIOLOGIC CORP	'92826B104	200	11	2200	0
NQ2G	EQUITY	PAR	3PAR INC	'88580F109	900	10	9000	0
NQ2G	EQUITY	CIM	CHIMERA INVESTMENT CORP	'16934Q109	18100	3.89	70409	0
NQ2G	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	400	20.2	8080	0
NQ2G	EQUITY	INET	INTERNET BRANDS INC CL A	'460608102	600	9.22	5532	0
NQ2G	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	1200	19.04	22848	0
NQ2G	EQUITY	HEK	HECKMANN CORP	'422680108	2100	5.8	12180	0
NQ2G	EQUITY	UBNK	UNITED FINANCIAL BANCORP INC	'91030T109	500	13.98	6990	0
NQ2G	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	1000	15.85	15850	0
NQ2G	EQUITY	TICC	TICC CAPITAL CORP	'87244T109	1010	6.59	6655.9	0
NQ2G	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	400	5.39	2156	0
NQ2G	EQUITY	GSI	GENERAL STEEL HOLDINGS INC	'370853103	600	4.11	2466	0
NQ2G	EQUITY	TITN	TITAN MACHINERY INC	'88830R101	400	13.69	5476	0
NQ2G	EQUITY	CHLN	CHINA HOUSING LAND DEVELOP	'16939V103	300	3.8	1140	0
NQ2G	EQUITY	CFSG	CHINA FIRE SECURITY GROUP	'16938R103	500	12.97	6485	0
NQ2G	EQUITY	CNK	CINEMARK HOLDINGS INC	'17243V102	800	18.34	14672	0
NQ2G	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	600	5.89	3534	0
NQ2G	EQUITY	VRUS	PHARMASSET INC	'71715N106	500	26.8	13400	0
NQ2G	EQUITY	NGSX	NEUROGESX INC	'641252101	300	9.4	2820	0
NQ2G	EQUITY	CAVM	CAVIUM NETWORKS INC	'14965A101	1000	24.86	24860	0
NQ2G	EQUITY	TFSL	TFS FINANCIAL CORP	'87240R107	2300	13.35	30705	0
NQ2G	EQUITY	TOMO	TOMOTHERAPY INC	'890088107	1000	3.41	3410	0
NQ2G	EQUITY	ACM	AECOM TECHNOLOGY CORP	'00766T100	2500	28.37	70925	0
NQ2G	EQUITY	BIOD	BIODEL INC	'09064M105	500	4.27	2135	0
NQ2G	EQUITY	SLH	SOLERA HOLDINGS INC	'83421A104	1900	38.65	73435	0
NQ2G	EQUITY	JMP	JMP GROUP INC	'46629U107	500	8.5	4250	0
NQ2G	EQUITY	ANV	ALLIED NEVADA GOLD CORP	'019344100	1500	16.57	24855	0
NQ2G	EQUITY	PODD	INSULET CORP	'45784P101	900	15.09	13581	0
NQ2G	EQUITY	SKH	SKILLED HEALTHCARE GROU CL A	'83066R107	400	6.17	2468	0
NQ2G	EQUITY	CAP	CAI INTERNATIONAL INC	'12477X106	400	12.32	4928	0
NQ2G	EQUITY	TRS	TRIMAS CORP	'896215209	600	6.49	3894	0
NQ2G	EQUITY	TTGT	TECHTARGET	'87874R100	700	5.23	3661	0
NQ2G	EQUITY	ENOC	ENERNOC INC	'292764107	400	29.68	11872	0
NQ2G	EQUITY	FRM	FURMANITE CORP	'361086101	700	5.19	3633	0
NQ2G	EQUITY	RRR	RSC HOLDINGS INC	'74972L102	1200	7.96	9552	0
NQ2G	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD A	'G4095J109	700	26.68	18676	0

NQ2G	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	900	22.78	20502	0
NQ2G	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	600	3.19	1914	0
NQ2G	EQUITY	INFN	INFINERA CORP	'45667G103	2200	8.52	18744	0
NQ2G	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	1500	3.66	5490	0
NQ2G	EQUITY	FBCM	FBR CAPITAL MARKETS CORP	'30247C301	500	4.55	2275	0
NQ2G	EQUITY	BAGL	EINSTEIN NOAH RESTAURANT GRO	'28257U104	200	12.15	2430	0
NQ2G	EQUITY	HOGS	ZHONGPIN INC	'98952K107	600	12.7	7620	0
NQ2G	EQUITY	BWY	BWAY HOLDING CO	'12429T104	100	20.1	2010	0
NQ2G	EQUITY	OPK	OPKO HEALTH INC	'68375N103	600	1.98	1188	0
NQ2G	EQUITY	CRE	CARE INVESTMENT TRUST INC	'141657106	200	8.92	1784	0
NQ2G	EQUITY	BRCD	BROCADE COMMUNICATIONS SYS	'111621306	12012	5.71	68588.52	0
NQ2G	EQUITY	SCOR	COMSCORE INC	'20564W105	500	16.69	8345	0
NQ2G	EQUITY	ABBC	ABINGTON BANCORP INC	'00350L109	700	7.9	5530	0
NQ2G	EQUITY	PRO	PROS HOLDINGS INC	'74346Y103	600	9.88	5928	0
NQ2G	EQUITY	PPO	POLYPORE INTERNATIONAL INC	'73179V103	600	17.46	10476	0
NQ2G	EQUITY	MBRK	MIDDLEBROOK PHARMACEUTICALS	'596087106	1900	0.3	570	0
NQ2G	EQUITY	PAG	PENSKE AUTO GROUP INC	'70959W103	1000	14.42	14420	0
NQ2G	EQUITY	SHOR	SHORETEL INC	'825211105	1500	6.61	9915	0
NQ2G	EQUITY	RBI	SPORT SUPPLY GROUP INC	'84916A104	100	13.44	1344	0
NQ2G	EQUITY	BMRC	BANK OF MARIN BANCORP/CA	'063425102	200	33.08	6616	0
NQ2G	EQUITY	IDCC	INTERDIGITAL INC	'45867G101	1190	27.86	33153.4	0
NQ2G	EQUITY	WATG	WONDER AUTO TECHNOLOGY INC	'978166106	500	10.58	5290	0
NQ2G	EQUITY	BNCL	BENEFICIAL MUTUAL BANCORP IN	'08173R104	1100	9.48	10428	0
NQ2G	EQUITY	WBC	WABCO HOLDINGS INC	'92927K102	1700	29.92	50864	0
NQ2G	EQUITY	DHX	DICE HOLDINGS INC	'253017107	200	7.6	1520	0
NQ2G	EQUITY	NZ	NETEZZA CORP	'64111N101	1200	12.79	15348	0
NQ2G	EQUITY	HGG	HHGREGG INC	'42833L108	400	25.24	10096	0
NQ2G	EQUITY	OWW	ORBITZ WORLDWIDE INC	'68557K109	1200	7.11	8532	0
NQ2G	EQUITY	AIRV	AIRVANA INC	'00950V101	400	7.66	3064	0
NQ2G	EQUITY	PMC	PHARMERICA CORP	'71714F104	775	18.22	14120.5	0
NQ2G	EQUITY	VR	VALIDUS HOLDINGS LTD	'G9319H102	2501	27.53	68852.53	0
NQ2G	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	940	20.61	19373.4	0
NQ2G	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	500	34.91	17455	0
NQ2G	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS IN	'61022P100	800	9.73	7784	0
NQ2G	EQUITY	REXX	REX ENERGY CORP	'761565100	800	11.39	9112	0
NQ2G	EQUITY	LULU	LULULEMON ATHLETICA INC	'550021109	1100	41.5	45650	0
NQ2G	EQUITY	HTH	HILLTOP HOLDINGS INC	'432748101	1011	11.75	11879.25	0
NQ2G	EQUITY	PRM	PRIMEDIA INC	'74157K846	286	3.44	983.84	0
NQ2G	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	1600	6.48	10368	0
NQ2G	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS CL A	'864909106	500	3.57	1785	0
NQ2G	EQUITY	G	GENPACT LTD	'G3922B107	1700	16.77	28509	0
NQ2G	EQUITY	TOWN	TOWNE BANK	'89214P109	700	13.96	9772	0
NQ2G	EQUITY	UEC	URANIUM ENERGY CORP	'916896103	1700	3.22	5474	0
NQ2G	EQUITY	SPR	SPIRIT AEROSYSTEMS HOLD CL A	'848574109	2700	23.38	63126	0
NQ2G	EQUITY	WINN	WINN DIXIE STORES INC	'974280307	1400	12.49	17486	0
NQ2G	EQUITY	RDNT	RADNET INC	'750491102	1100	3.18	3498	0
NQ2G	EQUITY	ASTI	ASCENT SOLAR TECHNOLOGIES	'043635101	600	3.85	2310	0
NQ2G	EQUITY	ALGT	ALLEGIANT TRAVEL CO	'01748X102	400	57.86	23144	0
NQ2G	EQUITY	KCAP	KOHLBERG CAPITAL CORP	'500233101	270	5.66	1528.2	0
NQ2G	EQUITY	IPGP	IPG PHOTONICS CORP	'44980X109	600	14.8	8880	0
NQ2G	EQUITY	DCT	DCT INDUSTRIAL TRUST INC	'233153105	5600	5.23	29288	0
NQ2G	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	1075	7.33	7879.75	0
NQ2G	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	600	12.18	7308	0
NQ2G	EQUITY	NEWS	NEWSTAR FINANCIAL INC	'65251F105	600	6.38	3828	0
NQ2G	EQUITY	AFFY	AFFYMAX INC	'00826A109	500	23.43	11715	0
NQ2G	EQUITY	ISLN	ISILON SYSTEMS INC	'46432L104	800	8.61	6888	0
NQ2G	EQUITY	DBTK	DOUBLE TAKE SOFTWARE INC	'258598101	600	8.91	5346	0
NQ2G	EQUITY	AIMC	ALTRA HOLDINGS INC	'02208R106	600	13.73	8238	0
NQ2G	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	100	6.8	680	0
NQ2G	EQUITY	AGX	ARGAN INC	'04010E109	300	13	3900	0
NQ2G	EQUITY	GLDD	GREAT LAKES DREDGE + DOCK CO	'390607109	1400	5.25	7350	0
NQ2G	EQUITY	WFD	WESTFIELD FINANCIAL INC	'96008P104	1021	9.19	9382.99	0
NQ2G	EQUITY	CPSL	CHINA PRECISION STEEL INC	'16941J106	900	2.1	1890	0
NQ2G	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	300	26.11	7833	0
NQ2G	EQUITY	EGBN	EAGLE BANCORP INC	'268948106	300	11.85	3555	0
NQ2G	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	500	18.26	9130	0
NQ2G	EQUITY	ORIT	ORITANI FINANCIAL CORP	'686323106	400	16.07	6428	0
NQ2G	EQUITY	ESGR	ENSTAR GROUP LTD	'G3075P101	200	69.16	13832	0
NQ2G	EQUITY	EIG	EMPLOYERS HOLDINGS INC	'292218104	1300	14.85	19305	0
NQ2G	EQUITY	MIPI	MOLECULAR INSIGHT PHARMACEUT	'60852M104	900	1.31	1179	0
NQ2G	EQUITY	HQS	HQ SUSTAINABLE MARITIME INDU	'40426A208	400	6	2400	0
NQ2G	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	200	4.31	862	0
NQ2G	EQUITY	CENTA	CENTRAL GARDEN AND PET CO A	'153527205	1640	9.16	15022.4	0
NQ2G	EQUITY		PEGASUS WIRELESS CORP NEV	'70558E918	231	0.001	0.23	0
NQ2G	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	1100	17.26	18986	0
NQ2G	EQUITY	ARAY	ACCURAY INC	'004397105	1300	6.09	7917	0
NQ2G	EQUITY	SDXC	SWITCH + DATA FACILITIES CO	'871043105	500	17.76	8880	0
NQ2G	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	730	25.58	18673.4	0
NQ2G	EQUITY	CAST	CHINACAST EDUCATION CORP	'16946T109	1000	7.31	7310	0
NQ2G	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	700	12.28	8596	0
NQ2G	EQUITY	III	INFORMATION SERVICES GROUP	'45675Y104	300	3.41	1023	0
NQ2G	EQUITY	KED	KAYNE ANDERSON ENERGY DEV CO	'48660Q102	362	16.16	5849.92	0
NQ2G	EQUITY	OPXT	OPNEXT INC	'68375V105	900	2.36	2124	0

NQ2G	EQUITY	CHRD	CHORDIANT SOFTWARE INC	'170404305	520	5.07	2636.4	0
NQ2G	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	2075	47.38	98313.5	0
NQ2G	EQUITY	TCAP	TRIANGLE CAPITAL CORP	'895848109	200	14.04	2808	0
NQ2G	EQUITY	PAET	PAETEC HOLDING CORP	'695459107	3100	4.68	14508	0
NQ2G	EQUITY	CSR	CHINA SECURITY SURVEILLANC	'16942J105	1100	7.69	8459	0
NQ2G	EQUITY	KS	KAPSTONE PAPER AND PACKAGING	'48562P103	900	11.87	10683	0
NQ2G	EQUITY	STEC	STEC INC	'784774101	600	11.98	7188	0
NQ2G	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	600	22.95	13770	0
NQ2G	EQUITY	SDTH	SHENGDATECH INC	'823213103	900	7.49	6741	0
NQ2G	EQUITY	UDR	UDR INC	'902653104	4105	17.64	72412.2	0
NQ2G	EQUITY	BBND	BIGBAND NETWORKS INC	'089750509	600	3.53	2118	0
NQ2G	EQUITY	BR	BROADRIDGE FINANCIAL SOLUTIO	'11133T103	3800	21.38	81244	0
NQ2G	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	1500	13.66	20490	0
NQ2G	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	500	17.28	8640	0
NQ2G	EQUITY	GSIT	GSI TECHNOLOGY INC	'36241U106	200	4.66	932	0
NQ2G	EQUITY	FSR	FLAGSTONE REINSURANCE HOLDIN	'G3529T105	1000	11.46	11460	0
NQ2G	EQUITY	DYN	DYNEGY INC CL A	'26817G102	13600	1.26	17136	0
NQ2G	EQUITY	PLX	PROTALIX BIOTHERAPEUTICS INC	'74365A101	1200	6.56	7872	0
NQ2G	EQUITY	ESSA	ESSA BANCORP INC	'29667D104	500	12.54	6270	0
NQ2G	EQUITY	PBCT	PEOPLE S UNITED FINANCIAL	'712704105	640	15.64	10009.6	0
NQ2G	EQUITY	COMV	COMVERGE INC	'205859101	600	11.31	6786	0
NQ2G	EQUITY	PNNT	PENNANTPARK INVESTMENT CORP	'708062104	589	10.36	6102.04	0
NQ2G	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	4700	25.73	120931	0
NQ2G	EQUITY	HIL	HILL INTERNATIONAL INC	'431466101	500	5.83	2915	0
NQ2G	EQUITY	KALU	KAISER ALUMINUM CORP	'483007704	400	38.57	15428	0
NQ2G	EQUITY	SAIA	SAIA INC	'78709Y105	260	13.88	3608.8	0
NQ2G	EQUITY	GTLS	CHART INDUSTRIES INC	'16115Q308	700	20	14000	0
NQ2G	EQUITY	CBNK	CHICOPEE BANCORP INC	'168565109	100	12.7	1270	0
NQ2G	EQUITY	HALL	HALLMARK FINL SERVICES INC	'40624Q203	200	9	1800	0
NQ2G	EQUITY	OSIR	OSIRIS THERAPEUTICS INC	'68827R108	300	7.4	2220	0
NQ2G	EQUITY	AYR	AIRCASTLE LTD	'G0129K104	1200	9.47	11364	0
NQ2G	EQUITY	DTPI	DIAMOND MANAGEMENT + TECHNOL	'25269L106	800	7.85	6280	0
NQ2G	EQUITY	EVR	EVERCORE PARTNERS INC CL A	'29977A105	400	30	12000	0
NQ2G	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	700	5.2	3640	0
NQ2G	EQUITY	HBI	HANESBRANDS INC	'410345102	2500	27.82	69550	0
NQ2G	EQUITY	FSYS	FUEL SYSTEMS SOLUTIONS INC	'35952W103	400	31.96	12784	0
NQ2G	EQUITY	ID	L 1 IDENTITY SOLUTIONS INC	'50212A106	1866	8.93	16663.38	0
NQ2G	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	2800	11.5	32200	0
NQ2G	EQUITY	DGIT	DG FASTCHANNEL INC	'23326R109	500	31.95	15975	0
NQ2G	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	700	6.1	4270	0
NQ2G	EQUITY	DIVX	DIVX INC	'255413106	1100	7.16	7876	0
NQ2G	EQUITY	CVLT	COMMVAULT SYSTEMS INC	'204166102	1100	21.35	23485	0
NQ2G	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	1500	28.4	42600	0
NQ2G	EQUITY	CIEN	CIENA CORP	'171779309	2532	15.24	38587.68	0
NQ2G	EQUITY	PARD	PONIARD PHARMACEUTICALS INC	'732449301	700	1.15	805	0
NQ2G	EQUITY	ICFI	ICF INTERNATIONAL INC	'44925C103	300	24.84	7452	0
NQ2G	EQUITY	EEE	EVERGREEN ENERGY INC	'30024B104	6446	0.18	1160.28	0
NQ2G	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	500	24.09	12045	0
NQ2G	EQUITY	FXCB	FOX CHASE BANCORP INC	'35137P106	300	10.81	3243	0
NQ2G	EQUITY	VPFG	VIEWPOINT FINANCIAL GROUP	'926727108	200	16.21	3242	0
NQ2G	EQUITY	GEOY	GEOEYE INC	'37250W108	500	29.5	14750	0
NQ2G	EQUITY	EHTH	EHEALTH INC	'28238P109	600	15.75	9450	0
NQ2G	EQUITY	APKT	ACME PACKET INC	'004764106	1000	19.28	19280	0
NQ2G	EQUITY	SAI	SAIC INC	'78390X101	10400	17.7	184080	0
NQ2G	EQUITY	ULTR	ULTRAPETROL (BAHAMAS) LTD	'P94398107	300	5.49	1647	0
NQ2G	EQUITY	MDVN	MEDIVATION INC	'58501N101	800	10.49	8392	0
NQ2G	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	5442	12.53	68188.26	0
NQ2G	EQUITY	FMR	FIRST MERCURY FINANCIAL CORP	'320841109	500	13.03	6515	0
NQ2G	EQUITY	SXE	STANLEY INC	'854532108	300	28.29	8487	0
NQ2G	EQUITY	SUSS	SUSSER HOLDINGS CORP	'869233106	400	8.45	3380	0
NQ2G	EQUITY	AWI	ARMSTRONG WORLD INDUSTRIES	'04247X102	600	36.31	21786	0
NQ2G	EQUITY	EXLS	EXLSERVICE HOLDINGS INC	'302081104	500	16.68	8340	0
NQ2G	EQUITY	DEI	DOUGLAS EMMETT INC	'25960P109	3100	15.37	47647	0
NQ2G	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	800	9.13	7304	0
NQ2G	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	2500	18.7	46750	0
NQ2G	EQUITY	MELA	ELECTRO OPTICAL SCIENCES INC	'285192100	700	7.42	5194	0
NQ2G	EQUITY	IPHS	INNOPHOS HOLDINGS INC	'45774N108	400	27.9	11160	0
NQ2G	EQUITY	OC	OWENS CORNING	'690742101	2200	25.44	55968	0
NQ2G	EQUITY	BQI	OILSANDS QUEST INC	'678046103	5200	0.7392	3843.84	0
NQ2G	EQUITY	KBW	KBW INC	'482423100	1000	26.9	26900	0
NQ2G	EQUITY	OB	ONEBEACON INSURANCE GROUP A	'G67742109	600	17.25	10350	0
NQ2G	EQUITY	HTM	US GEOTHERMAL INC	'90338S102	1000	0.91	910	0
NQ2G	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	400	92.84	37136	0
NQ2G	EQUITY	MBLX	METABOLIX INC	'591018809	700	12.18	8526	0
NQ2G	EQUITY	HMPR	HAMPTON ROADS BANKSHARES INC	'409321106	1200	1.56	1872	0
NQ2G	EQUITY	ACV	ALBERTO CULVER CO	'013078100	2260	26.15	59099	0
NQ2G	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	400	16.79	6716	0
NQ2G	EQUITY	HTZ	HERTZ GLOBAL HOLDINGS INC	'42805T105	4800	9.99	47952	0
NQ2G	EQUITY	KBR	KBR INC	'48242W106	4200	22.16	93072	0
NQ2G	EQUITY	HNSN	HANSEN MEDICAL INC	'411307101	900	2.29	2061	0
NQ2G	EQUITY	SBH	SALLY BEAUTY HOLDINGS INC	'79546E104	2560	8.92	22835.2	0
NQ2G	EQUITY	VQ	VENOCO INC	'92275P307	600	12.83	7698	0
NQ2G	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	500	13.95	6975	0

NQ2G	EQUITY	GOK	GEOKINETICS INC	'372910307	200	7.21	1442	0
NQ2G	EQUITY	JAV	JAVELIN PHARMACEUTICALS INC	'471894105	2400	1.29	3096	0
NQ2G	EQUITY	SYUT	SYNUTRA INTERNATIONAL INC	'87164C102	400	22.61	9044	0
NQ2G	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	2964	18.05	53500.2	0
NQ2G	EQUITY	ME	MARINER ENERGY INC	'56845T305	2800	14.97	41916	0
NQ2G	EQUITY	HLX	HELIX ENERGY SOLUTIONS GROUP	'42330P107	2841	13.03	37018.23	0
NQ2G	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	1480	40.54	59999.2	0
NQ2G	EQUITY	TDG	TRANSDIGM GROUP INC	'893641100	1000	53.04	53040	0
NQ2G	EQUITY	POR	PORTLAND GENERAL ELECTRIC CO	'736508847	2100	19.31	40551	0
NQ2G	EQUITY	ADY	AMERICAN DAIRY INC	'025334103	300	19.15	5745	0
NQ2G	EQUITY	ZZ	SEALY CORP	'812139301	900	3.5	3150	0
NQ2G	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	900	11.54	10386	0
NQ2G	EQUITY	CNW	CON WAY INC	'205944101	1295	35.12	45480.4	0
NQ2G	EQUITY	CBAK	CHINA BAK BATTERY INC	'16936Y100	1600	2.41	3856	0
NQ2G	EQUITY	CPX	COMPLETE PRODUCTION SERVICES	'20453E109	1500	11.55	17325	0
NQ2G	EQUITY	FRPT	FORCE PROTECTION INC	'345203202	1700	6.02	10234	0
NQ2G	EQUITY	MEA	METALICO INC	'591176102	700	5.99	4193	0
NQ2G	EQUITY	LWSN	LAWSON SOFTWARE INC	'52078P102	3720	6.61	24589.2	0
NQ2G	EQUITY	CPII	CPI INTERNATIONAL INC	'12618M100	300	13.26	3978	0
NQ2G	EQUITY	NNN	NATIONAL RETAIL PROPERTIES	'637417106	2080	22.83	47486.4	0
NQ2G	EQUITY	DK	DELEK US HOLDINGS INC	'246647101	200	7.28	1456	0
NQ2G	EQUITY	DCP	DYNCORP INTERNATIONAL INC A	'26817C101	600	11.49	6894	0
NQ2G	EQUITY	MITI	MICROMET INC	'59509C105	1400	8.08	11312	0
NQ2G	EQUITY	GPRE	GREEN PLAINS RENEWABLE ENERG	'393222104	300	14.27	4281	0
NQ2G	EQUITY	LCAPA	LIBERTY MEDIA CORPCAP SER A	'53071M302	2100	36.37	76377	0
NQ2G	EQUITY	CODI	COMPASS DIVERSIFIED HLDGS	'20451Q104	600	15.26	9156	0
NQ2G	EQUITY	OCN	OCWEN FINANCIAL CORP	'675746309	1520	11.09	16856.8	0
NQ2G	EQUITY	PZG	PARAMOUNT GOLD AND SILVER	'69924P102	1300	1.39	1807	0
NQ2G	EQUITY	ABAT	ADVANCED BATTERY TECHNOLOGIE	'00752H102	1200	3.9	4680	0
NQ2G	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	471	13.15	6193.65	0
NQ2G	EQUITY	IESC	INTEGRATED ELECTRICAL SERVIC	'45811E301	300	5.65	1695	0
NQ2G	EQUITY	POOL	POOL CORP	'73278L105	1280	22.64	28979.2	0
NQ2G	EQUITY	PNSN	PENSON WORLDWIDE INC	'709600100	400	10.07	4028	0
NQ2G	EQUITY	BKC	BURGER KING HOLDINGS INC	'121208201	2800	21.26	59528	0
NQ2G	EQUITY	GTE	GRAN TIERRA ENERGY INC	'38500T101	5700	5.9	33630	0
NQ2G	EQUITY	MWA	MUELLER WATER PRODUCTS INC A	'624758108	4100	4.78	19598	0
NQ2G	EQUITY	DORM	DORMAN PRODUCTS INC	'258278100	400	18.99	7596	0
NQ2G	EQUITY	CTCM	CTC MEDIA INC	'12642X106	900	17.22	15498	0
NQ2G	EQUITY	CLUB	TOWN SPORTS INTERNATIONAL	'89214A102	900	3.91	3519	0
NQ2G	EQUITY	SQNM	SEQUENOM INC	'817337405	1700	6.31	10727	0
NQ2G	EQUITY	ATEC	ALPHATEC HOLDINGS INC	'02081G102	700	6.37	4459	0
NQ2G	EQUITY	SVVS	SAVVIS INC	'805423308	900	16.5	14850	0
NQ2G	EQUITY	LOOP	LOOPNET INC	'543524300	700	11.24	7868	0
NQ2G	EQUITY	CRAY	CRAY INC	'225223304	1200	5.95	7140	0
NQ2G	EQUITY	CHTP	CHELSEA THERAPEUTICS INTERNA	'163428105	400	3.55	1420	0
NQ2G	EQUITY	CPHD	CEPHEID INC	'15670R107	1550	17.48	27094	0
NQ2G	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	800	1.86	1488	0
NQ2G	EQUITY	VOLC	VOLCANO CORP	'928645100	1300	24.16	31408	0
NQ2G	EQUITY	HWCC	HOUSTON WIRE + CABLE CO	'44244K109	600	11.58	6948	0
NQ2G	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	600	19.37	11622	0
NQ2G	EQUITY	CEDC	CENTRAL EURO DISTRIBUTION CP	'153435102	1605	35.01	56191.05	0
NQ2G	EQUITY	VTIV	INVENTIV HEALTH INC	'46122E105	900	22.46	20214	0
NQ2G	EQUITY	RZ	RASER TECHNOLOGIES INC	'754055101	3400	1	3400	0
NQ2G	EQUITY	SIRO	SIRONA DENTAL SYSTEMS INC	'82966C103	400	38.03	15212	0
NQ2G	EQUITY	TWLL	TECHWELL INC	'87874D101	300	18.7	5610	0
NQ2G	EQUITY	HOMB	HOME BANCSHARES INC	'436893200	455	26.44	12030.2	0
NQ2G	EQUITY	MOVE	MOVE INC	'62458M108	3520	2.09	7356.8	0
NQ2G	EQUITY	JCG	J CREW GROUP INC	'46612H402	1300	45.9	59670	0
NQ2G	EQUITY	WSII	WASTE SERVICES INC	'941075202	606	9.89	5993.34	0
NQ2G	EQUITY	IDRA	IDERA PHARMACEUTICALS INC	'45168K306	400	6.21	2484	0
NQ2G	EQUITY	EIHI	EASTERN INSURANCE HOLDINGS	'276534104	100	10.14	1014	0
NQ2G	EQUITY	YAVY	YADKIN VALLEY FINANCIAL CORP	'984314104	600	4.3	2580	0
NQ2G	EQUITY	INAP	INTERNAP NETWORK SERVICES	'45885A300	1190	5.6	6664	0
NQ2G	EQUITY	BFSB	BROOKLYN FEDERAL BANCORP INC	'114039100	200	8.4	1680	0
NQ2G	EQUITY	AWH	ALLIED WORLD ASSURANCE CO	'G0219G203	1300	44.85	58305	0
NQ2G	EQUITY	CAAS	CHINA AUTOMOTIVE SYSTEMS INC	'16936R105	200	23.11	4622	0
NQ2G	EQUITY	ROMA	ROMA FINANCIAL CORP	'77581P109	100	12.54	1254	0
NQ2G	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	1200	13.2	15840	0
NQ2G	EQUITY	FNF	FIDELITY NATIONAL FINL A	'31620R105	6100	14.82	90402	0
NQ2G	EQUITY	NUAN	NUANCE COMMUNICATIONS INC	'67020Y100	6210	16.64	103334.4	0
NQ2G	EQUITY	NCIT	NCI INC CLASS A	'62886K104	100	30.23	3023	0
NQ2G	EQUITY	FSP	FRANKLIN STREET PROPERTIES C	'35471R106	1800	14.43	25974	0
NQ2G	EQUITY	HERO	HERCULES OFFSHORE INC	'427093109	3056	4.31	13171.36	0
NQ2G	EQUITY	CSA	COGDELL SPENCER INC	'19238U107	1100	7.4	8140	0
NQ2G	EQUITY	NXTM	NXSTAGE MEDICAL INC	'67072V103	600	11.45	6870	0
NQ2G	EQUITY	CBEY	CBEYOND INC	'149847105	500	13.68	6840	0
NQ2G	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS	'543881106	300	35.12	10536	0
NQ2G	EQUITY	IRBT	IROBOT CORP	'462726100	500	15.16	7580	0
NQ2G	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	550	18.54	10197	0
NQ2G	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	1100	4.56	5016	0
NQ2G	EQUITY	CCO	CLEAR CHANNEL OUTDOOR CL A	'18451C109	1000	10.61	10610	0
NQ2G	EQUITY	IHS	IHS INC CLASS A	'451734107	1300	53.47	69511	0
NQ2G	EQUITY	UA	UNDER ARMOUR INC CLASS A	'904311107	900	29.41	26469	0

NQ2G	EQUITY	AMSF	AMERISAFE INC	'03071H100	500	16.37	8185	0
NQ2G	EQUITY	BKD	BROOKDALE SENIOR LIVING INC	'112463104	1200	20.83	24996	0
NQ2G	EQUITY	UDRL	UNION DRILLING INC	'90653P105	100	6.16	616	0
NQ2G	EQUITY	ICO	INTERNATIONAL COAL GROUP INC	'45928H106	2200	4.57	10054	0
NQ2G	EQUITY	THG	HANOVER INSURANCE GROUP INC/	'410867105	1290	43.61	56256.9	0
NQ2G	EQUITY	VOCS	VOCUS INC	'92858J108	400	17.05	6820	0
NQ2G	EQUITY	BAS	BASIC ENERGY SERVICES INC	'06985P100	700	7.71	5397	0
NQ2G	EQUITY	CYNO	CYNOSURE INC CLASS A	'232577205	200	11.24	2248	0
NQ2G	EQUITY	ABCB	AMERIS BANCORP	'03076K108	250.915	9.03	2265.76	0
NQ2G	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	1000	17.08	17080	0
NQ2G	EQUITY	CPA	COPA HOLDINGS SA CLASS A	'P31076105	800	60.8	48640	0
NQ2G	EQUITY	EMS	EMERGENCY MEDICAL SERVICES A	'29100P102	800	56.55	45240	0
NQ2G	EQUITY	CSFL	CENTERSTATE BANKS INC	'15201P109	500	12.25	6125	0
NQ2G	EQUITY	AOB	AMERICAN ORIENTAL BIOENGINEE	'028731107	2100	4.08	8568	0
NQ2G	EQUITY	LPHI	LIFE PARTNERS HOLDINGS INC	'53215T106	175	22.17	3879.75	0
NQ2G	EQUITY	HRBN	HARBIN ELECTRIC INC	'41145W109	400	21.59	8636	0
NQ2G	EQUITY	LEGC	LEGACY BANCORP INC	'52463G105	100	9.49	949	0
NQ2G	EQUITY	IN	INTERMEC INC	'458786100	1680	14.18	23822.4	0
NQ2G	EQUITY	PHIIK	PHI INC NON VOTING	'69336T205	300	21.18	6354	0
NQ2G	EQUITY	YRCW	YRC WORLDWIDE INC	'984249102	27810	0.5438	15123.08	0
NQ2G	EQUITY	MIR	MIRANT CORP	'60467R100	3700	10.86	40182	0
NQ2G	EQUITY	LYV	LIVE NATION ENTERTAINMENT IN	'538034109	3674	14.5	53273	0
NQ2G	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	3300	6.21	20493	0
NQ2G	EQUITY	AVNR	AVANIR PHARMACEUTICALS INCA	'05348P401	2200	2.32	5104	0
NQ2G	EQUITY	WNR	WESTERN REFINING INC	'959319104	800	5.5	4400	0
NQ2G	EQUITY	ARII	AMERICAN RAILCAR INDUSTRIES	'02916P103	400	12.16	4864	0
NQ2G	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	800	112.67	90136	0
NQ2G	EQUITY	HEES	H+E EQUIPMENT SERVICES INC	'404030108	900	10.78	9702	0
NQ2G	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	500	28.32	14160	0
NQ2G	EQUITY	HWAY	HEALTHWAYS INC	'422245100	920	16.07	14784.4	0
NQ2G	EQUITY	TWPG	THOMAS WEISEL PARTNERS GROUP	'884481102	1100	3.92	4312	0
NQ2G	EQUITY	IOSP	INNOSPEC INC	'45768S105	800	11.36	9088	0
NQ2G	EQUITY	HS	HEALTHSPRING INC	'42224N101	1300	17.6	22880	0
NQ2G	EQUITY	UAUA	UAL CORP	'902549807	4400	19.55	86020	0
NQ2G	EQUITY	PCH	POTLATCH CORP	'737630103	1104	35.04	38684.16	0
NQ2G	EQUITY	BRS	BRISTOW GROUP INC	'110394103	980	37.73	36975.4	0
NQ2G	EQUITY	DDIC	DDI CORP	'233162502	400	5.67	2268	0
NQ2G	EQUITY	SMOD	SMART MODULAR TECHNOLOGIES	'G82245104	1200	7.71	9252	0
NQ2G	EQUITY	RSO	RESOURCE CAPITAL CORP	'76120W302	300	6.76	2028	0
NQ2G	EQUITY	CROX	CROCS INC	'227046109	2100	8.77	18417	0
NQ2G	EQUITY	XCO	EXCO RESOURCES INC	'269279402	3800	18.38	69844	0
NQ2G	EQUITY	NHWK	NIGHTHAWK RADIOLOGY HOLDINGS	'65411N105	200	3.18	636	0
NQ2G	EQUITY	NTLS	NTELOS HOLDINGS CORP	'67020Q107	800	17.79	14232	0
NQ2G	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	1000	34.2	34200	0
NQ2G	EQUITY	HUGH	HUGHES COMMUNICATIONS INC	'444398101	300	27.85	8355	0
NQ2G	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	700	6.41	4487	0
NQ2G	EQUITY	ROSE	ROSETTA RESOURCES INC	'777779307	1400	23.55	32970	0
NQ2G	EQUITY	LQDT	LIQUIDITY SERVICES INC	'53635B107	500	11.54	5770	0
NQ2G	EQUITY	TMRK	TERREMARK WORLDWIDE INC	'881448203	1400	7.01	9814	0
NQ2G	EQUITY	CTRN	CITI TRENDS INC	'17306X102	320	32.44	10380.8	0
NQ2G	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	3299	10.11	33352.89	0
NQ2G	EQUITY	ATLO	AMES NATIONAL CORP	'031001100	100	20.05	2005	0
NQ2G	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	1130	46.66	52725.8	0
NQ2G	EQUITY	XNPT	XENOPORT INC	'98411C100	720	9.26	6667.2	0
NQ2G	EQUITY	PRWT	PREMIERWEST BANCORP	'740921101	4515	0.45	2031.75	0
NQ2G	EQUITY	RCKB	ROCKVILLE FINANCIAL INC	'774186100	130	12.19	1584.7	0
NQ2G	EQUITY	LHCG	LHC GROUP INC	'50187A107	420	33.53	14082.6	0
NQ2G	EQUITY	HTGC	HERCULES TECHNOLOGY GROWTH	'427096508	916	10.59	9700.44	0
NQ2G	EQUITY	UEPS	NET 1 UEPS TECHNOLOGIES INC	'64107N206	800	18.39	14712	0
NQ2G	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	800	43.87	35096	0
NQ2G	EQUITY	MEND	MICRUS ENDOVASCULAR CORP	'59518V102	400	19.72	7888	0
NQ2G	EQUITY	EVVV	EV3 INC	'26928A200	2077	15.86	32941.22	0
NQ2G	EQUITY	DTSI	DTS INC	'23335C101	460	34.04	15658.4	0
NQ2G	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	840	3.15	2646	0
NQ2G	EQUITY	LINC	LINCOLN EDUCATIONAL SERVICES	'533535100	320	25.3	8096	0
NQ2G	EQUITY	GAIN	GLADSTONE INVESTMENT CORP	'376546107	300	5.98	1794	0
NQ2G	EQUITY	EGLE	EAGLE BULK SHIPPING INC	'Y2187A101	2100	5.31	11151	0
NQ2G	EQUITY	KNXA	KENEXA CORP	'488879107	520	13.75	7150	0
NQ2G	EQUITY	BFIN	BANKFINANCIAL CORP	'06643P104	790	9.17	7244.3	0
NQ2G	EQUITY	NSR	NEUSTAR INC CLASS A	'64126X201	1890	25.2	47628	0
NQ2G	EQUITY	DSW	DSW INC CLASS A	'23334L102	340	25.53	8680.2	0
NQ2G	EQUITY	VLCM	VOLCOM INC	'92864N101	620	19.52	12102.4	0
NQ2G	EQUITY	WAL	WESTERN ALLIANCE BANCORP	'957638109	1620	5.69	9217.8	0
NQ2G	EQUITY	PBNY	PROVIDENT NEW YORK BANCORP	'744028101	840	9.48	7963.2	0
NQ2G	EQUITY	ASH	ASHLAND INC	'044209104	2030	52.77	107123.1	0
NQ2G	EQUITY	GB	GREATBATCH INC	'39153L106	580	21.19	12290.2	0
NQ2G	EQUITY	ICON	ICONIX BRAND GROUP INC	'451055107	1900	15.36	29184	0
NQ2G	EQUITY	MPW	MEDICAL PROPERTIES TRUST INC	'58463J304	2150	10.48	22532	0
NQ2G	EQUITY	PALM	PALM INC	'696643105	4680	3.76	17596.8	0
NQ2G	EQUITY	DMND	DIAMOND FOODS INC	'252603105	400	42.04	16816	0
NQ2G	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	450	21.85	9832.5	0
NQ2G	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	620	43.97	27261.4	0
NQ2G	EQUITY	GNK	GENCO SHIPPING + TRADING LTD	'Y2685T107	700	21.11	14777	0

NQ2G	EQUITY	CNSL	CONSOLIDATED COMMUNICATIONS	'209034107	583	18.96	11053.68	0
NQ2G	EQUITY	ITC	ITC HOLDINGS CORP	'465685105	1350	55	74250	0
NQ2G	EQUITY	PIKE	PIKE ELECTRIC CORP	'721283109	550	9.32	5126	0
NQ2G	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	40	7.25	290	0
NQ2G	EQUITY	SWSI	SUPERIOR WELL SERVICES INC	'86837X105	420	13.38	5619.6	0
NQ2G	EQUITY	EBTC	ENTERPRISE BANCORP INC	'293668109	300	12.21	3663	0
NQ2G	EQUITY	CBZ	CBIZ INC	'124805102	1520	6.57	9986.4	0
NQ2G	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	220	40.4	8888	0
NQ2G	EQUITY	OFLX	OMEGA FLEX INC	'682095104	200	10.5	2100	0
NQ2G	EQUITY	UNCA	UNICA CORP	'904583101	300	8.89	2667	0
NQ2G	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGI	'00752J108	1440	3.49	5025.6	0
NQ2G	EQUITY	DRC	DRESSER RAND GROUP INC	'261608103	2100	31.42	65982	0
NQ2G	EQUITY	RUTH	RUTH S HOSPITALITY GROUP INC	'783332109	1184	5.3	6275.2	0
NQ2G	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	530	31.87	16891.1	0
NQ2G	EQUITY	HPY	HEARTLAND PAYMENT SYSTEMS IN	'42235N108	930	18.6	17298	0
NQ2G	EQUITY	BRNC	BRONCO DRILLING CO INC	'112211107	920	4.7	4324	0
NQ2G	EQUITY	ABD	ACCO BRANDS CORP	'00081T108	1400	7.66	10724	0
NQ2G	EQUITY	ROC	ROCKWOOD HOLDINGS INC	'774415103	1370	26.62	36469.4	0
NQ2G	EQUITY	BGS	B+G FOODS INC CLASS A	'05508R106	700	10.48	7336	0
NQ2G	EQUITY	GBL	GAMCO INVESTORS INC A	'361438104	220	45.5	10010	0
NQ2G	EQUITY	CSCX	CARDIAC SCIENCE CORP	'14141A108	1000	1.87	1870	0
NQ2G	EQUITY	CVA	COVANTA HOLDING CORP	'22282E102	3380	16.66	56310.8	0
NQ2G	EQUITY	GCA	GLOBAL CASH ACCESS HOLDINGS	'378967103	800	8.17	6536	0
NQ2G	EQUITY	LCC	US AIRWAYS GROUP INC	'90341W108	4100	7.35	30135	0
NQ2G	EQUITY	HRZ	HORIZON LINES INC CL A	'44044K101	600	5.44	3264	0
NQ2G	EQUITY	WBMD	WEBMD HEALTH CORP	'94770V102	1457	46.38	67575.66	0
NQ2G	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	300	17.59	5277	0
NQ2G	EQUITY	TLEO	TALEO CORP CLASS A	'87424N104	1100	25.91	28501	0
NQ2G	EQUITY	TAL	TAL INTERNATIONAL GROUP INC	'874083108	300	19.98	5994	0
NQ2G	EQUITY	NWE	NORTHWESTERN CORP	'668074305	1030	26.81	27614.3	0
NQ2G	EQUITY	MKTX	MARKETAXESS HOLDINGS INC	'57060D108	790	15.73	12426.7	0
NQ2G	EQUITY	NLC	NALCO HOLDING CO	'62985Q101	3600	24.33	87588	0
NQ2G	EQUITY	NGPC	NGP CAPITAL RESOURCES CO	'62912R107	383	8.52	3263.16	0
NQ2G	EQUITY	ORA	ORMAT TECHNOLOGIES INC	'686688102	520	28.14	14632.8	0
NQ2G	EQUITY	INPC	INPHONIC INC	'45772G105	1060	0.0001	0.11	0
NQ2G	EQUITY	NTRI	NUTRISYSTEM INC	'67069D108	790	17.81	14069.9	0
NQ2G	EQUITY	USMO	USA MOBILITY INC	'90341G103	500	12.67	6335	0
NQ2G	EQUITY	IWA	IOWA TELECOMMUNICATIONS SERV	'462594201	980	16.7	16366	0
NQ2G	EQUITY	NP	NEENAH PAPER INC	'640079109	360	15.84	5702.4	0
NQ2G	EQUITY	MPWR	MONOLITHIC POWER SYSTEMS INC	'609839105	960	22.3	21408	0
NQ2G	EQUITY	JRCC	JAMES RIVER COAL CO	'470355207	700	15.9	11130	0
NQ2G	EQUITY	ELS	EQUITY LIFESTYLE PROPERTIES	'29472R108	660	53.88	35560.8	0
NQ2G	EQUITY	MVC	MVC CAPITAL INC	'553829102	700	13.57	9499	0
NQ2G	EQUITY	IRC	INLAND REAL ESTATE CORP	'457461200	1840	9.15	16836	0
NQ2G	EQUITY	SMA	SYMMETRY MEDICAL INC	'871546206	830	10.04	8333.2	0
NQ2G	EQUITY	BBG	BILL BARRETT CORP	'06846N104	1050	30.71	32245.5	0
NQ2G	EQUITY	KNL	KNOLL INC	'498904200	1240	11.25	13950	0
NQ2G	EQUITY	WOLF	GREAT WOLF RESORTS INC	'391523107	1390	3.18	4420.2	0
NQ2G	EQUITY	AEA	ADVANCE AMERICA CASH ADVANCE	'00739W107	1540	5.82	8962.8	0
NQ2G	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	850	19.14	16269	0
NQ2G	EQUITY	HLF	HERBALIFE LTD	'G4412G101	1600	46.12	73792	0
NQ2G	EQUITY	WRES	WARREN RESOURCES INC	'93564A100	2180	2.52	5493.6	0
NQ2G	EQUITY	TBBK	BANCORP INC/THE	'05969A105	700	8.9	6230	0
NQ2G	EQUITY	PGI	PREMIERE GLOBAL SERVICES INC	'740585104	1560	8.26	12885.6	0
NQ2G	EQUITY	AMCS	AMICAS INC	'001712108	1100	6.02	6622	0
NQ2G	EQUITY	PHH	PHH CORP	'693320202	1480	23.57	34883.6	0
NQ2G	EQUITY	MDF	METRO HEALTH NETWORKS INC	'592142103	400	3.23	1292	0
NQ2G	EQUITY	SBX	SEABRIGHT INSURANCE HOLDINGS	'811656107	730	11.01	8037.3	0
NQ2G	EQUITY	INDM	UNITED AMERICA INDEMNITY A	'90933T109	821	9.57	7856.97	0
NQ2G	EQUITY	GFIG	GFI GROUP INC	'361652209	1580	5.78	9132.4	0
NQ2G	EQUITY	EDR	EDUCATION REALTY TRUST INC	'28140H104	1300	5.74	7462	0
NQ2G	EQUITY	OXPS	OPTIONSXPRESS HOLDINGS INC	'684010101	1170	16.29	19059.3	0
NQ2G	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	850	8.4	7140	0
NQ2G	EQUITY	DLLR	DOLLAR FINANCIAL CORP	'256664103	600	24.06	14436	0
NQ2G	EQUITY	NATL	NATIONAL INTERSTATE CORP	'63654U100	220	20.71	4556.2	0
NQ2G	EQUITY	ARP	AMERICAN REPROGRAPHICS CO	'029263100	850	8.97	7624.5	0
NQ2G	EQUITY	PBH	PRESTIGE BRANDS HOLDINGS INC	'74112D101	1100	9	9900	0
NQ2G	EQUITY	SVR	SYNIVERSE HOLDINGS INC	'87163F106	1860	19.47	36214.2	0
NQ2G	EQUITY	SWHC	SMITH + WESSON HOLDING CORP	'831756101	2000	3.78	7560	0
NQ2G	EQUITY	HUN	HUNTSMAN CORP	'447011107	4220	12.05	50851	0
NQ2G	EQUITY	UACL	UNIVERSAL TRUCKLOAD SERVICES	'91388P105	120	17.58	2109.6	0
NQ2G	EQUITY	ANR	ALPHA NATURAL RESOURCES INC	'02076X102	3113	49.89	155307.57	0
NQ2G	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	1040	30.12	31324.8	0
NQ2G	EQUITY	KRNY	KEARNY FINANCIAL CORP	'487169104	680	10.43	7092.4	0
NQ2G	EQUITY	OUTD	OUTDOOR CHANNEL HOLDINGS INC	'690027206	200	6.59	1318	0
NQ2G	EQUITY	BIOS	BIOSCRIP INC	'09069N108	1300	7.98	10374	0
NQ2G	EQUITY	CZNC	CITIZENS NORTHERN CORP	'172922106	500	12.55	6275	0
NQ2G	EQUITY	CKXE	CKX INC	'12562M106	1380	6.13	8459.4	0
NQ2G	EQUITY	CCOI	COGENT COMMUNICATIONS GROUP	'19239V302	1120	10.41	11659.2	0
NQ2G	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	1700	7.99	13583	0
NQ2G	EQUITY	RAIL	FREIGHTCAR AMERICA INC	'357023100	230	24.16	5556.8	0
NQ2G	EQUITY	RCNI	RCN CORP	'749361200	880	15.08	13270.4	0
NQ2G	EQUITY	DXCM	DEXCOM INC	'252131107	1100	9.73	10703	0

NQ2G	EQUITY	CORE	CORE MARK HOLDING CO INC	'218681104	300	30.61	9183	0
NQ2G	EQUITY	RNST	RENASANT CORP	'75970E107	460	16.18	7442.8	0
NQ2G	EQUITY	PAY	VERIFONE HOLDINGS INC	'92342Y109	1990	20.21	40217.9	0
NQ2G	EQUITY	MORN	MORNINGSTAR INC	'617700109	530	48.09	25487.7	0
NQ2G	EQUITY	LAZ	LAZARD LTD CL A	'G54050102	2000	35.7	71400	0
NQ2G	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	500	20.49	10245	0
NQ2G	EQUITY	ADCT	ADC TELECOMMUNICATIONS INC	'000886309	2510	7.31	18348.1	0
NQ2G	EQUITY	WMG	WARNER MUSIC GROUP CORP	'934550104	1510	6.91	10434.1	0
NQ2G	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	800	4.04	3232	0
NQ2G	EQUITY	CRAI	CRA INTERNATIONAL INC	'12618T105	340	22.92	7792.8	0
NQ2G	EQUITY	NEU	NEWMARKET CORP	'651587107	260	102.99	26777.4	0
NQ2G	EQUITY	JTX	JACKSON HEWITT TAX SERVICE	'468202106	540	2	1080	0
NQ2G	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	930	14.97	13922.1	0
NQ2G	EQUITY	BEE	STRATEGIC HOTELS + RESORTS I	'86272T106	1450	4.25	6162.5	0
NQ2G	EQUITY	CAB	CABELA S INC	'126804301	1010	17.49	17664.9	0
NQ2G	EQUITY	MFLX	MULTI FINELINE ELECTRONIX IN	'62541B101	330	25.76	8500.8	0
NQ2G	EQUITY	MGI	MONEYGRAM INTERNATIONAL INC	'60935Y109	2800	3.81	10668	0
NQ2G	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	1080	28.1	30348	0
NQ2G	EQUITY	VVI	VIAD CORP	'92552R406	480	20.55	9864	0
NQ2G	EQUITY	WCG	WELLCARE HEALTH PLANS INC	'94946T106	1160	29.8	34568	0
NQ2G	EQUITY	ARBA	ARIBA INC	'04033V203	2430	12.85	31225.5	0
NQ2G	EQUITY	PDCO	PATTERSON COS INC	'703395103	2600	31.05	80730	0
NQ2G	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	1280	29.43	37670.4	0
NQ2G	EQUITY	DPZ	DOMINO S PIZZA INC	'25754A201	910	13.64	12412.4	0
NQ2G	EQUITY	PFWD	PHASE FORWARD INC	'71721R406	1180	13.07	15422.6	0
NQ2G	EQUITY	BDC	BELDEN INC	'077454106	1250	27.46	34325	0
NQ2G	EQUITY	MSSR	MCCORMICK + SCHMICK S SEAFOO	'579793100	300	10.07	3021	0
NQ2G	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	1240	25.19	31235.6	0
NQ2G	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	1150	2.82	3243	0
NQ2G	EQUITY	BUCY	BUCYRUS INTERNATIONAL INC	'118759109	2110	65.99	139238.9	0
NQ2G	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	1200	31.16	37392	0
NQ2G	EQUITY	AAWW	ATLAS AIR WORLDWIDE HOLDINGS	'049164205	500	53.05	26525	0
NQ2G	EQUITY	PSEC	PROSPECT CAPITAL CORP	'74348T102	1713	12.15	20812.95	0
NQ2G	EQUITY	GKK	GRAMERCY CAPITAL CORP	'384871109	836	2.79	2332.44	0
NQ2G	EQUITY	MNKD	MANNKIND CORP	'56400P201	1690	6.56	11086.4	0
NQ2G	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	560	25.1	14056	0
NQ2G	EQUITY	ENS	ENERSYS	'29275Y102	1060	24.66	26139.6	0
NQ2G	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	540	17.86	9644.4	0
NQ2G	EQUITY	BMR	BIOMED REALTY TRUST INC	'09063H107	2490	16.54	41184.6	0
NQ2G	EQUITY	ARD	ARENA RESOURCES INC	'040049108	1000	33.4	33400	0
NQ2G	EQUITY	KRG	KITE REALTY GROUP TRUST	'49803T102	1500	4.73	7095	0
NQ2G	EQUITY	WLK	WESTLAKE CHEMICAL CORP	'960413102	450	25.79	11605.5	0
NQ2G	EQUITY	EXR	EXTRA SPACE STORAGE INC	'30225T102	2340	12.68	29671.2	0
NQ2G	EQUITY	ACC	AMERICAN CAMPUS COMMUNITIES	'024835100	1299	27.66	35930.34	0
NQ2G	EQUITY	CNS	COHEN + STEERS INC	'19247A100	430	24.96	10732.8	0
NQ2G	EQUITY	BJRI	BJ S RESTAURANTS INC	'09180C106	450	23.3	10485	0
NQ2G	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	1600	16.36	26176	0
NQ2G	EQUITY	WIBC	WILSHIRE BANCORP INC	'97186T108	260	11.03	2867.8	0
NQ2G	EQUITY	HAYN	HAYNES INTERNATIONAL INC	'420877201	300	35.53	10659	0
NQ2G	EQUITY	STXS	STEREOTAXIS INC	'85916J102	850	5.01	4258.5	0
NQ2G	EQUITY	ALE	ALLETE INC	'018522300	790	33.48	26449.2	0
NQ2G	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	1190	19.13	22764.7	0
NQ2G	EQUITY	COGT	COGENT INC	'19239Y108	1090	10.2	11118	0
NQ2G	EQUITY	NSTC	NESS TECHNOLOGIES INC	'64104X108	1360	6.31	8581.6	0
NQ2G	EQUITY	PRS	PRIMUS GUARANTY LTD	'G72457107	500	4.2	2100	0
NQ2G	EQUITY	STST	ARGON ST INC	'040149106	430	26.61	11442.3	0
NQ2G	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	1250	13.89	17362.5	0
NQ2G	EQUITY	THRX	THERAVANCE INC	'88338T104	1400	13.32	18648	0
NQ2G	EQUITY	NWY	NEW YORK + CO	'649295102	450	4.79	2155.5	0
NQ2G	EQUITY	ARCC	ARES CAPITAL CORP	'04010L103	3404	14.84	50515.36	0
NQ2G	EQUITY	HURN	HURON CONSULTING GROUP INC	'447462102	520	20.3	10556	0
NQ2G	EQUITY	CITP	COMSYS IT PARTNERS INC	'20581E104	350	17.48	6118	0
NQ2G	EQUITY	TRLG	TRUE RELIGION APPAREL INC	'89784N104	600	30.36	18216	0
NQ2G	EQUITY	SHO	SUNSTONE HOTEL INVESTORS INC	'867892101	2626	11.17	29332.42	0
NQ2G	EQUITY	TWGP	TOWER GROUP INC	'891777104	1206	22.17	26737.02	0
NQ2G	EQUITY	YSI	USTOREIT TRUST	'91274F104	2340	7.2	16848	0
NQ2G	EQUITY	NRF	NORTHSTAR REALTY FINANCE COR	'66704R100	2018	4.21	8495.78	0
NQ2G	EQUITY	DWA	DREAMWORKS ANIMATION SKG A	'26153C103	1940	39.39	76416.6	0
NQ2G	EQUITY	CLMS	CALAMOS ASSET MANAGEMENT A	'12811R104	680	14.34	9751.2	0
NQ2G	EQUITY	BBW	BUILD A BEAR WORKSHOP INC	'120076104	630	7.12	4485.6	0
NQ2G	EQUITY	ROCK	GIBRALTAR INDUSTRIES INC	'374689107	890	12.61	11222.9	0
NQ2G	EQUITY	DLR	DIGITAL REALTY TRUST INC	'253868103	2040	54.2	110568	0
NQ2G	EQUITY	EFSC	ENTERPRISE FINANCIAL SERVICE	'293712105	220	11.06	2433.2	0
NQ2G	EQUITY	OMX	OFFICEMAX INC	'67622P101	2050	16.42	33661	0
NQ2G	EQUITY	CMP	COMPASS MINERALS INTERNATION	'20451N101	870	80.23	69800.1	0
NQ2G	EQUITY	WEL	BOOTS COOTS INC	'099469504	2900	2.43	7047	0
NQ2G	EQUITY	UTI	UNIVERSAL TECHNICAL INSTITUT	'913915104	470	22.82	10725.4	0
NQ2G	EQUITY	TPX	TEMPUR PEDIC INTERNATIONAL	'88023U101	2050	30.16	61828	0
NQ2G	EQUITY	CDZI	CADIZ INC	'127537207	300	12.77	3831	0
NQ2G	EQUITY	KNOL	KNOLOGY INC	'499183804	700	13.44	9408	0
NQ2G	EQUITY	PJC	PIPER JAFFRAY COS	'724078100	570	40.3	22971	0
NQ2G	EQUITY	MGLN	MAGELLAN HEALTH SERVICES INC	'559079207	900	43.48	39132	0
NQ2G	EQUITY	MIGP	MERCER INSURANCE GROUP INC	'587902107	100	18	1800	0

NQ2G	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	2000	4.94	9880	0
NQ2G	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	960	8.69	8342.4	0
NQ2G	EQUITY	ABVT	ABOVENET INC	'00374N107	300	50.73	15219	0
NQ2G	EQUITY	WTR	AQUA AMERICA INC	'03836W103	3550	17.57	62373.5	0
NQ2G	EQUITY	GEO	GEO GROUP INC/THE	'36159R103	1390	19.82	27549.8	0
NQ2G	EQUITY	UVSP	UNIVEST CORP OF PENNSYLVANIA	'915271100	440	18.69	8223.6	0
NQ2G	EQUITY	DCTH	DELCATH SYSTEMS INC	'24661P104	800	8.1	6480	0
NQ2G	EQUITY	GMXR	GMX RESOURCES INC	'38011M108	800	8.22	6576	0
NQ2G	EQUITY	GEOI	GEORESOURCES INC	'372476101	300	15.27	4581	0
NQ2G	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	200	15.01	3002	0
NQ2G	EQUITY	EXP	EAGLE MATERIALS INC	'26969P108	1180	26.54	31317.2	0
NQ2G	EQUITY	GTXI	GTX INC	'40052B108	630	3.34	2104.2	0
NQ2G	EQUITY	TRW	TRW AUTOMOTIVE HOLDINGS CORP	'87264S106	1450	28.58	41441	0
NQ2G	EQUITY	AACC	ASSET ACCEPTANCE CAPITAL	'04543P100	530	6.31	3344.3	0
NQ2G	EQUITY	PRPX	PORTEC RAIL PRODUCTS INC	'736212101	100	11.62	1162	0
NQ2G	EQUITY	ATHR	ATHEROS COMMUNICATIONS	'04743P108	1821	38.71	70490.91	0
NQ2G	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241101	300	15.72	4716	0
NQ2G	EQUITY	KCI	KINETIC CONCEPTS INC	'49460W208	1670	47.81	79842.7	0
NQ2G	EQUITY	SCBT	SCBT FINANCIAL CORP	'78401V102	351	37.04	13001.04	0
NQ2G	EQUITY	END	ENDEAVOUR INTERNATIONAL CORP	'29259G101	2000	1.27	2540	0
NQ2G	EQUITY	CSBK	CLIFTON SAVINGS BANCORP INC	'18712Q103	350	9.27	3244.5	0
NQ2G	EQUITY	TNS	TNS INC	'872960109	640	22.3	14272	0
NQ2G	EQUITY	LSE	CAPLEASE INC	'140288101	990	5.55	5494.5	0
NQ2G	EQUITY	SBNY	SIGNATURE BANK	'82669G104	1040	37.05	38532	0
NQ2G	EQUITY	HOS	HORNBECK OFFSHORE SERVICES	'440543106	560	18.57	10399.2	0
NQ2G	EQUITY	CUTR	CUTERA INC	'232109108	500	10.37	5185	0
NQ2G	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	100	12.77	1277	0
NQ2G	EQUITY	SNTS	SANTARUS INC	'802817304	1700	5.38	9146	0
NQ2G	EQUITY	NAL	NEWALLIANCE BANCSHARES INC	'650203102	3000	12.62	37860	0
NQ2G	EQUITY	AINV	APOLLO INVESTMENT CORP	'03761U106	4629	12.73	58927.17	0
NQ2G	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	6102.584	14.05	85741.31	0
NQ2G	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	3200	21.97	70304	0
NQ2G	EQUITY	BDSI	BIODELIVERY SCIENCES INTL	'09060J106	600	3.83	2298	0
NQ2G	EQUITY	CYTK	CYTOKINETICS INC	'23282W100	800	3.2	2560	0
NQ2G	EQUITY	MCHX	MARCHEX INC CLASS B	'56624R108	270	5.11	1379.7	0
NQ2G	EQUITY	GHL	GREENHILL + CO INC	'395259104	540	82.09	44328.6	0
NQ2G	EQUITY	PNFP	PINNACLE FINANCIAL PARTNERS	'72346Q104	820	15.11	12390.2	0
NQ2G	EQUITY	XIDE	EXIDE TECHNOLOGIES	'302051206	1194	5.75	6865.5	0
NQ2G	EQUITY	ICGE	INTERNET CAPITAL GROUP INC	'46059C205	1240	8.45	10478	0
NQ2G	EQUITY	STMP	STAMPS.COM INC	'852857200	160	10.1	1616	0
NQ2G	EQUITY	NUVA	NUVASIVE INC	'670704105	960	45.2	43392	0
NQ2G	EQUITY	ACCL	ACCELRYS INC	'00430U103	500	6.16	3080	0
NQ2G	EQUITY	CVO	CENVEO INC	'15670S105	1380	8.66	11950.8	0
NQ2G	EQUITY	SMTB	SMITHTOWN BANCORP INC	'832449102	500	4.13	2065	0
NQ2G	EQUITY	NILE	BLUE NILE INC	'09578R103	360	55.02	19807.2	0
NQ2G	EQUITY	GNW	GENWORTH FINANCIAL INC CL A	'37247D106	12900	18.34	236586	0
NQ2G	EQUITY	RJET	REPUBLIC AIRWAYS HOLDINGS IN	'760276105	1160	5.92	6867.2	0
NQ2G	EQUITY	STAN	STANDARD PARKING CORP	'853790103	100	16.42	1642	0
NQ2G	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	900	17.02	15318	0
NQ2G	EQUITY	ANGO	ANGIODYNAMICS INC	'03475V101	600	15.62	9372	0
NQ2G	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	920	24.8	22816	0
NQ2G	EQUITY	CBG	CB RICHARD ELLIS GROUP INC A	'12497T101	7000	15.85	110950	0
NQ2G	EQUITY	SFL	SHIP FINANCE INTL LTD	'G81075106	1169	17.76	20761.44	0
NQ2G	EQUITY	ALY	ALLIS CHALMERS ENERGY INC	'019645506	2000	3.54	7080	0
NQ2G	EQUITY	BBBB	BLACKBOARD INC	'091935502	860	41.66	35827.6	0
NQ2G	EQUITY	RCRC	RC2 CORP	'749388104	460	14.97	6886.2	0
NQ2G	EQUITY	CCNE	CNB FINANCIAL CORP/PA	'126128107	300	15.44	4632	0
NQ2G	EQUITY	YORW	YORK WATER CO	'987184108	400	13.75	5500	0
NQ2G	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	3300	16.61	54813	0
NQ2G	EQUITY	CHDX	CHINDEX INTERNATIONAL INC	'169467107	300	11.81	3543	0
NQ2G	EQUITY	CPF	CENTRAL PACIFIC FINANCIAL CO	'154760102	1400	1.68	2352	0
NQ2G	EQUITY	BCO	BRINK S CO/THE	'109696104	1300	28.23	36699	0
NQ2G	EQUITY	SABA	SABA SOFTWARE INC	'784932600	300	4.95	1485	0
NQ2G	EQUITY	CCRN	CROSS COUNTRY HEALTHCARE INC	'227483104	1010	10.11	10211.1	0
NQ2G	EQUITY	PETS	PETMED EXPRESS INC	'716382106	600	22.17	13302	0
NQ2G	EQUITY	SUF	SULPHCO INC	'865378103	2300	0.29	667	0
NQ2G	EQUITY	CBB	CINCINNATI BELL INC	'171871106	5670	3.41	19334.7	0
NQ2G	EQUITY	CPD	CARACO PHARM LABS LTD	'14075T107	430	5.99	2575.7	0
NQ2G	EQUITY	FORM	FORMFACTOR INC	'346375108	1320	17.76	23443.2	0
NQ2G	EQUITY	HTLF	HEARTLAND FINANCIAL USA INC	'42234Q102	440	15.97	7026.8	0
NQ2G	EQUITY	NGS	NATURAL GAS SERVICES GROUP	'63886Q109	400	15.87	6348	0
NQ2G	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	1280	7.97	10201.6	0
NQ2G	EQUITY	CVCO	CAVCO INDUSTRIES INC	'149568107	100	34.14	3414	0
NQ2G	EQUITY	AXS	AXIS CAPITAL HOLDINGS LTD	'G0692U109	3500	31.26	109410	0
NQ2G	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	440	25.17	11074.8	0
NQ2G	EQUITY	BRKR	BRUKER CORP	'116794108	1240	14.65	18166	0
NQ2G	EQUITY	NVEC	NVE CORP	'629445206	100	45.3	4530	0
NQ2G	EQUITY	IPAS	IPASS INC	'46261V108	3100	1.15	3565	0
NQ2G	EQUITY	ECPG	ENCORE CAPITAL GROUP INC	'292554102	400	16.45	6580	0
NQ2G	EQUITY	NTGR	NETGEAR INC	'64111Q104	910	26.1	23751	0
NQ2G	EQUITY	CSE	CAPITALSOURCE INC	'14055X102	6660	5.59	37229.4	0
NQ2G	EQUITY	GOOD	GLADSTONE COMMERCIAL CORP	'376536108	100	14.45	1445	0
NQ2G	EQUITY	TCBI	TEXAS CAPITAL BANCSHARES INC	'88224Q107	880	18.99	16711.2	0

NQ2G	EQUITY	GLNG	GOLAR LNG LTD	'G9456A100	800	11.7	9360	0
NQ2G	EQUITY	PRSC	PROVIDENCE SERVICE CORP	'743815102	230	15.19	3493.7	0
NQ2G	EQUITY	SMTS	SOMANETICS CORP	'834445405	400	19.14	7656	0
NQ2G	EQUITY	AHT	ASHFORD HOSPITALITY TRUST	'044103109	1230	7.17	8819.1	0
NQ2G	EQUITY	OPY	OPPENHEIMER HOLDINGS CL A	'683797104	300	25.51	7653	0
NQ2G	EQUITY	BVX	BOVIE MEDICAL CORP	'10211F100	500	6.25	3125	0
NQ2G	EQUITY	CNO	CONSECO INC	'208464883	6940	6.22	43166.8	0
NQ2G	EQUITY	AGYS	AGILYSYS INC	'00847J105	500	11.17	5585	0
NQ2G	EQUITY	NFP	NATIONAL FINANCIAL PARTNERS	'63607P208	1030	14.1	14523	0
NQ2G	EQUITY	JRN	JOURNAL COMMUNICATIONS INC A	'481130102	700	4.2	2940	0
NQ2G	EQUITY	LKQX	LKQ CORP	'501889208	3740	20.3	75922	0
NQ2G	EQUITY	RVI	RETAIL VENTURES INC	'76128Y102	460	9.51	4374.6	0
NQ2G	EQUITY	OPWV	OPENWAVE SYSTEMS INC	'683718308	2800	2.3	6440	0
NQ2G	EQUITY	FPO	FIRST POTOMAC REALTY TRUST	'33610F109	670	15.03	10070.1	0
NQ2G	EQUITY	CRI	CARTER S INC	'146229109	1420	30.15	42813	0
NQ2G	EQUITY	CDR	CEDAR SHOPPING CENTERS INC	'150602209	1390	7.91	10994.9	0
NQ2G	EQUITY	BKMU	BANK MUTUAL CORP	'063750103	1100	6.5	7150	0
NQ2G	EQUITY	FMD	FIRST MARBLEHEAD CORP/THE	'320771108	1200	2.84	3408	0
NQ2G	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	300	11.87	3561	0
NQ2G	EQUITY	PCBK	PACIFIC CONTINENTAL CORP	'69412V108	600	10.5	6300	0
NQ2G	EQUITY	JAS	JO ANN STORES INC	'47758P307	680	41.98	28546.4	0
NQ2G	EQUITY	CIZN	CITIZENS HOLDING COMPANY	'174715102	100	24.68	2468	0
NQ2G	EQUITY	TSRA	TESSERA TECHNOLOGIES INC	'88164L100	1350	20.28	27378	0
NQ2G	EQUITY	VRX	VALEANT PHARMACEUTICALS INTE	'91911X104	1730	42.91	74234.3	0
NQ2G	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	2300	1.31	3013	0
NQ2G	EQUITY	SIGA	SIGA TECHNOLOGIES INC	'826917106	900	6.63	5967	0
NQ2G	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	300	3.63	1089	0
NQ2G	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	1330	80.84	107517.2	0
NQ2G	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	440	48.11	21168.4	0
NQ2G	EQUITY	CONN	CONN S INC	'208242107	520	7.83	4071.6	0
NQ2G	EQUITY	SNX	SYNNEX CORP	'87162W100	530	29.56	15666.8	0
NQ2G	EQUITY	RMTI	ROCKWELL MEDICAL TECH INC	'774374102	500	5.78	2890	0
NQ2G	EQUITY	AHL	ASPEN INSURANCE HOLDINGS LTD	'G05384105	2200	28.84	63448	0
NQ2G	EQUITY	AEL	AMERICAN EQUITY INVT LIFE HL	'025676206	1420	10.65	15123	0
NQ2G	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	700	15.15	10605	0
NQ2G	EQUITY	NNI	NELNET INC CL A	'64031N108	460	18.56	8537.6	0
NQ2G	EQUITY	BGFV	BIG 5 SPORTING GOODS CORP	'08915P101	570	15.22	8675.4	0
NQ2G	EQUITY	SWKS	SKYWORKS SOLUTIONS INC	'83088M102	4360	15.6	68016	0
NQ2G	EQUITY	HEW	HEWITT ASSOCIATES INC CL A	'42822Q100	2140	39.78	85129.2	0
NQ2G	EQUITY	CELL	BRIGHTPOINT INC	'109473405	1260	7.53	9487.8	0
NQ2G	EQUITY	LCI	LANNETT CO INC	'516012101	600	4.25	2550	0
NQ2G	EQUITY	WHG	WESTWOOD HOLDINGS GROUP INC	'961765104	200	36.8	7360	0
NQ2G	EQUITY	BRKL	BROOKLINE BANCORP INC	'11373M107	1520	10.64	16172.8	0
NQ2G	EQUITY	RUSHA	RUSH ENTERPRISES INC CL A	'781846209	805	13.21	10634.05	0
NQ2G	EQUITY	KIRK	KIRKLANDS INC	'497498105	400	21	8400	0
NQ2G	EQUITY	RRGB	RED ROBIN GOURMET BURGERS	'75689M101	350	24.44	8554	0
NQ2G	EQUITY	LF	LEAPFROG ENTERPRISES INC	'52186N106	610	6.55	3995.5	0
NQ2G	EQUITY	GPRO	GEN PROBE INC	'36866T103	1280	50	64000	0
NQ2G	EQUITY	MSTR	MICROSTRATEGY INC CL A	'594972408	250	85.07	21267.5	0
NQ2G	EQUITY	HOFT	HOOKER FURNITURE CORP	'439038100	240	16.08	3859.2	0
NQ2G	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	5770	17.15	98955.5	0
NQ2G	EQUITY	PSYS	PSYCHIATRIC SOLUTIONS INC	'74439H108	1480	29.8	44104	0
NQ2G	EQUITY	MFA	MFA FINANCIAL INC	'55272X102	7290	7.36	53654.4	0
NQ2G	EQUITY	MGEE	MGE ENERGY INC	'55277P104	670	35.36	23691.2	0
NQ2G	EQUITY	GROW	U.S. GLOBAL INVESTORS INCA	'902952100	500	9.89	4945	0
NQ2G	EQUITY	MCF	CONTANGO OIL + GAS	'21075N204	300	51.15	15345	0
NQ2G	EQUITY	CWCO	CONSOLIDATED WATER CO ORD SH	'G23773107	500	13.58	6790	0
NQ2G	EQUITY	HA	HAWAIIAN HOLDINGS INC	'419879101	1300	7.37	9581	0
NQ2G	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	1200	4.61	5532	0
NQ2G	EQUITY	BCSI	BLUE COAT SYSTEMS INC	'09534T508	1080	31.04	33523.2	0
NQ2G	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	10300	14.36	147908	0
NQ2G	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	2190	59.38	130042.2	0
NQ2G	EQUITY	KMX	CARMAX INC	'143130102	5840	25.12	146700.8	0
NQ2G	EQUITY	EBIX	EBIX INC	'278715206	600	15.97	9582	0
NQ2G	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	200	18.24	3648	0
NQ2G	EQUITY	MRH	MONTPELIER RE HOLDINGS LTD	'G62185106	2200	16.81	36982	0
NQ2G	EQUITY	DKS	DICK S SPORTING GOODS INC	'253393102	2240	26.11	58486.4	0
NQ2G	EQUITY	PTP	PLATINUM UNDERWRITERS HLDGS	'G7127P100	1400	37.08	51912	0
NQ2G	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	1100	6.73	7403	0
NQ2G	EQUITY	OFI	OVERHILL FARMS INC	'690212105	200	5.83	1166	0
NQ2G	EQUITY	CEVA	CEVA INC	'157210105	600	11.66	6996	0
NQ2G	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCIATE	'73640Q105	460	54.87	25240.2	0
NQ2G	EQUITY	LCAV	LCA VISION INC	'501803308	600	8.32	4992	0
NQ2G	EQUITY	ISTA	ISTA PHARMACEUTICALS INC.	'45031X204	1000	4.07	4070	0
NQ2G	EQUITY	SAFT	SAFETY INSURANCE GROUP INC	'78648T100	340	37.67	12807.8	0
NQ2G	EQUITY	PWOD	PENNS WOODS BANCORP INC	'708430103	100	33.55	3355	0
NQ2G	EQUITY	BPZ	BPZ RESOURCES INC	'055639108	2500	7.35	18375	0
NQ2G	EQUITY	TASR	TASER INTERNATIONAL INC	'87651B104	1520	5.86	8907.2	0
NQ2G	EQUITY	ACTG	ACACIA RESEARCH ACACIA TEC	'003881307	700	10.83	7581	0
NQ2G	EQUITY	UVE	UNIVERSAL INSURANCE HOLDINGS	'91359V107	200	5.06	1012	0
NQ2G	EQUITY	PDC	PIONEER DRILLING COMPANY	'723655106	1470	7.04	10348.8	0
NQ2G	EQUITY	BHS	BROOKFIELD HOMES CORP	'112723101	150	8.74	1311	0
NQ2G	EQUITY	JNS	JANUS CAPITAL GROUP INC	'47102X105	4700	14.29	67163	0

NQ2G	EQUITY	EQIX	EQUINIX INC	'29444U502	960	97.34	93446.4	0
NQ2G	EQUITY	FNFG	FIRST NIAGARA FINANCIAL GRP	'33582V108	5110	14.22	72664.2	0
NQ2G	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	2500	15.21	38025	0
NQ2G	EQUITY	PFS	PROVIDENT FINANCIAL SERVICES	'74386T105	1560	11.9	18564	0
NQ2G	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	200	23.4	4680	0
NQ2G	EQUITY	MED	MEDIFAST INC	'58470H101	400	25.13	10052	0
NQ2G	EQUITY	ACTI	ACTIVIDENTITY CORP	'00506P103	1400	2.84	3976	0
NQ2G	EQUITY	WRC	WARNACO GROUP INC/THE	'934390402	1260	47.71	60114.6	0
NQ2G	EQUITY	IPCC	INFINITY PROPERTY + CASUALTY	'45665Q103	370	45.44	16812.8	0
NQ2G	EQUITY	TIE	TITANIUM METALS CORP	'888339207	2300	16.59	38157	0
NQ2G	EQUITY	WTBA	WEST BANCORPORATION	'95123P106	200	6.58	1316	0
NQ2G	EQUITY	CCK	CROWN HOLDINGS INC	'228368106	4190	26.96	112962.4	0
NQ2G	EQUITY	ENH	ENDURANCE SPECIALTY HOLDINGS	'G30397106	1300	37.15	48295	0
NQ2G	EQUITY	BRKS	BROOKS AUTOMATION INC	'114340102	1660	8.82	14641.2	0
NQ2G	EQUITY	HMSY	HMS HOLDINGS CORP	'40425J101	700	50.99	35693	0
NQ2G	EQUITY	USBI	UNITED SECURITY BANCSHARES	'911459105	200	14.97	2994	0
NQ2G	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	1870	3.09	5778.3	0
NQ2G	EQUITY	CXM	CARDIUM THERAPEUTICS INC	'141916106	2400	0.4405	1057.2	0
NQ2G	EQUITY	DPTR	DELTA PETROLEUM CORP	'247907207	6130	1.41	8643.3	0
NQ2G	EQUITY	PESI	PERMAFIX ENVIRONMENTAL SVCS	'714157104	2000	2.24	4480	0
NQ2G	EQUITY	LG	LACLEDE GROUP INC/THE	'505597104	570	33.72	19220.4	0
NQ2G	EQUITY	MLR	MILLER INDUSTRIES INC/TENN	'600551204	100	12.43	1243	0
NQ2G	EQUITY	GXP	GREAT PLAINS ENERGY INC	'391164100	3690	18.57	68523.3	0
NQ2G	EQUITY	IPSU	IMPERIAL SUGAR CO	'453096208	300	15.51	4653	0
NQ2G	EQUITY	AMNB	AMER NATL BNKSHS/DANVILLE VA	'027745108	200	20.15	4030	0
NQ2G	EQUITY	SHBI	SHORE BANCSHARES INC	'825107105	100	14.25	1425	0
NQ2G	EQUITY	ODSY	ODYSSEY HEALTHCARE INC	'67611V101	820	18.11	14850.2	0
NQ2G	EQUITY	FL	FOOT LOCKER INC	'344849104	4050	15.04	60912	0
NQ2G	EQUITY	AGP	AMERIGROUP CORP	'03073T102	1380	33.24	45871.2	0
NQ2G	EQUITY	MBFI	MB FINANCIAL INC	'55264U108	1390	22.53	31316.7	0
NQ2G	EQUITY	AHS	AMN HEALTHCARE SERVICES INC	'001744101	740	8.8	6512	0
NQ2G	EQUITY	ABCO	ADVISORY BOARD CO/THE	'00762W107	360	31.5	11340	0
NQ2G	EQUITY	WTW	WEIGHT WATCHERS INTL INC	'948626106	900	25.53	22977	0
NQ2G	EQUITY	WOOF	VCA ANTECH INC	'918194101	2190	28.03	61385.7	0
NQ2G	EQUITY	IMA	INVERNESS MEDICAL INNOVATION	'46126P106	2070	38.95	80626.5	0
NQ2G	EQUITY	SSI	STAGE STORES INC	'85254C305	1000	15.39	15390	0
NQ2G	EQUITY	MCGC	MCG CAPITAL CORP	'58047P107	2180	5.21	11357.8	0
NQ2G	EQUITY	PFBX	PEOPLES FINANCIAL CORP/MISS	'71103B102	200	14.97	2994	0
NQ2G	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	1160	42.21	48963.6	0
NQ2G	EQUITY	SWS	SWS GROUP INC	'78503N107	790	11.53	9108.7	0
NQ2G	EQUITY	PNM	PNM RESOURCES INC	'69349H107	2340	12.53	29320.2	0
NQ2G	EQUITY	CNC	CENTENE CORP	'15135B101	1140	24.04	27405.6	0
NQ2G	EQUITY	TTES	T 3 ENERGY SERVICES INC	'87306E107	400	24.56	9824	0
NQ2G	EQUITY	ANH	ANWORTH MORTGAGE ASSET CORP	'037347101	2870	6.74	19343.8	0
NQ2G	EQUITY	DF	DEAN FOODS CO	'242370104	4700	15.69	73743	0
NQ2G	EQUITY	RDI	READING INTERNATIONAL INC A	'755408101	200	4.27	854	0
NQ2G	EQUITY	PNNW	PENNICHUCK CORP	'708254206	200	23.51	4702	0
NQ2G	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	1460	37.25	54385	0
NQ2G	EQUITY	NRIM	NORTHRIM BANCORP INC	'666762109	100	17.08	1708	0
NQ2G	EQUITY	SYNA	SYNAPTICS INC	'87157D109	920	27.61	25401.2	0
NQ2G	EQUITY	ZGEN	ZYMOGENETICS INC	'98985T109	1400	5.73	8022	0
NQ2G	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	400	13.87	5548	0
NQ2G	EQUITY	MANT	MANTECH INTERNATIONAL CORP A	'564563104	560	48.83	27344.8	0
NQ2G	EQUITY	FAC	FIRST ACCEPTANCE CORP	'318457108	760	2.04	1550.4	0
NQ2G	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	660	11.05	7293	0
NQ2G	EQUITY	SURW	SUREWEST COMMUNICATIONS	'868733106	500	8.59	4295	0
NQ2G	EQUITY	CQB	CHIQUITA BRANDS INTL	'170032809	1240	15.73	19505.2	0
NQ2G	EQUITY	ABG	ASBURY AUTOMOTIVE GROUP	'043436104	750	13.3	9975	0
NQ2G	EQUITY	SBSI	SOUTHSIDE BANCSHARES INC	'84470P109	430	21.57	9275.1	0
NQ2G	EQUITY	DDE	DOVER DOWNS GAMING + ENTERTA	'260095104	645	3.96	2554.2	0
NQ2G	EQUITY	JBLU	JETBLUE AIRWAYS CORP	'477143101	7045	5.58	39311.1	0
NQ2G	EQUITY	PGC	PEAPACK GLADSTONE FINL CORP	'704699107	120	15.71	1885.2	0
NQ2G	EQUITY	SUNH	SUN HEALTHCARE GROUP INC	'866933401	1100	9.54	10494	0
NQ2G	EQUITY	BOH	BANK OF HAWAII CORP	'062540109	1280	44.95	57536	0
NQ2G	EQUITY	UCBI	UNITED COMMUNITY BANKS/GA	'90984P105	1990	4.41	8775.9	0
NQ2G	EQUITY	TVL	LIN TV CORP CL A	'532774106	500	5.75	2875	0
NQ2G	EQUITY	GTI	GRAFTECH INTERNATIONAL LTD	'384313102	3140	13.67	42923.8	0
NQ2G	EQUITY	RGC	REGAL ENTERTAINMENT GROUP A	'758766109	2250	17.57	39532.5	0
NQ2G	EQUITY	ARO	AEROPOSTALE INC	'007865108	2550	28.83	73516.5	0
NQ2G	EQUITY	PLPC	PREFORMED LINE PRODUCTS CO	'740444104	100	38.15	3815	0
NQ2G	EQUITY	ALNC	ALLIANCE FINANCIAL CORP	'019205103	100	29.48	2948	0
NQ2G	EQUITY	CPSI	COMPUTER PROGRAMS + SYSTEMS	'205306103	220	39.08	8597.6	0
NQ2G	EQUITY	NKSH	NATIONAL BANKSHARES INC/VA	'634865109	200	27.25	5450	0
NQ2G	EQUITY	NFLX	NETFLIX INC	'64110L106	1030	73.74	75952.2	0
NQ2G	EQUITY	SRX	SRA INTERNATIONAL INC CL A	'78464R105	1100	20.79	22869	0
NQ2G	EQUITY	OSTK	OVERSTOCK.COM INC	'690370101	340	16.25	5525	0
NQ2G	EQUITY	NPO	ENPRO INDUSTRIES INC	'29355X107	470	29.08	13667.6	0
NQ2G	EQUITY	JAH	JARDEN CORP	'471109108	2271	33.29	75601.59	0
NQ2G	EQUITY	EGOV	NIC INC	'62914B100	1320	7.87	10388.4	0
NQ2G	EQUITY	AHCI	ALLIED HEALTHCARE INTL INC	'01923A109	1700	2.72	4624	0
NQ2G	EQUITY	PACR	PACER INTERNATIONAL INC	'69373H106	540	6.02	3250.8	0
NQ2G	EQUITY	ESLR	EVERGREEN SOLAR INC	'30033R108	6540	1.13	7390.2	0
NQ2G	EQUITY	SXT	SENSIENT TECHNOLOGIES CORP	'81725T100	1370	29.06	39812.2	0

NQ2G	EQUITY	HNT	HEALTH NET INC	'42222G108	2800	24.87	69636	0
NQ2G	EQUITY	ADLR	ADOLOR CORPORATION	'00724X102	2400	1.8	4320	0
NQ2G	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	910	2.74	2493.4	0
NQ2G	EQUITY	BARI	BANCORP RHODE ISLAND INC	'059690107	100	27.35	2735	0
NQ2G	EQUITY	MEE	MASSEY ENERGY CO	'576206106	2570	52.29	134385.3	0
NQ2G	EQUITY	HBIO	HARVARD BIOSCIENCE INC	'416906105	300	3.87	1161	0
NQ2G	EQUITY	FST	FOREST OIL CORP	'346091705	3009	25.82	77692.38	0
NQ2G	EQUITY	ACAP	AMERICAN PHYSICIANS CAP INC	'028884104	173	31.95	5527.35	0
NQ2G	EQUITY	RECN	RESOURCES CONNECTION INC	'76122Q105	1270	19.17	24345.9	0
NQ2G	EQUITY	TRAD	TRADESTATION GROUP INC	'89267P105	1170	7.01	8201.7	0
NQ2G	EQUITY	MDRX	ALLSCRIPTS MISYS HEALTHCARE	'01988P108	1720	19.56	33643.2	0
NQ2G	EQUITY	GPN	GLOBAL PAYMENTS INC	'37940X102	2130	45.55	97021.5	0
NQ2G	EQUITY	KBH	KB HOME	'48666K109	2100	16.75	35175	0
NQ2G	EQUITY	ATU	ACTUANT CORP CL A	'00508X203	1900	19.55	37145	0
NQ2G	EQUITY	PEET	PEETS COFFEE + TEA INC	'705560100	250	39.65	9912.5	0
NQ2G	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	1620	19.34	31330.8	0
NQ2G	EQUITY	NARA	NARA BANCORP INC	'63080P105	770	8.76	6745.2	0
NQ2G	EQUITY	ATPG	ATP OIL + GAS CORPORATION	'00208J108	1060	18.81	19938.6	0
NQ2G	EQUITY	JCOM	J2 GLOBAL COMMUNICATIONS INC	'46626E205	1260	23.4	29484	0
NQ2G	EQUITY	OIS	OIL STATES INTERNATIONAL INC	'678026105	1340	45.34	60755.6	0
NQ2G	EQUITY	REG	REGENCY CENTERS CORP	'758849103	2340	37.47	87679.8	0
NQ2G	EQUITY	MPX	MARINE PRODUCTS CORP	'568427108	250	6	1500	0
NQ2G	EQUITY	FTEK	FUEL TECH INC	'359523107	600	8.02	4812	0
NQ2G	EQUITY	AFCE	AFC ENTERPRISES	'00104Q107	470	10.73	5043.1	0
NQ2G	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	2200	11.94	26268	0
NQ2G	EQUITY	CYPB	CYPRESS BIOSCIENCE INC	'232674507	1300	4.9	6370	0
NQ2G	EQUITY	PHX	PANHANDLE OIL AND GAS INCA	'698477106	200	23.63	4726	0
NQ2G	EQUITY	FLO	FLOWERS FOODS INC	'343498101	1970	24.74	48737.8	0
NQ2G	EQUITY	ARB	ARBITRON INC	'03875Q108	710	26.66	18928.6	0
NQ2G	EQUITY	BSRR	SIERRA BANCORP	'82620P102	320	12.89	4124.8	0
NQ2G	EQUITY	CFNL	CARDINAL FINANCIAL CORP	'14149F109	600	10.68	6408	0
NQ2G	EQUITY	FCBC	FIRST COMMUNITY BANCSHARES	'31983A103	430	12.37	5319.1	0
NQ2G	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	220	16.23	3570.6	0
NQ2G	EQUITY	DGICA	DONEGAL GROUP INC CL A	'257701201	173	14.51	2510.23	0
NQ2G	EQUITY	ITMN	INTERMUNE INC	'45884X103	1190	44.57	53038.3	0
NQ2G	EQUITY	KND	KINDRED HEALTHCARE INC	'494580103	1000	18.05	18050	0
NQ2G	EQUITY	PTEN	PATTERSON UTI ENERGY INC	'703481101	4100	13.97	57277	0
NQ2G	EQUITY	DDRX	DIEDRICH COFFEE INC	'253675201	100	34.8	3480	0
NQ2G	EQUITY	GABC	GERMAN AMERICAN BANCORP	'373865104	400	15.13	6052	0
NQ2G	EQUITY	BIG	BIG LOTS INC	'089302103	2200	36.42	80124	0
NQ2G	EQUITY	DSCO	DISCOVERY LABORATORIES INC	'254668106	4900	0.52	2548	0
NQ2G	EQUITY	CXW	CORRECTIONS CORP OF AMERICA	'22025Y407	3020	19.86	59977.2	0
NQ2G	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATION	'82312B106	560	18.8	10528	0
NQ2G	EQUITY	ADS	ALLIANCE DATA SYSTEMS CORP	'018581108	1400	63.99	89586	0
NQ2G	EQUITY	OVBC	OHIO VALLEY BANC CORP	'677719106	200	21.54	4308	0
NQ2G	EQUITY	REVU	PRINCETON REVIEW INC	'742352107	700	3.49	2443	0
NQ2G	EQUITY	PNX	PHOENIX COMPANIES INC	'71902E109	2540	2.42	6146.8	0
NQ2G	EQUITY	IDC	INTERACTIVE DATA CORP	'45840J107	1030	32	32960	0
NQ2G	EQUITY	AUBN	AUBURN NATL BANCORPORATION	'050473107	100	20.65	2065	0
NQ2G	EQUITY	PRA	PROASSURANCE CORP	'74267C106	900	58.54	52686	0
NQ2G	EQUITY	CMO	CAPSTEAD MORTGAGE CORP	'14067E506	1900	11.96	22724	0
NQ2G	EQUITY	KAI	KADANT INC	'48282T104	250	14.41	3602.5	0
NQ2G	EQUITY	WMGI	WRIGHT MEDICAL GROUP INC	'98235T107	1000	17.77	17770	0
NQ2G	EQUITY	BABY	NATUS MEDICAL INC	'639050103	700	15.91	11137	0
NQ2G	EQUITY	MDTH	MEDCATH CORPORATION	'58404W109	220	10.47	2303.4	0
NQ2G	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICE	'018606202	450	5.62	2529	0
NQ2G	EQUITY	FRO	FRONTLINE LTD	'G3682E127	1400	30.63	42882	0
NQ2G	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	3468	12.01	41650.68	0
NQ2G	EQUITY	OMCL	OMNICELL INC	'68213N109	800	14.03	11224	0
NQ2G	EQUITY	MXGL	MAX CAPITAL GROUP LTD	'G6052F103	1300	22.99	29887	0
NQ2G	EQUITY	GLAD	GLADSTONE CAPITAL CORP	'376535100	740	11.8	8732	0
NQ2G	EQUITY	UNTD	UNITED ONLINE INC	'911268100	2208	7.48	16515.84	0
NQ2G	EQUITY	SONS	SONUS NETWORKS INC	'835916107	5180	2.61	13519.8	0
NQ2G	EQUITY	AKAM	AKAMAI TECHNOLOGIES	'00971T101	4580	31.41	143857.8	0
NQ2G	EQUITY	IEX	IDEX CORP	'45167R104	2070	33.1	68517	0
NQ2G	EQUITY	AF	ASTORIA FINANCIAL CORP	'046265104	2355	14.5	34147.5	0
NQ2G	EQUITY	LNCR	LINCARE HOLDINGS INC	'532791100	1830	44.88	82130.4	0
NQ2G	EQUITY	MLM	MARTIN MARIETTA MATERIALS	'573284106	1170	83.55	97753.5	0
NQ2G	EQUITY	NCR	NCR CORPORATION	'62886E108	4100	13.8	56580	0
NQ2G	EQUITY	SAPE	SAPIENT CORPORATION	'803062108	2190	9.14	20016.6	0
NQ2G	EQUITY	USU	USEC INC	'90333E108	2800	5.77	16156	0
NQ2G	EQUITY	OZRK	BANK OF THE OZARKS	'063904106	340	35.19	11964.6	0
NQ2G	EQUITY	CYBS	CYBERSOURCE CORP	'23251J106	1941	17.64	34239.24	0
NQ2G	EQUITY	LECO	LINCOLN ELECTRIC HOLDINGS	'533900106	1130	54.33	61392.9	0
NQ2G	EQUITY	MVIS	MICROVISION INC	'594960106	2700	2.82	7614	0
NQ2G	EQUITY	NTCT	NETSCOUT SYSTEMS INC	'64115T104	800	14.79	11832	0
NQ2G	EQUITY	PCBC	PACIFIC CAPITAL BANCORP	'69404P101	2460	1.81	4452.6	0
NQ2G	EQUITY	POWI	POWER INTEGRATIONS INC	'739276103	600	41.2	24720	0
NQ2G	EQUITY	VPHM	VIROPHARMA INC	'928241108	2000	13.63	27260	0
NQ2G	EQUITY	WBCO	WASHINGTON BANKING CO	'937303105	300	12.59	3777	0
NQ2G	EQUITY	HSII	HEIDRICK + STRUGGLES INTL	'422819102	470	28.03	13174.1	0
NQ2G	EQUITY	HNI	HNI CORP	'404251100	1190	26.63	31689.7	0
NQ2G	EQUITY	LMNX	LUMINEX CORP	'55027E102	1090	16.83	18344.7	0

NQ2G	EQUITY	MSO	MARTHA STEWART LIVING CL A	'573083102	480	5.58	2678.4	0	
NQ2G	EQUITY	SNWL	SONICWALL INC	'835470105	1390	8.69	12079.1	0	
NQ2G	EQUITY	SCS	STEELCASE INC CL A	'858155203	1820	6.47	11775.4	0	
NQ2G	EQUITY	TIVO	TIVO INC	'888706108	2900	17.12	49648	0	
NQ2G	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	7339	4.98	36548.22	0	
NQ2G	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	3028	3.07	9295.96	0	
NQ2G	EQUITY	RJF	RAYMOND JAMES FINANCIAL INC	'754730109	2630	26.74	70326.2	0	
NQ2G	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	3900	21.64	84396	0	
NQ2G	EQUITY	CVG	CONVERGYS CORP	'212485106	2710	12.26	33224.6	0	
NQ2G	EQUITY	MCRL	MICREL INC	'594793101	1120	10.66	11939.2	0	
NQ2G	EQUITY	TIBX	TIBCO SOFTWARE INC	'88632Q103	4560	10.79	49202.4	0	
NQ2G	EQUITY	PGNX	PROGENICS PHARMACEUTICALS	'743187106	470	5.33	2505.1	0	
NQ2G	EQUITY	ARM	ARVINMERITOR INC	'043353101	1950	13.35	26032.5	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	160181.2	100	160181.2	0.116958	12/31/2030
NQ2G	EQUITY	KSU	KANSAS CITY SOUTHERN	'485170302	2490	36.17	90063.3	0	
NQ2G	EQUITY	OVTI	OMNIVISION TECHNOLOGIES INC	'682128103	1300	17.18	22334	0	
NQ2G	EQUITY	COCO	CORINTHIAN COLLEGES INC	'218868107	2220	17.59	39049.8	0	
NQ2G	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	1720	17.79	30598.8	0	
NQ2G	EQUITY	UIL	UIL HOLDINGS CORP	'902748102	783	27.5	21532.5	0	
NQ2G	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	2130	3.1	6603	0	
NQ2G	EQUITY	INSM	INSMED INC	'457669208	1400	1.18	1652	0	
NQ2G	EQUITY	CRIS	CURIS INC	'231269101	2000	3.07	6140	0	
NQ2G	EQUITY	VIRL	VIRAGE LOGIC CORPORATION	'92763R104	200	7.86	1572	0	
NQ2G	EQUITY	CPKI	CALIFORNIA PIZZA KITCHEN INC	'13054D109	404	16.79	6783.16	0	
NQ2G	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	200	16.12	3224	0	
NQ2G	EQUITY	SPTN	SPARTAN STORES INC	'846822104	470	14.42	6777.4	0	
NQ2G	EQUITY	ISPH	INSPIRE PHARMACEUTICALS INC	'457733103	1500	6.24	9360	0	
NQ2G	EQUITY	TUNE	MICROTUNE INC	'59514P109	2280	2.73	6224.4	0	
NQ2G	EQUITY	MDCO	MEDICINES COMPANY	'584688105	1380	7.84	10819.2	0	
NQ2G	EQUITY	TSYS	TELECOMMUNICATION SYSTEMS A	'87929J103	1300	7.33	9529	0	
NQ2G	EQUITY	OEH	ORIENT EXPRESS HOTELS LTD A	'G67743107	2300	14.18	32614	0	
NQ2G	EQUITY	ONNN	ON SEMICONDUCTOR CORPORATION	'682189105	10947	8	87576	0	
NQ2G	EQUITY	AMMD	AMERICAN MEDICAL SYS HLDGS	'02744M108	2050	18.58	38089	0	
NQ2G	EQUITY	DYAX	DYAX CORP	'26746E103	1600	3.41	5456	0	
NQ2G	EQUITY	POL	POLYONE CORPORATION	'73179P106	2430	10.24	24883.2	0	
NQ2G	EQUITY	STZ	CONSTELLATION BRANDS INC A	'21036P108	5000	16.44	82200	0	
NQ2G	EQUITY	TTMI	TTM TECHNOLOGIES	'87305R109	1140	8.88	10123.2	0	
NQ2G	EQUITY	DRRX	DURECT CORPORATION	'266605104	3050	3.01	9180.5	0	
NQ2G	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	960	5.93	5692.8	0	
NQ2G	EQUITY	POZN	POZEN INC	'73941U102	590	9.58	5652.2	0	
NQ2G	EQUITY	XXIA	IXIA	'45071R109	1020	9.27	9455.4	0	
NQ2G	EQUITY	WGL	WGL HOLDINGS INC	'92924F106	1380	34.65	47817	0	
NQ2G	EQUITY	UTIW	UTI WORLDWIDE INC	'G87210103	2800	15.32	42896	0	
NQ2G	EQUITY	SPW	SPX CORP	'784635104	1300	66.32	86216	0	
NQ2G	EQUITY	TLAB	TELLABS INC	'879664100	10700	7.57	80999	0	
NQ2G	EQUITY	HUB/B	HUBBELL INC CL B	'443510201	1520	50.43	76653.6	0	
NQ2G	EQUITY	IFF	INTL FLAVORS + FRAGRANCES	'459506101	2040	47.67	97246.8	0	
NQ2G	EQUITY	TNB	THOMAS + BETTS CORP	'884315102	1420	39.24	55720.8	0	
NQ2G	EQUITY	PLL	PALL CORP	'696429307	3040	40.49	123089.6	0	
NQ2G	EQUITY	SON	SONOCO PRODUCTS CO	'835495102	2650	30.79	81593.5	0	
NQ2G	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	920	41.27	37968.4	0	
NQ2G	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	1510	98.88	149308.8	0	
NQ2G	EQUITY	EK	EASTMAN KODAK CO	'277461109	7400	5.79	42846	0	
NQ2G	EQUITY	GCI	GANNETT CO	'364730101	6300	16.52	104076	0	
NQ2G	EQUITY	ADPT	ADAPTEC INC	'00651F108	3090	3.27	10104.3	0	
NQ2G	EQUITY	CDNS	CADENCE DESIGN SYS INC	'127387108	6800	6.66	45288	0	
NQ2G	EQUITY	CPWR	COMPUWARE CORP	'205638109	6270	8.4	52668	0	
NQ2G	EQUITY	SNPS	SYNOPSYS INC	'871607107	3910	22.37	87466.7	0	
NQ2G	EQUITY	IPG	INTERPUBLIC GROUP OF COS INC	'460690100	12500	8.32	104000	0	
NQ2G	EQUITY	LIZ	LIZ CLAIBORNE INC	'539320101	2380	7.43	17683.4	0	
NQ2G	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	1370	9.01	12343.7	0	
NQ2G	EQUITY	SNA	SNAP ON INC	'833034101	1510	43.34	65443.4	0	
NQ2G	EQUITY	TIF	TIFFANY + CO	'886547108	3310	47.49	157191.9	0	
NQ2G	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	3900	21.82	85098	0	
NQ2G	EQUITY	BKS	BARNES + NOBLE INC	'067774109	980	21.62	21187.6	0	
NQ2G	EQUITY	AMB	AMB PROPERTY CORP	'00163T109	3800	27.24	103512	0	
NQ2G	EQUITY	PPS	POST PROPERTIES INC	'737464107	1340	22.02	29506.8	0	
NQ2G	EQUITY	SLG	SL GREEN REALTY CORP	'78440X101	2000	57.27	114540	0	
NQ2G	EQUITY	DRE	DUKE REALTY CORP	'264411505	6010	12.4	74524	0	
NQ2G	EQUITY	BGG	BRIGGS + STRATTON	'109043109	1380	19.5	26910	0	
NQ2G	EQUITY	BPOP	POPULAR INC	'733174106	16500	2.91	48015	0	
NQ2G	EQUITY	RSH	RADIOSHACK CORP	'750438103	3370	22.63	76263.1	0	
NQ2G	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	14700	9.27	136269	0	
NQ2G	EQUITY	ATML	ATMEL CORP	'049513104	11690	5.03	58800.7	0	
NQ2G	EQUITY	BJ	BJ S WHOLESALE CLUB INC	'05548J106	1450	36.99	53635.5	0	
NQ2G	EQUITY	EFX	EQUIFAX INC	'294429105	3264	35.8	116851.2	0	
NQ2G	EQUITY	HMA	HEALTH MGMT ASSOCIATES INC A	'421933102	6400	8.6	55040	0	
NQ2G	EQUITY	MIL	MILLIPORE CORP	'601073109	1480	105.6	156288	0	
NQ2G	EQUITY	NOVL	NOVELL INC	'670006105	8940	5.99	53550.6	0	
NQ2G	EQUITY	COMS	3COM CORP	'885535104	10460	7.69	80437.4	0	
NQ2G	EQUITY	EXEL	EXELIXIS INC	'30161Q104	2900	6.07	17603	0	
NQ2G	EQUITY	PMCS	PMC SIERRA INC	'69344F106	5740	8.92	51200.8	0	
NQ2G	EQUITY	NYT	NEW YORK TIMES CO CL A	'650111107	2800	11.13	31164	0	

NQ2G	EQUITY	EAT	BRINKER INTERNATIONAL INC	'109641100	2815	19.28	54273.2	0
NQ2G	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	4900	16.19	79331	0
NQ2G	EQUITY	TDS	TELEPHONE AND DATA SYSTEMS	'879433100	2380	33.85	80563	0
NQ2G	EQUITY	ANF	ABERCROMBIE + FITCH CO CL A	'002896207	2300	45.64	104972	0
NQ2G	EQUITY	MTX	MINERALS TECHNOLOGIES INC	'603158106	470	51.84	24364.8	0
NQ2G	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	2770	41.77	115702.9	0
NQ2G	EQUITY	SBP	SANTANDER BANCORP	'802809103	220	12.27	2699.4	0
NQ2G	EQUITY	DBD	DIEBOLD INC	'253651103	1760	31.76	55897.6	0
NQ2G	EQUITY	TR	TOOTSIE ROLL INDS	'890516107	672.59	27.03	18180.11	0
NQ2G	EQUITY	ALD	ALLIED CAPITAL CORP	'01903Q108	4770	4.97	23706.9	0
NQ2G	EQUITY	CSL	CARLISLE COS INC	'142339100	1620	38.1	61722	0
NQ2G	EQUITY	TSFG	SOUTH FINANCIAL GROUP	'837841105	5760	0.6913	3981.89	0
NQ2G	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	204	6.51	1328.04	0
NQ2G	EQUITY	ERES	ERESEARCH TECHNOLOGY INC	'29481V108	1480	6.91	10226.8	0
NQ2G	EQUITY	VVC	VECTREN CORPORATION	'92240G101	2070	24.72	51170.4	0
NQ2G	EQUITY	KEYN	KEYNOTE SYSTEMS INC	'493308100	400	11.39	4556	0
NQ2G	EQUITY	PNR	PENTAIR INC	'709631105	2560	35.62	91187.2	0
NQ2G	EQUITY	NAV	NAVISTAR INTERNATIONAL	'63934E108	1700	44.73	76041	0
NQ2G	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	1280	27.83	35622.4	0
NQ2G	EQUITY	QTM	QUANTUM CORP	'747906204	5450	2.63	14333.5	0
NQ2G	EQUITY	TECD	TECH DATA CORP	'878237106	1310	41.9	54889	0
NQ2G	EQUITY	SEE	SEALED AIR CORP	'81211K100	4100	21.08	86428	0
NQ2G	EQUITY	GET	GAYLORD ENTERTAINMENT CO	'367905106	1040	29.29	30461.6	0
NQ2G	EQUITY	MOD	MODINE MANUFACTURING CO	'607828100	1220	11.24	13712.8	0
NQ2G	EQUITY	KCLI	KANSAS CITY LIFE INS CO	'484836101	120	31.58	3789.6	0
NQ2G	EQUITY	KELYA	KELLY SERVICES INC CL A	'488152208	660	16.66	10995.6	0
NQ2G	EQUITY	KRC	KILROY REALTY CORP	'49427F108	1200	30.84	37008	0
NQ2G	EQUITY	LTC	LTC PROPERTIES INC	'502175102	580	27.06	15694.8	0
NQ2G	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	2700	3.67	9909	0
NQ2G	EQUITY	LRY	LIBERTY PROPERTY TRUST	'531172104	2900	33.94	98426	0
NQ2G	EQUITY	MDU	MDU RESOURCES GROUP INC	'552690109	4780	21.58	103152.4	0
NQ2G	EQUITY	MKSI	MKS INSTRUMENTS INC	'55306N104	1310	19.59	25662.9	0
NQ2G	EQUITY	MAC	MACERICH CO/THE	'554382101	2613	38.31	100104.03	0
NQ2G	EQUITY	MTZ	MASTEC INC	'576323109	1400	12.61	17654	0
NQ2G	EQUITY	MRX	MEDICIS PHARMACEUTICAL CL A	'584690309	1468	25.16	36934.88	0
NQ2G	EQUITY	MTD	METTLER TOLEDO INTERNATIONAL	'592688105	850	109.2	92820	0
NQ2G	EQUITY	MIPS	MIPS TECHNOLOGIES INC	'604567107	950	4.46	4237	0
NQ2G	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	1030	26.79	27593.7	0
NQ2G	EQUITY	NVR	NVR INC	'62944T105	120	726.5	87180	0
NQ2G	EQUITY	NHI	NATL HEALTH INVESTORS INC	'63633D104	680	38.76	26356.8	0
NQ2G	EQUITY	NHP	NATIONWIDE HEALTH PPTYS INC	'638620104	2940	35.15	103341	0
NQ2G	EQUITY	NUS	NU SKIN ENTERPRISES INC A	'67018T105	1300	29.1	37830	0
NQ2G	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	2100	19.49	40929	0
NQ2G	EQUITY	PSB	PS BUSINESS PARKS INC/CA	'69360J107	460	53.4	24564	0
NQ2G	EQUITY	PKY	PARKWAY PROPERTIES INC	'70159Q104	550	18.78	10329	0
NQ2G	EQUITY	PEI	PENN REAL ESTATE INVEST TST	'709102107	930	12.47	11597.1	0
NQ2G	EQUITY	PEBO	PEOPLES BANCORP INC	'709789101	230	16.48	3790.4	0
NQ2G	EQUITY	PNY	PIEDMONT NATURAL GAS CO	'720186105	1870	27.58	51574.6	0
NQ2G	EQUITY	PLT	PLANTRONICS INC	'727493108	1280	31.28	40038.4	0
NQ2G	EQUITY	PWAV	POWERWAVE TECHNOLOGIES INC	'739363109	4780	1.25	5975	0
NQ2G	EQUITY	RWT	REDWOOD TRUST INC	'758075402	2170	15.42	33461.4	0
NQ2G	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	3080	29.11	89658.8	0
NQ2G	EQUITY	SEIC	SEI INVESTMENTS COMPANY	'784117103	3140	21.97	68985.8	0
NQ2G	EQUITY	SONE	S1 CORPORATION	'78463B101	1276	5.9	7528.4	0
NQ2G	EQUITY	SCHS	SCHOOL SPECIALTY INC	'807863105	480	22.71	10900.8	0
NQ2G	EQUITY	SLAB	SILICON LABORATORIES INC	'826919102	1150	47.67	54820.5	0
NQ2G	EQUITY	SFD	SMITHFIELD FOODS INC	'832248108	3727	20.74	77297.98	0
NQ2G	EQUITY	SFG	STANCORP FINANCIAL GROUP	'852891100	1329	47.63	63300.27	0
NQ2G	EQUITY	SWC	STILLWATER MINING CO	'86074Q102	1040	12.98	13499.2	0
NQ2G	EQUITY	STU	STUDENT LOAN CORP	'863902102	120	35.53	4263.6	0
NQ2G	EQUITY	TCO	TAUBMAN CENTERS INC	'876664103	1380	39.92	55089.6	0
NQ2G	EQUITY	TBL	TIMBERLAND CO CLASS A	'887100105	1180	21.34	25181.2	0
NQ2G	EQUITY	TG	TREDEGAR CORP	'894650100	700	17.08	11956	0
NQ2G	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	3990	7	27930	0
NQ2G	EQUITY	TRMK	TRUSTMARK CORP	'898402102	1770	24.43	43241.1	0
NQ2G	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	1680	48.22	81009.6	0
NQ2G	EQUITY	UBSI	UNITED BANKSHARES INC	'909907107	1040	26.22	27268.8	0
NQ2G	EQUITY	USTR	UNITED STATIONERS INC	'913004107	620	58.85	36487	0
NQ2G	EQUITY	UHS	UNIVERSAL HEALTH SERVICES B	'913903100	2420	35.09	84917.8	0
NQ2G	EQUITY	VARI	VARIAN INC	'922206107	710	51.78	36763.8	0
NQ2G	EQUITY	VSEA	VARIAN SEMICONDUCTOR EQUIP	'922207105	1867	33.12	61835.04	0
NQ2G	EQUITY	WRE	WASHINGTON REAL ESTATE INV	'939653101	1550	30.55	47352.5	0
NQ2G	EQUITY	WBS	WEBSTER FINANCIAL CORP	'947890109	1890	17.49	33056.1	0
NQ2G	EQUITY	WRI	WEINGARTEN REALTY INVESTORS	'948741103	2680	21.56	57780.8	0
NQ2G	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	810	57.65	46696.5	0
NQ2G	EQUITY	JW/A	WILEY (JOHN) + SONS CL A	'968223206	1070	43.28	46309.6	0
NQ2G	EQUITY	WWE	WORLD WRESTLING ENTERTAIN A	'98156Q108	570	17.3	9861	0
NQ2G	EQUITY	ZLC	ZALE CORP	'988858106	780	2.74	2137.2	0
NQ2G	EQUITY	KDN	KAYDON CORP	'486587108	900	37.6	33840	0
NQ2G	EQUITY	CTL	CENTURYTEL INC	'156700106	7860	35.46	278715.6	0
NQ2G	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	1843	62.76	115666.68	0
NQ2G	EQUITY	HAS	HASBRO INC	'418056107	3250	38.28	124410	0
NQ2G	EQUITY	MTG	MGIC INVESTMENT CORP	'552848103	3200	10.97	35104	0

NQ2G	EQUITY	ODP	OFFICE DEPOT INC	'676220106	7100	7.98	56658	0
NQ2G	EQUITY	CBT	CABOT CORP	'127055101	1720	30.4	52288	0
NQ2G	EQUITY	CAL	CONTINENTAL AIRLINES CLASS B	'210795308	3600	21.97	79092	0
NQ2G	EQUITY	LSI	LSI CORP	'502161102	16988	6.12	103966.56	0
NQ2G	EQUITY	LXK	LEXMARK INTERNATIONAL INC A	'529771107	2000	36.08	72160	0
NQ2G	EQUITY	WAB	WABTEC CORP	'929740108	1270	42.12	53492.4	0
NQ2G	EQUITY	WEDC	WHITE ELECTRONIC DESIGNS	'963801105	800	7	5600	0
NQ2G	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	460	36.08	16596.8	0
NQ2G	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP CL A	'989207105	1560	29.6	46176	0
NQ2G	EQUITY	ZIXI	ZIX CORP	'98974P100	2000	2.31	4620	0
NQ2G	EQUITY	ZRAN	ZORAN CORP	'98975F101	1350	10.76	14526	0
NQ2G	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H100	600	0.675	405	0
NQ2G	EQUITY	AVX	AVX CORP	'002444107	1280	14.2	18176	0
NQ2G	EQUITY	ACTU	ACTUATE CORPORATION	'00508B102	1541	5.59	8614.19	0
NQ2G	EQUITY	AEIS	ADVANCED ENERGY INDUSTRIES	'007973100	800	16.56	13248	0
NQ2G	EQUITY	AFFX	AFFYMETRIX INC	'00826T108	1730	7.34	12698.2	0
NQ2G	EQUITY	ALX	ALEXANDERS INC	'014752109	100	299.13	29913	0
NQ2G	EQUITY	ARE	ALEXANDRIA REAL ESTATE EQUIT	'015271109	1179	67.6	79700.4	0
NQ2G	EQUITY	AXL	AMERICAN AXLE + MFG HOLDINGS	'024061103	1450	9.98	14471	0
NQ2G	EQUITY	ACF	AMERICREDIT CORP	'03060R101	2300	23.76	54648	0
NQ2G	EQUITY	AMKR	AMKOR TECHNOLOGY INC	'031652100	2850	7.07	20149.5	0
NQ2G	EQUITY	AIV	APARTMENT INVT MGMT CO A	'03748R101	3023	18.41	55653.43	0
NQ2G	EQUITY	BRE	BRE PROPERTIES INC	'05564E106	1480	35.75	52910	0
NQ2G	EQUITY	BLL	BALL CORP	'058498106	2470	53.38	131848.6	0
NQ2G	EQUITY	BANF	BANCFIRST CORP	'05945F103	140	41.91	5867.4	0
NQ2G	EQUITY	BEC	BECKMAN COULTER INC	'075811109	1820	62.8	114296	0
NQ2G	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES INC	'101388106	660	16.83	11107.8	0
NQ2G	EQUITY	CBL	CBL ASSOCIATES PROPERTIES	'124830100	3549	13.7	48621.3	0
NQ2G	EQUITY	ELY	CALLAWAY GOLF COMPANY	'131193104	1670	8.82	14729.4	0
NQ2G	EQUITY	CPT	CAMDEN PROPERTY TRUST	'133131102	1770	41.63	73685.1	0
NQ2G	EQUITY	CHH	CHOICE HOTELS INTL INC	'169905106	800	34.81	27848	0
NQ2G	EQUITY	CBR	CIBER INC	'17163B102	2390	3.74	8938.6	0
NQ2G	EQUITY	CGNX	COGNEX CORP	'192422103	1040	18.49	19229.6	0
NQ2G	EQUITY	CTV	COMMSCOPE INC	'203372107	2432	28.02	68144.64	0
NQ2G	EQUITY	CUZ	COUSINS PROPERTIES INC	'222795106	1901	8.31	15797.31	0
NQ2G	EQUITY	CR	CRANE CO	'224399105	1280	35.5	45440	0
NQ2G	EQUITY	CREE	CREE RESEARCH INC	'225447101	2760	70.22	193807.2	0
NQ2G	EQUITY	CFR	CULLEN/FROST BANKERS INC	'229899109	1396	55.8	77896.8	0
NQ2G	EQUITY	CYMI	CYMER INC	'232572107	830	37.3	30959	0
NQ2G	EQUITY	CY	CYPRESS SEMICONDUCTOR CORP	'232806109	3960	11.5	45540	0
NQ2G	EQUITY	CYT	CYTEC INDUSTRIES INC	'232820100	1240	46.74	57957.6	0
NQ2G	EQUITY	DDR	DEVELOPERS DIVERSIFIED RLTY	'251591103	5600	12.17	68152	0
NQ2G	EQUITY	DCI	DONALDSON CO INC	'257651109	2060	45.12	92947.2	0
NQ2G	EQUITY	DY	DYCOM INDUSTRIES INC	'267475101	980	8.77	8594.6	0
NQ2G	EQUITY	EGP	EASTGROUP PROPERTIES INC	'277276101	680	37.74	25663.2	0
NQ2G	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	1290	11.63	15002.7	0
NQ2G	EQUITY	ELX	EMULEX CORP	'292475209	2300	13.28	30544	0
NQ2G	EQUITY	EPR	ENTERTAINMENT PROPERTIES TR	'29380T105	1090	41.13	44831.7	0
NQ2G	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	1150	10.18	11707	0
NQ2G	EQUITY	ESS	ESSEX PROPERTY TRUST INC	'297178105	780	89.95	70161	0
NQ2G	EQUITY	FDS	FACTSET RESEARCH SYSTEMS INC	'303075105	1120	73.37	82174.4	0
NQ2G	EQUITY	FCS	FAIRCHILD SEMICON INTERNATIO	'303726103	3420	10.65	36423	0
NQ2G	EQUITY	FRT	FEDERAL REALTY INVS TRUST	'313747206	1580	72.81	115039.8	0
NQ2G	EQUITY	THFF	FIRST FINANCIAL CORP INDIANA	'320218100	250	28.96	7240	0
NQ2G	EQUITY	FR	FIRST INDUSTRIAL REALTY TR	'32054K103	1250	7.76	9700	0
NQ2G	EQUITY	FMER	FIRSTMERIT CORP	'337915102	2175	21.57	46914.75	0
NQ2G	EQUITY	FULT	FULTON FINANCIAL CORP	'360271100	4559	10.19	46456.21	0
NQ2G	EQUITY	FBN	FURNITURE BRANDS INTL INC	'360921100	980	6.43	6301.4	0
NQ2G	EQUITY	GRT	GLIMCHER REALTY TRUST	'379302102	2030	5.07	10292.1	0
NQ2G	EQUITY	GRA	WR GRACE + CO	'38388F108	1840	27.76	51078.4	0
NQ2G	EQUITY	GEF	GREIF INC CL A	'397624107	920	54.92	50526.4	0
NQ2G	EQUITY	HLIT	HARMONIC INC	'413160102	2460	6.31	15522.6	0
NQ2G	EQUITY	HR	HEALTHCARE REALTY TRUST INC	'421946104	1570	23.29	36565.3	0
NQ2G	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	3105	45.23	140439.15	0
NQ2G	EQUITY	HIW	HIGHWOODS PROPERTIES INC	'431284108	1890	31.73	59969.7	0
NQ2G	EQUITY	HME	HOME PROPERTIES INC	'437306103	910	46.8	42588	0
NQ2G	EQUITY	HGSI	HUMAN GENOME SCIENCES INC	'444903108	4760	30.2	143752	0
NQ2G	EQUITY	INFA	INFORMATICA CORP	'45666Q102	2300	26.86	61778	0
NQ2G	EQUITY	JACK	JACK IN THE BOX INC	'466367109	1598	23.55	37632.9	0
NQ2G	EQUITY	SEB	SEABOARD CORP	'811543107	17	1299.1	22084.7	0
NQ2G	EQUITY	SEAC	SEACHANGE INTERNATIONAL INC	'811699107	1100	7.18	7898	0
NQ2G	EQUITY	SMTC	SEMTECH CORP	'816850101	1660	17.43	28933.8	0
NQ2G	EQUITY	SENEA	SENECA FOODS CORP CL A	'817070501	200	29.12	5824	0
NQ2G	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	1330	8.19	10892.7	0
NQ2G	EQUITY	SIGM	SIGMA DESIGNS INC	'826565103	900	11.73	10557	0
NQ2G	EQUITY	SLGN	SILGAN HOLDINGS INC	'827048109	680	60.23	40956.4	0
NQ2G	EQUITY	SMSI	SMITH MICRO SOFTWARE INC	'832154108	1000	8.84	8840	0
NQ2G	EQUITY	SONC	SONIC CORP	'835451105	1553	11.05	17160.65	0
NQ2G	EQUITY	SONO	SONOSITE INC	'83568G104	410	32.11	13165.1	0
NQ2G	EQUITY	OKSB	SOUTHWEST BANCORP INC/OKLA	'844767103	250	8.27	2067.5	0
NQ2G	EQUITY	SEH	SPARTECH CORP	'847220209	710	11.7	8307	0
NQ2G	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	700	6.91	4837	0
NQ2G	EQUITY	SXI	STANDEX INTERNATIONAL CORP	'854231107	340	25.77	8761.8	0

NQ2G	EQUITY	SRT	STARTEK INC	'85569C107	200	6.95	1390	0
NQ2G	EQUITY	STLD	STEEL DYNAMICS INC	'858119100	5664	17.47	98950.08	0
NQ2G	EQUITY	SMRT	STEIN MART INC	'858375108	590	9.03	5327.7	0
NQ2G	EQUITY	SBIB	STERLING BANCSHARES INC/TX	'858907108	2040	5.58	11383.2	0
NQ2G	EQUITY	STE	STERIS CORP	'859152100	1550	33.66	52173	0
NQ2G	EQUITY	SGY	STONE ENERGY CORP	'861642106	1163	17.75	20643.25	0
NQ2G	EQUITY	SRI	STONERIDGE INC	'86183P102	200	9.89	1978	0
NQ2G	EQUITY	RGR	STURM RUGER + CO INC	'864159108	600	11.99	7194	0
NQ2G	EQUITY	SUBK	SUFFOLK BANCORP	'864739107	240	30.71	7370.4	0
NQ2G	EQUITY	SNBC	SUN BANCORP INC NJ	'86663B102	765	3.94	3014.1	0
NQ2G	EQUITY	SNHY	SUN HYDRAULICS CORP	'866942105	350	25.98	9093	0
NQ2G	EQUITY	SUPG	SUPERGEN INC	'868059106	1900	3.2	6080	0
NQ2G	EQUITY	SPN	SUPERIOR ENERGY SERVICES INC	'868157108	2050	21.02	43091	0
NQ2G	EQUITY	SUPX	SUPERTEX INC	'868532102	330	25.59	8444.7	0
NQ2G	EQUITY	SRDX	SURMODICS INC	'868873100	360	20.94	7538.4	0
NQ2G	EQUITY	SYNT	SYNTEL INC	'87162H103	320	38.47	12310.4	0
NQ2G	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	2100	2.12	4452	0
NQ2G	EQUITY	THQI	THQ INC	'872443403	1620	7.01	11356.2	0
NQ2G	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWRE	'874054109	2150	9.85	21177.5	0
NQ2G	EQUITY	TECH	TECHNE CORP	'878377100	940	63.69	59868.6	0
NQ2G	EQUITY	TRC	TEJON RANCH CO	'879080109	330	30.52	10071.6	0
NQ2G	EQUITY	TKLC	TEKELEC	'879101103	1800	18.16	32688	0
NQ2G	EQUITY	TTEC	TELETECH HOLDINGS INC	'879939106	830	17.08	14176.4	0
NQ2G	EQUITY	TNC	TENNANT CO	'880345103	440	27.39	12051.6	0
NQ2G	EQUITY	TER	TERADYNE INC	'880770102	4500	11.17	50265	0
NQ2G	EQUITY	TEX	TEREX CORP	'880779103	2700	22.71	61317	0
NQ2G	EQUITY	TTEK	TETRA TECH INC	'88162G103	1680	23.04	38707.2	0
NQ2G	EQUITY	THOR	THORATEC CORP	'885175307	1470	33.45	49171.5	0
NQ2G	EQUITY	TMP	TOMPKINS FINANCIAL CORP	'890110109	266	36.48	9703.68	0
NQ2G	EQUITY	TRGL	TOREADOR RESOURCES CORP	'891050106	660	8.18	5398.8	0
NQ2G	EQUITY	TCBK	TRICO BANCSHARES	'896095106	440	19.9	8756	0
NQ2G	EQUITY	TRMB	TRIMBLE NAVIGATION LTD	'896239100	3192	28.72	91674.24	0
NQ2G	EQUITY	TRST	TRUSTCO BANK CORP NY	'898349105	1960	6.17	12093.2	0
NQ2G	EQUITY	TUES	TUESDAY MORNING CORP	'899035505	590	6.59	3888.1	0
NQ2G	EQUITY	UGI	UGI CORP	'902681105	2870	26.54	76169.8	0
NQ2G	EQUITY	USNA	USANA HEALTH SCIENCES INC	'90328M107	240	31.41	7538.4	0
NQ2G	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	680	32.95	22406	0
NQ2G	EQUITY	UMPQ	UMPQUA HOLDINGS CORP	'904214103	2375	13.26	31492.5	0
NQ2G	EQUITY	USLM	UNITED STATES LIME MINERAL	'911922102	100	38.67	3867	0
NQ2G	EQUITY	UEIC	UNIVERSAL ELECTRONICS INC	'913483103	450	22.34	10053	0
NQ2G	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	3380	38.03	128541.4	0
NQ2G	EQUITY	VMI	VALMONT INDUSTRIES	'920253101	560	82.83	46384.8	0
NQ2G	EQUITY	VECO	VEECO INSTRUMENTS INC	'922417100	1000	43.5	43500	0
NQ2G	EQUITY	VSAT	VIASAT INC	'92552V100	780	34.61	26995.8	0
NQ2G	EQUITY	VICL	VICAL INC	'925602104	700	3.36	2352	0
NQ2G	EQUITY	VVUS	VIVUS INC	'928551100	2100	8.72	18312	0
NQ2G	EQUITY	WMS	WMS INDUSTRIES INC	'929297109	1355	41.94	56828.7	0
NQ2G	EQUITY	WASH	WASHINGTON TRUST BANCORP	'940610108	440	18.64	8201.6	0
NQ2G	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	1150	8.54	9821	0
NQ2G	EQUITY	WSBC	WESBANCO INC	'950810101	580	16.26	9430.8	0
NQ2G	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	2480	8.02	19889.6	0
NQ2G	EQUITY	MBVT	MERCHANTS BANCSHARES INC	'588448100	200	21.71	4342	0
NQ2G	EQUITY	MRCY	MERCURY COMPUTER SYSTEMS INC	'589378108	770	13.72	10564.4	0
NQ2G	EQUITY	MPR	METPRO CORP	'590876306	200	9.8	1960	0
NQ2G	EQUITY	MCRS	MICROS SYSTEMS INC	'594901100	2080	32.88	68390.4	0
NQ2G	EQUITY	MDS	MIDAS INC	'595626102	360	11.28	4060.8	0
NQ2G	EQUITY	MINI	MOBILE MINI INC	'60740F105	920	15.49	14250.8	0
NQ2G	EQUITY	MYE	MYERS INDUSTRIES INC	'628464109	700	10.48	7336	0
NQ2G	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	2480	24.05	59644	0
NQ2G	EQUITY	NTY	NBTY INC	'628782104	1400	47.98	67172	0
NQ2G	EQUITY	NL	NL INDUSTRIES	'629156407	220	8.58	1887.6	0
NQ2G	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	163	11.12	1812.56	0
NQ2G	EQUITY	NCI	NAVIGANT CONSULTING INC	'63935N107	2580	12.13	31295.4	0
NQ2G	EQUITY	NEOG	NEOGEN CORP	'640491106	450	25.1	11295	0
NQ2G	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	1150	37.56	43194	0
NQ2G	EQUITY	NDSN	NORDSON CORP	'655663102	890	67.92	60448.8	0
NQ2G	EQUITY	NVAX	NOVAVAX INC	'670002104	2800	2.31	6468	0
NQ2G	EQUITY	CLDA	CLINICAL DATA INC	'18725U109	300	19.4	5820	0
NQ2G	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	1200	7.13	8556	0
NQ2G	EQUITY	OTTR	OTTER TAIL CORP	'689648103	1000	21.96	21960	0
NQ2G	EQUITY	OMI	OWENS + MINOR INC	'690732102	1140	46.39	52884.6	0
NQ2G	EQUITY	PCCC	PC CONNECTION INC	'69318J100	400	6.2	2480	0
NQ2G	EQUITY	PFCB	PF CHANG S CHINA BISTRO INC	'69333Y108	600	44.13	26478	0
NQ2G	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	1630	23.51	38321.3	0
NQ2G	EQUITY	PSUN	PACIFIC SUNWEAR OF CALIF	'694873100	1460	5.31	7752.6	0
NQ2G	EQUITY	PRXL	PAREXEL INTERNATIONAL CORP	'699462107	1500	23.31	34965	0
NQ2G	EQUITY	PRKR	PARKERVISION INC	'701354102	1200	1.7	2040	0
NQ2G	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	350	37	12950	0
NQ2G	EQUITY	PSEM	PERICOM SEMICONDUCTOR CORP	'713831105	600	10.71	6426	0
NQ2G	EQUITY	PVSW	PERVASIVE SOFTWARE INC	'715710109	200	5.06	1012	0
NQ2G	EQUITY	PPDI	PHARMACEUTICAL PRODUCT DEVEL	'717124101	2840	23.75	67450	0
NQ2G	EQUITY	PLAB	PHOTRONICS INC	'719405102	1540	5.09	7838.6	0
NQ2G	EQUITY	PLA	PLAYBOY ENTERPRISESCLASS B	'728117300	870	3.66	3184.2	0

NQ2G	EQUITY	PLXS	PLEXUS CORP	'729132100	1050	36.03	37831.5	0
NQ2G	EQUITY	PLCM	POLYCOM INC	'73172K104	2140	30.58	65441.2	0
NQ2G	EQUITY	PWER	POWER ONE INC	'739308104	1760	4.22	7427.2	0
NQ2G	EQUITY	PPD	PREPAID LEGAL SERVICES INC	'740065107	230	37.85	8705.5	0
NQ2G	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	1040	31.43	32687.2	0
NQ2G	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS	'74835Y101	1400	8.23	11522	0
NQ2G	EQUITY	ZQK	QUIKSILVER INC	'74838C106	3120	4.73	14757.6	0
NQ2G	EQUITY	RADS	RADIANT SYSTEMS INC	'75025N102	680	14.27	9703.6	0
NQ2G	EQUITY	RAH	RALCORP HOLDINGS INC	'751028101	1500	67.78	101670	0
NQ2G	EQUITY	RBC	REGAL BELOIT CORP	'758750103	890	59.41	52874.9	0
NQ2G	EQUITY	RGS	REGIS CORP	'758932107	1560	18.68	29140.8	0
NQ2G	EQUITY	RHB	REHABCARE GROUP INC	'759148109	660	27.27	17998.2	0
NQ2G	EQUITY	RCII	RENT A CENTER INC	'76009N100	1850	23.65	43752.5	0
NQ2G	EQUITY	RBCAA	REPUBLIC BANCORP INC CLASS A	'760281204	242	18.84	4559.28	0
NQ2G	EQUITY	RSCR	RES CARE INC	'760943100	570	11.99	6834.3	0
NQ2G	EQUITY	RMD	RESMED INC	'761152107	1950	63.65	124117.5	0
NQ2G	EQUITY	RIMG	RIMAGE CORP	'766721104	400	14.46	5784	0
NQ2G	EQUITY	ROG	ROGERS CORP	'775133101	360	29.01	10443.6	0
NQ2G	EQUITY	ROL	ROLLINS INC	'775711104	1150	21.68	24932	0
NQ2G	EQUITY	RGLD	ROYAL GOLD INC	'780287108	1060	46.21	48982.6	0
NQ2G	EQUITY	RT	RUBY TUESDAY INC	'781182100	1620	10.57	17123.4	0
NQ2G	EQUITY	RDK	RUDDICK CORP	'781258108	1120	31.64	35436.8	0
NQ2G	EQUITY	STBA	S + T BANCORP INC	'783859101	600	20.9	12540	0
NQ2G	EQUITY	SRSL	SRS LABS INC	'78464M106	200	9.94	1988	0
NQ2G	EQUITY	SASR	SANDY SPRING BANCORP INC	'800363103	550	15	8250	0
NQ2G	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	1500	2.43	3645	0
NQ2G	EQUITY	SHS	SAUER DANFOSS INC	'804137107	230	13.28	3054.4	0
NQ2G	EQUITY	SCSC	SCANSOURCE INC	'806037107	700	28.78	20146	0
NQ2G	EQUITY	SGK	SCHAWK INC	'806373106	350	18.13	6345.5	0
NQ2G	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	1100	3.53	3883	0
NQ2G	EQUITY	SMG	SCOTTS MIRACLE GRO CO CL A	'810186106	1173	46.35	54368.55	0
NQ2G	EQUITY	FELE	FRANKLIN ELECTRIC CO INC	'353514102	580	29.99	17394.2	0
NQ2G	EQUITY	FTO	FRONTIER OIL CORP	'35914P105	2880	13.5	38880	0
NQ2G	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	2270	2.82	6401.4	0
NQ2G	EQUITY	GKSR	G + K SERVICES INC CL A	'361268105	470	25.88	12163.6	0
NQ2G	EQUITY	AJG	ARTHUR J GALLAGHER + CO	'363576109	2630	24.55	64566.5	0
NQ2G	EQUITY	GDI	GARDNER DENVER INC	'365558105	1380	44.04	60775.2	0
NQ2G	EQUITY	GCO	GENESCO INC	'371532102	580	31.01	17985.8	0
NQ2G	EQUITY	GNTX	GENTEX CORP	'371901109	3750	19.42	72825	0
NQ2G	EQUITY	GERN	GERON CORP	'374163103	2320	5.68	13177.6	0
NQ2G	EQUITY	GSIC	GSI COMMERCE INC	'36238G102	810	27.67	22412.7	0
NQ2G	EQUITY	GCOM	GLOBECOMM SYSTEMS INC	'37956X103	400	7.69	3076	0
NQ2G	EQUITY	GDP	GOODRICH PETROLEUM CORP	'382410405	640	15.64	10009.6	0
NQ2G	EQUITY	GMCR	GREEN MOUNTAIN COFFEE ROASTE	'393122106	940	96.82	91010.8	0
NQ2G	EQUITY	GPI	GROUP 1 AUTOMOTIVE INC	'398905109	670	31.86	21346.2	0
NQ2G	EQUITY	GES	GUESS? INC	'401617105	1520	46.98	71409.6	0
NQ2G	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	690	57.15	39433.5	0
NQ2G	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	1100	17.35	19085	0
NQ2G	EQUITY	HNBC	HARLEYSVILLE NATIONAL CORP	'412850109	1459	6.7	9775.3	0
NQ2G	EQUITY	HWKN	HAWKINS INC	'420261109	300	24.2	7260	0
NQ2G	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	1313	16.5	21664.5	0
NQ2G	EQUITY	HL	HECLA MINING CO	'422704106	6620	5.47	36211.4	0
NQ2G	EQUITY	HEB	HEMISPHERX BIOPHARMA INC	'42366C103	4000	0.74	2960	0
NQ2G	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	2160	24.06	51969.6	0
NQ2G	EQUITY	HTCO	HICKORYTECH CORP	'429060106	500	8.83	4415	0
NQ2G	EQUITY	HMN	HORACE MANN EDUCATORS	'440327104	950	15.06	14307	0
NQ2G	EQUITY	HOTT	HOT TOPIC INC	'441339108	960	6.5	6240	0
NQ2G	EQUITY	ESI	ITT EDUCATIONAL SERVICES INC	'45068B109	960	112.48	107980.8	0
NQ2G	EQUITY	IDXX	IDEXX LABORATORIES INC	'45168D104	1520	57.55	87476	0
NQ2G	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	1500	8.09	12135	0
NQ2G	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	2300	3.32	7636	0
NQ2G	EQUITY	INCY	INCYTE CORP	'45337C102	2300	13.96	32108	0
NQ2G	EQUITY	ENG	ENGLOBAL CORP	'293306106	700	2.77	1939	0
NQ2G	EQUITY	INOD	INNODATA ISOGEN INC	'457642205	700	4.05	2835	0
NQ2G	EQUITY	NSIT	INSIGHT ENTERPRISES INC	'45765U103	1170	14.36	16801.2	0
NQ2G	EQUITY	IART	INTEGRA LIFESCIENCES HOLDING	'457985208	470	43.83	20600.1	0
NQ2G	EQUITY	IVC	INVACARE CORP	'461203101	800	26.54	21232	0
NQ2G	EQUITY	ISIS	ISIS PHARMACEUTICALS INC	'464330109	2560	10.92	27955.2	0
NQ2G	EQUITY	JAKK	JAKKS PACIFIC INC	'47012E106	690	13.05	9004.5	0
NQ2G	EQUITY	JLL	JONES LANG LASALLE INC	'48020Q107	1120	72.89	81636.8	0
NQ2G	EQUITY	KTII	K TRON INTERNATIONAL INC	'482730108	100	149.97	14997	0
NQ2G	EQUITY	KV/A	KV PHARMACEUTICAL CO CL A	'482740206	730	1.76	1284.8	0
NQ2G	EQUITY	KNSY	KENSEY NASH CORP	'490057106	230	23.59	5425.7	0
NQ2G	EQUITY	KG	KING PHARMACEUTICALS INC	'495582108	6760	11.76	79497.6	0
NQ2G	EQUITY	KEX	KIRBY CORP	'497266106	1460	38.15	55699	0
NQ2G	EQUITY	KNX	KNIGHT TRANSPORTATION INC	'499064103	1560	21.09	32900.4	0
NQ2G	EQUITY	KOPN	KOPIN CORP	'500600101	2300	3.7	8510	0
NQ2G	EQUITY	LB	LABARGE INC	'502470107	200	11.05	2210	0
NQ2G	EQUITY	LNCE	LANCE INC	'514606102	700	23.13	16191	0
NQ2G	EQUITY	LDR	LANDAUER INC	'51476K103	230	65.22	15000.6	0
NQ2G	EQUITY	LNDC	LANDEC CORP	'514766104	500	6.63	3315	0
NQ2G	EQUITY	LSTR	LANDSTAR SYSTEM INC	'515098101	1410	41.98	59191.8	0
NQ2G	EQUITY	LTRE	LEARNING TREE INTERNATIONAL	'522015106	100	14.07	1407	0

NQ2G	EQUITY	LGND	LIGAND PHARMACEUTICALS CL B	'53220K207	3900	1.75	6825	0
NQ2G	EQUITY	LNN	LINDSAY CORP	'535555106	340	41.41	14079.4	0
NQ2G	EQUITY	LAD	LITHIA MOTORS INC CL A	'536797103	600	6.4	3840	0
NQ2G	EQUITY	LFUS	LITTELFUSE INC	'537008104	580	38.01	22045.8	0
NQ2G	EQUITY	MSM	MSC INDUSTRIAL DIRECT CO A	'553530106	1170	50.72	59342.4	0
NQ2G	EQUITY	SHOO	STEVEN MADDEN LTD	'556269108	375	48.8	18300	0
NQ2G	EQUITY	MANH	MANHATTAN ASSOCIATES INC	'562750109	600	25.48	15288	0
NQ2G	EQUITY	MTW	MANITOWOC COMPANY INC	'563571108	3600	13	46800	0
NQ2G	EQUITY	MATK	MARTEK BIOSCIENCES CORP	'572901106	910	22.51	20484.1	0
NQ2G	EQUITY	MMS	MAXIMUS INC	'577933104	460	60.93	28027.8	0
NQ2G	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	1970	14.63	28821.1	0
NQ2G	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	240	14.71	3530.4	0
NQ2G	EQUITY	CCF	CHASE CORP	'16150R104	100	12.62	1262	0
NQ2G	EQUITY	CAKE	CHEESECAKE FACTORY INC/THE	'163072101	1580	27.06	42754.8	0
NQ2G	EQUITY	CHFC	CHEMICAL FINANCIAL CORP	'163731102	590	23.62	13935.8	0
NQ2G	EQUITY	CHKE	CHEROKEE INC	'16444H102	320	18	5760	0
NQ2G	EQUITY	CHS	CHICO S FAS INC	'168615102	4800	14.42	69216	0
NQ2G	EQUITY	PLCE	CHILDREN S PLACE	'168905107	570	44.55	25393.5	0
NQ2G	EQUITY	CLRT	CLARIENT INC	'180489106	900	2.62	2358	0
NQ2G	EQUITY	CHD	CHURCH + DWIGHT CO INC	'171340102	1820	66.95	121849	0
NQ2G	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	220	37.5	8250	0
NQ2G	EQUITY	CYN	CITY NATIONAL CORP	'178566105	1140	53.97	61525.8	0
NQ2G	EQUITY	COKE	COCA COLA BOTTLING CO CONSOL	'191098102	120	58.66	7039.2	0
NQ2G	EQUITY	COHU	COHU INC	'192576106	780	13.77	10740.6	0
NQ2G	EQUITY	CSTR	COINSTAR INC	'19259P300	790	32.5	25675	0
NQ2G	EQUITY	CWTR	COLDWATER CREEK INC	'193068103	1344	6.94	9327.36	0
NQ2G	EQUITY	KCP	KENNETH COLE PRODUCTIONS A	'193294105	130	12.81	1665.3	0
NQ2G	EQUITY	COLM	COLUMBIA SPORTSWEAR CO	'198516106	260	52.53	13657.8	0
NQ2G	EQUITY	CTGX	COMPUTER TASK GROUP INC	'205477102	500	7.25	3625	0
NQ2G	EQUITY	CPTS	CONCEPTUS INC	'206016107	800	19.96	15968	0
NQ2G	EQUITY	CTO	CONS TOMOKA LAND CO FLORIDA	'210226106	120	31.51	3781.2	0
NQ2G	EQUITY	CNU	CONTINUCARE CORP	'212172100	900	3.7	3330	0
NQ2G	EQUITY	COO	COOPER COS INC/THE	'216648402	1250	38.88	48600	0
NQ2G	EQUITY	CRVL	CORVEL CORP	'221006109	230	35.75	8222.5	0
NQ2G	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	560	41.52	23251.2	0
NQ2G	EQUITY	CVD	COVANCE INC	'222816100	1729	61.39	106143.31	0
NQ2G	EQUITY	HW	HEADWATERS INC	'42210P102	1640	4.59	7527.6	0
NQ2G	EQUITY	CRD/B	CRAWFORD + CO CL B	'224633107	280	4.07	1139.6	0
NQ2G	EQUITY	CRY	CRYOLIFE INC	'228903100	900	6.47	5823	0
NQ2G	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	1590	22.54	35838.6	0
NQ2G	EQUITY	CYBX	CYBERONICS INC	'23251P102	670	19.16	12837.2	0
NQ2G	EQUITY	DAKT	DAKTRONICS INC	'234264109	1120	7.62	8534.4	0
NQ2G	EQUITY	DLM	DEL MONTE FOODS CO	'24522P103	5110	14.6	74606	0
NQ2G	EQUITY	DEPO	DEPOMED INC	'249908104	1000	3.55	3550	0
NQ2G	EQUITY	DRIV	DIGITAL RIVER INC	'25388B104	1020	30.3	30906	0
NQ2G	EQUITY	DNEX	DIONEX CORP	'254546104	470	74.78	35146.6	0
NQ2G	EQUITY	DW	DREW INDUSTRIES INC	'26168L205	460	22.02	10129.2	0
NQ2G	EQUITY	DRQ	DRIL QUIP INC	'262037104	740	60.84	45021.6	0
NQ2G	EQUITY	ESBF	ESB FINANCIAL CORP	'26884F102	300	12.89	3867	0
NQ2G	EQUITY	EWBC	EAST WEST BANCORP INC	'27579R104	2900	17.42	50518	0
NQ2G	EQUITY	ELON	ECHELON CORP	'27874N105	1100	8.97	9867	0
NQ2G	EQUITY	ECLP	ECLIPSYS CORP	'278856109	1540	19.88	30615.2	0
NQ2G	EQUITY	ESIO	ELECTRO SCIENTIFIC INDS INC	'285229100	900	12.81	11529	0
NQ2G	EQUITY	EPIQ	EPIQ SYSTEMS INC	'26882D109	775	12.43	9633.25	0
NQ2G	EQUITY	EMKR	EMCORE CORP	'290846104	3900	1.21	4719	0
NQ2G	EQUITY	ESC	EMERITUS CORP	'291005106	500	20.35	10175	0
NQ2G	EQUITY	EDE	EMPIRE DISTRICT ELECTRIC CO	'291641108	890	18.02	16037.8	0
NQ2G	EQUITY	ENER	ENERGY CONVERSION DEVICES	'292659109	1170	7.83	9161.1	0
NQ2G	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	1100	6.02	6622	0
NQ2G	EQUITY	EPIC	EPICOR SOFTWARE CORP	'29426L108	1180	9.56	11280.8	0
NQ2G	EQUITY	EXAC	EXACTECH INC	'30064E109	200	20.97	4194	0
NQ2G	EQUITY	FLIR	FLIR SYSTEMS INC	'302445101	3940	28.2	111108	0
NQ2G	EQUITY	FNB	FNB CORP	'302520101	3112	8.11	25238.32	0
NQ2G	EQUITY	FXEN	FX ENERGY INC	'302695101	800	3.43	2744	0
NQ2G	EQUITY	FICO	FAIR ISAAC CORP	'303250104	1340	25.34	33955.6	0
NQ2G	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	400	25.75	10300	0
NQ2G	EQUITY	FHCO	FEMALE HEALTH COMPANY	'314462102	200	7.17	1434	0
NQ2G	EQUITY	FOE	FERRO CORP	'315405100	2350	8.79	20656.5	0
NQ2G	EQUITY	FCF	FIRST COMMONWEALTH FINL CORP	'319829107	2150	6.71	14426.5	0
NQ2G	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	560	51.55	28868	0
NQ2G	EQUITY	FRME	FIRST MERCHANTS CORP	'320817109	760	6.96	5289.6	0
NQ2G	EQUITY	SRCE	1ST SOURCE CORP	'336901103	484	17.55	8494.2	0
NQ2G	EQUITY	FLOW	FLOW INTL CORP	'343468104	900	3.01	2709	0
NQ2G	EQUITY	FORR	FORRESTER RESEARCH INC	'346563109	350	30.07	10524.5	0
NQ2G	EQUITY	FWRD	FORWARD AIR CORPORATION	'349853101	810	26.3	21303	0
NQ2G	EQUITY	FOSL	FOSSIL INC	'349882100	1270	37.74	47929.8	0
NQ2G	EQUITY	WTNY	WHITNEY HOLDING CORP	'966612103	2620	13.79	36129.8	0
NQ2G	EQUITY	CWEI	CLAYTON WILLIAMS ENERGY INC	'969490101	220	34.98	7695.6	0
NQ2G	EQUITY	WGO	WINNEBAGO INDUSTRIES	'974637100	720	14.61	10519.2	0
NQ2G	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	1310	29.16	38199.6	0
NQ2G	EQUITY	WGOV	WOODWARD GOVERNOR CO	'980745103	1580	31.98	50528.4	0
NQ2G	EQUITY	INT	WORLD FUEL SERVICES CORP	'981475106	1600	26.64	42624	0
NQ2G	EQUITY	ZOLT	ZOLTEK COMPANIES INC	'98975W104	940	9.64	9061.6	0

NQ2G	EQUITY	ZIGO	ZYGO CORP	'989855101	200	9.23	1846	0
NQ2G	EQUITY	ZOLL	ZOLL MEDICAL CORP	'989922109	560	26.36	14761.6	0
NQ2G	EQUITY	AAON	AAON INC	'000360206	245	22.62	5541.9	0
NQ2G	EQUITY	APAC	APAC CUSTOMER SERVICES INC	'00185E106	800	5.75	4600	0
NQ2G	EQUITY	ATMI	ATMI INC	'00207R101	830	19.31	16027.3	0
NQ2G	EQUITY	ATSI	ATS MEDICAL INC	'002083103	1500	2.6	3900	0
NQ2G	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	1900	1.19	2261	0
NQ2G	EQUITY	ABAX	ABAXIS INC	'002567105	570	27.19	15498.3	0
NQ2G	EQUITY	ABMD	ABIOMED INC	'003654100	660	10.33	6817.8	0
NQ2G	EQUITY	ACTL	ACTEL CORP	'004934105	590	13.85	8171.5	0
NQ2G	EQUITY	ASF	ADMINISTAFF INC	'007094105	570	21.34	12163.8	0
NQ2G	EQUITY	DENN	DENNY S CORP	'24869P104	2220	3.84	8524.8	0
NQ2G	EQUITY	AMG	AFFILIATED MANAGERS GROUP	'008252108	1120	79	88480	0
NQ2G	EQUITY	AKRX	AKORN INC	'009728106	2800	1.53	4284	0
NQ2G	EQUITY	ALXN	ALEXION PHARMACEUTICALS INC	'015351109	2320	54.37	126138.4	0
NQ2G	EQUITY	ALKS	ALKERMES INC	'01642T108	2520	12.97	32684.4	0
NQ2G	EQUITY	ACO	AMCOL INTERNATIONAL CORP	'02341W103	580	27.2	15776	0
NQ2G	EQUITY	AMED	AMEDISYS INC	'023436108	680	55.22	37549.6	0
NQ2G	EQUITY	ASGR	AMERICA SERVICE GROUP INC	'02364L109	300	16.09	4827	0
NQ2G	EQUITY	ADPI	AMERICAN DENTAL PARTNERS INC	'025353103	300	13.05	3915	0
NQ2G	EQUITY	AIPC	AMERICAN ITALIAN PASTA CO A	'027070101	600	38.87	23322	0
NQ2G	EQUITY	ASEI	AMERICAN SCIENCE + ENGINEERI	'029429107	230	74.92	17231.6	0
NQ2G	EQUITY	AMSC	AMERICAN SUPERCONDUCTOR CORP	'030111108	1210	28.9	34969	0
NQ2G	EQUITY	AME	AMETEK INC	'031100100	2825	41.46	117124.5	0
NQ2G	EQUITY	AMLN	AMYLIN PHARMACEUTICALS INC	'032346108	3700	22.49	83213	0
NQ2G	EQUITY	ANEN	ANAREN INC	'032744104	460	14.24	6550.4	0
NQ2G	EQUITY	AXE	ANIXTER INTERNATIONAL INC	'035290105	810	46.85	37948.5	0
NQ2G	EQUITY	ANSS	ANSYS INC	'03662Q105	2282	43.14	98445.48	0
NQ2G	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	2520	3.4	8568	0
NQ2G	EQUITY	ASTE	ASTEC INDUSTRIES INC	'046224101	460	28.96	13321.6	0
NQ2G	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	2380	28.57	67996.6	0
NQ2G	EQUITY	ATW	ATWOOD OCEANICS INC	'050095108	1400	34.63	48482	0
NQ2G	EQUITY	SGMS	SCIENTIFIC GAMES CORP A	'80874P109	1720	14.08	24217.6	0
NQ2G	EQUITY	BCPC	BALCHEM CORP	'057665200	667	24.65	16441.55	0
NQ2G	EQUITY	BEZ	BALDOR ELECTRIC	'057741100	1220	37.4	45628	0
NQ2G	EQUITY	BEBE	BEBE STORES INC	'075571109	760	8.9	6764	0
NQ2G	EQUITY	BRY	BERRY PETROLEUM CO CLASS A	'085789105	1420	28.16	39987.2	0
NQ2G	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	1820	14.45	26299	0
NQ2G	EQUITY	BCRX	BIOCRYST PHARMACEUTICALS INC	'09058V103	700	6.57	4599	0
NQ2G	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES	'090931106	100	27.75	2775	0
NQ2G	EQUITY	BKH	BLACK HILLS CORP	'092113109	1010	30.35	30653.5	0
NQ2G	EQUITY	BLT	BLOUNT INTERNATIONAL INC	'095180105	1000	10.36	10360	0
NQ2G	EQUITY	SAM	BOSTON BEER COMPANY INC CL A	'100557107	230	52.26	12019.8	0
NQ2G	EQUITY	BRO	BROWN + BROWN INC	'115236101	2980	17.92	53401.6	0
NQ2G	EQUITY	BKI	BUCKEYE TECHNOLOGIES INC	'118255108	1010	13.08	13210.8	0
NQ2G	EQUITY	BKE	BUCKLE INC/THE	'118440106	645	36.76	23710.2	0
NQ2G	EQUITY	CDI	CDI CORP	'125071100	450	14.66	6597	0
NQ2G	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	630	38.09	23996.7	0
NQ2G	EQUITY	CNL	CLECO CORPORATION	'12561W105	1680	26.55	44604	0
NQ2G	EQUITY	CTS	CTS CORP	'126501105	1130	9.42	10644.6	0
NQ2G	EQUITY	CVBF	CVB FINANCIAL CORP	'126600105	2245	9.93	22292.85	0
NQ2G	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	2760	36.8	101568	0
NQ2G	EQUITY	CACI	CACI INTERNATIONAL INC CL A	'127190304	800	48.85	39080	0
NQ2G	EQUITY	CBM	CAMBREX CORP	'132011107	1100	4.05	4455	0
NQ2G	EQUITY	CMN	CANTEL MEDICAL CORP	'138098108	400	19.85	7940	0
NQ2G	EQUITY	CECO	CAREER EDUCATION CORP	'141665109	1760	31.64	55686.4	0
NQ2G	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	770	22.95	17671.5	0
NQ2G	EQUITY	SUG	SOUTHERN UNION CO	'844030106	2940	25.37	74587.8	0
NQ2G	EQUITY	SWX	SOUTHWEST GAS CORP	'844895102	1240	29.92	37100.8	0
NQ2G	EQUITY	SWWC	SOUTHWEST WATER CO	'845331107	413	10.44	4311.72	0
NQ2G	EQUITY	SPAR	SPARTAN MOTORS INC	'846819100	1150	5.6	6440	0
NQ2G	EQUITY	SPEC	SPECTRUM CONTROL INC	'847615101	500	11.69	5845	0
NQ2G	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	570	23.28	13269.6	0
NQ2G	EQUITY	SMP	STANDARD MOTOR PRODS	'853666105	500	9.92	4960	0
NQ2G	EQUITY	SPF	STANDARD PACIFIC CORP	'85375C101	2439	4.52	11024.28	0
NQ2G	EQUITY	SR	STANDARD REGISTER CO	'853887107	760	5.35	4066	0
NQ2G	EQUITY	STLY	STANLEY FURNITURE CO INC	'854305208	200	10.16	2032	0
NQ2G	EQUITY	STFC	STATE AUTO FINANCIAL CORP	'855707105	450	17.95	8077.5	0
NQ2G	EQUITY	LVB	STEINWAY MUSICAL INSTRUMENTS	'858495104	120	18.83	2259.6	0
NQ2G	EQUITY	SCL	STEPAN CO	'858586100	220	55.89	12295.8	0
NQ2G	EQUITY	STL	STERLING BANCORP N Y	'859158107	370	10.05	3718.5	0
NQ2G	EQUITY	STSA	STERLING FINL CORP/SPOKANE	'859319105	2783	0.57	1586.31	0
NQ2G	EQUITY	STC	STEWART INFORMATION SERVICES	'860372101	560	13.8	7728	0
NQ2G	EQUITY	SF	STIFEL FINANCIAL CORP	'860630102	795	53.75	42731.25	0
NQ2G	EQUITY	SSYS	STRATASYS INC	'862685104	480	24.38	11702.4	0
NQ2G	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	820	5.12	4198.4	0
NQ2G	EQUITY	SFY	SWIFT ENERGY CO	'870738101	1000	30.74	30740	0
NQ2G	EQUITY	SY	SYBASE INC	'871130100	2176	46.62	101445.12	0
NQ2G	EQUITY	SYMM	SYMMETRICOM INC	'871543104	1460	5.83	8511.8	0
NQ2G	EQUITY	SYMS	SYMS CORP	'871551107	400	9.96	3984	0
NQ2G	EQUITY	SYX	SYSTEMAX INC	'871851101	330	21.74	7174.2	0
NQ2G	EQUITY	TLB	TALBOTS INC	'874161102	780	12.96	10108.8	0
NQ2G	EQUITY	TISI	TEAM INC	'878155100	500	16.59	8295	0

NQ2G	EQUITY	TSO	TESORO CORP	'881609101	3600	13.9	50040	0
NQ2G	EQUITY	TTI	TETRA TECHNOLOGIES INC	'88162F105	2040	12.22	24928.8	0
NQ2G	EQUITY	THO	THOR INDUSTRIES INC	'885160101	920	30.21	27793.2	0
NQ2G	EQUITY	TDSC	3D SYSTEMS CORP	'88554D205	340	13.65	4641	0
NQ2G	EQUITY	TIER	TIER TECHNOLOGIES INCCL B	'88650Q100	600	7.96	4776	0
NQ2G	EQUITY	TWI	TITAN INTERNATIONAL INC	'88830M102	825	8.73	7202.25	0
NQ2G	EQUITY	TOD	TODD SHIPYARDS CORP	'889039103	200	16.43	3286	0
NQ2G	EQUITY	TOL	TOLL BROTHERS INC	'889478103	3700	20.8	76960	0
NQ2G	EQUITY	TTC	TORO CO	'891092108	850	49.17	41794.5	0
NQ2G	EQUITY	TSCO	TRACTOR SUPPLY COMPANY	'892356106	920	58.05	53406	0
NQ2G	EQUITY	TRCR	TRANSCEND SERVICES INC	'893929208	200	16.25	3250	0
NQ2G	EQUITY	TRID	TRIDENT MICROSYSTEMS INC	'895919108	2680	1.74	4663.2	0
NQ2G	EQUITY	TGI	TRIUMPH GROUP INC	'896818101	460	70.09	32241.4	0
NQ2G	EQUITY	TWIN	TWIN DISC INC	'901476101	400	12.22	4888	0
NQ2G	EQUITY	IIVI	II VI INC	'902104108	680	33.84	23011.2	0
NQ2G	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	830	18.74	15554.2	0
NQ2G	EQUITY	USAK	USA TRUCK INC	'902925106	300	16.16	4848	0
NQ2G	EQUITY	ULBI	ULTRALIFE CORP	'903899102	700	4.01	2807	0
NQ2G	EQUITY	UTEK	ULTRATECH INC	'904034105	790	13.6	10744	0
NQ2G	EQUITY	UNF	UNIFIRST CORP/MA	'904708104	330	51.5	16995	0
NQ2G	EQUITY	UNS	UNISOURCE ENERGY CORP CO	'909205106	920	31.44	28924.8	0
NQ2G	EQUITY	UNT	UNIT CORP	'909218109	1060	42.28	44816.8	0
NQ2G	EQUITY	UFCS	UNITED FIRE + CASUALTY CO	'910331107	560	17.99	10074.4	0
NQ2G	EQUITY	UNFI	UNITED NATURAL FOODS INC	'911163103	1140	28.13	32068.2	0
NQ2G	EQUITY	UAM	UNIVERSAL AMERICAN CORP	'913377107	600	15.4	9240	0
NQ2G	EQUITY	UFPI	UNIVERSAL FOREST PRODUCTS	'913543104	560	38.52	21571.2	0
NQ2G	EQUITY	USAP	UNIVERSAL STAINLESS ALLOY	'913837100	200	23.99	4798	0
NQ2G	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	810	40.09	32472.9	0
NQ2G	EQUITY	VLNC	VALENCE TECHNOLOGY INC	'918914102	2700	0.85	2295	0
NQ2G	EQUITY	VOL	VOLT INFO SCIENCES INC	'928703107	245	10.21	2501.45	0
NQ2G	EQUITY	WSFS	WSFS FINANCIAL CORP	'929328102	120	39	4680	0
NQ2G	EQUITY	WCN	WASTE CONNECTIONS INC	'941053100	2105	33.96	71485.8	0
NQ2G	EQUITY	WTS	WATTS WATER TECHNOLOGIES A	'942749102	790	31.06	24537.4	0
NQ2G	EQUITY	WNI	SCHIFF NUTRITION INTERNATION	'806693107	500	8.18	4090	0
NQ2G	EQUITY	WMAR	WEST MARINE INC	'954235107	500	10.85	5425	0
NQ2G	EQUITY	RLH	RED LION HOTELS CORP	'756764106	500	7.22	3610	0
NQ2G	EQUITY	WTSLA	WET SEAL INC/THE CLASS A	'961840105	2400	4.76	11424	0
NQ2G	EQUITY	WEYS	WEYCO GROUP INC	'962149100	120	23.52	2822.4	0
NQ2G	EQUITY	CHUX	O CHARLEYS INC	'670823103	580	8.94	5185.2	0
NQ2G	EQUITY	OSIP	OSI PHARMACEUTICALS INC	'671040103	1590	59.55	94684.5	0
NQ2G	EQUITY	OSIS	OSI SYSTEMS INC	'671044105	360	28.05	10098	0
NQ2G	EQUITY	OYOG	OYO GEOSPACE CORP	'671074102	100	47.81	4781	0
NQ2G	EQUITY	OII	OCEANEERING INTL INC	'675232102	1480	63.49	93965.2	0
NQ2G	EQUITY	OCFC	OCEANFIRST FINANCIAL CORP	'675234108	500	11.36	5680	0
NQ2G	EQUITY	ODC	OILDRI CORP OF AMERICA	'677864100	100	19.33	1933	0
NQ2G	EQUITY	ODFL	OLD DOMINION FREIGHT LINE	'679580100	700	33.39	23373	0
NQ2G	EQUITY	ZEUS	OLYMPIC STEEL INC	'68162K106	300	32.65	9795	0
NQ2G	EQUITY	OME	OMEGA PROTEIN CORP	'68210P107	300	5.75	1725	0
NQ2G	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	1640	30.28	49659.2	0
NQ2G	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	1500	19.01	28515	0
NQ2G	EQUITY	OSK	OSHKOSH CORP	'688239201	2360	40.34	95202.4	0
NQ2G	EQUITY	OXM	OXFORD INDUSTRIES INC	'691497309	250	20.33	5082.5	0
NQ2G	EQUITY	PICO	PICO HOLDINGS INC	'693366205	630	37.19	23429.7	0
NQ2G	EQUITY	PNRA	PANERA BREAD COMPANY CLASS A	'69840W108	700	76.49	53543	0
NQ2G	EQUITY	PKD	PARKER DRILLING CO	'701081101	3040	4.93	14987.2	0
NQ2G	EQUITY	PENN	PENN NATIONAL GAMING INC	'707569109	1840	27.8	51152	0
NQ2G	EQUITY	PVA	PENN VIRGINIA CORP	'707882106	1220	24.5	29890	0
NQ2G	EQUITY	PRGO	PERRIGO CO	'714290103	2100	58.72	123312	0
NQ2G	EQUITY	PETD	PETROLEUM DEVELOPMENT CORP	'716578109	460	23.17	10658.2	0
NQ2G	EQUITY	PETM	PETSMART INC	'716768106	3400	31.96	108664	0
NQ2G	EQUITY	PVH	PHILLIPS VAN HEUSEN	'718592108	1310	57.36	75141.6	0
NQ2G	EQUITY	PTEC	PHOENIX TECHNOLOGIES LTD	'719153108	1500	3.22	4830	0
NQ2G	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	3100	6.37	19747	0
NQ2G	EQUITY	PNK	PINNACLE ENTERTAINMENT INC	'723456109	1548	9.74	15077.52	0
NQ2G	EQUITY	SMHG	SANDERS MORRIS HARRIS GRP IN	'80000Q104	350	6.19	2166.5	0
NQ2G	EQUITY	POWL	POWELL INDUSTRIES INC	'739128106	220	32.53	7156.6	0
NQ2G	EQUITY	PLFE	PRESIDENTIAL LIFE	'740884101	770	9.97	7676.9	0
NQ2G	EQUITY	PSMT	PRICESMART INC	'741511109	500	23.25	11625	0
NQ2G	EQUITY	QADI	QAD INC	'74727D108	447	5.25	2346.75	0
NQ2G	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	640	61.44	39321.6	0
NQ2G	EQUITY	QDEL	QUIDEL CORP	'74838J101	600	14.54	8724	0
NQ2G	EQUITY	RLI	RLI CORP	'749607107	480	57.02	27369.6	0
NQ2G	EQUITY	RES	RPC INC	'749660106	662	11.13	7368.06	0
NQ2G	EQUITY	RTI	RTI INTERNATIONAL METALS INC	'74973W107	780	30.33	23657.4	0
NQ2G	EQUITY	ELGX	ENDOLOGIX INC	'29266S106	1600	4.04	6464	0
NQ2G	EQUITY	RSYS	RADISYS CORP	'750459109	470	8.96	4211.2	0
NQ2G	EQUITY	RAVN	RAVEN INDUSTRIES INC	'754212108	460	29.49	13565.4	0
NQ2G	EQUITY	REGN	REGENERON PHARMACEUTICALS	'75886F107	1720	26.49	45562.8	0
NQ2G	EQUITY	RS	RELIANCE STEEL + ALUMINUM	'759509102	1634	49.23	80441.82	0
NQ2G	EQUITY	RGEN	REPLIGEN CORP	'759916109	500	4.06	2030	0
NQ2G	EQUITY	RENT	RENTRAK CORP	'760174102	300	21.55	6465	0
NQ2G	EQUITY	REXI	RESOURCE AMERICA INC CL A	'761195205	660	4.8	3168	0
NQ2G	EQUITY	RSC	REX STORES CORP	'761624105	100	16.2	1620	0

NQ2G	EQUITY	ACGL	ARCH CAPITAL GROUP LTD	'G0450A105	1200	76.25	91500	0
NQ2G	EQUITY	ROCM	ROCHESTER MEDICAL CORP	'771497104	400	12.82	5128	0
NQ2G	EQUITY	RKT	ROCK TENN COMPANY CL A	'772739207	1000	45.57	45570	0
NQ2G	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	720	22.62	16286.4	0
NQ2G	EQUITY	KFRC	KFORCE INC	'493732101	710	15.21	10799.1	0
NQ2G	EQUITY	SM	ST MARY LAND + EXPLORATION	'792228108	1700	34.81	59177	0
NQ2G	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	560	53.61	30021.6	0
NQ2G	EQUITY	SCHN	SCHNITZER STEEL INDS INC A	'806882106	580	52.53	30467.4	0
NQ2G	EQUITY	SWM	SCHWEITZER MAUDUIT INTL INC	'808541106	460	47.56	21877.6	0
NQ2G	EQUITY	CKH	SEACOR HOLDINGS INC	'811904101	560	80.66	45169.6	0
NQ2G	EQUITY	SIGI	SELECTIVE INSURANCE GROUP	'816300107	1400	16.6	23240	0
NQ2G	EQUITY	SHAW	SHAW GROUP INC	'820280105	2270	34.42	78133.4	0
NQ2G	EQUITY	SCVL	SHOE CARNIVAL INC	'824889109	220	22.86	5029.2	0
NQ2G	EQUITY	SSTI	SILICON STORAGE TECHNOLOGY	'827057100	1610	3.04	4894.4	0
NQ2G	EQUITY	SFNC	SIMMONS FIRST NATL CORP CL A	'828730200	450	27.57	12406.5	0
NQ2G	EQUITY	SKY	SKYLINE CORP	'830830105	120	18.6	2232	0
NQ2G	EQUITY	SKYW	SKYWEST INC	'830879102	1467	14.28	20948.76	0
NQ2G	EQUITY	SAH	SONIC AUTOMOTIVE INC CLASS A	'83545G102	700	11	7700	0
NQ2G	EQUITY	SJI	SOUTH JERSEY INDUSTRIES	'838518108	800	41.99	33592	0
NQ2G	EQUITY	ITRI	ITRON INC	'465741106	990	72.57	71844.3	0
NQ2G	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	340	43.47	14779.8	0
NQ2G	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	828	27.82	23034.96	0
NQ2G	EQUITY	EPHC	EPOCH HOLDING CORP	'29428R103	400	11.29	4516	0
NQ2G	EQUITY	JEF	JEFFERIES GROUP INC (NEW)	'472319102	3160	23.67	74797.2	0
NQ2G	EQUITY	JNY	JONES APPAREL GROUP INC	'480074103	2220	19.02	42224.4	0
NQ2G	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	512	54.65	27980.8	0
NQ2G	EQUITY	KSWS	K SWISS INC CL A	'482686102	590	10.46	6171.4	0
NQ2G	EQUITY	KVHI	KVH INDUSTRIES INC	'482738101	400	13.19	5276	0
NQ2G	EQUITY	KAMN	KAMAN CORP	'483548103	680	25.01	17006.8	0
NQ2G	EQUITY	KNDL	KENDLE INTERNATIONAL INC	'48880L107	300	17.48	5244	0
NQ2G	EQUITY	KMT	KENNAMETAL INC	'489170100	2080	28.12	58489.6	0
NQ2G	EQUITY	KEG	KEY ENERGY SERVICES INC	'492914106	3400	9.55	32470	0
NQ2G	EQUITY	KBALB	KIMBALL INTERNATIONAL B	'494274103	1080	6.95	7506	0
NQ2G	EQUITY	NGA	NORTH AMERICAN GALVANIZING	'65686Y109	100	5.56	556	0
NQ2G	EQUITY	KLIC	KULICKE + SOFFA INDUSTRIES	'501242101	1680	7.25	12180	0
NQ2G	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	200	18.58	3716	0
NQ2G	EQUITY	LYTS	LSI INDUSTRIES INC	'50216C108	370	6.82	2523.4	0
NQ2G	EQUITY	LXU	LSB INDUSTRIES INC	'502160104	600	15.24	9144	0
NQ2G	EQUITY	LZB	LA Z BOY INC	'505336107	1280	12.54	16051.2	0
NQ2G	EQUITY	LDSH	LADISH CO INC	'505754200	500	20.16	10080	0
NQ2G	EQUITY	LACO	LAKES ENTERTAINMENT INC	'51206P109	1200	2.3	2760	0
NQ2G	EQUITY	LAYN	LAYNE CHRISTENSEN COMPANY	'521050104	530	26.71	14156.3	0
NQ2G	EQUITY	LII	LENNOX INTERNATIONAL INC	'526107107	1200	44.32	53184	0
NQ2G	EQUITY	LNET	LODGENET INTERACTIVE CORP	'540211109	600	6.97	4182	0
NQ2G	EQUITY	LUB	LUBYS INC	'549282101	1100	3.94	4334	0
NQ2G	EQUITY	LUFK	LUFKIN INDUSTRIES INC	'549764108	350	79.15	27702.5	0
NQ2G	EQUITY	MFW	M + F WORLDWIDE CORP	'552541104	340	30.6	10404	0
NQ2G	EQUITY	MDC	MDC HOLDINGS INC	'552676108	1010	34.61	34956.1	0
NQ2G	EQUITY	MHO	M/I HOMES INC	'55305B101	640	14.65	9376	0
NQ2G	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	470	29.03	13644.1	0
NQ2G	EQUITY	TUC	MACGRAY CORP	'554153106	400	11.29	4516	0
NQ2G	EQUITY	MRTN	MARTEN TRANSPORT LTD	'573075108	345	19.71	6799.95	0
NQ2G	EQUITY	MTRX	MATRIX SERVICE CO	'576853105	900	10.76	9684	0
NQ2G	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	600	12.39	7434	0
NQ2G	EQUITY	MIG	MEADOWBROOK INSURANCE GROUP	'58319P108	1440	7.9	11376	0
NQ2G	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	300	12.27	3681	0
NQ2G	EQUITY	MMSI	MERIT MEDICAL SYSTEMS INC	'589889104	700	15.25	10675	0
NQ2G	EQUITY	MSCC	MICROSEMI CORP	'595137100	2220	17.34	38494.8	0
NQ2G	EQUITY	MIDD	MIDDLEBY CORP	'596278101	386	57.59	22229.74	0
NQ2G	EQUITY	MSEX	MIDDLESEX WATER CO	'596680108	300	17.05	5115	0
NQ2G	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	700	27.96	19572	0
NQ2G	EQUITY	MCRI	MONARCH CASINO + RESORT INC	'609027107	130	8.54	1110.2	0
NQ2G	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	410	35.76	14661.6	0
NQ2G	EQUITY	MOG/A	MOOG INC CLASS A	'615394202	1220	35.42	43212.4	0
NQ2G	EQUITY	LABL	MULTICOLOR CORP	'625383104	350	11.98	4193	0
NQ2G	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	1110	5.47	6071.7	0
NQ2G	EQUITY	NBTB	N B T BANCORP INC	'628778102	910	22.85	20793.5	0
NQ2G	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	1700	5.04	8568	0
NQ2G	EQUITY	NYM	NYMAGIC INC	'629484106	200	21.23	4246	0
NQ2G	EQUITY	NC	NACCO INDUSTRIES CL A	'629579103	120	74.15	8898	0
NQ2G	EQUITY	NAFC	NASH FINCH CO	'631158102	350	33.65	11777.5	0
NQ2G	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	120	118.91	14269.2	0
NQ2G	EQUITY	NRCI	NATIONAL RESEARCH CORP	'637372103	100	25.32	2532	0
NQ2G	EQUITY	NWLI	NATL WESTERN LIFE INS CL A	'638522102	100	184.35	18435	0
NQ2G	EQUITY	NAVG	NAVIGATORS GROUP INC	'638904102	340	39.33	13372.2	0
NQ2G	EQUITY	NWK	NETWORK EQUIPMENT TECH INC	'641208103	1000	5.51	5510	0
NQ2G	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	1290	3.48	4489.2	0
NQ2G	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	1630	2.55	4156.5	0
NQ2G	EQUITY	NR	NEWPARK RESOURCES INC	'651718504	2200	5.25	11550	0
NQ2G	EQUITY	NEWP	NEWPORT CORP	'651824104	930	12.5	11625	0
NQ2G	EQUITY	NWPX	NORTHWEST PIPE COMPANY	'667746101	300	21.85	6555	0
NQ2G	EQUITY	NOVA	NOVAMED INC	'66986W108	300	3.4	1020	0
NQ2G	EQUITY	NUTR	NUTRACEUTICAL INTL CORP	'67060Y101	400	14.94	5976	0

NQ2G	EQUITY	WIRE	ENCORE WIRE CORP	'292562105	460	20.8	9568	0
NQ2G	EQUITY	EGN	ENERGEN CORP	'29265N108	1860	46.53	86545.8	0
NQ2G	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	790	49.43	39049.7	0
NQ2G	EQUITY	EXAR	EXAR CORP	'300645108	1230	7.05	8671.5	0
NQ2G	EQUITY	EXPO	EXPONENT INC	'30214U102	360	28.52	10267.2	0
NQ2G	EQUITY	EZPW	EZCORP INC CL A	'302301106	1200	20.6	24720	0
NQ2G	EQUITY	FEIC	FEI COMPANY	'30241L109	990	22.91	22680.9	0
NQ2G	EQUITY	FPIC	FPIC INSURANCE GROUP INC	'302563101	345	27.11	9352.95	0
NQ2G	EQUITY	FCN	FTI CONSULTING INC	'302941109	1340	39.32	52688.8	0
NQ2G	EQUITY	FINL	FINISH LINE/THE CL A	'317923100	1117	16.32	18229.44	0
NQ2G	EQUITY	FCFS	FIRST CASH FINL SVCS INC	'31942D107	633	21.57	13653.81	0
NQ2G	EQUITY	FCNCA	FIRST CITIZENS BCSHS CL A	'31946M103	120	198.76	23851.2	0
NQ2G	EQUITY	FFCH	FIRST FINANCIAL HOLDINGS INC	'320239106	540	15.06	8132.4	0
NQ2G	EQUITY	BANR	BANNER CORPORATION	'06652V109	640	3.84	2457.6	0
NQ2G	EQUITY	FFIC	FLUSHING FINANCIAL CORP	'343873105	760	12.66	9621.6	0
NQ2G	EQUITY	FSTR	FOSTER (LB) CO CL A	'350060109	300	28.89	8667	0
NQ2G	EQUITY	FC	FRANKLIN COVEY CO	'353469109	100	7.94	794	0
NQ2G	EQUITY	FRED	FRED S INC CLASS A	'356108100	1040	11.98	12459.2	0
NQ2G	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	590	18	10620	0
NQ2G	EQUITY	FRS	FRISCH S RESTAURANTS INC	'358748101	100	22.1	2210	0
NQ2G	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	600	8.36	5016	0
NQ2G	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	400	27.56	11024	0
NQ2G	EQUITY	GNCMA	GENERAL COMMUNICATION CL A	'369385109	1390	5.77	8020.3	0
NQ2G	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	970	34.12	33096.4	0
NQ2G	EQUITY	GRC	GORMAN RUPP CO	'383082104	471	25.44	11982.24	0
NQ2G	EQUITY	GHM	GRAHAM CORP	'384556106	200	17.99	3598	0
NQ2G	EQUITY	GVA	GRANITE CONSTRUCTION INC	'387328107	920	30.22	27802.4	0
NQ2G	EQUITY	GFF	GRIFFON CORPORATION	'398433102	1088	12.46	13556.48	0
NQ2G	EQUITY	GIFI	GULF ISLAND FABRICATION INC	'402307102	430	21.75	9352.5	0
NQ2G	EQUITY	GYMB	GYMBOREE CORP	'403777105	810	51.63	41820.3	0
NQ2G	EQUITY	HCC	HCC INSURANCE HOLDINGS INC	'404132102	2890	27.6	79764	0
NQ2G	EQUITY	HBHC	HANCOCK HOLDING CO	'410120109	800	41.81	33448	0
NQ2G	EQUITY	HGR	HANGER ORTHOPEDIC GROUP INC	'41043F208	600	18.18	10908	0
NQ2G	EQUITY	HGIC	HARLEYSVILLE GROUP INC	'412824104	350	33.76	11816	0
NQ2G	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	1800	46.78	84204	0
NQ2G	EQUITY	HVT	HAVERTY FURNITURE	'419596101	370	16.32	6038.4	0
NQ2G	EQUITY	HWK	HAWK CORP CLASS A	'420089104	100	19.5	1950	0
NQ2G	EQUITY	HCSG	HEALTHCARE SERVICES GROUP	'421906108	1000	22.39	22390	0
NQ2G	EQUITY	HEI	HEICO CORP	'422806109	580	51.56	29904.8	0
NQ2G	EQUITY	HRLY	HERLEY INDUSTRIES INC	'427398102	500	14.66	7330	0
NQ2G	EQUITY	HXL	HEXCEL CORP	'428291108	2710	14.44	39132.4	0
NQ2G	EQUITY	HITK	HITECH PHARMACAL CO INC	'42840B101	300	22.14	6642	0
NQ2G	EQUITY	HOC	HOLLY CORP	'435758305	1140	27.91	31817.4	0
NQ2G	EQUITY	HOLX	HOLOGIC INC	'436440101	6782	18.54	125738.28	0
NQ2G	EQUITY	HOV	HOVNANIAN ENTERPRISES A	'442487203	1120	4.35	4872	0
NQ2G	EQUITY	HUBG	HUB GROUP INC CL A	'443320106	1040	27.98	29099.2	0
NQ2G	EQUITY	JBHT	HUNT (JB) TRANSPRT SVCS INC	'445658107	2320	35.88	83241.6	0
NQ2G	EQUITY	HURC	HURCO COMPANIES INC	'447324104	300	16.83	5049	0
NQ2G	EQUITY	ICOC	ICO INC	'449293109	600	8.08	4848	0
NQ2G	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	350	34.45	12057.5	0
NQ2G	EQUITY	IBKC	IBERIABANK CORP	'450828108	730	60.01	43807.3	0
NQ2G	EQUITY	BLUD	IMMUCOR INC	'452526106	1940	22.39	43436.6	0
NQ2G	EQUITY	IHC	INDEPENDENCE HOLDING CO	'453440307	220	9.49	2087.8	0
NQ2G	EQUITY	INDB	INDEPENDENT BANK CORP/MA	'453836108	560	24.66	13809.6	0
NQ2G	EQUITY	IMKTA	INGLES MARKETS INC CLASS A	'457030104	440	15.03	6613.2	0
NQ2G	EQUITY	INSU	INSITUFORM TECHNOLOGIES CL A	'457667103	1100	26.61	29271	0
NQ2G	EQUITY	IIIN	INSTEEL INDUSTRIES INC	'45774W108	600	10.69	6414	0
NQ2G	EQUITY	IPAR	INTER PARFUMS INC	'458334109	480	14.82	7113.6	0
NQ2G	EQUITY	IFSIA	INTERFACE INC CLASS A	'458665106	1160	11.58	13432.8	0
NQ2G	EQUITY	IRF	INTL RECTIFIER CORP	'460254105	1850	22.9	42365	0
NQ2G	EQUITY	IRIS	IRIS INTERNATIONAL INC	'46270W105	600	10.21	6126	0
NQ2G	EQUITY	ISH	INTL SHIPHOLDING CORP	'460321201	200	29.39	5878	0
NQ2G	EQUITY	IVAC	INTEVAC INC	'461148108	570	13.82	7877.4	0
NQ2G	EQUITY	ISLE	ISLE OF CAPRI CASINOS	'464592104	550	7.78	4279	0
NQ2G	EQUITY	BEXP	BRIGHAM EXPLORATION CO	'109178103	2500	15.95	39875	0
NQ2G	EQUITY	BWS	BROWN SHOE COMPANY INC	'115736100	1010	15.48	15634.8	0
NQ2G	EQUITY	BW	BRUSH ENGINEERED MATERIALS	'117421107	460	22.57	10382.2	0
NQ2G	EQUITY	CPY	CPI CORP	'125902106	300	13.86	4158	0
NQ2G	EQUITY	CSS	CSS INDUSTRIES INC	'125906107	120	20.1	2412	0
NQ2G	EQUITY	SUR	CNA SURETY CORP	'12612L108	560	17.79	9962.4	0
NQ2G	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	300	33.89	10167	0
NQ2G	EQUITY	CSU	CAPITAL SENIOR LIVING CORP	'140475104	900	5.26	4734	0
NQ2G	EQUITY	CASC	CASCADE CORP	'147195101	240	32.21	7730.4	0
NQ2G	EQUITY	CSH	CASH AMERICA INTL INC	'14754D100	800	39.48	31584	0
NQ2G	EQUITY	CAS	CASTLE (A.M.) + CO	'148411101	340	13.08	4447.2	0
NQ2G	EQUITY	CATO	CATO CORP CLASS A	'149205106	710	21.44	15222.4	0
NQ2G	EQUITY	CGI	CELADON GROUP INC	'150838100	500	13.94	6970	0
NQ2G	EQUITY	CENX	CENTURY ALUMINUM COMPANY	'156431108	1580	13.76	21740.8	0
NQ2G	EQUITY	CRDN	CERADYNE INC	'156710105	690	22.69	15656.1	0
NQ2G	EQUITY	CHRS	CHARMING SHOPPES	'161133103	3020	5.46	16489.2	0
NQ2G	EQUITY	CKP	CHECKPOINT SYSTEMS INC	'162825103	1040	22.12	23004.8	0
NQ2G	EQUITY	CHE	CHEMED CORP	'16359R103	590	54.38	32084.2	0
NQ2G	EQUITY	CPK	CHESAPEAKE UTILITIES CORP	'165303108	262	29.8	7807.6	0

NQ2G	EQUITY	CIR	CIRCOR INTERNATIONAL INC	'17273K109	460	33.21	15276.6	0
NQ2G	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	1600	8.39	13424	0
NQ2G	EQUITY	CIA	CITIZENS INC	'174740100	1100	6.91	7601	0
NQ2G	EQUITY	CHCO	CITY HOLDING CO	'177835105	360	34.29	12344.4	0
NQ2G	EQUITY	CLH	CLEAN HARBORS INC	'184496107	560	55.56	31113.6	0
NQ2G	EQUITY	COHR	COHERENT INC	'192479103	600	31.96	19176	0
NQ2G	EQUITY	COLB	COLUMBIA BANKING SYSTEM INC	'197236102	660	20.31	13404.6	0
NQ2G	EQUITY	CMCO	COLUMBUS MCKINNON CORP/NY	'199333105	600	15.87	9522	0
NQ2G	EQUITY	FIX	COMFORT SYSTEMS USA INC	'199908104	940	12.49	11740.6	0
NQ2G	EQUITY	CBU	COMMUNITY BANK SYSTEM INC	'203607106	900	22.78	20502	0
NQ2G	EQUITY	JCS	COMMUNICATIONS SYSTEMS INC	'203900105	200	12.93	2586	0
NQ2G	EQUITY	CTBI	COMMUNITY TRUST BANCORP INC	'204149108	360	27.09	9752.4	0
NQ2G	EQUITY	CRK	COMSTOCK RESOURCES INC	'205768203	1240	31.8	39432	0
NQ2G	EQUITY	CMTL	COMTECH TELECOMMUNICATIONS	'205826209	780	31.99	24952.2	0
NQ2G	EQUITY	CNMD	CONMED CORP	'207410101	800	23.81	19048	0
NQ2G	EQUITY	CTWS	CONNECTICUT WATER SVC INC	'207797101	200	23.27	4654	0
NQ2G	EQUITY	CGX	CONSOLIDATED GRAPHICS INC	'209341106	240	41.41	9938.4	0
NQ2G	EQUITY	CPRT	COPART INC	'217204106	1740	35.6	61944	0
NQ2G	EQUITY	CRN	CORNELL COMPANIES INC	'219141108	400	18.31	7324	0
NQ2G	EQUITY	CRRC	COURIER CORP	'222660102	230	16.51	3797.3	0
NQ2G	EQUITY	MALL	PC MALL INC	'69323K100	600	5.06	3036	0
NQ2G	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	183	41.24	7546.92	0
NQ2G	EQUITY	CRMT	AMERICA S CAR MART INC	'03062T105	200	24.12	4824	0
NQ2G	EQUITY	CUB	CUBIC CORP	'229669106	360	36	12960	0
NQ2G	EQUITY	STEM	STEMCELLS INC	'85857R105	3300	1.16	3828	0
NQ2G	EQUITY	DAR	DARLING INTERNATIONAL INC	'237266101	2220	8.96	19891.2	0
NQ2G	EQUITY	DWSN	DAWSON GEOPHYSICAL CO	'239359102	200	29.24	5848	0
NQ2G	EQUITY	DECK	DECKERS OUTDOOR CORP	'243537107	330	138	45540	0
NQ2G	EQUITY	DFG	DELPHI FINANCIAL GROUP CL A	'247131105	1300	25.16	32708	0
NQ2G	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	330	44.05	14536.5	0
NQ2G	EQUITY	DGII	DIGI INTERNATIONAL INC	'253798102	480	10.64	5107.2	0
NQ2G	EQUITY	DIOD	DIODES INC	'254543101	840	22.4	18816	0
NQ2G	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GP	'256743105	790	32.13	25382.7	0
NQ2G	EQUITY	DBRN	DRESS BARN INC	'261570105	1425	26.16	37278	0
NQ2G	EQUITY	DCO	DUCOMMUN INC	'264147109	300	21.01	6303	0
NQ2G	EQUITY	BOOM	DYNAMIC MATERIALS CORP	'267888105	420	15.62	6560.4	0
NQ2G	EQUITY	DRCO	DYNAMICS RESEARCH CORP	'268057106	100	11.27	1127	0
NQ2G	EQUITY	EMCI	EMC INS GROUP INC	'268664109	220	22.52	4954.4	0
NQ2G	EQUITY	ELMG	EMS TECHNOLOGIES INC	'26873N108	500	16.6	8300	0
NQ2G	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	690	31.81	21948.9	0
NQ2G	EQUITY	EML	EASTERN CO/THE	'276317104	200	13.54	2708	0
NQ2G	EQUITY	EE	EL PASO ELECTRIC CO	'283677854	1270	20.6	26162	0
NQ2G	EQUITY	ELRC	ELECTRO RENT CORP	'285218103	560	13.13	7352.8	0
NQ2G	EQUITY	PERY	PERRY ELLIS INTERNATIONAL	'288853104	345	22.65	7814.25	0
NQ2G	EQUITY	EME	EMCOR GROUP INC	'29084Q100	1740	24.63	42856.2	0
NQ2G	EQUITY	TIN	TEMPLE INLAND INC	'879868107	2790	20.43	56999.7	0
NQ2G	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	13000	5.72	74360	0
NQ2G	EQUITY	TEN	TENNECO INC	'880349105	1650	23.65	39022.5	0
NQ2G	EQUITY	TRA	TERRA INDUSTRIES INC	'880915103	2730	45.76	124924.8	0
NQ2G	EQUITY	TDW	TIDEWATER INC	'886423102	1420	47.27	67123.4	0
NQ2G	EQUITY	TKR	TIMKEN CO	'887389104	2580	30.01	77425.8	0
NQ2G	EQUITY	UMBF	UMB FINANCIAL CORP	'902788108	820	40.6	33292	0
NQ2G	EQUITY	UFI	UNIFI INC	'904677101	1300	3.64	4732	0
NQ2G	EQUITY	URI	UNITED RENTALS INC	'911363109	1522	9.38	14276.36	0
NQ2G	EQUITY	UTR	UNITRIN INC	'913275103	1122	28.05	31472.1	0
NQ2G	EQUITY	VHI	VALHI INC	'918905100	230	19.68	4526.4	0
NQ2G	EQUITY	VSH	VISHAY INTERTECHNOLOGY INC	'928298108	4790	10.23	49001.7	0
NQ2G	EQUITY	WMK	WEIS MARKETS INC	'948849104	350	36.36	12726	0
NQ2G	EQUITY	WSC	WESCO FINANCIAL CORP	'950817106	63	385.5	24286.5	0
NQ2G	EQUITY	WR	WESTAR ENERGY INC	'95709T100	2902	22.3	64714.6	0
NQ2G	EQUITY	WOR	WORTHINGTON INDUSTRIES	'981811102	1650	17.29	28528.5	0
NQ2G	EQUITY	AIR	AAR CORP	'000361105	1010	24.82	25068.2	0
NQ2G	EQUITY	AEPI	AEP INDUSTRIES INC	'001031103	200	26.02	5204	0
NQ2G	EQUITY	AAN	AARON S INC	'002535201	1240	33.34	41341.6	0
NQ2G	EQUITY	ACET	ACETO CORP	'004446100	500	6.04	3020	0
NQ2G	EQUITY	AIRM	AIR METHODS CORP	'009128307	300	34	10200	0
NQ2G	EQUITY	ARG	AIRGAS INC	'009363102	2120	63.62	134874.4	0
NQ2G	EQUITY	AAI	AIRTRAN HOLDINGS INC	'00949P108	3500	5.08	17780	0
NQ2G	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	700	21.53	15071	0
NQ2G	EQUITY	ALCO	ALICO INC	'016230104	20	25.25	505	0
NQ2G	EQUITY	AFAM	ALMOST FAMILY INC	'020409108	200	37.69	7538	0
NQ2G	EQUITY	UHAL	AMERCO	'023586100	240	54.29	13029.6	0
NQ2G	EQUITY	AMPH	AMERICAN PHYSICIANS SVC GP	'028882108	200	25	5000	0
NQ2G	EQUITY	AMSWA	AMERICAN SOFTWARE INCCL A	'029683109	400	5.81	2324	0
NQ2G	EQUITY	AWR	AMERICAN STATES WATER CO	'029899101	460	34.7	15962	0
NQ2G	EQUITY	AMWD	AMERICAN WOODMARK CORP	'030506109	340	19.39	6592.6	0
NQ2G	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	690	18.22	12571.8	0
NQ2G	EQUITY	AXR	AMREP CORP	'032159105	100	14.53	1453	0
NQ2G	EQUITY	AMSG	AMSURG CORP	'03232P405	800	21.59	17272	0
NQ2G	EQUITY	ANAD	ANADIGICS INC	'032515108	1400	4.86	6804	0
NQ2G	EQUITY	ALOG	ANALOGIC CORP	'032657207	350	42.73	14955.5	0
NQ2G	EQUITY	ANDE	ANDERSONS INC/THE	'034164103	440	33.48	14731.2	0
NQ2G	EQUITY	ANN	ANNTAYLOR STORES CORP	'036115103	1614	20.7	33409.8	0

NQ2G	EQUITY	AIT	APPLIED INDUSTRIAL TECH INC	'03820C105	1200	24.85	29820	0
NQ2G	EQUITY	ABFS	ARKANSAS BEST CORP	'040790107	690	29.88	20617.2	0
NQ2G	EQUITY	ARQL	ARQULE INC	'04269E107	800	5.76	4608	0
NQ2G	EQUITY	AROW	ARROW FINANCIAL CORP	'042744102	315	26.89	8470.35	0
NQ2G	EQUITY	ATRO	ASTRONICS CORP	'046433108	100	9.81	981	0
NQ2G	EQUITY	VOXX	AUDIOVOX CORP CL A	'050757103	260	7.78	2022.8	0
NQ2G	EQUITY	AVTR	AVATAR HOLDINGS INC	'053494100	320	21.74	6956.8	0
NQ2G	EQUITY	AVID	AVID TECHNOLOGY INC	'05367P100	640	13.78	8819.2	0
NQ2G	EQUITY	AZZ	AZZ INC	'002474104	300	33.85	10155	0
NQ2G	EQUITY	BMI	BADGER METER INC	'056525108	340	38.51	13093.4	0
NQ2G	EQUITY	BKR	BAKER (MICHAEL) CORP	'057149106	200	34.48	6896	0
NQ2G	EQUITY	BWINB	BALDWIN + LYONS INC CL B	'057755209	120	24.09	2890.8	0
NQ2G	EQUITY	B	BARNES GROUP INC	'067806109	1220	19.45	23729	0
NQ2G	EQUITY	BBSI	BARRETT BUSINESS SVCS INC	'068463108	100	13.56	1356	0
NQ2G	EQUITY	BEAV	BE AEROSPACE INC	'073302101	2500	30.45	76125	0
NQ2G	EQUITY	BZH	BEAZER HOMES USA INC	'07556Q105	1940	4.54	8807.6	0
NQ2G	EQUITY	BHE	BENCHMARK ELECTRONICS INC	'08160H101	1660	20.74	34428.4	0
NQ2G	EQUITY	HNR	HARVEST NATURAL RESOURCES IN	'41754V103	1040	7.53	7831.2	0
NQ2G	EQUITY	BIO	BIO RAD LABORATORIES CL A	'090572207	460	103.52	47619.2	0
NQ2G	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES IN	'87162G105	400	15.53	6212	0
NQ2G	EQUITY	BXG	BLUEGREEN CORP	'096231105	870	3.27	2844.9	0
NQ2G	EQUITY	BOBE	BOB EVANS FARMS	'096761101	830	30.91	25655.3	0
NQ2G	EQUITY	BOLT	BOLT TECHNOLOGY CORP	'097698104	100	11.31	1131	0
NQ2G	EQUITY	BNE	BOWNE + CO INC	'103043105	871	11.16	9720.36	0
NQ2G	EQUITY	BYD	BOYD GAMING CORP	'103304101	1400	9.88	13832	0
NQ2G	EQUITY	CBK	CHRISTOPHER + BANKS CORP	'171046105	730	8	5840	0
NQ2G	EQUITY	SUP	SUPERIOR INDUSTRIES INTL	'868168105	580	16.08	9326.4	0
NQ2G	EQUITY	SKT	TANGER FACTORY OUTLET CENTER	'875465106	1110	43.16	47907.6	0
NQ2G	EQUITY	TRN	TRINITY INDUSTRIES INC	'896522109	2160	19.96	43113.6	0
NQ2G	EQUITY	AGCO	AGCO CORP	'001084102	2420	35.87	86805.4	0
NQ2G	EQUITY	AGL	AGL RESOURCES INC	'001204106	1970	38.65	76140.5	0
NQ2G	EQUITY	AKS	AK STEEL HOLDING CORP	'001547108	2800	22.86	64008	0
NQ2G	EQUITY	AMR	AMR CORP	'001765106	8700	9.11	79257	0
NQ2G	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	1000	41.23	41230	0
NQ2G	EQUITY	ALB	ALBEMARLE CORP	'012653101	2360	42.63	100606.8	0
NQ2G	EQUITY	ALEX	ALEXANDER + BALDWIN INC	'014482103	1150	33.05	38007.5	0
NQ2G	EQUITY	Y	ALLEGHANY CORP	'017175100	180.54	290.8	52501.03	0
NQ2G	EQUITY	ABK	AMBAC FINANCIAL GROUP INC	'023139108	10100	0.5568	5623.68	0
NQ2G	EQUITY	AM	AMERICAN GREETINGS CORP CL A	'026375105	1120	20.84	23340.8	0
NQ2G	EQUITY	ANAT	AMERICAN NATIONAL INSURANCE	'028591105	430	113.54	48822.2	0
NQ2G	EQUITY	ARJ	ARCH CHEMICALS INC	'03937R102	680	34.39	23385.2	0
NQ2G	EQUITY	ARW	ARROW ELECTRONICS INC	'042735100	3220	30.13	97018.6	0
NQ2G	EQUITY	AN	AUTONATION INC	'05329W102	2000	18.08	36160	0
NQ2G	EQUITY	AVA	AVISTA CORP	'05379B107	1470	20.71	30443.7	0
NQ2G	EQUITY	AVT	AVNET INC	'053807103	4010	30	120300	0
NQ2G	EQUITY	BLC	BELO CORPORATION A	'080555105	2340	6.82	15958.8	0
NQ2G	EQUITY	BGP	BORDERS GROUP INC	'099709107	1540	1.72	2648.8	0
NQ2G	EQUITY	BC	BRUNSWICK CORP	'117043109	2440	15.97	38966.8	0
NQ2G	EQUITY	CMS	CMS ENERGY CORP	'125896100	5980	15.46	92450.8	0
NQ2G	EQUITY	CRS	CARPENTER TECHNOLOGY	'144285103	1180	36.6	43188	0
NQ2G	EQUITY	CTB	COOPER TIRE + RUBBER	'216831107	1620	19.02	30812.4	0
NQ2G	EQUITY	CPO	CORN PRODUCTS INTL INC	'219023108	1960	34.66	67933.6	0
NQ2G	EQUITY	DPL	DPL INC	'233293109	3050	27.19	82929.5	0
NQ2G	EQUITY	DHI	DR HORTON INC	'23331A109	7500	12.6	94500	0
NQ2G	EQUITY	DDS	DILLARDS INC CL A	'254067101	1340	23.6	31624	0
NQ2G	EQUITY	EMN	EASTMAN CHEMICAL COMPANY	'277432100	1900	63.68	120992	0
NQ2G	EQUITY	FFG	FBL FINANCIAL GROUP INC CL A	'30239F106	250	24.48	6120	0
NQ2G	EQUITY	FAF	FIRST AMERICAN CORPORATION	'318522307	2639	33.84	89303.76	0
NQ2G	EQUITY	GMT	GATX CORP	'361448103	1250	28.65	35812.5	0
NQ2G	EQUITY	GTIV	GENTIVA HEALTH SERVICES	'37247A102	780	28.28	22058.4	0
NQ2G	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	6350	12.64	80264	0
NQ2G	EQUITY	GAP	GREAT ATLANTIC + PAC TEA CO	'390064103	1138	7.67	8728.46	0
NQ2G	EQUITY	HE	HAWAIIAN ELECTRIC INDS	'419870100	2390	22.45	53655.5	0
NQ2G	EQUITY	HP	HELMERICH + PAYNE	'423452101	2860	38.08	108908.8	0
NQ2G	EQUITY	IDA	IDACORP INC	'451107106	1250	34.62	43275	0
NQ2G	EQUITY	IMN	IMATION CORP	'45245A107	720	11.01	7927.2	0
NQ2G	EQUITY	IM	INGRAM MICRO INC CL A	'457153104	4360	17.55	76518	0
NQ2G	EQUITY	IDTI	INTEGRATED DEVICE TECH INC	'458118106	4500	6.13	27585	0
NQ2G	EQUITY	KEY	KEYCORP	'493267108	23100	7.75	179025	0
NQ2G	EQUITY	LEN	LENNAR CORP CL A	'526057104	4200	17.21	72282	0
NQ2G	EQUITY	LPX	LOUISIANA PACIFIC CORP	'546347105	3390	9.05	30679.5	0
NQ2G	EQUITY	LZ	LUBRIZOL CORP	'549271104	1740	91.72	159592.8	0
NQ2G	EQUITY	MBI	MBIA INC	'55262C100	3400	6.27	21318	0
NQ2G	EQUITY	NFG	NATIONAL FUEL GAS CO	'636180101	1900	50.55	96045	0
NQ2G	EQUITY	NU	NORTHEAST UTILITIES	'664397106	4560	27.64	126038.4	0
NQ2G	EQUITY	ORI	OLD REPUBLIC INTL CORP	'680223104	6485	12.68	82229.8	0
NQ2G	EQUITY	OLN	OLIN CORP	'680665205	2150	19.62	42183	0
NQ2G	EQUITY	OCR	OMNICARE INC	'681904108	3200	28.29	90528	0
NQ2G	EQUITY	OSG	OVERSEAS SHIPHOLDING GROUP	'690368105	600	39.23	23538	0
NQ2G	EQUITY	PMI	PMI GROUP INC/THE	'69344M101	1630	5.42	8834.6	0
NQ2G	EQUITY	PTV	PACTIV CORPORATION	'695257105	3430	25.18	86367.4	0
NQ2G	EQUITY	PHM	PULTE GROUP INC	'745867101	8800	11.25	99000	0
NQ2G	EQUITY	RDN	RADIAN GROUP INC	'750236101	2100	15.64	32844	0

NQ2G	EQUITY	RYN	RAYONIER INC	'754907103	2060	45.43	93585.8	0
NQ2G	EQUITY	RAD	RITE AID CORP	'767754104	15740	1.5	23610	0
NQ2G	EQUITY	R	RYDER SYSTEM INC	'783549108	1520	38.76	58915.2	0
NQ2G	EQUITY	SKS	SAKS INC	'79377W108	3440	8.6	29584	0
NQ2G	EQUITY	SCG	SCANA CORP	'80589M102	3217	37.59	120927.03	0
NQ2G	EQUITY	SCI	SERVICE CORP INTERNATIONAL	'817565104	6500	9.18	59670	0
NQ2G	EQUITY	TECUA	TECUMSEH PRODUCTS CO CLASS A	'878895200	660	12.27	8098.2	0
NQ2G	EQUITY	HFWA	HERITAGE FINANCIAL CORP	'42722X106	300	15.09	4527	0
NQ2G	EQUITY	LNY	LANDRY S RESTAURANTS INC	'51508L103	160	17.92	2867.2	0
NQ2G	EQUITY	LAWS	LAWSON PRODUCTS INC	'520776105	220	15.47	3403.4	0
NQ2G	EQUITY	MCS	MARCUS CORPORATION	'566330106	670	12.99	8703.3	0
NQ2G	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	570	24.23	13811.1	0
NQ2G	EQUITY	MOV	MOVADO GROUP INC	'624580106	360	11.28	4060.8	0
NQ2G	EQUITY	PKE	PARK ELECTROCHEMICAL CORP	'700416209	570	28.74	16381.8	0
NQ2G	EQUITY	KWR	QUAKER CHEMICAL CORP	'747316107	200	27.11	5422	0
NQ2G	EQUITY	RBN	ROBBINS + MYERS INC	'770196103	680	23.82	16197.6	0
NQ2G	EQUITY	RYL	RYLAND GROUP INC	'783764103	1170	22.44	26254.8	0
NQ2G	EQUITY	SHLM	SCHULMAN (A.) INC	'808194104	610	24.47	14926.7	0
NQ2G	EQUITY	AOS	SMITH (A.O.) CORP	'831865209	560	52.57	29439.2	0
NQ2G	EQUITY	SUSQ	SUSQUEHANNA BANCSHARES INC	'869099101	3408	9.81	33432.48	0
NQ2G	EQUITY	TXI	TEXAS INDUSTRIES INC	'882491103	680	34.17	23235.6	0
NQ2G	EQUITY	UTL	UNITIL CORP	'913259107	200	23.25	4650	0
NQ2G	EQUITY	WLT	WALTER ENERGY INC	'93317Q105	1430	92.27	131946.1	0
NQ2G	EQUITY	WSO	WATSCO INC	'942622200	670	56.88	38109.6	0
NQ2G	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	1180	23.17	27340.6	0
NQ2G	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	910	41.95	38174.5	0
NQ2G	EQUITY	ZNT	ZENITH NATIONAL INSURANCE CP	'989390109	1000	38.32	38320	0
NQ2G	EQUITY	ABM	ABM INDUSTRIES INC	'000957100	1240	21.2	26288	0
NQ2G	EQUITY	BPFH	BOSTON PRIVATE FINL HOLDING	'101119105	1720	7.37	12676.4	0
NQ2G	EQUITY	BRC	BRADY CORPORATION CL A	'104674106	1340	31.12	41700.8	0
NQ2G	EQUITY	BMTC	BRYN MAWR BANK CORP	'117665109	100	18.15	1815	0
NQ2G	EQUITY	CRR	CARBO CERAMICS INC	'140781105	470	62.34	29299.8	0
NQ2G	EQUITY	CATY	CATHAY GENERAL BANCORP	'149150104	2260	11.65	26329	0
NQ2G	EQUITY	CLC	CLARCOR INC	'179895107	1380	34.49	47596.2	0
NQ2G	EQUITY	COBZ	COBIZ FINANCIAL INC	'190897108	1050	6.23	6541.5	0
NQ2G	EQUITY	FARM	FARMER BROS CO	'307675108	120	18.74	2248.8	0
NQ2G	EQUITY	FUL	H.B. FULLER CO.	'359694106	1300	23.21	30173	0
NQ2G	EQUITY	GTY	GETTY REALTY CORP	'374297109	460	23.4	10764	0
NQ2G	EQUITY	GBCI	GLACIER BANCORP INC	'37637Q105	1715	15.23	26119.45	0
NQ2G	EQUITY	GGG	GRACO INC	'384109104	1650	32	52800	0
NQ2G	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	810	35.5	28755	0
NQ2G	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	1140	20.37	23221.8	0
NQ2G	EQUITY	MEI	METHODE ELECTRONICS INC	'591520200	930	9.9	9207	0
NQ2G	EQUITY	NPBC	NATL PENN BCSHS INC	'637138108	3338	6.9	23032.2	0
NQ2G	EQUITY	NWN	NORTHWEST NATURAL GAS CO	'667655104	700	46.6	32620	0
NQ2G	EQUITY	SJW	SJW CORP	'784305104	340	25.42	8642.8	0
NQ2G	EQUITY	STRA	STRAYER EDUCATION INC	'863236105	350	243.52	85232	0
NQ2G	EQUITY	TNL	TECHNITROL INC	'878555101	1440	5.28	7603.2	0
NQ2G	EQUITY	VALU	VALUE LINE INC	'920437100	100	23.09	2309	0
NQ2G	EQUITY	WDFC	WD 40 CO	'929236107	460	32.83	15101.8	0
NQ2G	EQUITY	TK	TEEKAY CORP	'Y8564W103	1200	22.74	27288	0
NQ2G	EQUITY	AEC	ASSOCIATED ESTATES REALTY CP	'045604105	500	13.79	6895	0
NQ2G	EQUITY	BDN	BRANDYWINE REALTY TRUST	'105368203	3552	12.21	43369.92	0
NQ2G	EQUITY	CLP	COLONIAL PROPERTIES TRUST	'195872106	1760	12.88	22668.8	0
NQ2G	EQUITY	EV	EATON VANCE CORP	'278265103	3134	33.54	105114.36	0
NQ2G	EQUITY	FCH	FELCOR LODGING TRUST INC	'31430F101	1480	5.7	8436	0
NQ2G	EQUITY	HSC	HARSCO CORP	'415864107	2080	31.94	66435.2	0
NQ2G	EQUITY	HPT	HOSPITALITY PROPERTIES TRUST	'44106M102	3160	23.95	75682	0
NQ2G	EQUITY	LHO	LASALLE HOTEL PROPERTIES	'517942108	1610	23.3	37513	0
NQ2G	EQUITY	LXP	LEXINGTON REALTY TRUST	'529043101	2323	6.51	15122.73	0
NQ2G	EQUITY	CLI	MACKCALI REALTY CORP	'554489104	2020	35.25	71205	0
NQ2G	EQUITY	MAA	MIDAMERICA APARTMENT COMM	'59522J103	760	51.79	39360.4	0
NQ2G	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	1000	7.85	7850	0
NQ2G	EQUITY	PKI	PERKINELMER INC	'714046109	3160	23.9	75524	0
NQ2G	EQUITY	PII	POLARIS INDUSTRIES INC	'731068102	850	51.16	43486	0
NQ2G	EQUITY	O	REALTY INCOME CORP	'756109104	2800	30.69	85932	0
NQ2G	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	2400	57.84	138816	0
NQ2G	EQUITY	BFS	SAUL CENTERS INC	'804395101	140	41.4	5796	0
NQ2G	EQUITY	SSS	SOVRAN SELF STORAGE INC	'84610H108	760	34.86	26493.6	0
NQ2G	EQUITY	SFI	ISTAR FINANCIAL INC	'45031U101	2400	4.59	11016	0
NQ2G	EQUITY	SUI	SUN COMMUNITIES INC	'866674104	360	25.2	9072	0
NQ2G	EQUITY	HHS	HARTE HANKS INC	'416196103	900	12.86	11574	0
NQ2G	EQUITY	IAAC	INTL ASSETS HOLDING CORP	'459028106	268	14.97	4011.96	0
NQ2G	EQUITY	BMS	BEMIS COMPANY	'081437105	2880	28.72	82713.6	0
NQ2G	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	620	20.63	12790.6	0
NQ2G	EQUITY	MHK	MOHAWK INDUSTRIES INC	'608190104	1500	54.38	81570	0
NQ2G	EQUITY	BBOX	BLACK BOX CORP	'091826107	460	30.76	14149.6	0
NQ2G	EQUITY	ATR	APTARGROUP INC	'038336103	1760	39.35	69256	0
NQ2G	EQUITY	IGTE	IGATE CORP	'45169U105	470	9.73	4573.1	0
NQ2G	EQUITY	MCCC	MEDIACOM COMMUNICATIONS CL A	'58446K105	1320	5.95	7854	0
NQ2G	EQUITY	BID	SOTHEBY S	'835898107	1830	31.09	56894.7	0
NQ2G	EQUITY	JOE	ST JOE CO/THE	'790148100	2400	32.35	77640	0
NQ2G	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	4000	30.43	121720	0

NQ2G	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	590	37.83	22319.7	0
NQ2G	EQUITY	RPM	RPM INTERNATIONAL INC	'749685103	3320	21.34	70848.8	0
NQ2G	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	1890	4.02	7597.8	0
NQ2G	EQUITY	PZZA	PAPA JOHN S INTL INC	'698813102	580	25.71	14911.8	0
NQ2G	EQUITY	QLGC	QLOGIC CORP	'747277101	3080	20.3	62524	0
NQ2G	EQUITY	ETFC	E TRADE FINANCIAL CORP	'269246104	41000	1.65	67650	0
NQ2G	EQUITY	RNR	RENAISSANCERE HOLDINGS LTD	'G7496G103	1600	56.76	90816	0
NQ2G	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	200	12.62	2524	0
NQ2G	EQUITY	SMMX	SYMYX TECHNOLOGIES INC	'87155S108	1110	4.49	4983.9	0
NQ2G	EQUITY	ALSK	ALASKA COMM SYSTEMS GROUP	'01167P101	1050	8.12	8526	0
NQ2G	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	400	44.32	17728	0
NQ2G	EQUITY	TFX	TELEFLEX INC	'879369106	1030	64.07	65992.1	0
NQ2G	EQUITY	MLHR	HERMAN MILLER INC	'600544100	1450	18.06	26187	0
NQ2G	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	386	8.15	3145.9	0
NQ2G	EQUITY	VLGEA	VILLAGE SUPER MARKET CLASS A	'927107409	200	28.03	5606	0
NQ2G	EQUITY	ISIL	INTERSIL CORP CL A	'46069S109	3150	14.76	46494	0
NQ2G	EQUITY	GVP	GSE SYSTEMS INC	'36227K106	300	5.41	1623	0
NQ2G	EQUITY	LNT	ALLIANT ENERGY CORP	'018802108	2910	33.26	96786.6	0
NQ2G	EQUITY	AFG	AMERICAN FINANCIAL GROUP INC	'025932104	2255	28.45	64154.75	0
NQ2G	EQUITY	BWA	BORGWARNER INC	'099724106	3100	38.18	118358	0
NQ2G	EQUITY	NST	NSTAR	'67019E107	2780	35.42	98467.6	0
NQ2G	EQUITY	OGE	OGE ENERGY CORP	'670837103	2520	38.94	98128.8	0
NQ2G	EQUITY	OKE	ONEOK INC	'682680103	2760	45.65	125994	0
NQ2G	EQUITY	PBY	PEP BOYS MANNY MOE + JACK	'713278109	1190	10.05	11959.5	0
NQ2G	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	2640	37.73	99607.2	0
NQ2G	EQUITY	STEI	STEWART ENTERPRISES INC CL A	'860370105	1980	6.25	12375	0
NQ2G	EQUITY	TE	TECO ENERGY INC	'872375100	5530	15.89	87871.7	0
NQ2G	EQUITY	ALG	ALAMO GROUP INC	'011311107	300	19.99	5997	0
NQ2G	EQUITY	AMN	AMERON INTERNATIONAL CORP	'030710107	230	62.89	14464.7	0
NQ2G	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	200	24.82	4964	0
NQ2G	EQUITY	APOG	APOGEE ENTERPRISES INC	'037598109	700	15.81	11067	0
NQ2G	EQUITY	APSG	APPLIED SIGNAL TECHNOLOGY	'038237103	400	19.58	7832	0
NQ2G	EQUITY	BELFB	BEL FUSE INC CL B	'077347300	340	20.15	6851	0
NQ2G	EQUITY	CHG	CH ENERGY GROUP INC	'12541M102	460	40.84	18786.4	0
NQ2G	EQUITY	CKR	CKE RESTAURANTS INC	'12561E105	1210	11.07	13394.7	0
NQ2G	EQUITY	CCC	CALGON CARBON CORP	'129603106	1520	17.12	26022.4	0
NQ2G	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	560	37.61	21061.6	0
NQ2G	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	1380	31.4	43332	0
NQ2G	EQUITY	CV	CENTRAL VERMONT PUBLIC SERV	'155771108	400	20.17	8068	0
NQ2G	EQUITY	CNBKA	CENTURY BANCORP INC CL A	'156432106	200	19.2	3840	0
NQ2G	EQUITY	CRBC	CITIZENS REPUBLIC BANCORP IN	'174420109	9332	1.18	11011.76	0
NQ2G	EQUITY	CMC	COMMERCIAL METALS CO	'201723103	2940	15.06	44276.4	0
NQ2G	EQUITY	CW	CURTISS WRIGHT CORP	'231561101	1260	34.8	43848	0
NQ2G	EQUITY	DCOM	DIME COMMUNITY BANCSHARES	'253922108	600	12.63	7578	0
NQ2G	EQUITY	EBF	ENNIS INC	'293389102	690	16.27	11226.3	0
NQ2G	EQUITY	FDEF	FIRST DEFIANCE FINL CORP	'32006W106	300	10.12	3036	0
NQ2G	EQUITY	FBC	FLAGSTAR BANCORP INC	'337930101	2820	0.6	1692	0
NQ2G	EQUITY	GY	GENCORP INC	'368682100	1690	5.76	9734.4	0
NQ2G	EQUITY	BGC	GENERAL CABLE CORP	'369300108	1440	27	38880	0
NQ2G	EQUITY	GLT	GLATFELTER	'377316104	1150	14.49	16663.5	0
NQ2G	EQUITY	GSBC	GREAT SOUTHERN BANCORP INC	'390905107	300	22.44	6732	0
NQ2G	EQUITY	GBX	GREENBRIER COMPANIES INC	'393657101	520	11.01	5725.2	0
NQ2G	EQUITY	UTHR	UNITED THERAPEUTICS CORP	'91307C102	1260	55.33	69715.8	0
NQ2G	EQUITY	UTSI	UTSTARCOM INC	'918076100	2480	2.79	6919.2	0
NQ2G	EQUITY	ELNK	EARTHLINK INC	'270321102	2920	8.54	24936.8	0
NQ2G	EQUITY	WFMI	WHOLE FOODS MARKET INC	'966837106	3500	36.15	126525	0
NQ2G	EQUITY	VLCCF	KNIGHTSBRIDGE TANKERS LTD	'G5299G106	400	16.94	6776	0
NQ2G	EQUITY	ASIA	ASIAINFO HOLDINGS INC	'04518A104	800	26.48	21184	0
NQ2G	EQUITY	SBGI	SINCLAIR BROADCAST GROUP A	'829226109	1350	5.08	6858	0
NQ2G	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	18700	5.37	100419	0
NQ2G	EQUITY	SNV	SYNOVUS FINANCIAL CORP	'87161C105	10000	3.29	32900	0
NQ2G	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	1800	7.43	13374	0
NQ2G	EQUITY	WBSN	WEBSENSE INC	'947684106	1180	22.77	26868.6	0
NQ2G	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	2900	1.48	4292	0
NQ2G	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	2480	3.02	7489.6	0
NQ2G	EQUITY	PLXT	PLX TECHNOLOGY INC	'693417107	780	5.27	4110.6	0
NQ2G	EQUITY	CYH	COMMUNITY HEALTH SYSTEMS INC	'203668108	2510	36.93	92694.3	0
NQ2G	EQUITY	ININ	INTERACTIVE INTELLIGENCE INC	'45839M103	300	18.69	5607	0
NQ2G	EQUITY	LAMR	LAMAR ADVERTISING CO CL A	'512815101	1500	34.35	51525	0
NQ2G	EQUITY	CRL	CHARLES RIVER LABORATORIES	'159864107	1760	39.31	69185.6	0
NQ2G	EQUITY	TRK	SPEEDWAY MOTORSPORTS INC	'847788106	260	15.61	4058.6	0
NQ2G	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	700	6.27	4389	0
NQ2G	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	600	8.99	5394	0
NQ2G	EQUITY	MKL	MARKEL CORP	'570535104	230	374.66	86171.8	0
NQ2G	EQUITY	LVLT	LEVEL 3 COMMUNICATIONS INC	'52729N100	42400	1.62	68688	0
NQ2G	EQUITY	MOLX	MOLEX INC	'608554101	3600	20.86	75096	0
NQ2G	EQUITY	RNWK	REALNETWORKS INC	'75605L104	2010	4.83	9708.3	0
NQ2G	EQUITY	DLX	DELUXE CORP	'248019101	1380	19.42	26799.6	0
NQ2G	EQUITY	PL	PROTECTIVE LIFE CORP	'743674103	2250	21.99	49477.5	0
NQ2G	EQUITY	ATK	ALLIANT TECHSYSTEMS INC	'018804104	830	81.3	67479	0
NQ2G	EQUITY	DSPG	DSP GROUP INC	'23332B106	700	8.33	5831	0
NQ2G	EQUITY	FII	FEDERATED INVESTORS INC CL B	'314211103	2300	26.38	60674	0
NQ2G	EQUITY	FMBI	FIRST MIDWEST BANCORP INC/IL	'320867104	1836	13.55	24877.8	0

NQ2G	EQUITY	ITG	INVESTMENT TECHNOLOGY GROUP	'46145F105	1140	16.69	19026.6	0
NQ2G	EQUITY	MW	MEN S WEARHOUSE INC/THE	'587118100	1470	23.94	35191.8	0
NQ2G	EQUITY	NATI	NATIONAL INSTRUMENTS CORP	'636518102	1434	33.35	47823.9	0
NQ2G	EQUITY	OMG	OM GROUP INC	'670872100	800	33.88	27104	0
NQ2G	EQUITY	WL	WILMINGTON TRUST CORP	'971807102	1940	16.57	32145.8	0
NQ2G	EQUITY	SCHL	SCHOLASTIC CORP	'807066105	620	28	17360	0
NQ2G	EQUITY	SSD	SIMPSON MANUFACTURING CO INC	'829073105	1030	27.76	28592.8	0
NQ2G	EQUITY	PKG	PACKAGING CORP OF AMERICA	'695156109	2620	24.61	64478.2	0
NQ2G	EQUITY	DV	DEVRY INC	'251893103	1610	65.2	104972	0
NQ2G	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	200	44.93	8986	0
NQ2G	EQUITY	BOKF	BOK FINANCIAL CORPORATION	'05561Q201	580	52.44	30415.2	0
NQ2G	EQUITY	KFY	KORN/FERRY INTERNATIONAL	'500643200	1220	17.65	21533	0
NQ2G	EQUITY	LPNT	LIFEPOINT HOSPITALS INC	'53219L109	1490	36.78	54802.2	0
NQ2G	EQUITY	PMACA	PMA CAPITAL CORPORATION CL A	'693419202	1210	6.14	7429.4	0
NQ2G	EQUITY	VSEC	VSE CORP	'918284100	100	41.16	4116	0
NQ2G	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	380	44.75	17005	0
NQ2G	EQUITY	AMRI	ALBANY MOLECULAR RESEARCH	'012423109	780	8.35	6513	0
NQ2G	EQUITY	CSGS	CSG SYSTEMS INTL INC	'126349109	880	20.96	18444.8	0
NQ2G	EQUITY	EXBD	CORPORATE EXECUTIVE BOARD CO	'21988R102	940	26.59	24994.6	0
NQ2G	EQUITY	IMMR	IMMERSION CORPORATION	'452521107	500	5	2500	0
NQ2G	EQUITY	ISYS	INTEGRAL SYSTEMS INC/MD	'45810H107	304	9.63	2927.52	0
NQ2G	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	1250	16.3	20375	0
NQ2G	EQUITY	WFSL	WASHINGTON FEDERAL INC	'938824109	2900	20.32	58928	0
NQ2G	EQUITY	WCC	WESCO INTERNATIONAL INC	'95082P105	1110	34.71	38528.1	0
NQ2G	EQUITY	WTM	WHITE MOUNTAINS INSURANCE GP	'G9618E107	200	355	71000	0
NQ2G	EQUITY	WSM	WILLIAMS SONOMA INC	'969904101	2510	26.29	65987.9	0
NQ2G	EQUITY	DST	DST SYSTEMS INC	'233326107	1020	41.45	42279	0
NQ2G	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	490	58.96	28890.4	0
NQ2G	EQUITY	GAS	NICOR INC	'654086107	1160	41.92	48627.2	0
NQ2G	EQUITY	TCB	TCF FINANCIAL CORP	'872275102	3280	15.94	52283.2	0
NQ2G	EQUITY	USG	USG CORP	'903293405	1104	17.16	18944.64	0
NQ2G	EQUITY	ASBC	ASSOCIATED BANC CORP	'045487105	4480	13.8	61824	0
NQ2G	EQUITY	GLBL	GLOBAL INDUSTRIES LTD	'379336100	2600	6.42	16692	0
NQ2G	EQUITY	UBET	YOUBET.COM INC	'987413101	400	2.94	1176	0
NQ2G	EQUITY	MSW	MISSION WEST PROPERTIES	'605203108	600	6.88	4128	0
NQ2G	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	900	11.24	10116	0
NQ2G	EQUITY	SKX	SKECHERS USA INC CL A	'830566105	880	36.32	31961.6	0
NQ2G	EQUITY	SOHU	SOHU.COM INC	'83408W103	790	54.6	43134	0
NQ2G	EQUITY	BMRN	BIOMARIN PHARMACEUTICAL INC	'09061G101	2560	23.37	59827.2	0
NQ2G	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	400	36.38	14552	0
NQ2G	EQUITY	BLX	BANCO LATINOAMERICANO COME E	'P16994132	700	14.36	10052	0
NQ2G	EQUITY	OFC	CORPORATE OFFICE PROPERTIES	'22002T108	1510	40.13	60596.3	0
NQ2G	EQUITY	FFBC	FIRST FINANCIAL BANCORP	'320209109	1630	17.79	28997.7	0
NQ2G	EQUITY	PRK	PARK NATIONAL CORP	'700658107	240	62.31	14954.4	0
NQ2G	EQUITY	TSS	TOTAL SYSTEM SERVICES INC	'891906109	4200	15.66	65772	0
NQ2G	EQUITY	VLY	VALLEY NATIONAL BANCORP	'919794107	3939	15.37	60542.43	0
NQ2G	EQUITY	VAL	VALSPAR CORP	'920355104	2660	29.48	78416.8	0
NQ2G	EQUITY	ALV	AUTOLIV INC	'052800109	2220	51.53	114396.6	0
NQ2G	EQUITY	FCE/A	FOREST CITY ENTERPRISES CL A	'345550107	3030	14.41	43662.3	0
NQ2G	EQUITY	ONB	OLD NATL BANCORP/IN	'680033107	2440	11.95	29158	0
NQ2G	EQUITY	ERIE	ERIE INDEMNITY COMPANY CL A	'29530P102	750	43.13	32347.5	0
NQ2G	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	800	26.06	20848	0
NQ2G	EQUITY	ORCC	ONLINE RESOURCES CORP	'68273G101	770	4.03	3103.1	0
NQ2G	EQUITY	PTRY	PANTRY INC	'698657103	760	12.49	9492.4	0
NQ2G	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	1376	22.99	31634.24	0
NQ2G	EQUITY	TAXI	MEDALLION FINANCIAL CORP	'583928106	300	7.96	2388	0
NQ2G	EQUITY	SNH	SENIOR HOUSING PROP TRUST	'81721M109	3410	22.15	75531.5	0
NQ2G	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	1800	3.63	6534	0
NQ2G	EQUITY	IXYS	IXYS CORPORATION	'46600W106	890	8.54	7600.6	0
NQ2G	EQUITY	VCLK	VALUECLICK INC	'92046N102	2410	10.14	24437.4	0
NQ2G	EQUITY	CFFN	CAPITOL FEDERAL FINANCIAL	'14057C106	480	37.46	17980.8	0
NQ2G	EQUITY	RTEC	RUDOLPH TECHNOLOGIES INC	'781270103	1027	8.57	8801.39	0
NQ2G	EQUITY	TREX	TREX COMPANY INC	'89531P105	340	21.29	7238.6	0
NQ2G	EQUITY	AMPL	AMPAL AMERICAN ISRAEL CORP A	'032015109	1300	2.78	3614	0
NQ2G	EQUITY	VDSI	VASCO DATA SECURITY INTL	'92230Y104	590	8.25	4867.5	0
NQ2G	EQUITY	CRWN	CROWN MEDIA HOLDINGS CLASS A	'228411104	650	1.92	1248	0
NQ2G	EQUITY	MCY	MERCURY GENERAL CORP	'589400100	700	43.72	30604	0
NQ2G	EQUITY	RMBS	RAMBUS INC	'750917106	2750	21.85	60087.5	0
NQ2G	EQUITY	BXS	BANCORPSOUTH INC	'059692103	2180	20.96	45692.8	0
NQ2G	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	1100	41.01	45111	0
NQ2G	EQUITY	TRH	TRANSATLANTIC HOLDINGS INC	'893521104	700	52.8	36960	0
NQ2G	EQUITY	FBP	FIRST BANCORP PUERTO RICO	'318672102	2740	2.41	6603.4	0
NQ2G	EQUITY	FISI	FINANCIAL INSTITUTIONS INC	'317585404	200	14.62	2924	0
NQ2G	EQUITY	DSCM	DRUGSTORE.COM INC	'262241102	2100	3.57	7497	0
NQ2G	EQUITY	RHT	RED HAT INC	'756577102	4930	29.27	144301.1	0
NQ2G	EQUITY	HRP	HRPT PROPERTIES TRUST	'40426W101	6850	7.78	53293	0
NQ2G	EQUITY	OFG	ORIENTAL FINANCIAL GROUP	'68618W100	570	13.5	7695	0
NQ2G	EQUITY	MDP	MEREDITH CORP	'589433101	950	34.41	32689.5	0
NQ2G	EQUITY	ARTG	ART TECHNOLOGY GROUP INC	'04289L107	3300	4.41	14553	0
NQ2G	EQUITY	IT	GARTNER INC	'366651107	1700	22.24	37808	0
NQ2G	EQUITY	PCTI	PC TEL INC	'69325Q105	300	6.18	1854	0
NQ2G	EQUITY	WTFC	WINTRUST FINANCIAL CORP	'97650W108	680	37.21	25302.8	0
NQ2G	EQUITY	FFIV	F5 NETWORKS INC	'315616102	2080	61.51	127940.8	0

NQ2G	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	1092	22.84	24941.28	0
NQ2G	EQUITY	WDR	WADDELL + REED FINANCIAL A	'930059100	2270	36.04	81810.8	0
NQ2G	EQUITY	NVLS	NOVELLUS SYSTEMS INC	'670008101	2550	25	63750	0
NQ2G	EQUITY	MAXY	MAXYGEN INC	'577776107	1090	6.57	7161.3	0
NQ2G	EQUITY	FDP	FRESH DEL MONTE PRODUCE INC	'G36738105	1100	20.25	22275	0
NQ2G	EQUITY	NITE	KNIGHT CAPITAL GROUP INC A	'499005106	2580	15.25	39345	0
NQ2G	EQUITY	VICR	VICOR CORP	'925815102	360	13.81	4971.6	0
NQ2G	EQUITY	ADTN	ADTRAN INC	'00738A106	1530	26.35	40315.5	0
NQ2G	EQUITY	ISCA	INTL SPEEDWAY CORP CL A	'460335201	820	25.77	21131.4	0
NQ2G	EQUITY	SBAC	SBA COMMUNICATIONS CORP CL A	'78388J106	3100	36.07	111817	0
NQ2G	EQUITY	ACXM	ACXIOM CORP	'005125109	1810	17.94	32471.4	0
NQ2G	EQUITY	AEO	AMERICAN EAGLE OUTFITTERS	'02553E106	4580	18.52	84821.6	0
NQ2G	EQUITY	PRE	PARTNERRE LTD	'G6852T105	2200	79.72	175384	0
NQ2G	EQUITY	CBSH	COMMERCE BANCSHARES INC	'200525103	1669	41.14	68662.66	0
NQ2G	EQUITY	BH	BIGLARI HOLDINGS INC	'08986R101	40	381.27	15250.8	0
NQ2G	EQUITY	UXG	U S GOLD CORP	'912023207	2700	2.7	7290	0
NQ2G	EQUITY	NHC	NATIONAL HEALTHCARE CORP	'635906100	220	35.38	7783.6	0
NQ2G	EQUITY	DNDN	DENDREON CORP	'24823Q107	3510	36.47	128009.7	0
NQ2G	EQUITY	ENDP	ENDO PHARMACEUT HLDGS INC	'29264F205	3180	23.69	75334.2	0
NQ2G	EQUITY	BNHNA	BENIHANA INC CLASS A	'082047200	100	6.5	650	0
NQ2G	EQUITY	IRET	INVESTORS REAL ESTATE TRUST	'461730103	1960	9.02	17679.2	0
NQ2G	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	1500	5.42	8130	0
NQ2G	EQUITY	CCBG	CAPITAL CITY BANK GROUP INC	'139674105	440	14.25	6270	0
NQ2G	EQUITY	MTEX	MANNATECH INC	'563771104	660	3.34	2204.4	0
NQ2G	EQUITY	GAIA	GAIAM INC CLASS A	'36268Q103	600	8.3	4980	0
NQ2G	EQUITY	KWK	QUICKSILVER RESOURCES INC	'74837R104	3000	14.07	42210	0
NQ2G	EQUITY	BHLB	BERKSHIRE HILLS BANCORP INC	'084680107	320	18.33	5865.6	0
NQ2G	EQUITY	ENTG	ENTEGRIS INC	'29362U104	3420	5.04	17236.8	0
NQ2G	EQUITY	CSWC	CAPITAL SOUTHWEST CORP	'140501107	100	90.88	9088	0
NQ2G	EQUITY	HANS	HANSEN NATURAL CORPORATION	'411310105	1840	43.38	79819.2	0
NQ2G	EQUITY	NAT	NORDIC AMER TANKER SHIPPING	'G65773106	1200	30.27	36324	0
NQ2G	EQUITY	EQY	EQUITY ONE INC	'294752100	830	18.89	15678.7	0
NQ2G	EQUITY	LPSN	LIVEPERSON INC	'538146101	900	7.67	6903	0
NQ2G	EQUITY	ASI	AMERICAN SAFETY INS HOLDINGS	'G02995101	300	16.59	4977	0
NQ2G	EQUITY	PQ	PETROQUEST ENERGY INC	'716748108	1140	5.03	5734.2	0
NQ2G	EQUITY	FSCI	FISHER COMMUNICATIONS INC	'337756209	120	14.1	1692	0
NQ2G	EQUITY	AKR	ACADIA REALTY TRUST	'004239109	1057	17.86	18878.02	0
NQ2G	EQUITY	ADC	AGREE REALTY CORP	'008492100	220	22.86	5029.2	0
NQ2G	EQUITY	BHB	BAR HARBOR BANKSHARES	'066849100	100	30.5	3050	0
NQ2G	EQUITY	FFKT	FARMERS CAPITAL BANK CORP	'309562106	300	8.57	2571	0
NQ2G	EQUITY	FFKY	FIRST FINANCIAL SERVICE CORP	'32022D108	300	8.75	2625	0
NQ2G	EQUITY	TINY	HARRIS + HARRIS GROUP INC	'413833104	1200	4.61	5532	0
NQ2G	EQUITY	LKFN	LAKELAND FINANCIAL CORP	'511656100	440	19.05	8382	0
NQ2G	EQUITY	MNRTA	MONMOUTH REIT CLASS A	'609720107	400	8.41	3364	0
NQ2G	EQUITY	NASB	NASB FINANCIAL INC	'628968109	100	23.12	2312	0
NQ2G	EQUITY	FSBK	FIRST SOUTH BANCORP INC /NC	'33646W100	330	12.5	4125	0
NQ2G	EQUITY	OSBC	OLD SECOND BANCORP INC	'680277100	150	6.59	988.5	0
NQ2G	EQUITY	PRSP	PROSPERITY BANCSHARES INC	'743606105	1270	41	52070	0
NQ2G	EQUITY	RPT	RAMCOGERSHENSON PROPERTIES	'751452202	850	11.26	9571	0
NQ2G	EQUITY	RAS	RAIT FINANCIAL TRUST	'749227104	2400	1.98	4752	0
NQ2G	EQUITY	SBKCQ	SECURITY BANK CORP	'814047106	948	0.001	0.95	0
NQ2G	EQUITY	STBC	STATE BANCORP INC	'855716106	200	7.87	1574	0
NQ2G	EQUITY	UMH	UMH PROPERTIES INC	'903002103	500	8.17	4085	0
NQ2G	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	340	35.34	12015.6	0
NQ2G	EQUITY	UBA	URSTADT BIDDLE CLASS A	'917286205	670	15.81	10592.7	0
NQ2G	EQUITY	ARGN	AMERIGON INC	'03070L300	500	10.11	5055	0
NQ2G	EQUITY	ARTNA	ARTESIAN RESOURCES CORPCL A	'043113208	200	17.66	3532	0
NQ2G	EQUITY	CAC	CAMDEN NATIONAL CORP	'133034108	400	32.11	12844	0
NQ2G	EQUITY	CNBC	CENTER BANCORP INC	'151408101	185	8.31	1537.35	0
NQ2G	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	357.716	16.87	6034.67	0
NQ2G	EQUITY	DDMX	DYNAMEX INC	'26784F103	240	17.2	4128	0
NQ2G	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	1350	4.42	5967	0
NQ2G	EQUITY	FLIC	FIRST OF LONG ISLAND CORP	'320734106	200	24.1	4820	0
NQ2G	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	1600	17.88	28608	0
NQ2G	EQUITY	MTH	MERITAGE HOMES CORP	'59001A102	780	21	16380	0
NQ2G	EQUITY	MGAM	MULTIMEDIA GAMES INC	'625453105	1200	3.9	4680	0
NQ2G	EQUITY	HGRD	HEALTH GRADES INC	'42218Q102	900	6.36	5724	0
NQ2G	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	680	11.77	8003.6	0
NQ2G	EQUITY	VTAL	VITAL IMAGES INC	'92846N104	440	16.17	7114.8	0
NQ2G	EQUITY	YDNT	YOUNG INNOVATIONS INC	'987520103	100	28.16	2816	0
NQ2G	EQUITY	PMTI	PALOMAR MEDICAL TECHNOLOGIES	'697529303	660	10.86	7167.6	0
NQ2G	EQUITY	RMIX	U S CONCRETE INC	'90333L102	2100	0.38	798	0
NQ2G	EQUITY	LBAI	LAKELAND BANCORP INC	'511637100	336	8.85	2973.6	0
NQ2G	EQUITY	DX	DYNEX CAPITAL INC	'26817Q506	200	9	1800	0
NQ2G	EQUITY	FLWS	1 800 FLOWERS.COM INC CL A	'68243Q106	1090	2.51	2735.9	0
NQ2G	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	230	31.15	7164.5	0
NQ2G	EQUITY	KNOT	KNOT INC/THE	'499184109	1000	7.82	7820	0
NQ2G	EQUITY	HT	HERSHA HOSPITALITY TRUST	'427825104	2970	5.18	15384.6	0
NQ2G	EQUITY	ECOL	US ECOLOGY INC	'91732J102	440	16.1	7084	0
NQ2G	EQUITY	GLF	GULFMARK OFFSHORE INCCL A	'402629208	560	26.55	14868	0
NQ2G	EQUITY		SFN GROUP INC	'784153108	1320	8.01	10573.2	0
NQ2G	EQUITY	NCS	NCI BUILDING SYSTEMS INC	'628852204	654	11.04	7220.16	0
NQ2G	EQUITY	SWK	STANLEY BLACK DECKER INC	'854502101	4140	57.41	237677.4	0

NQ2G	EQUITY	VITA	ORTHOVITA INC	'68750U102	2300	4.26	9798	0	
NQ2H	FIXED INCOME		UBS AG STAMFORD CT	'90261XGA4	1300000	100.476	1306188	1.35194	2/23/2012
NQ2H	FUTURE		GERMAN EURO BUND FUTURES	'99XT88644	4200000	166.904812	0	0	6/8/2010
NQ2H	FUTURE		GERMAN EURO BOBL FUTURES	'99XT88669	900000	158.420879	0	0	6/8/2010
NQ2H	OPTIONS		U S TREAS BONDS FUTURES (30YR)	'99XU45740	-9000	0.25	-2250	0	5/21/2010
NQ2H	OPTIONS		U S TREAS BONDS FUTURES (30YR)	'99XU45690	-9000	0.5	-4500	0	5/21/2010
NQ2H	FIXED INCOME		FNR 2006 14 FW	'31395BEC3	137221.27	99.7478	136875.2	1.07875	3/25/2036
NQ2H	FIXED INCOME		FHR 3492 MF	'31397YEJ6	151144.88	99.99635	151139.36	1.03	1/15/2036
NQ2H	FIXED INCOME		FNMA POOL AD0783	'31418M2R2	2935680.75	106.736	3133428.21	6	7/1/2039
NQ2H	OPTIONS		317U527B2 IRO USD 10Y P 5.0	'99XU49940	-7100000	0.63131	-44823.01	0	10/29/2010
NQ2H	OPTIONS		317U528B1 IRO USD 10Y C 3.25	'99XU49957	-7100000	0.42184	-29950.64	0	10/29/2010
NQ2H	FIXED INCOME		SWPC132G3 CDS USD R F 1.00000	'99S062FK2	1800000	100.072071	1801297.28	1	3/20/2011
NQ2H	FIXED INCOME		SWPC132G3 CDS USD P V 03MEVENT	'99S062FL0	-1800000	100	-1800000	1	3/20/2011
NQ2H	FIXED INCOME		SWPC169G9 CDS USD R V 03MEVENT	'99S063CQ0	300000	100.10321	300309.63	1	9/20/2012
NQ2H	FIXED INCOME		SWPC169G9 CDS USD P F 1.00000	'99S063CR8	-300000	100	-300000	1	9/20/2012
NQ2H	OPTIONS		317U548B7 RYL IRO USD 5Y	'99XU64089	-11400000	0.66674	-76008.36	0	12/1/2010
NQ2H	FIXED INCOME		SWPC30Z89 CDS USD R F 1.72000	'99S06EAZ8	400000	101.05116	404204.64	1.72	3/20/2020
NQ2H	FIXED INCOME		SWPC30Z89 CDS USD P V 03MEVENT	'99S06EB04	-400000	100	-400000	1	3/20/2020
NQ2H	OPTIONS		S + P 500 INDEX FUTURES	'99XU82024	-4500	3.4	-15300	0	
NQ2H	OPTIONS		S + P 500 INDEX FUTURES	'99XU82008	-4500	2.15	-9675	0	
NQ2H	FIXED INCOME		WI TREASURY SEC	'912828MV9	5100000	99.875	5093625	0	3/31/2017
NQ2H	FIXED INCOME		SWPC368G8 CDS USD R F 1.00000	'99S06LOK0	1000000	102.48765	1024876.5	1	6/20/2013
NQ2H	FIXED INCOME		SWPC368G8 CDS USD P V 03MEVENT	'99S06LOL8	-1000000	100	-1000000	1	6/20/2013
NQ2H	FIXED INCOME		SWPC379G5 CDS USD R F 1.00000	'99S06LZT9	400000	102.48765	409950.6	1	6/20/2013
NQ2H	FIXED INCOME		SWPC379G5 CDS USD P V 03MEVENT	'99S06LZU6	-400000	100	-400000	1	6/20/2013
NQ2H	CASH EQUIVALENT		BARCLAYS CAPITAL REPO	'068992007	3100000	100	3100000	0.05	4/1/2010
NQ2H	CASH EQUIVALENT		CREDIT SUISSE FIRST BOSTON	'319981007	4200000	100	4200000	0.16	4/5/2010
NQ2H	FIXED INCOME		FED HOME LN DISCOUNT NT	'313385VV5	5000000	100	5000000	0	4/21/2010
NQ2H	FIXED INCOME		FNMA TBA APR 30 SINGLE FAM	'01F052649	-19000000	105.391	-20024290	5.5	12/1/2099
NQ2H	FIXED INCOME		DENVER ARENA TR	'249078AA4	41155.67	90.23577	37137.14	6.94	11/15/2019
NQ2H	FIXED INCOME		FNMA TBA MAY 30 SINGLE FAM	'01F060659	-3000000	106.688	-3200640	6	12/1/2099
NQ2H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	5180008.41	100	5180008.41	0.116958	12/31/2030
NQ2H	FIXED INCOME		MELLON RESIDENTIAL FDG CORP	'585525EN4	863491.11	90.12515	778222.66	0.67	12/15/2030
NQ2H	FIXED INCOME		SPRINT CAP CORP	'852060AJ1	600000	102.875	617250	7.625	1/30/2011
NQ2H	FIXED INCOME		CENTEX CORP	'152312AG9	1600000	104	1664000	7.875	2/1/2011
NQ2H	FIXED INCOME		FEDERAL HOME LN MTG DISC NTS	'313397ZH7	12100000	99.95	12093950	0	7/14/2010
NQ2H	FIXED INCOME		FED HOME LN DISCOUNT NT	'313385VD5	4900000	100	4900000	0	4/5/2010
NQ2H	FIXED INCOME		XL CAP FIN EUROPE PLC	'983730AA0	1300000	105.302	1368926	6.5	1/15/2012
NQ2H	FIXED INCOME		MEADWESTVACO CORP	'583334AA5	1000000	106.506	1065060	6.85	4/1/2012
NQ2H	FIXED INCOME		FIRST NATIONWIDE TRUST	'22540VK43	17697.09	82.8394	14660.16	0.8372	3/25/2032
NQ2H	FIXED INCOME		STARWOOD HOTELS + RESORTS WORL	'85590AAD6	900000	108.25	974250	7.875	5/1/2012
NQ2H	FIXED INCOME		MASCO CORP	'574599AX4	700000	104.56	731920	5.875	7/15/2012
NQ2H	FIXED INCOME		FEDERAL NATL MTG ASSN DISC NTS	'313589A45	5000000	99.93	4996500	0	8/2/2010
NQ2H	FIXED INCOME		HANSON AUSTRALIA FDG LTD	'411336AA8	900000	101.002	909018	5.25	3/15/2013
NQ2H	FIXED INCOME		FNMA TBA MAY 30 SINGLE FAM	'01F050650	-15000000	102.75	-15412500	5	12/1/2099
NQ2H	FIXED INCOME		AMERICAN GEN FIN CORP MTN	'02635PSF1	200000	99.849	199698	4.625	9/1/2010
NQ2H	FIXED INCOME		FEDERAL HOME LN BK CONS DSC NT	'313385VN3	4900000	100	4900000	0	4/14/2010
NQ2H	FIXED INCOME		BUNGE LTD FIN CORP	'120568AH3	2900000	106.518	3089022	5.875	5/15/2013
NQ2H	FIXED INCOME		FEDERAL NATL MTG ASSN GTD	'31393BX75	592318.24	97.88252	579776.02	0.59606	9/25/2042
NQ2H	FIXED INCOME		PULTE HOMES INC	'745867AQ4	400000	98.375	393500	5.25	1/15/2014
NQ2H	FIXED INCOME		SLM CORP	'778741II1	100000	126.433609	126433.61	4.75	3/17/2014
NQ2H	FIXED INCOME		WELLS FARGO MTG BKD SECS 2004	'949803AA8	25346.55	94.2095	23878.86	3.4404	10/25/2034
NQ2H	FIXED INCOME		STRUCTURED ASSET SECS CORP	'86359BGG0	1070585.76	86.86785	929994.83	2.781417	2/25/2034
NQ2H	FIXED INCOME		CWMBS INC	'12669GJB8	173115.73	54.50196	94351.47	0.57606	2/25/2035
NQ2H	FIXED INCOME		STRUCTURED ADJ RATE MTG LN TR	'863579JG4	666558.07	47.2589	315008.01	1.87083	1/25/2035
NQ2H	FIXED INCOME		GS MTG SECS CORP	'36242DLF8	1300000	78.7001	1023101.3	3.271722	12/25/2034
NQ2H	FIXED INCOME		SOUTHWEST AIRLS CO	'844741AX6	1300000	97.343	1265459	5.125	3/1/2017
NQ2H	FIXED INCOME		WPP FIN UK	'92931NAB6	2400000	105.74	2537760	5.875	6/15/2014
NQ2H	FIXED INCOME		BEAR STEARNS ALT A TR	'07386HSN2	438477.21	69.61591	305249.9	2.734079	3/25/2035
NQ2H	FIXED INCOME		AMERICAN GEN FIN CORP MTN	'02635PSV6	200000	99.959	199918	4.875	5/15/2010
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GTJ7	1473820.14	86.11817	1269226.93	4.510817	8/25/2035
NQ2H	FIXED INCOME		BAC CAP TRUST VII	'B0G3ZQII2	500000	108.496312	542481.56	5.25	8/10/2035
NQ2H	FIXED INCOME		NEXTEL COMMUNICATIONS	'65332VBG7	200000	95	190000	7.375	8/1/2015
NQ2H	FIXED INCOME		GS MTG SEC CORP	'362341RX9	97634.88	92.24492	90063.22	2.953967	9/25/2035
NQ2H	FIXED INCOME		INTERNATIONAL LEASE FIN CORP	'459745FS9	300000	100.118	300354	5.125	11/1/2010
NQ2H	FIXED INCOME		GS MTG SECS CORP	'362341SF7	500000	73.55304	367765.2	4.546628	9/25/2035
NQ2H	FIXED INCOME		BEAR STEARNS ARM TR	'07387AEG6	2481961.33	87.98824	2183834.09	4.625	10/25/2035
NQ2H	FIXED INCOME		WASHINGTON MUT MTG LN TR	'93933TAS2	348597.76	90.7652	316405.45	1.7505	5/25/2041
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS II	'86359LRW1	1879859.88	57.71161	1084897.4	0.52606	2/25/2036
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GW53	1285476.2	90.93263	1168917.32	2.99	12/25/2035
NQ2H	FIXED INCOME		BEAR STEARNS ASSET BCK SECS TR	'07384YUG9	210370.62	98.52601	207269.78	0.57606	1/25/2036
NQ2H	FIXED INCOME		CITIGROUP MTG LN TR	'17307GW79	3437850.63	91.58957	3148712.61	4.7	12/25/2035
NQ2H	FIXED INCOME		BANC AMER FDG TR	'058927AA2	1812555.85	90.83804	1646490.21	4.457164	2/20/2036
NQ2H	FIXED INCOME		KINDER MORGAN FIN CORP ULC	'49455WAB2	1100000	101.75	1119250	5.35	1/5/2011
NQ2H	FIXED INCOME		USB CAP IX	'91731KAA8	600000	85.5	513000	6.189	10/29/2049
NQ2H	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GEG5	900000	94.895	854055	0.721	3/22/2016
NQ2H	FIXED INCOME		MORGAN STANLEY GROUP INC	'990KQSII1	1000000	123.056273	1230562.73	1.089	4/13/2016
NQ2H	FIXED INCOME		INTERNATIONAL LEASE FIN CORP	'B01QCHII2	200000	134.396599	268793.2	1.15	7/6/2010
NQ2H	FIXED INCOME		STRUCTURED ASSET MTG INVTS II	'86360KAA6	1268737	53.99979	685115.32	0.45606	4/25/2036
NQ2H	FIXED INCOME		GANNETT CO INC	'364725AE1	1000000	101.625	1016250	5.75	6/1/2011
NQ2H	FIXED INCOME		TELECOM ITALIA CAP	'87927VAT5	1000000	99.562	995620	0.86125	7/18/2011
NQ2H	FIXED INCOME		AMERISOURCEBERGEN CORP	'03073EAF2	1900000	109.266	2076054	5.875	9/15/2015
NQ2H	FIXED INCOME		HSBC FIN CORP MED TRM NTS	'40429JAS6	900000	99.389	894501	0.45969	8/9/2011

NQ2H	FIXED INCOME	CNA FINL CORP	'126117AN0	1000000	104.334	1043340	6	8/15/2011
NQ2H	FIXED INCOME	INTL LEASE FIN CORP MTN	'45974VA73	1000000	97.389	973890	5.55	9/5/2012
NQ2H	FIXED INCOME	DAIMLERCHRYSLER NTH AMER HLDG	'23383FBU8	2500000	105.404	2635100	5.75	9/8/2011
NQ2H	FIXED INCOME	CAPITAL ONE FINL CORP	'14040HAQ8	1300000	104.515	1358695	5.7	9/15/2011
NQ2H	FIXED INCOME	SWPC94042 PIMCO CDS REC	'99S00CDN2	1000000	107.115013	1071150.13	1	9/20/2012
NQ2H	FIXED INCOME	SWPC94042 PIMCO CDS PAY	'99S00CDO0	-1000000	100	-1000000	0.215	9/20/2012
NQ2H	FIXED INCOME	SWPC53014 PIMCO CDS REC	'99S005ZZ6	1700000	100.043898	1700746.27	1	3/20/2011
NQ2H	FIXED INCOME	SWPC53014 PIMCO CDS PAY	'99S006108	-1700000	100	-1700000	0.44	3/20/2011
NQ2H	FIXED INCOME	SWPC77724 CDS USD R V 00MEVENT	'99S0091W2	1200000	99.909996	1198919.95	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	102.147609	2451542.62	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	101.628	1016280	6.3	9/15/2016
NQ2H	FIXED INCOME	SEAGATE TECH HDD HLDGS	'81180RAD4	400000	103.5	414000	6.375	10/1/2011
NQ2H	FIXED INCOME	MERRILL LYNCH MTG INVS TR	'59023AAB2	139688.48	96.00042	134101.53	0.31606	7/25/2037
NQ2H	FIXED INCOME	BEAR STEARNS ALT A TR 2006 6	'073868AV3	1821751.49	65.36	1190696.77	5.590444	11/25/2036
NQ2H	FIXED INCOME	DEUTSCHE ALT B SECS MTG LN TR	'251513AR8	87004.61	36.4067	31675.51	0.34606	10/25/2036
NQ2H	FIXED INCOME	SWPC95650 PIMCO CDS REC	'99S00DEQ2	900000	102.077342	918696.08	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	100.746279	1410447.91	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	100.651488	1308469.34	1	9/20/2011
NQ2H	FIXED INCOME	SWPC95452 PIMCO CDS PAY	'99S00DFF5	-1300000	100	-1300000	0.35	9/20/2011
NQ2H	FIXED INCOME	MASCO CORP	'574599BD7	2000000	99.717	1994340	6.125	10/3/2016
NQ2H	FIXED INCOME	SWPC83177 PIMCO CDS REC	'99S00DLQ4	1000000	101.019942	1010199.42	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	7808400	103.565392	8086800.07	1	12/20/2016
NQ2H	FIXED INCOME	SWPC83862 PIMCO CDS PAY	'99S00E6O4	-7808400	100	-7808400	0.65	12/20/2016
NQ2H	FIXED INCOME	WACHOVIA CORP NEW	'929903CJ9	1800000	91.65	1649700	0.62125	10/15/2016
NQ2H	FIXED INCOME	HARBORVIEW MTG LN TR	'41162DAF6	133667.92	55.27398	73883.58	0.42744	1/19/2038
NQ2H	FIXED INCOME	STRUCTURED ASSET SECS CORP TR	'86360DAA2	871708.97	84.26503	734545.83	3.253816	10/25/2035
NQ2H	FIXED INCOME	SWPC88366 PIMCO CDS REC	'99S00F2H0	3000000	101.139711	3034191.33	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	45.77427	869711.13	0.35606	11/25/2036
NQ2H	FIXED INCOME	SWPC87145 PIMCO CDS REC	'99S00FFB9	1000000	101.741854	1017418.54	1	9/20/2011
NQ2H	FIXED INCOME	SWPC87145 PIMCO CDS PAY	'99S00FFC7	-1000000	100	-1000000	0.295	9/20/2011
NQ2H	FIXED INCOME	SWPC86782 PIMCO CDS REC	'99S00FJB5	2500000	99.89375	2497343.75	1	9/20/2011
NQ2H	FIXED INCOME	SWPC86782 PIMCO CDS PAY	'99S00FJC3	-2500000	100	-2500000	0.535	9/20/2011
NQ2H	FIXED INCOME	CITIGROUP MTG LN TR	'17307GXQ6	50852.55	88.4429	44975.47	4.2475	8/25/2035
NQ2H	FIXED INCOME	MERRILL LYNCH MTG INVS INC	'59020UA39	2099607.72	79.92904	1678196.29	1.22875	10/25/2035
NQ2H	FIXED INCOME	FORD MTR CR CO	'345397VD2	100000	97.125	97125	3.00125	1/13/2012
NQ2H	FIXED INCOME	SWPC97763 PIMCO CDS REC	'99S00H2E3	1000000	99.993188	999931.88	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	1817000.48	60.00217	1090239.72	1.19333	1/25/2047
NQ2H	FIXED INCOME	DONNELLEY R R + SONS	'257867AT8	3300000	100.387	3312771	6.125	1/15/2017
NQ2H	FIXED INCOME	JPMORGAN CHASE CAP XXI	'48123KAA4	1200000	76.05	912600	1.19906	1/15/2087
NQ2H	FIXED INCOME	J P MORGAN MTG TR 2007 A1	'46630GAW5	1727435.03	49.81421	860508.11	3.4418	7/25/2035
NQ2H	FIXED INCOME	WESTERN UN CO	'959802AB5	2800000	110.589	3096492	5.93	10/1/2016
NQ2H	FIXED INCOME	MORGAN STANLEY ABS CAP I INC	'61753EAB6	2000000	45.95144	919028.8	0.33606	1/25/2037
NQ2H	FIXED INCOME	COMMERCIAL MTG TR	'20173QAB7	400000	102.92119	411684.76	5.381	3/10/2039
NQ2H	FIXED INCOME	STRUCTURED ASSET MTG INVTS INC	'86363DAJ0	619203.85	30.24549	187281.24	0.41606	3/25/2037
NQ2H	FIXED INCOME	MCKESSON CORP	'581557AV7	1800000	107.09	1927620	5.7	3/1/2017
NQ2H	FIXED INCOME	MACYS RETAIL HLDGS INC	'314275AB4	400000	105	420000	5.35	3/15/2012
NQ2H	FIXED INCOME	CENTURYTEL INC	'156700AL0	3500000	102.094	3573290	6	4/1/2017
NQ2H	FIXED INCOME	SWPC70299 CDS USD R V 0M EVENT	'99S00OVQ9	1700000	102.162132	1736756.24	1	6/20/2017
NQ2H	FIXED INCOME	SWPC70299 CDS USD P F .86500	'99S00OVR7	-1700000	100	-1700000	0.865	6/20/2017
NQ2H	FIXED INCOME	GMAC LLC	'36186CAH6	400000	100.589	402356	6.625	5/15/2012
NQ2H	FIXED INCOME	FEDERAL NATL MTG ASSN	'31396VSY5	1740779.93	11.86345	206516.56	6.52394	5/25/2037
NQ2H	FIXED INCOME	TOBACCO SETTLEMENT FIN AUTH WE	'88880LAA1	385000	79.262	305158.7	7.467	6/1/2047
NQ2H	FIXED INCOME	SWU0762A3 IRS GBP R F 6.00000	'99S00TUZ9	2200000	168.004912	3696108.06	6	12/19/2012
NQ2H	FIXED INCOME	SWU0762A3 IRS GBP P V 6M LIBOR	'99S00TV05	-2200000	151.690055	-3337181.2	0.83438	12/19/2012
NQ2H	FIXED INCOME	NABORS INDUSTRIES BP SWAP	'629568AQ9	7200000	106.531	7670232	6.15	2/15/2018
NQ2H	FIXED INCOME	MORGAN STANLEY ABS CAP I INC	'61749KAB9	244800.88	41.4063	101362.99	0.29606	7/25/2036
NQ2H	FIXED INCOME	COMMERCIAL METALS CO	'201723AH6	2400000	101.733	2441592	6.5	7/15/2017
NQ2H	FIXED INCOME	LIMITED INC	'532716AM9	2800000	102	2856000	6.9	7/15/2017
NQ2H	FIXED INCOME	SWPC42264 CDS USD R F 3.28000	'99S00ZX25	300000	101.06412	303192.36	3.28	9/20/2012
NQ2H	FIXED INCOME	SWPC42264 CDS USD P V 00MEVENT	'99S00ZX33	-300000	100	-300000	1	9/20/2012
NQ2H	FIXED INCOME	KRAFT FOODS INC	'50075NAS3	1100000	112.015	1232165	6.5	8/11/2017
NQ2H	FIXED INCOME	GS MTG SECS CORP	'362341XG9	1906098.39	91.8688	1751109.72	5.210386	11/25/2035
NQ2H	FIXED INCOME	LEHMAN BROTHERS HLDGS INC	'52517P5X5	300000	23.25	69750	6.2	9/26/2014
NQ2H	FIXED INCOME	ROYAL BK SCOTLAND GROUP PLC	'780097AU5	700000	63	441000	7.64	3/29/2049
NQ2H	FIXED INCOME	ARGON CAPITAL PLC	'B2838QII7	300000	97.339508	292018.52	8.162	10/29/2049
NQ2H	FIXED INCOME	SWPC81833 CDS USD R V 00MEVENT	'99S018UZ4	500000	99.220227	496101.14	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	105.585528	1372611.86	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	SWPC38221 CDS USD R V 00MEVENT	'99S01BH58	1000000	100.716097	1007160.97	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	99.084673	990846.73	1	12/20/2012
NQ2H	FIXED INCOME	SWPC33248 CDS USD P F .49000	'99S01BH90	-1000000	100	-1000000	0.49	12/20/2012
NQ2H	FIXED INCOME	SWPC82302 CDS USD R V 00MEVENT	'99S01BWB8	1936000	103.079175	1995612.83	1	12/20/2017
NQ2H	FIXED INCOME	SWPC82302 CDS USD P F .80000	'99S01BWC6	-1936000	100	-1936000	0.8	12/20/2017
NQ2H	FIXED INCOME	SWPC38510 CDS USD R V 00MEVENT	'99S01CDT8	1900000	105.641647	2007191.29	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	102.157834	1838841.01	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	106.061815	2227298.12	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	104.646588	1360405.64	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		SWPC39567 CDS USD R V 00MEVENT	'99S01GVH5	1100000	100.342916	1103772.08	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	98.212897	1276767.66	1	9/20/2017
NQ2H	FIXED INCOME		SWPC39682 CDS USD P F 2.41000	'99S01HPR8	-1300000	100	-1300000	2.41	9/20/2017
NQ2H	FIXED INCOME		KRAFT FOODS INC	'50075NAU8	2000000	109.439	2188780	6.125	2/1/2018
NQ2H	FIXED INCOME		SWPC34634 CDS USD R V 00MEVENT	'99S01KQZ2	2800000	101.816275	2850855.7	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	99.173174	1983463.48	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	108.038385	3565266.71	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		SWPC34709 CDS USD R V 00MEVENT	'99S01L880	1500000	99.191891	1487878.37	1	9/20/2017
NQ2H	FIXED INCOME		SWPC34709 CDS USD P F 2.25300	'99S01L898	-1500000	100	-1500000	2.253	9/20/2017
NQ2H	FIXED INCOME		SWPC34741 CDS USD R V 00MEVENT	'99S01L4H4	1400000	104.655462	1465176.47	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	99.206763	1884928.5	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	1161600	103.079175	1197367.7	1	12/20/2017
NQ2H	FIXED INCOME		SWPC82377 CDS USD P F .80000	'99S01LX90	-1161600	100	-1161600	0.8	12/20/2017
NQ2H	FIXED INCOME		NGPL PIPECO LLC	'62912XAB0	1200000	112.143	1345716	7.119	12/15/2017
NQ2H	FIXED INCOME		NGPL PIPECO LLC	'62912XAA2	4000000	109.713	4388520	6.514	12/15/2012
NQ2H	FIXED INCOME		UBS AG STAMFORD BRH	'90261XEM0	3600000	103.566	3728376	5.875	12/20/2017
NQ2H	FIXED INCOME		NEWGATE FUNDING PLC	'919GYBII6	675522.1	144.181397	973977.21	1.245	12/15/2050
NQ2H	FIXED INCOME		SWPC37470 CDS USD R V 00MEVENT	'99S01N6H8	3600000	102.843152	3702353.47	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	102.468834	307406.5	1	12/20/2017
NQ2H	FIXED INCOME		SWPC36241 CDS USD P F .67000	'99S01O4X3	-300000	100	-300000	0.67	12/20/2017
NQ2H	CASH EQUIVALENT		MERRILL FUTURES CASH COLLATER	'59199K9X2	5700000	100	5700000	0.06	12/31/2030
NQ2H	CASH EQUIVALENT		CITIGROUP	'17499K9V1	186000	100	186000	1	12/31/2030
NQ2H	FIXED INCOME		RALI SER 2006 QO6 TR	'75114NAA2	254364.81	37.15032	94497.34	0.42606	6/25/2046
NQ2H	FIXED INCOME		UNITED STATES TREAS BDS	'912810PV4	0.01	94.664	0.01	0	1/15/2028
NQ2H	FIXED INCOME		SWU0218D7 IRS GBP R F 5.00000	'99S01XS82	200000	164.991194	329982.39	5	6/18/2013
NQ2H	FIXED INCOME		SWU0218D7 IRS GBP P V 06MLIBOR	'99S01XS90	-200000	151.690055	-303380.11	0.83625	6/18/2013
NQ2H	FIXED INCOME		WELLS FARGO MTG BKD 2006 AR4	'94983PAH1	2706582.52	30.79645	833531.33	5.75433	4/25/2036
NQ2H	FIXED INCOME	UNVER	COMMERCIAL MTG LN TR 2008 LS1	'20173WAE8	1000000	98.28981	982898.1	6.020472	12/10/2049
NQ2H	FIXED INCOME		AMERICAN EXPRESS CO	'025816AY5	1000000	113.579	1135790	7	3/19/2018
NQ2H	FIXED INCOME		SWPC38486 CDS USD R V 00MEVENT	'99S02DNE7	3600000	104.098014	3747528.5	1	3/20/2018
NQ2H	FIXED INCOME		SWPC38486 CDS USD P F .82000	'99S02DNF4	-3600000	100	-3600000	0.82	3/20/2018
NQ2H	FIXED INCOME		SWPC04C55 CDS USD R V 00MEVENT	'99S02DV57	3600000	104.366567	3757196.41	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		SWPC95R32 CDS USD R V 03MEVENT	'99S02F5Z5	2226400	98.271061	2187906.9	1	6/20/2018
NQ2H	FIXED INCOME		SWPC95R32 CDS USD P F 1.50000	'99S02F601	-2226400	100	-2226400	1.5	6/20/2018
NQ2H	FIXED INCOME		FEDERAL NATIONAL MORTGAGE ASSN	'31396YKY7	673563.35	13.32416	89746.66	6.73394	3/25/2038
NQ2H	FIXED INCOME		SWPC01B60 CDS USD R V 00MEVENT	'99S02I5T3	1600000	99.257155	1588114.48	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	100.632087	3018962.61	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	100.154508	2003090.16	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	93.27633	932763.3	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	100.632087	1006320.87	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		SWPC96T46 CDS USD R V 03MEVENT	'99S02ICW8	1000000	99.987759	999877.59	1	6/20/2013
NQ2H	FIXED INCOME		SWPC96T46 CDS USD P F 1.33000	'99S02ICX6	-1000000	100	-1000000	1.33	6/20/2013
NQ2H	FIXED INCOME		SWU0354E9 IRS USD R V 03MLIBOR	'99S02KOT7	15500000	91.79354	14227998.7	0.25763	12/17/2028
NQ2H	FIXED INCOME		SWU0354E9 IRS USD P F 5.00000	'99S02KOU4	-15500000	100	-15500000	5	12/17/2028
NQ2H	FIXED INCOME		SLM CORP	'78442FEH7	100000	101.136	101136	8.45	6/15/2018
NQ2H	FIXED INCOME		MACYS RETAIL HLDGS INC	'55616XAE7	300000	113	339000	8.875	7/15/2015
NQ2H	FIXED INCOME		SWPC30C76 CDS USD R V 03MEVENT	'99S02TTH9	3000000	99.327925	2979837.75	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		SWPC01P32 CDS USD R V 03MEVENT	'99S02TU87	1000000	95.474807	954748.07	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		SWPC01N91 CDS USD R V 03MEVENT	'99S02TVB9	1000000	100.292814	1002928.14	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	95.24027	952402.7	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	2600000	100.991478	2625778.43	1.1	9/20/2013
NQ2H	FIXED INCOME		SWPC30C68 CDS USD P V 03MEVENT	'99S02TWF9	-2600000	100	-2600000	1	9/20/2013
NQ2H	EQUITY		SWAP BANK OF AMERICA COC	'996HWB901	1240000	1	1240000	0	
NQ2H	EQUITY		SWAP MERRILL BOC	'996HXA902	-30000	1	-30000	0	
NQ2H	FIXED INCOME		CHICAGO ILL TRANSIT AUTH TRANS	'167725AB6	600000	105.605	633630	6.3	12/1/2021
NQ2H	EQUITY		SWAP DEUTSCHE COC	'996HWR906	100000	1	100000	0	
NQ2H	OPTIONS		317U694A1 GBP SWAPTION	'99XL18960	1100000	15.972326	175695.58	0	
NQ2H	FIXED INCOME		WELLS FARGO CAP XV	'949801AA2	700000	112	784000	9.75	12/31/2049
NQ2H	EQUITY		SWAP JPM CHASE BOC	'996HWW905	-120000	1	-120000	0	

NQ2H	FIXED INCOME	SWU0261E1 IRS USD R V 03MLIBOR	'99S03BGB4	1900000	91.79354	1744077.26	0.25763	12/17/2028
NQ2H	FIXED INCOME	SWU0261E1 IRS USD P F 5.00000	'99S03BGC2	-1900000	100	-1900000	5	12/17/2028
NQ2H	EQUITY	SWAP CITIBANK BOC	'996HWL909	-1200000	1	-1200000	0	
NQ2H	EQUITY	SWAP RBOS BOC	'996HXE904	-80000	1	-80000	0	
NQ2H	FIXED INCOME	SWPC299A5 CDS USD R V 00MEVENT	'99S03DRT9	200000	99.586065	199172.13	1	12/20/2013
NQ2H	FIXED INCOME	SWPC299A5 CDS USD P F 1.20000	'99S03DRU6	-200000	100	-200000	1.2	12/20/2013
NQ2H	EQUITY	SWAP BARCLAYS BOC	'996HWC909	-880000	1	-880000	0	
NQ2H	EQUITY	SWAP LEHMAN BOC	'996HWY901	236012.65	0	0	0	
NQ2H	EQUITY	LEHMAN BROTHERS INC	'918VJP909	570000	1	570000	0	
NQ2H	OPTIONS	317U746A9 IRO GBP SWAPTION	'99XM18562	2300000	15.972326	367363.49	0	
NQ2H	FIXED INCOME	SWPC0A328 CDS USD R V 03MEVENT	'99S03IHB8	892800	98.208087	876801.8	1	12/20/2018
NQ2H	FIXED INCOME	SWPC0A328 CDS USD P F 1.40000	'99S03IHC6	-892800	100	-892800	1.4	12/20/2018
NQ2H	EQUITY	SWAP BNP PARIBAS COC	'996HWH908	50000	1	50000	0	
NQ2H	FIXED INCOME	SWPC891A7 CDS USD R V 00MEVENT	'99S03NP28	1700000	96.145009	1634465.15	1	12/20/2018
NQ2H	FIXED INCOME	SWPC891A7 CDS USD P F 3.30000	'99S03NP36	-1700000	100	-1700000	3.3	12/20/2018
NQ2H	EQUITY	MERRILL LYNCH AND CO	'918WRP908	210000	1	210000	0	
NQ2H	EQUITY	MERRILL LYNCH AND CO	'918WRP908	-210000	1	-210000	0	
NQ2H	FIXED INCOME	SWU0718H3 IRS GBP R F 3.50000	'99S03SY84	1800000	157.652111	2837738	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0718H3 IRS GBP P V 06MLIBOR	'99S03SY92	-1800000	151.690055	-2730420.99	0.8375	12/17/2013
NQ2H	FIXED INCOME	SWU0207J7 IRS GBP R F 3.50000	'99S03X7Z3	600000	157.652111	945912.67	3.5	12/17/2013
NQ2H	FIXED INCOME	SWU0207J7 IRS GBP P V 06MLIBOR	'99S03X809	-600000	151.690055	-910140.33	0.8375	12/17/2013
NQ2H	FIXED INCOME	FEDERAL NATL MTG ASSN	'31397LLL1	755680.88	13.54129	102328.94	6.55394	11/25/2036
NQ2H	EQUITY	GOLDMAN SACHS BANK USA COC	'996VMH908	320000	1	320000	0	
NQ2H	FIXED INCOME	INC BK NV NETH ST CR GTEE	'45324QAB2	1900000	102.36	1944840	2.625	2/9/2012
NQ2H	FIXED INCOME	SWPC860B2 CDS USD R V 00MEVENT	'99S041O59	300000	91.163244	273489.73	1	9/20/2018
NQ2H	FIXED INCOME	SWPC860B2 CDS USD P F 4.15000	'99S041O67	-300000	100	-300000	4.15	9/20/2018
NQ2H	FIXED INCOME	SWPC912B0 CDS USD R V 03MEVENT	'99S042C50	400000	91.173459	364693.84	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	89.841002	449205.01	1	3/20/2019
NQ2H	FIXED INCOME	SWPC929B1 CDS USD P F 4.30000	'99S042HR7	-500000	100	-500000	4.3	3/20/2019
NQ2H	FIXED INCOME	SLH COLLATERAL DOM FWD LIBAILI	'916XQLII9	-570000	100	-570000	0	12/31/2060
NQ2H	FIXED INCOME	SWPC0A302 CDS USD R V 00MEVENT	'99S045XT8	3670400	98.208087	3604629.63	1	12/20/2018
NQ2H	FIXED INCOME	SWPC0A302 CDS USD P F 1.40000	'99S045XU5	-3670400	100	-3670400	1.4	12/20/2018
NQ2H	FIXED INCOME	SLH OPEN POSITION NET ASSET	'912RNEII5	481006.84	35	168352.39	0	12/31/2060
NQ2H	FIXED INCOME	LBI OPEN POSITION NET ASSET	'912RNAII3	115002.48	35	40250.87	0	12/31/2060
NQ2H	FIXED INCOME	BLACK + DECKER	'091797AP5	1500000	118.396	1775940	8.95	4/15/2014
NQ2H	FIXED INCOME	SWPC524C8 CDS USD R V 00MEVENT	'99S04BZH9	100000	102.632576	102632.58	1	6/20/2014
NQ2H	FIXED INCOME	SWPC524C8 CDS USD P F 1.00000	'99S04BZI7	-100000	100	-100000	1	6/20/2014
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5D2	500000	103.975	519875	5.95	4/1/2016
NQ2H	FIXED INCOME	CALIFORNIA ST	'13063A5F7	600000	104.057	624342	5.65	4/1/2039
NQ2H	FIXED INCOME	SFEF	'833656AE1	10000000	103.753	10375300	3.375	5/5/2014
NQ2H	FIXED INCOME	LEASEPLAN CORPORATION NV	'52205VAA3	2200000	103.332	2273304	3	5/7/2012
NQ2H	FIXED INCOME	WHIRLPOOL CORP MTN BK ENT	'96332HCC1	1000000	109.906	1099060	8	5/1/2012
NQ2H	FIXED INCOME	SWU0094L8 IRS CAD R F 5.80000	'99S04D885	7600000	99.633463	7572143.2	5.8	12/19/2023
NQ2H	FIXED INCOME	SWU0094L8 IRS CAD P V 06MCDOR	'99S04D893	-7600000	98.565867	-7491005.86	1	12/19/2023
NQ2H	FIXED INCOME	FNR 2007 75 BI	'31396W2G0	1174767.73	14.42991	169517.93	6.98394	8/25/2037
NQ2H	FIXED INCOME	SWU0123L3 IRS CAD R F 5.80000	'99S04E7Z4	5200000	99.633463	5180940.08	5.8	12/19/2023
NQ2H	FIXED INCOME	SWU0123L3 IRS CAD P V 03MCDOR	'99S04E800	-5200000	98.565867	-5125425.07	1	12/19/2023
NQ2H	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	10000000	112.454	11245400	7.375	5/15/2014
NQ2H	FIXED INCOME	SWPC699C7 CDS USD R V 00MEVENT	'99S04ETB3	8600000	100.408429	8635124.89	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	SWU0508L8 IRS GBP R F 3.00000	'99S04IGB8	400000	154.001842	616007.37	3	9/15/2011
NQ2H	FIXED INCOME	SWU0508L8 IRS GBP P V 06MLIBOR	'99S04IGC6	-400000	151.690055	-606760.22	1	9/15/2011
NQ2H	FIXED INCOME	SFEF	'833656AF8	1100000	101.745	1119195	2.25	6/11/2012
NQ2H	FIXED INCOME	BARCLAYS BANK PLC	'06739FFU0	780000	130.504	1017931.2	10.179	6/12/2021
NQ2H	FIXED INCOME	SWPC086D6 CDS USD R V 03MEVENT	'99S04KCZ4	300000	94.727051	284181.15	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	96.362897	867266.07	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	96.162888	384651.55	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	94.197721	282593.16	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	1500000	84.5	1267500	8.175	5/15/2068
NQ2H	FIXED INCOME	AMERICAN INTL GROUP	'026874BT3	1800000	104.928	1888704	8.25	8/15/2018
NQ2H	OPTIONS	317U131B0 IRO EUR SWAPTION	'99XQ39767	-1100000	0.114716	-1261.87	0	7/1/2014
NQ2H	FIXED INCOME	CITIGROUP INC	'B1Y3WLII4	600000	128.118218	768709.31	4.75	5/31/2017
NQ2H	OPTIONS	SWAPTION 317U153B3	'99XQ49451	-1200000	0.10811	-1297.32	0	7/10/2012
NQ2H	FIXED INCOME	SWU0464L0 IRS USD R V 03MLIBOR	'99S04T229	5400000	98.06453	5295484.62	0.25719	12/16/2019
NQ2H	FIXED INCOME	SWU0464L0 IRS USD P F 4.00000	'99S04T237	-5400000	100	-5400000	4	12/16/2019
NQ2H	FIXED INCOME	SWPC753D8 CDS USD R V 03MEVENT	'99S04UOQ9	400000	104.364472	417457.89	1	9/20/2019
NQ2H	FIXED INCOME	SWPC753D8 CDS USD P F 1.00000	'99S04UOR7	-400000	100	-400000	1	9/20/2019
NQ2H	FIXED INCOME	SWU0559L6 IRS USD R V 03MLIBOR	'99S04XDB8	7200000	98.06453	7060646.16	0.25719	12/16/2019
NQ2H	FIXED INCOME	SWU0559L6 IRS USD P F 4.00000	'99S04XDC6	-7200000	100	-7200000	4	12/16/2019
NQ2H	OPTIONS	317U226B6 IRO USD SWAPTION	'99XR43353	-4300000	0.02407	-1035.01	0	8/31/2010
NQ2H	FIXED INCOME	SWU0466M6 IRS USD R V 03MLIBOR	'99S051KH6	1000000	98.06453	980645.3	0.25719	12/16/2019
NQ2H	FIXED INCOME	SWU0466M6 IRS USD P F 4.00000	'99S051KI4	-1000000	100	-1000000	4	12/16/2019
NQ2H	CASH EQUIVALENT	TREASURY BILL	'912795UM1	7400000	99.993079	7399487.82	0.01	4/15/2010
NQ2H	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'78011CAE6	900000	100.435	903915	1.45	10/20/2011
NQ2H	OPTIONS	317U294B3 IRO USD SWAPTION	'99XS21928	-7900000	0.03089	-2440.31	0	
NQ2H	OPTIONS	317U297B0 SWAPTION IRO USD 10Y	'99XS22942	-4000000	0.00001	-0.4	0	4/19/2010
NQ2H	OPTIONS	317U301B4 IRO USD SWAPTION	'99XS24393	-2100000	0.00161	-33.81	0	

NQ2H	CASH EQUIVALENT		UNITED STATES TREAS BILLS	'912795UN9	58000	99.985121	57991.37	0.151313	4/22/2010
NQ2H	OPTIONS		317U308B7 IRO USD SWAPTION	'99XS31828	-7800000	0.03089	-2409.42	0	
NQ2H	OPTIONS		317U306B9 SWAPTION IRO USD 10Y	'99XS30747	-7800000	0.00001	-0.78	0	4/19/2010
NQ2H	OPTIONS		317U307B8 IRO USD SWAPTION	'99XS31810	-1200000	0.03089	-370.68	0	
NQ2H	FIXED INCOME		WI TREASURY N/B	'912828LT5	10000	100.348	10034.8	1	10/31/2011
NQ2H	CASH EQUIVALENT		TREASURY BILL	'912795UP4	2500000	99.990333	2499758.33	0.144521	4/29/2010
NQ2H	FIXED INCOME		GLDR 2008 2 A	'B3FJ39II5	68801.1	136.79835	94118.77	4	10/20/2016
NQ2H	OPTIONS		317U350B4 IRO USD 7Y SWAPION	'99XS61692	-1200000	0.00161	-19.32	0	
NQ2H	FIXED INCOME		SWPC766E1 CDS USD R F .81000	'99S056X57	1800000	101.108493	1819952.87	0.81	12/20/2014
NQ2H	FIXED INCOME		SWPC766E1 CDS USD P V 03MEVENT	'99S056X65	-1800000	100	-1800000	1	12/20/2014
NQ2H	CASH EQUIVALENT		BARCLAYS CAPITAL REPO	'068992007	1634000	100	1634000	0.34	11/6/2011
NQ2H	OPTIONS		317U383B5 SWAPTION IRO USD 7YC	'99XS98298	-1500000	0.00161	-24.15	0	
NQ2H	FIXED INCOME		SWPC086F1 CDS USD R F .85000	'99S05A1K0	500000	101.288657	506443.29	0.85	12/20/2014
NQ2H	FIXED INCOME		SWPC086F1 CDS USD P V 03MEVENT	'99S05A1L8	-500000	100	-500000	1	12/20/2014
NQ2H	FIXED INCOME		SWU0855M5 IRS USD R V 03MLIBOR	'99S05A7Z1	2200000	91.79354	2019457.88	0.25344	12/17/2028
NQ2H	FIXED INCOME		SWU0855M5 IRS USD P F 5.00000	'99S05A807	-2200000	100	-2200000	5	12/17/2028
NQ2H	CASH EQUIVALENT		BANK OF AMERICA NA REPO	'06199D000	1600000	100	1600000	0.35	12/7/2011
NQ2H	FIXED INCOME		CIT GROUP INC NEW	'125581FT0	284238	97.25	276421.46	7	5/1/2013
NQ2H	FIXED INCOME		CIT GROUP INC NEW	'125581FV5	126358	93.25	117828.84	7	5/1/2015
NQ2H	FIXED INCOME		CIT GROUP INC	'125581FW3	210600	92.25	194278.5	7	5/1/2016
NQ2H	FIXED INCOME		CIT GROUP INC	'125581FX1	294837	92.25	271987.13	7	5/1/2017
NQ2H	FIXED INCOME		CIT GROUP INC NEW	'125581FU7	226358	94.5	213908.31	7	5/1/2014
NQ2H	FUTURE		S+P 500 E MINI INDEX FUTURES	'99XS15441	-10350	1165.2	0	0	6/18/2010
NQ2H	CASH EQUIVALENT		BARCLAYS CAPITAL REPO	'068992007	360000	100	360000	0.34	12/29/2011
NQ2H	OPTIONS		317U444B2 IRO 10Y RYL USD C3.5	'99XT69081	-1200000	0.04371	-524.52	0	
NQ2H	FIXED INCOME		SWPC401F9 CDS USD R V 03MEVENT	'99S05EUT1	100000	95.369707	95369.71	1	3/20/2012
NQ2H	FIXED INCOME		SWPC401F9 CDS USD P F 5.00000	'99S05EUU8	-100000	100	-100000	5	3/20/2012
NQ2H	FIXED INCOME		SWPC421F5 CDS USD R V 03MEVENT	'99S05EZ82	300000	103.891954	311675.86	1	9/20/2015
NQ2H	FIXED INCOME		SWPC421F5 CDS USD P F 1.00000	'99S05EZ90	-300000	100	-300000	1	9/20/2015
NQ2H	FIXED INCOME		SWPC419F9 CDS USD R V 03MEVENT	'99S05EZB5	1000000	99.790673	997906.73	1	6/20/2012
NQ2H	FIXED INCOME		SWPC419F9 CDS USD P F 1.00000	'99S05EZC3	-1000000	100	-1000000	1	6/20/2012
NQ2H	FIXED INCOME		SWPC429F7 CDS USD R V 03MEVENT	'99S05F681	400000	100.085733	400342.93	1	12/20/2011
NQ2H	FIXED INCOME		SWPC429F7 CDS USD P F 1.00000	'99S05F699	-400000	100	-400000	1	12/20/2011
NQ2H	FIXED INCOME		SWU0058N8 IRS USD R V 03MLIBOR	'99S05F6B4	2900000	99.32977	2880563.33	1	6/16/2020
NQ2H	FIXED INCOME		SWU0058N8 IRS USD P F 4.00000	'99S05F6C2	-2900000	100	-2900000	4	6/16/2020
NQ2H	FUTURE		S+P 500 INDEX FUTURES	'99XS40357	214000	1165.2	0	0	6/17/2010
NQ2H	FIXED INCOME		INTESA SANPAOLO SPA	'46115LUQ9	600000	99.962	599772	0.75125	1/19/2012
NQ2H	OPTIONS		317U475B4 10 YR GLM IRO SWAPTI	'99XT99245	-3000000	0.2399	-7197	0	
NQ2H	OPTIONS		317U474B5 10YR GLM IRO SWAPTIO	'99XT99252	-3000000	0.3028	-9084	0	
NQ2H	FIXED INCOME		SWPC565F1 CDS USD R V 03MEVENT	'99S05HQT9	400000	100.347538	401390.15	1	9/20/2012
NQ2H	FIXED INCOME		SWPC565F1 CDS USD P F 1.00000	'99S05HQU6	-400000	100	-400000	1	9/20/2012
NQ2H	OPTIONS		SWAPTION 317U481B6	'99XU00240	-1600000	0.3028	-4844.8	0	6/14/2010
NQ2H	OPTIONS		SWAPTION 317U480B7	'99XU00315	-1600000	0.2399	-3838.4	0	6/14/2010
NQ2H	FIXED INCOME		SWPC617F9 CDS USD R V 03MEVENT	'99S05I487	700000	85.345797	597420.58	1	9/20/2018
NQ2H	FIXED INCOME		SWPC617F9 CDS USD P F 5.00000	'99S05I495	-700000	100	-700000	5	9/20/2018
NQ2H	FIXED INCOME		WI TREASURY SEC	'912828MK3	2100000	99.289	2085069	3.125	1/31/2017
NQ2H	FIXED INCOME		SWU0A0GK5 IRS USD R V 00MFRA	'99S05ICT2	2100000	101.280883	2126898.54	0	7/26/2010
NQ2H	FIXED INCOME		SWU0A0GK5 IRS USD P F 4.50000	'99S05ICU9	-2100000	100	-2100000	4.5	7/26/2010
NQ2H	FIXED INCOME		SWU0A0GJ8 IRS USD R V 00MFRA	'99S05ICW5	1700000	101.280883	1721775.01	1	7/26/2010
NQ2H	FIXED INCOME		SWU0A0GJ8 IRS USD P F 4.50000	'99S05ICX3	-1700000	100	-1700000	4.5	7/26/2010
NQ2H	FIXED INCOME		SWU095353 IRS USD R V 00MFRA	'99S05ICZ8	200000	101.280883	202561.77	1	7/26/2010
NQ2H	FIXED INCOME		SWU095353 IRS USD P F 4.50000	'99S05ID04	-200000	100	-200000	4.5	7/26/2010
NQ2H	FIXED INCOME		SWPC594F6 CDS USD R V 00MEVENT	'99S05HY52	4701957.23	114.65	5390793.96	1	7/25/2045
NQ2H	FIXED INCOME		SWPC594F6 CDS USD P F .18000	'99S05HY60	-4701957.23	100	-4701957.23	0.18	7/25/2045
NQ2H	FIXED INCOME		SWPC685F6 CDS USD R V 03MEVENT	'99S05IU88	400000	99.83784	399351.36	1	3/20/2012
NQ2H	FIXED INCOME		SWPC685F6 CDS USD P F 1.00000	'99S05IU96	-400000	100	-400000	1	3/20/2012
NQ2H	FIXED INCOME		SWPC695F4 CDS USD R V 03MEVENT	'99S05IUE5	400000	102.387993	409551.97	1	3/20/2014
NQ2H	FIXED INCOME		SWPC695F4 CDS USD P F 1.00000	'99S05IUF2	-400000	100	-400000	1	3/20/2014
NQ2H	OPTIONS		U S TREAS NOTES 10YR FUTURE	'99XU10991	-22000	0.125	-2750	0	
NQ2H	OPTIONS		U S TREAS NOTES 10YR	'99XU11007	-22000	0.046875	-1031.25	0	
NQ2H	FIXED INCOME		SWPC772F0 CDS USD R F 1.00000	'99S05JJQ9	200000	100.407225	200814.45	1	3/20/2011
NQ2H	FIXED INCOME		SWPC772F0 CDS USD P V 00MEVENT	'99S05JJR7	-200000	100	-200000	1	3/20/2011
NQ2H	FIXED INCOME		SWPC789F1 CDS USD R F 1.00000	'99S05JQQ1	100000	100.564029	100564.03	1	3/20/2011
NQ2H	FIXED INCOME		SWPC789F1 CDS USD P V 03MEVENT	'99S05JQR9	-100000	100	-100000	1	3/20/2011
NQ2H	FIXED INCOME		SWPC787F3 CDS USD R F 1.00000	'99S05JQN8	100000	100.407225	100407.23	1	3/20/2011
NQ2H	FIXED INCOME		SWPC787F3 CDS USD P V 03MEVENT	'99S05JQO6	-100000	100	-100000	1	3/20/2011
NQ2H	FIXED INCOME		SWU058948 IRS BRL R F 11.57000	'99S05JST3	13000000	56.433959	7336414.7	11.57	1/2/2012
NQ2H	FIXED INCOME		SWU058948 IRS BRL P V 00MCETIP	'99S05JSU0	-13000000	56.031826	-7284137.39	1	1/2/2012
NQ2H	FIXED INCOME		US TREASURY N/B	'912828MP2	700000	98.297	688079	3.625	2/15/2020
NQ2H	FIXED INCOME		FNR 2006 58 EF	'31395ND79	1014592.44	99.77774	1012337.41	0.94606	7/25/2036
NQ2H	CASH		AUSTRALIAN DOLLAR	'AUD	1000.06	0.91785	917.9	0	
NQ2H	CASH		CANADIAN DOLLAR	'CAD	61213.63	0.985659	60335.74	0	
NQ2H	CASH		EURO CURRENCY	'EUR	94548.91	1.353099	127934.07	0	
NQ2H	CASH		POUND STERLING	'GBP	-1.15	1.516901	-1.74	0	
NQ2H	CASH		JAPANESE YEN	'JPY	8	0.010702	0.09	0	
NQ2H	CASH		MEXICAN PESO (NEW)	'MXN	46168.29	0.081134	3745.83	0	
NQ2H	CASH		US DOLLAR	'USD	636557.17	1	636557.17	0	
NQ2I	EQUITY	JCP	J.C. PENNEY CO INC	'708160106	8100	32.17	260577	0	
NQ2I	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	6600	37.73	249018	0	
NQ2I	EQUITY	SO	SOUTHERN CO	'842587107	8000	33.16	265280	0	
NQ2I	EQUITY	TE	TECO ENERGY INC	'872375100	16200	15.89	257418	0	
NQ2I	EQUITY	UNM	UNUM GROUP	'91529Y106	10800	24.77	267516	0	
NQ2I	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	6600	40.72	268752	0	

NQ2I	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	6100	44.54	271694	0
NQ2I	EQUITY	PKI	PERKINELMER INC	'714046109	11000	23.9	262900	0
NQ2I	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	4500	57.84	260280	0
NQ2I	EQUITY	AKS	AK STEEL HOLDING CORP	'001547108	11800	22.86	269748	0
NQ2I	EQUITY	AYE	ALLEGHENY ENERGY INC	'017361106	11600	23	266800	0
NQ2I	EQUITY	ALL	ALLSTATE CORP	'020002101	8100	32.31	261711	0
NQ2I	EQUITY	AEE	AMEREN CORPORATION	'023608102	9900	26.08	258192	0
NQ2I	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	7700	34.18	263186	0
NQ2I	EQUITY	APA	APACHE CORP	'037411105	2700	101.5	274050	0
NQ2I	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	9200	28.9	265880	0
NQ2I	EQUITY	AN	AUTONATION INC	'05329W102	13761	18.08	248798.88	0
NQ2I	EQUITY	CMS	CMS ENERGY CORP	'125896100	17100	15.46	264366	0
NQ2I	EQUITY	CSX	CSX CORP	'126408103	5200	50.9	264680	0
NQ2I	EQUITY	CINF	CINCINNATI FINANCIAL CORP	'172062101	8900	28.9	257210	0
NQ2I	EQUITY	CCE	COCA COLA ENTERPRISES	'191219104	9700	27.66	268302	0
NQ2I	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	5800	44.54	258332	0
NQ2I	EQUITY	CEG	CONSTELLATION ENERGY GROUP	'210371100	7100	35.11	249281	0
NQ2I	EQUITY	CMI	CUMMINS INC	'231021106	4400	61.95	272580	0
NQ2I	EQUITY	DHI	DR HORTON INC	'23331A109	20500	12.6	258300	0
NQ2I	EQUITY	DTE	DTE ENERGY COMPANY	'233331107	5600	44.6	249760	0
NQ2I	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	4100	64.43	264163	0
NQ2I	EQUITY	SWK	STANLEY BLACK DECKER INC	'854502101	4494	57.41	258000.54	0
NQ2I	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	18900	14.16	267624	0
NQ2I	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	16200	16.87	273294	0
NQ2I	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	6300	42.66	268758	0
NQ2I	EQUITY	TSS	TOTAL SYSTEM SERVICES INC	'891906109	16462	15.66	257794.92	0
NQ2I	EQUITY	VTR	VENTAS INC	'92276F100	5500	47.48	261140	0
NQ2I	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	4300	61.29	263547	0
NQ2I	EQUITY	RHT	RED HAT INC	'756577102	8800	29.27	257576	0
NQ2I	EQUITY	MDP	MEREDITH CORP	'589433101	7700	34.41	264957	0
NQ2I	EQUITY	NVLS	NOVELLUS SYSTEMS INC	'670008101	10700	25	267500	0
NQ2I	EQUITY	PCL	PLUM CREEK TIMBER CO	'729251108	6500	38.91	252915	0
NQ2I	EQUITY	INTU	INTUIT INC	'461202103	7600	34.34	260984	0
NQ2I	EQUITY	WFMI	WHOLE FOODS MARKET INC	'966837106	7000	36.15	253050	0
NQ2I	EQUITY	LUK	LEUCADIA NATIONAL CORP	'527288104	10500	24.81	260505	0
NQ2I	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	48500	5.37	260445	0
NQ2I	EQUITY	SYK	STRYKER CORP	'863667101	4500	57.22	257490	0
NQ2I	EQUITY	EL	ESTEE LAUDER COMPANIES CL A	'518439104	4100	64.87	265967	0
NQ2I	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	5700	47.47	270579	0
NQ2I	EQUITY	MOLX	MOLEX INC	'608554101	12600	20.86	262836	0
NQ2I	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	4700	55.26	259722	0
NQ2I	EQUITY	JWN	NORDSTROM INC	'655664100	6600	40.85	269610	0
NQ2I	EQUITY	K	KELLOGG CO	'487836108	4700	53.43	251121	0
NQ2I	EQUITY	UNP	UNION PACIFIC CORP	'907818108	3600	73.3	263880	0
NQ2I	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	13400	19.7	263980	0
NQ2I	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	5400	49.41	266814	0
NQ2I	EQUITY	ARG	AIRGAS INC	'009363102	4200	63.62	267204	0
NQ2I	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	11400	23.64	269496	0
NQ2I	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	10500	24.72	259560	0
NQ2I	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	5700	46.78	266646	0
NQ2I	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	2100	126.71	266091	0
NQ2I	EQUITY	DGX	QUEST DIAGNOSTICS	'74834L100	4400	58.29	256476	0
NQ2I	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	5700	46.87	267159	0
NQ2I	EQUITY	TSO	TESORO CORP	'881609101	19600	13.9	272440	0
NQ2I	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	19200	13.48	258816	0
NQ2I	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	7300	36.8	268640	0
NQ2I	EQUITY	CELG	CELGENE CORP	'151020104	4100	61.96	254036	0
NQ2I	EQUITY	CEPH	CEPHALON INC	'156708109	3700	67.78	250786	0
NQ2I	EQUITY	CTSH	COGNIZANT TECH SOLUTIONS A	'192446102	5100	50.98	259998	0
NQ2I	EQUITY	FLIR	FLIR SYSTEMS INC	'302445101	9300	28.2	262260	0
NQ2I	EQUITY	FLS	FLOWSERVE CORP	'34354P105	2400	110.27	264648	0
NQ2I	EQUITY	IRM	IRON MOUNTAIN INC	'462846106	9500	27.4	260300	0
NQ2I	EQUITY	KG	KING PHARMACEUTICALS INC	'495582108	22100	11.76	259896	0
NQ2I	EQUITY	SRCL	STERICYCLE INC	'858912108	4800	54.5	261600	0
NQ2I	EQUITY	TER	TERADYNE INC	'880770102	23700	11.17	264729	0
NQ2I	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	7000	38.03	266210	0
NQ2I	EQUITY	VAR	VARIAN MEDICAL SYSTEMS INC	'92220P105	4800	55.33	265584	0
NQ2I	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	6800	38.99	265132	0
NQ2I	EQUITY	APH	AMPHENOL CORP CL A	'032095101	6000	42.19	253140	0
NQ2I	EQUITY	AIV	APARTMENT INVT MGMT CO A	'03748R101	14686	18.41	270369.26	0
NQ2I	EQUITY	BJS	BJ SERVICES CO	'055482103	12700	21.4	271780	0
NQ2I	EQUITY	BLL	BALL CORP	'058498106	4700	53.38	250886	0
NQ2I	EQUITY	FII	FEDERATED INVESTORS INC CL B	'314211103	9800	26.38	258524	0
NQ2I	EQUITY	MTB	M + T BANK CORP	'55261F104	3200	79.38	254016	0
NQ2I	EQUITY	AON	AON CORP	'037389103	6100	42.71	260531	0
NQ2I	EQUITY	DV	DEVRY INC	'251893103	3900	65.2	254280	0
NQ2I	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	6900	36.92	254748	0
NQ2I	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	2600	101.76	264576	0
NQ2I	EQUITY	XL	XL CAPITAL LTD CLASS A	'G98255105	13500	18.9	255150	0
NQ2I	EQUITY	NEM	NEWMONT MINING CORP	'651639106	5000	50.93	254650	0
NQ2I	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	20300	13.59	275877	0
NQ2I	EQUITY	FCX	FREEPORT MCMORAN COPPER	'35671D857	3200	83.54	267328	0
NQ2I	EQUITY	BBT	BB+T CORP	'054937107	8500	32.39	275315	0

NQ2I	EQUITY	CMA	COMERICA INC	'200340107	6900	38.04	262476	0
NQ2I	EQUITY	GAS	NICOR INC	'654086107	6300	41.92	264096	0
NQ2I	EQUITY	SRE	SEMPRA ENERGY	'816851109	5300	49.9	264470	0
NQ2I	EQUITY	LM	LEGG MASON INC	'524901105	9100	28.67	260897	0
NQ2I	EQUITY	PGR	PROGRESSIVE CORP	'743315103	13900	19.09	265351	0
NQ2I	EQUITY	WPO	WASHINGTON POST CLASS B	'939640108	560	444.18	248740.8	0
NQ2I	EQUITY	AMZN	AMAZON.COM INC	'023135106	1900	135.73	257887	0
NQ2I	EQUITY	MCK	MCKESSON CORP	'58155Q103	4000	65.72	262880	0
NQ2I	EQUITY	BMS	BEMIS COMPANY	'081437105	9200	28.72	264224	0
NQ2I	EQUITY	RL	POLO RALPH LAUREN CORP	'731572103	3100	85.04	263624	0
NQ2I	EQUITY	CTAS	CINTAS CORP	'172908105	9600	28.09	269664	0
NQ2I	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	8700	30.43	264741	0
NQ2I	EQUITY	FAST	FASTENAL CO	'311900104	5500	47.99	263945	0
NQ2I	EQUITY	LLL	L 3 COMMUNICATIONS HLDGS INC	'502424104	2800	91.63	256564	0
NQ2I	EQUITY	QLGC	QLOGIC CORP	'747277101	13000	20.3	263900	0
NQ2I	EQUITY	ETFC	E TRADE FINANCIAL CORP	'269246104	156600	1.65	258390	0
NQ2I	EQUITY	EBAY	EBAY INC	'278642103	9800	26.95	264110	0
NQ2I	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	4500	59.45	267525	0
NQ2I	EQUITY	EOG	EOG RESOURCES INC	'26875P101	2900	92.94	269526	0
NQ2I	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	7600	34.17	259692	0
NQ2I	EQUITY	LNC	LINCOLN NATIONAL CORP	'534187109	8864	30.7	272124.8	0
NQ2I	EQUITY	L	LOEWS CORP	'540424108	7100	37.28	264688	0
NQ2I	EQUITY	NI	NISOURCE INC	'65473P105	16900	15.8	267020	0
NQ2I	EQUITY	OKE	ONEOK INC	'682680103	5800	45.65	264770	0
NQ2I	EQUITY	HD	HOME DEPOT INC	'437076102	7900	32.35	255565	0
NQ2I	EQUITY	LSI	LSI CORP	'502161102	42100	6.12	257652	0
NQ2I	EQUITY	LXK	LEXMARK INTERNATIONAL INC A	'529771107	7400	36.08	266992	0
NQ2I	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	7200	35.65	256680	0
NQ2I	EQUITY	MDT	MEDTRONIC INC	'585055106	5600	45.03	252168	0
NQ2I	EQUITY	MSFT	MICROSOFT CORP	'594918104	8900	29.27	260503	0
NQ2I	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	24700	10.39	256633	0
NQ2I	EQUITY	MS	MORGAN STANLEY	'617446448	9100	29.29	266539	0
NQ2I	EQUITY	MOT	MOTOROLA INC	'620076109	37300	7.02	261846	0
NQ2I	EQUITY	NSM	NATIONAL SEMICONDUCTOR CORP	'637640103	18300	14.45	264435	0
NQ2I	EQUITY	OMC	OMNICOM GROUP	'681919106	6400	38.81	248384	0
NQ2I	EQUITY	ORCL	ORACLE CORP	'68389X105	10068	25.69	258646.92	0
NQ2I	EQUITY	PFE	PFIZER INC	'717081103	15423	17.15	264504.45	0
NQ2I	EQUITY	PX	PRAXAIR INC	'74005P104	3100	83	257300	0
NQ2I	EQUITY	Q	QWEST COMMUNICATIONS INTL	'749121109	50900	5.22	265698	0
NQ2I	EQUITY	SWY	SAFEWAY INC	'786514208	10700	24.86	266002	0
NQ2I	EQUITY	TLAB	TELLABS INC	'879664100	35900	7.57	271763	0
NQ2I	EQUITY	WMT	WAL MART STORES INC	'931142103	4800	55.6	266880	0
NQ2I	EQUITY	WAT	WATERS CORP	'941848103	4000	67.54	270160	0
NQ2I	EQUITY	WFC	WELLS FARGO + CO	'949746101	8473	31.12	263679.76	0
NQ2I	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	4500	58.2	261900	0
NQ2I	EQUITY	HRB	H+R BLOCK INC	'093671105	14300	17.8	254540	0
NQ2I	EQUITY	CB	CHUBB CORP	'171232101	5100	51.85	264435	0
NQ2I	EQUITY	GPC	GENUINE PARTS CO	'372460105	6300	42.24	266112	0
NQ2I	EQUITY	IFF	INTL FLAVORS + FRAGRANCES	'459506101	5600	47.67	266952	0
NQ2I	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	4200	62.88	264096	0
NQ2I	EQUITY	MAS	MASCO CORP	'574599106	17800	15.52	276256	0
NQ2I	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	4596	59.7	274381.2	0
NQ2I	EQUITY	TMK	TORCHMARK CORP	'891027104	5000	53.51	267550	0
NQ2I	EQUITY	D	DOMINION RESOURCES INC/VA	'25746U109	6400	41.11	263104	0
NQ2I	EQUITY	EMN	EASTMAN CHEMICAL COMPANY	'277432100	4200	63.68	267456	0
NQ2I	EQUITY	ETR	ENTERGY CORP	'29364G103	3200	81.35	260320	0
NQ2I	EQUITY	FMC	FMC CORP	'302491303	4300	60.54	260322	0
NQ2I	EQUITY	FPL	FPL GROUP INC	'302571104	5300	48.33	256149	0
NQ2I	EQUITY	FE	FIRSTENERGY CORP	'337932107	6800	39.09	265812	0
NQ2I	EQUITY	FO	FORTUNE BRANDS INC	'349631101	5400	48.51	261954	0
NQ2I	EQUITY	GR	GOODRICH CORP	'382388106	3800	70.52	267976	0
NQ2I	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	19400	12.64	245216	0
NQ2I	EQUITY	HP	HELMERICH + PAYNE	'423452101	7100	38.08	270368	0
NQ2I	EQUITY	HUM	HUMANA INC	'444859102	5600	46.77	261912	0
NQ2I	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	10500	24.61	258405	0
NQ2I	EQUITY	KEY	KEYCORP	'493267108	33300	7.75	258075	0
NQ2I	EQUITY	LEN	LENNAR CORP CL A	'526057104	14700	17.21	252987	0
NQ2I	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	3200	83.22	266304	0
NQ2I	EQUITY	WFR	MEMC ELECTRONIC MATERIALS	'552715104	17200	15.33	263676	0
NQ2I	EQUITY	NSC	NORFOLK SOUTHERN CORP	'655844108	4800	55.89	268272	0
NQ2I	EQUITY	NU	NORTHEAST UTILITIES	'664397106	9400	27.64	259816	0
NQ2I	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	4000	65.57	262280	0
NQ2I	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	3000	84.54	253620	0
NQ2I	EQUITY	OI	OWENS ILLINOIS INC	'690768403	7500	35.54	266550	0
NQ2I	EQUITY	PCG	P G + E CORP	'69331C108	6000	42.42	254520	0
NQ2I	EQUITY	PPL	PPL CORPORATION	'69351T106	9500	27.71	263245	0
NQ2I	EQUITY	PTV	PACTIV CORPORATION	'695257105	9900	25.18	249282	0
NQ2I	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	4900	56.32	275968	0
NQ2I	EQUITY	PEG	PUBLIC SERVICE ENTERPRISE GP	'744573106	9000	29.52	265680	0
NQ2I	EQUITY	PHM	PULTE GROUP INC	'745867101	22913	11.25	257771.25	0
NQ2I	EQUITY	STR	QUESTAR CORP	'748356102	6200	43.2	267840	0
NQ2I	EQUITY	R	RYDER SYSTEM INC	'783549108	6858	38.76	265816.08	0
NQ2I	EQUITY	SCG	SCANA CORP	'80589M102	6700	37.59	251853	0

NQ2I	EQUITY	SUN	SUNOCO INC	'86764P109	9200	29.71	273332	0
NQ2I	EQUITY	SVU	SUPERVALU INC	'868536103	16040	16.68	267547.2	0
NQ2I	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	46500	5.72	265980	0
NQ2I	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	5100	51.44	262344	0
NQ2I	EQUITY	MRO	MARATHON OIL CORP	'565849106	8500	31.64	268940	0
NQ2I	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	6200	41.26	255812	0
NQ2I	EQUITY	KO	COCA COLA CO/THE	'191216100	4900	55	269500	0
NQ2I	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	8332	31.52	262624.64	0
NQ2I	EQUITY	NKE	NIKE INC CL B	'654106103	3700	73.5	271950	0
NQ2I	EQUITY	SLE	SARA LEE CORP	'803111103	18214	13.93	253721.02	0
NQ2I	EQUITY	ADI	ANALOG DEVICES INC	'032654105	9200	28.82	265144	0
NQ2I	EQUITY	BMC	BMC SOFTWARE INC	'055921100	6800	38	258400	0
NQ2I	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	6100	43.76	266936	0
NQ2I	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	7100	36.03	255813	0
NQ2I	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	4600	54.49	250654	0
NQ2I	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	9300	28.07	261051	0
NQ2I	EQUITY	IPG	INTERPUBLIC GROUP OF COS INC	'460690100	31300	8.32	260416	0
NQ2I	EQUITY	KR	KROGER CO	'501044101	12400	21.66	268584	0
NQ2I	EQUITY	PEP	PEPSICO INC	'713448108	3978	66.16	263184.48	0
NQ2I	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	4100	64.41	264081	0
NQ2I	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	4000	67.68	270720	0
NQ2I	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	17300	15.2	262960	0
NQ2I	EQUITY	SNA	SNAP ON INC	'833034101	5900	43.34	255706	0
NQ2I	EQUITY	APC	ANADARKO PETROLEUM CORP	'032511107	3500	72.83	254905	0
NQ2I	EQUITY	DE	DEERE + CO	'244199105	4300	59.46	255678	0
NQ2I	EQUITY	KIM	KIMCO REALTY CORP	'49446R109	16600	15.64	259624	0
NQ2I	EQUITY	TIF	TIFFANY + CO	'886547108	5600	47.49	265944	0
NQ2I	EQUITY	AVP	AVON PRODUCTS INC	'054303102	7900	33.87	267573	0
NQ2I	EQUITY	LTD	LTD BRANDS INC	'532716107	10700	24.62	263434	0
NQ2I	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	3544	75.7	268280.8	0
NQ2I	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	12300	21.82	268386	0
NQ2I	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	2988	86.35	258013.8	0
NQ2I	EQUITY	BXP	BOSTON PROPERTIES INC	'101121101	3500	75.44	264040	0
NQ2I	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	6800	39.15	266220	0
NQ2I	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	7500	34.85	261375	0
NQ2I	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	5800	45.48	263784	0
NQ2I	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	5800	45.23	262334	0
NQ2I	EQUITY	NVDA	NVIDIA CORP	'67066G104	15050	17.38	261569	0
NQ2I	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	9700	29.11	282367	0
NQ2I	EQUITY	SNDK	SANDISK CORP	'80004C101	7600	34.63	263188	0
NQ2I	EQUITY	SYMC	SYMANTEC CORP	'871503108	14900	16.92	252108	0
NQ2I	EQUITY	BDX	BECTON DICKINSON AND CO	'075887109	3400	78.73	267682	0
NQ2I	EQUITY	CTL	CENTURYTEL INC	'156700106	7553	35.46	267829.38	0
NQ2I	EQUITY	C	CITIGROUP INC	'172967101	65100	4.05	263655	0
NQ2I	EQUITY	CLX	CLOROX COMPANY	'189054109	3900	64.14	250146	0
NQ2I	EQUITY	CAG	CONAGRA FOODS INC	'205887102	10400	25.07	260728	0
NQ2I	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	2400	110.9	266160	0
NQ2I	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	3400	77.2	262480	0
NQ2I	EQUITY	HAS	HASBRO INC	'418056107	6900	38.28	264132	0
NQ2I	EQUITY	HNZ	HJ HEINZ CO	'423074103	5800	45.61	264538	0
NQ2I	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	6100	45.27	276147	0
NQ2I	EQUITY	MYL	MYLAN INC	'628530107	11900	22.71	270249	0
NQ2I	EQUITY	ODP	OFFICE DEPOT INC	'676220106	32800	7.98	261744	0
NQ2I	EQUITY	PG	PROCTER + GAMBLE CO	'742718109	4224	63.27	267252.48	0
NQ2I	EQUITY	AES	AES CORP	'00130H105	24000	11	264000	0
NQ2I	EQUITY	AA	ALCOA INC	'013817101	18700	14.24	266288	0
NQ2I	EQUITY	AMGN	AMGEN INC	'031162100	4400	59.76	262944	0
NQ2I	EQUITY	AAPL	APPLE INC	'037833100	1100	234.93	258423	0
NQ2I	EQUITY	BBY	BEST BUY CO INC	'086516101	6400	42.54	272256	0
NQ2I	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	36751	7.22	265342.22	0
NQ2I	EQUITY	CVS	CVS CAREMARK CORP	'126650100	7261	36.56	265462.16	0
NQ2I	EQUITY	COF	CAPITAL ONE FINANCIAL CORP	'14040H105	6400	41.41	265024	0
NQ2I	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	10200	26.03	265506	0
NQ2I	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	7800	34.91	272298	0
NQ2I	EQUITY	EMC	EMC CORP/MASS	'268648102	13900	18.04	250756	0
NQ2I	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	4000	66.98	267920	0
NQ2I	EQUITY	GPS	GAP INC/THE	'364760108	11423	23.11	263985.53	0
NQ2I	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	14500	18.2	263900	0
NQ2I	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	4800	53.15	255120	0
NQ2I	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	4600	56.36	259256	0
NQ2I	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	19900	13.22	263078	0
NQ2I	EQUITY	STI	SUNTRUST BANKS INC	'867914103	10100	26.79	270579	0
NQ2I	EQUITY	TJX	TJX COMPANIES INC	'872540109	5900	42.52	250868	0
NQ2I	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	5400	47.24	255096	0
NQ2I	EQUITY	WAG	WALGREEN CO	'931422109	7100	37.09	263339	0
NQ2I	EQUITY	WY	WEYERHAEUSER CO	'962166104	5714	45.27	258672.78	0
NQ2I	EQUITY	WMB	WILLIAMS COS INC	'969457100	11600	23.1	267960	0
NQ2I	EQUITY	XLNX	XILINX INC	'983919101	10300	25.5	262650	0
NQ2I	EQUITY	YHOO	YAHOO INC	'984332106	16200	16.53	267786	0
NQ2I	EQUITY	ALTR	ALTERA CORPORATION	'021441100	10900	24.31	264979	0
NQ2I	EQUITY	VRSN	VERISIGN INC	'92343E102	10200	26.01	265302	0
NQ2I	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	9500	28.42	269990	0
NQ2I	EQUITY	NYT	NEW YORK TIMES CO CL A	'650111107	22600	11.13	251538	0

NQ2I	EQUITY	ERTS	ELECTRONIC ARTS INC	'285512109	14200	18.66	264972	0
NQ2I	EQUITY	FDO	FAMILY DOLLAR STORES	'307000109	7199	36.61	263555.39	0
NQ2I	EQUITY	AFL	AFLAC INC	'001055102	4900	54.29	266021	0
NQ2I	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	16200	16.19	262278	0
NQ2I	EQUITY	MET	METLIFE INC	'59156R108	6248	43.34	270788.32	0
NQ2I	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	9000	28.28	254520	0
NQ2I	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	14200	18.69	265398	0
NQ2I	EQUITY	SPLS	STAPLES INC	'855030102	11300	23.39	264307	0
NQ2I	EQUITY	RRD	RR DONNELLEY + SONS CO	'257867101	12100	21.35	258335	0
NQ2I	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	14100	18.45	260145	0
NQ2I	EQUITY	SIAL	SIGMA ALDRICH	'826552101	4900	53.66	262934	0
NQ2I	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	7400	35.37	261738	0
NQ2I	EQUITY	BCR	CR BARD INC	'067383109	3100	86.62	268522	0
NQ2I	EQUITY	FRX	FOREST LABORATORIES INC	'345838106	8100	31.36	254016	0
NQ2I	EQUITY	HRL	HORMEL FOODS CORP	'440452100	6100	42.01	256261	0
NQ2I	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	4900	53.99	264551	0
NQ2I	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	14952	17.85	266893.2	0
NQ2I	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	5200	50.34	261768	0
NQ2I	EQUITY	GWW	WW GRAINGER INC	'384802104	2400	108.12	259488	0
NQ2I	EQUITY	HRS	HARRIS CORP	'413875105	5300	47.49	251697	0
NQ2I	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	2100	128.25	269325	0
NQ2I	EQUITY	PLL	PALL CORP	'696429307	6300	40.49	255087	0
NQ2I	EQUITY	S	SPRINT NEXTEL CORP	'852061100	71500	3.8	271700	0
NQ2I	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	5100	52.68	268668	0
NQ2I	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	9876	26.7	263689.2	0
NQ2I	EQUITY	DOW	DOW CHEMICAL	'260543103	8700	29.57	257259	0
NQ2I	EQUITY	EK	EASTMAN KODAK CO	'277461109	42900	5.79	248391	0
NQ2I	EQUITY	GCI	GANNETT CO	'364730101	16100	16.52	265972	0
NQ2I	EQUITY	ITW	ILLINOIS TOOL WORKS	'452308109	5500	47.36	260480	0
NQ2I	EQUITY	LOW	LOWE S COS INC	'548661107	10400	24.24	252096	0
NQ2I	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	10800	24.42	263736	0
NQ2I	EQUITY	MAT	MATTEL INC	'577081102	11200	22.74	254688	0
NQ2I	EQUITY	NUE	NUCOR CORP	'670346105	5800	45.38	263204	0
NQ2I	EQUITY	SYY	SYSCO CORP	'871829107	8600	29.5	253700	0
NQ2I	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	10800	24.47	264276	0
NQ2I	EQUITY	TXT	TEXTRON INC	'883203101	12300	21.23	261129	0
NQ2I	EQUITY	XRX	XEROX CORP	'984121103	26637	9.75	259710.75	0
NQ2I	EQUITY	CPWR	COMPUWARE CORP	'205638109	31500	8.4	264600	0
NQ2I	EQUITY	COST	COSTCO WHOLESALE CORP	'22160K105	4400	59.71	262724	0
NQ2I	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	7000	37.24	260680	0
NQ2I	EQUITY	INTC	INTEL CORP	'458140100	12000	22.26	267120	0
NQ2I	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	4100	65.2	267320	0
NQ2I	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	8000	32.99	263920	0
NQ2I	EQUITY	LLY	ELI LILLY + CO	'532457108	7200	36.22	260784	0
NQ2I	EQUITY	MCD	MCDONALD S CORP	'580135101	3800	66.72	253536	0
NQ2I	EQUITY	STT	STATE STREET CORP	'857477103	5500	45.14	248270	0
NQ2I	EQUITY	TGT	TARGET CORP	'87612E106	4700	52.6	247220	0
NQ2I	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	3500	73.61	257635	0
NQ2I	EQUITY	WM	WASTE MANAGEMENT INC	'94106L109	7700	34.43	265111	0
NQ2I	EQUITY	WHR	WHIRLPOOL CORP	'963320106	2911	87.25	253984.75	0
NQ2I	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	8800	30.68	269984	0
NQ2I	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	13300	19.16	254828	0
NQ2I	EQUITY	F	FORD MOTOR CO	'345370860	20039	12.57	251890.23	0
NQ2I	EQUITY	XEL	XCEL ENERGY INC	'98389B100	12500	21.2	265000	0
NQ2I	EQUITY	MCO	MOODY S CORP	'615369105	8800	29.75	261800	0
NQ2I	EQUITY	STZ	CONSTELLATION BRANDS INC A	'21036P108	16200	16.44	266328	0
NQ2I	EQUITY	NDAQ	NASDAQ OMX GROUP/THE	'631103108	12600	21.12	266112	0
NQ2I	EQUITY	DNB	DUN + BRADSTREET CORP	'26483E100	3500	74.42	260470	0
NQ2I	EQUITY	COH	COACH INC	'189754104	6700	39.52	264784	0
NQ2I	EQUITY	DVA	DAVITA INC	'23918K108	4200	63.4	266280	0
NQ2I	EQUITY	MON	MONSANTO CO	'61166W101	3700	71.42	264254	0
NQ2I	EQUITY	EXC	EXELON CORP	'30161N101	6022	43.81	263823.82	0
NQ2I	EQUITY	MEE	MASSEY ENERGY CO	'576206106	5000	52.29	261450	0
NQ2I	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	6800	39.36	267648	0
NQ2I	EQUITY	FLR	FLUOR CORP	'343412102	5700	46.51	265107	0
NQ2I	EQUITY	AET	AETNA INC	'00817Y108	7500	35.11	263325	0
NQ2I	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	4900	54.93	269157	0
NQ2I	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	5800	44.75	259550	0
NQ2I	EQUITY	EP	EL PASO CORP	'28336L109	24600	10.84	266664	0
NQ2I	EQUITY	USB	US BANCORP	'902973304	10200	25.88	263976	0
NQ2I	EQUITY	RTN	RAYTHEON COMPANY	'755111507	4500	57.12	257040	0
NQ2I	EQUITY	BIG	BIG LOTS INC	'089302103	7100	36.42	258582	0
NQ2I	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	5800	45.7	265060	0
NQ2I	EQUITY	XTO	XTO ENERGY INC	'98385X106	5625	47.18	265387.5	0
NQ2I	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	8559	30.24	258824.16	0
NQ2I	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	4100	64.63	264983	0
NQ2I	EQUITY	COL	ROCKWELL COLLINS INC.	'774341101	4200	62.59	262878	0
NQ2I	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	4300	59.2	254560	0
NQ2I	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	8600	28.92	248712	0
NQ2I	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	18075	14.65	264798.75	0
NQ2I	EQUITY	PLD	PROLOGIS	'743410102	19100	13.2	252120	0
NQ2I	EQUITY	PSA	PUBLIC STORAGE	'74460D109	2900	91.99	266771	0
NQ2I	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	3177	83.9	266550.3	0

NQ2I	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	3600	73.95	266220	0
NQ2I	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	5800	44.47	257926	0
NQ2I	EQUITY	CI	CIGNA CORP	'125509109	7000	36.58	256060	0
NQ2I	EQUITY	CAT	CATERPILLAR INC	'149123101	4200	62.85	263970	0
NQ2I	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	3100	85.26	264306	0
NQ2I	EQUITY	ECL	ECOLAB INC	'278865100	5900	43.95	259305	0
NQ2I	EQUITY	GIS	GENERAL MILLS INC	'370334104	3700	70.79	261923	0
NQ2I	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	1500	170.63	255945	0
NQ2I	EQUITY	PAYX	PAYCHEX INC	'704326107	8200	30.7	251740	0
NQ2I	EQUITY	ROST	ROSS STORES INC	'778296103	5100	53.47	272697	0
NQ2I	EQUITY	RSH	RADIOSHACK CORP	'750438103	11700	22.63	264771	0
NQ2I	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	28700	9.27	266049	0
NQ2I	EQUITY	AZO	AUTOZONE INC	'053332102	1500	173.09	259635	0
NQ2I	EQUITY	AVY	AVERY DENNISON CORP	'053611109	7400	36.41	269434	0
NQ2I	EQUITY	BHI	BAKER HUGHES INC	'057224107	5800	46.84	271672	0
NQ2I	EQUITY	BA	BOEING CO	'097023105	3600	72.61	261396	0
NQ2I	EQUITY	GLW	CORNING INC	'219350105	13200	20.21	266772	0
NQ2I	EQUITY	DOV	DOVER CORP	'260003108	5500	46.75	257125	0
NQ2I	EQUITY	ETN	EATON CORP	'278058102	3500	75.77	265195	0
NQ2I	EQUITY	EFX	EQUIFAX INC	'294429105	7400	35.8	264920	0
NQ2I	EQUITY	FDX	FEDEX CORP	'31428X106	2900	93.4	270860	0
NQ2I	EQUITY	FISV	FISERV INC	'337738108	5300	50.76	269028	0
NQ2I	EQUITY	HAL	HALLIBURTON CO	'406216101	8922	30.13	268819.86	0
NQ2I	EQUITY	HSY	HERSHEY CO/THE	'427866108	6200	42.81	265422	0
NQ2I	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	8200	30.92	253544	0
NQ2I	EQUITY	KSS	KOHLS CORP	'500255104	4600	54.78	251988	0
NQ2I	EQUITY	MIL	MILLIPORE CORP	'601073109	2500	105.6	264000	0
NQ2I	EQUITY	NOVL	NOVELL INC	'670006105	45600	5.99	273144	0
NQ2I	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	4000	65.4	261600	0
NQ2I	EQUITY	PBI	PITNEY BOWES INC	'724479100	10900	24.45	266505	0
NQ2I	EQUITY	QCOM	QUALCOMM INC	'747525103	6300	41.99	264537	0
NQ2I	EQUITY	MFE	MCAFEE INC	'579064106	6400	40.13	256832	0
NQ2I	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	34979	7.85	274585.15	0
NQ2I	EQUITY	PDCO	PATTERSON COS INC	'703395103	8200	31.05	254610	0
NQ2I	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	500	567.01	283505	0
NQ2I	EQUITY	NWSA	NEWS CORP CL A	'65248E104	18700	14.41	269467	0
NQ2I	EQUITY	WLP	WELLPOINT INC	'94973V107	4100	64.38	263958	0
NQ2I	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	38200	7.08	270456	0
NQ2I	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	6300	42.06	264978	0
NQ2I	EQUITY	SHLD	SEARS HOLDINGS CORP	'812350106	2400	108.43	260232	0
NQ2I	EQUITY	EXPE	EXPEDIA INC	'30212P105	11200	24.96	279552	0
NQ2I	EQUITY	CF	CF INDUSTRIES HOLDINGS INC	'125269100	2900	91.18	264422	0
NQ2I	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	5900	45.36	267624	0
NQ2I	EQUITY	GME	GAMESTOP CORP CLASS A	'36467W109	12200	21.91	267302	0
NQ2I	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	4600	55.85	256910	0
NQ2I	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	2400	112.18	269232	0
NQ2I	EQUITY	T	AT+T INC	'00206R102	9945	25.84	256978.8	0
NQ2I	EQUITY	VIA/B	VIACOM INC CLASS B	'92553P201	7950	34.38	273321	0
NQ2I	EQUITY	CBS	CBS CORP CLASS B NON VOTING	'124857202	18850	13.94	262769	0
NQ2I	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	10800	23.44	253152	0
NQ2I	EQUITY	CA	CA INC	'12673P105	10900	23.47	255823	0
NQ2I	EQUITY	DUK	DUKE ENERGY CORP	'26441C105	16192	16.32	264253.44	0
NQ2I	EQUITY	HOT	STARWOOD HOTELS RESORTS	'85590A401	5600	46.64	261184	0
NQ2I	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	6100	42.86	261446	0
NQ2I	EQUITY	HES	HESS CORP	'42809H107	4300	62.55	268965	0
NQ2I	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	1100	254	279400	0
NQ2I	EQUITY	WIN	WINDSTREAM CORP	'97381W104	24534	10.89	267175.26	0
NQ2I	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	10260	25.73	263989.8	0
NQ2I	EQUITY	WU	WESTERN UNION CO	'959802109	15500	16.96	262880	0
NQ2I	EQUITY	SAI	SAIC INC	'78390X101	14000	17.7	247800	0
NQ2I	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	22221	12.53	278429.13	0
NQ2I	EQUITY	FSLR	FIRST SOLAR INC	'336433107	2200	122.65	269830	0
NQ2I	EQUITY	MKC	MCCORMICK + CO NON VTG SHRS	'579780206	7000	38.36	268520	0
NQ2I	EQUITY	MUR	MURPHY OIL CORP	'626717102	4600	56.19	258474	0
NQ2I	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	8100	32.67	264627	0
NQ2I	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	6300	41.05	258615	0
NQ2I	EQUITY	ANF	ABERCROMBIE + FITCH CO CL A	'002896207	5900	45.64	269276	0
NQ2I	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	6300	41.77	263151	0
NQ2I	EQUITY	ADSK	AUTODESK INC	'052769106	8900	29.42	261838	0
NQ2I	EQUITY	JEC	JACOBS ENGINEERING GROUP INC	'469814107	5900	45.19	266621	0
NQ2I	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	3300	75.71	249843	0
NQ2I	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	7100	35.35	250985	0
NQ2I	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	4050	64.74	262197	0
NQ2I	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	7900	33.18	262122	0
NQ2I	EQUITY	SII	SMITH INTERNATIONAL INC	'832110100	6100	42.82	261202	0
NQ2I	EQUITY	VFC	VF CORP	'918204108	3300	80.15	264495	0
NQ2I	EQUITY	TSN	TYSON FOODS INC CL A	'902494103	13900	19.15	266185	0
NQ2I	EQUITY	DHR	DANAHER CORP	'235851102	3300	79.91	263703	0
NQ2I	EQUITY	SEE	SEALED AIR CORP	'81211K100	12200	21.08	257176	0
NQ2I	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	8795	29.02	255230.9	0
NQ2I	EQUITY	AKAM	AKAMAI TECHNOLOGIES	'00971T101	8400	31.41	263844	0
NQ2I	EQUITY	ITT	ITT CORP	'450911102	5000	53.61	268050	0
NQ2I	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	7700	34.39	264803	0

NQ2I	EQUITY	PCAR	PACCAR INC	'693718108	6100	43.34	264374	0	
NQ2I	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	9200	28.16	259072	0	
NQ2I	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'686091109	6200	41.71	258602	0	
NQ2I	EQUITY	AGN	ALLERGAN INC	'018490102	4200	65.32	274344	0	
NQ2I	EQUITY	DO	DIAMOND OFFSHORE DRILLING	'25271C102	3100	88.81	275311	0	
NQ2I	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	6600	40.58	267828	0	
NQ2I	EQUITY	SBUX	STARBUCKS CORP	'855244109	10700	24.27	259689	0	
NQ2I	EQUITY	GENZ	GENZYME CORP	'372917104	5100	51.83	264333	0	
NQ2I	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	12200	21.64	264008	0	
NQ2I	EQUITY	AMT	AMERICAN TOWER CORP CL A	'029912201	6200	42.61	264182	0	
NQ2I	EQUITY	VZ	VERIZON COMMUNICATIONS	'92343V104	8200	31.02	254364	0	
NQ2I	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	468866.51	100	468866.51	0.116958	12/31/2030
NQ2I	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	11046	22.53	248866.38	0	
NQ2I	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	5556	47.38	263243.28	0	
NQ2I	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	4900	53.94	264306	0	
NQ2I	EQUITY	NYX	NYSE EURONEXT	'629491101	9000	29.61	266490	0	
NQ2I	EQUITY	PBCT	PEOPLE S UNITED FINANCIAL	'712704105	17000	15.64	265880	0	
NQ2I	EQUITY	M	MACY S INC	'55616P104	12000	21.77	261240	0	
NQ2I	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	17600	14.9	262240	0	
NQ2I	EQUITY	BK	BANK OF NEW YORK MELLON CORP	'064058100	8221	30.88	253864.48	0	
NQ2I	EQUITY	CME	CME GROUP INC	'12572Q105	823	316.11	260158.53	0	
NQ2I	EQUITY	HCP	HCP INC	'40414L109	8000	33	264000	0	
NQ2I	EQUITY	TDC	TERADATA CORP	'88076W103	9100	28.89	262899	0	
NQ2I	EQUITY	MI	MARSHALL + ILSLEY CORP	'571837103	33200	8.05	267260	0	
NQ2I	EQUITY	IVZ	INVESCO LTD	'G491BT108	12000	21.91	262920	0	
NQ2I	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	2800	91.03	254884	0	
NQ2I	EQUITY	NTAP	NETAPP INC	'64110D104	8100	32.56	263736	0	
NQ2I	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	7500	35.17	263775	0	
NQ2I	EQUITY	SNI	SCRIPPS NETWORKS INTER CL A	'811065101	6000	44.35	266100	0	
NQ2I	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	35700	7.44	265608	0	
NQ2I	EQUITY	DISCA	DISCOVERY COMMUNICATIONS A	'25470F104	7800	33.79	263562	0	
NQ2I	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	3700	70.95	262515	0	
NQ2I	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	5049	52.27	263911.23	0	
NQ2I	EQUITY	EQT	EQT CORP	'26884L109	6500	41	266500	0	
NQ2I	EQUITY	MJN	MEAD JOHNSON NUTRITION CO	'582839106	5146	52.03	267746.38	0	
NQ2I	EQUITY	TWC	TIME WARNER CABLE	'88732J207	4992	53.31	266123.52	0	
NQ2I	EQUITY	TWX	TIME WARNER INC	'887317303	8633	31.27	269953.91	0	
NQ2I	EQUITY	AIG	AMERICAN INTERNATIONAL GROUP	'026874784	7810	34.14	266633.4	0	
NQ2I	EQUITY	CFN	CAREFUSION CORP	'14170T101	10000	26.43	264300	0	
NQ2I	EQUITY	MRK	MERCK CO INC	'58933Y105	6774	37.35	253008.9	0	
NQ2I	EQUITY	DTV	DIRECTV CLASS A	'25490A101	8100	33.81	273861	0	
NQ2I	EQUITY	BRK/B	BERKSHIRE HATHAWAY INCCL B	'084670702	3103	81.27	252180.81	0	
NQ2I	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2I	EQUITY	CVX	CHEVRON CORP	'166764100	3400	75.83	257822	0	
NQ2I	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	9200	29.21	268732	0	
NQ2I	EQUITY	PRU	PRUDENTIAL FINANCIAL INC	'744320102	4500	60.5	272250	0	
NQ2I	EQUITY	DF	DEAN FOODS CO	'242370104	16800	15.69	263592	0	
NQ2I	EQUITY	X	UNITED STATES STEEL CORP	'912909108	4200	63.52	266784	0	
NQ2I	EQUITY	MWV	MEADWESTVACO CORP	'583334107	9900	25.55	252945	0	
NQ2I	EQUITY	MMM	3M CO	'88579Y101	3100	83.57	259067	0	
NQ2I	EQUITY	NBL	NOBLE ENERGY INC	'655044105	3500	73	255500	0	
NQ2I	EQUITY	YUM	YUM BRANDS INC	'988498101	6900	38.33	264477	0	
NQ2I	EQUITY	SLM	SLM CORP	'78442P106	21200	12.52	265424	0	
NQ2I	EQUITY	SJM	JM SMUCKER CO/THE	'832696405	4451	60.26	268217.26	0	
NQ2I	EQUITY	NBR	NABORS INDUSTRIES LTD	'G6359F103	13800	19.63	270894	0	
NQ2I	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	15500	17.15	265825	0	
NQ2I	EQUITY	COP	CONOCOPHILLIPS	'20825C104	5167	51.17	264395.39	0	
NQ2I	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	18400	14.36	264224	0	
NQ2I	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	3400	75.83	257822	0	
NQ2I	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	14250	18.82	268185	0	
NQ2I	EQUITY	JNS	JANUS CAPITAL GROUP INC	'47102X105	18400	14.29	262936	0	
NQ2I	EQUITY	TIE	TITANIUM METALS CORP	'888339207	15900	16.59	263781	0	
NQ2I	EQUITY	CCL	CARNIVAL CORP	'143658300	6801	38.88	264422.88	0	
NQ2I	EQUITY	MWW	MONSTER WORLDWIDE INC	'611742107	15600	16.61	259116	0	
NQ2I	EQUITY	PCLN	PRICELINE.COM INC	'741503403	1000	255	255000	0	
NQ2I	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	800	348.13	278504	0	
NQ2I	EQUITY	DELL	DELL INC	'24702R101	18200	15.01	273182	0	
NQ2I	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	4100	64.56	264696	0	
NQ2I	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	4400	57.36	252384	0	
NQ2I	EQUITY	NRG	NRG ENERGY INC	'629377508	12600	20.9	263340	0	
NQ2I	EQUITY	AIZ	ASSURANT INC	'04621X108	7700	34.38	264726	0	
NQ2I	EQUITY	HSP	HOSPIRA INC	'441060100	4700	56.65	266255	0	
NQ2I	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	18976.349	14.05	266617.7	0	
NQ2I	EQUITY	GNW	GENWORTH FINANCIAL INC CL A	'37247D106	15500	18.34	284270	0	
NQ2I	EQUITY	CBG	CB RICHARD ELLIS GROUP INC A	'12497T101	16900	15.85	267865	0	
NQ2I	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	3600	74.45	268020	0	
NQ2J	EQUITY	POT	POTASH CORP OF SASKATCHEWAN	'73755L107	1600	119.35	190960	0	
NQ2J	EQUITY	EOG	EOG RESOURCES INC	'26875P101	9000	92.94	836460	0	
NQ2J	EQUITY	L	LOEWS CORP	'540424108	11000	37.28	410080	0	
NQ2J	EQUITY	NI	NISOURCE INC	'65473P105	7200	15.8	113760	0	
NQ2J	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	2600	37.73	98098	0	
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	16900	15.89	268541	0	
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	18300	40.72	745176	0	

NQ2J	EQUITY	AYE	ALLEGHENY ENERGY INC	'017361106	24100	23	554300	0
NQ2J	EQUITY	ALL	ALLSTATE CORP	'020002101	8300	32.31	268173	0
NQ2J	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	11100	34.18	379398	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	9500	28.9	274550	0
NQ2J	EQUITY	CSX	CSX CORP	'126408103	10700	50.9	544630	0
NQ2J	EQUITY	CEG	CONSTELLATION ENERGY GROUP	'210371100	15700	35.11	551227	0
NQ2J	EQUITY	DHI	DR HORTON INC	'23331A109	15100	12.6	190260	0
NQ2J	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	7500	64.43	483225	0
NQ2J	EQUITY	ETR	ENTERGY CORP	'29364G103	8200	81.35	667070	0
NQ2J	EQUITY	FPL	FPL GROUP INC	'302571104	4800	48.33	231984	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	3700	39.09	144633	0
NQ2J	EQUITY	FO	FORTUNE BRANDS INC	'349631101	5500	48.51	266805	0
NQ2J	EQUITY	GR	GOODRICH CORP	'382388106	5200	70.52	366704	0
NQ2J	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	8700	12.64	109968	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	4900	46.77	229173	0
NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	17800	24.61	438058	0
NQ2J	EQUITY	KEY	KEYCORP	'493267108	44900	7.75	347975	0
NQ2J	EQUITY	LEN	LENNAR CORP CL A	'526057104	8300	17.21	142843	0
NQ2J	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	13800	83.22	1148436	0
NQ2J	EQUITY	WFR	MEMC ELECTRONIC MATERIALS	'552715104	6300	15.33	96579	0
NQ2J	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	6400	65.57	419648	0
NQ2J	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	16400	84.54	1386456	0
NQ2J	EQUITY	PPL	PPL CORPORATION	'69351T106	11900	27.71	329749	0
NQ2J	EQUITY	PEG	PUBLIC SERVICE ENTERPRISE GP	'744573106	9200	29.52	271584	0
NQ2J	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	40100	5.72	229372	0
NQ2J	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	7100	51.44	365224	0
NQ2J	EQUITY	UNP	UNION PACIFIC CORP	'907818108	14700	73.3	1077510	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	13600	19.7	267920	0
NQ2J	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	5900	46.78	276002	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	6200	126.71	785602	0
NQ2J	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	5500	46.87	257785	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	66800	13.48	900464	0
NQ2J	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	6700	36.8	246560	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	15000	61.96	929400	0
NQ2J	EQUITY	CEPH	CEPHALON INC	'156708109	2900	67.78	196562	0
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	111700	66.98	7481666	0
NQ2J	EQUITY	GPS	GAP INC/THE	'364760108	32800	23.11	758008	0
NQ2J	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	186300	18.2	3390660	0
NQ2J	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	49500	53.15	2630925	0
NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	38900	32.35	1258415	0
NQ2J	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	7900	35.65	281635	0
NQ2J	EQUITY	MDT	MEDTRONIC INC	'585055106	22600	45.03	1017678	0
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	214100	29.27	6266707	0
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	47300	10.39	491447	0
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	44000	29.29	1288760	0
NQ2J	EQUITY	MOT	MOTOROLA INC	'620076109	54400	7.02	381888	0
NQ2J	EQUITY	NSM	NATIONAL SEMICONDUCTOR CORP	'637640103	36100	14.45	521645	0
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	11000	38.81	426910	0
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	181526	17.15	3113170.9	0
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	9000	83	747000	0
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	56400	55.6	3135840	0
NQ2J	EQUITY	WAT	WATERS CORP	'941848103	3500	67.54	236390	0
NQ2J	EQUITY	WFC	WELLS FARGO + CO	'949746101	127740	31.12	3975268.8	0
NQ2J	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	15900	58.2	925380	0
NQ2J	EQUITY	HRB	H+R BLOCK INC	'093671105	10300	17.8	183340	0
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	11600	51.85	601460	0
NQ2J	EQUITY	GPC	GENUINE PARTS CO	'372460105	2800	42.24	118272	0
NQ2J	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	17300	62.88	1087824	0
NQ2J	EQUITY	MAS	MASCO CORP	'574599106	27000	15.52	419040	0
NQ2J	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	13800	59.7	823860	0
NQ2J	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	271884	17.85	4853129.4	0
NQ2J	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	26800	50.34	1349112	0
NQ2J	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	30700	128.25	3937275	0
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	174100	3.8	661580	0
NQ2J	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	30100	52.68	1585668	0
NQ2J	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	35900	26.7	958530	0
NQ2J	EQUITY	DOW	DOW CHEMICAL	'260543103	11700	29.57	345969	0
NQ2J	EQUITY	LOW	LOWE S COS INC	'548661107	61200	24.24	1483488	0
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	11300	24.42	275946	0
NQ2J	EQUITY	MAT	MATTEL INC	'577081102	9600	22.74	218304	0
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	10600	45.38	481028	0
NQ2J	EQUITY	SYY	SYSCO CORP	'871829107	17000	29.5	501500	0
NQ2J	EQUITY	TXT	TEXTRON INC	'883203101	12300	21.23	261129	0
NQ2J	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	20100	37.24	748524	0
NQ2J	EQUITY	INTC	INTEL CORP	'458140100	96500	22.26	2148090	0
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	62800	65.2	4094560	0
NQ2J	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	18300	32.99	603717	0
NQ2J	EQUITY	SWK	STANLEY BLACK DECKER INC	'854502101	3400	57.41	195194	0
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	6700	42.66	285822	0
NQ2J	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	6400	61.29	392256	0
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	18700	29.27	547349	0
NQ2J	EQUITY	INTU	INTUIT INC	'461202103	20700	34.34	710838	0
NQ2J	EQUITY	WFMI	WHOLE FOODS MARKET INC	'966837106	8100	36.15	292815	0

NQ2J	EQUITY	LAMR	LAMAR ADVERTISING CO CL A	'512815101	4000	34.35	137400	0
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	11100	57.22	635142	0
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	9800	55.26	541548	0
NQ2J	EQUITY	K	KELLOGG CO	'487836108	14200	53.43	758706	0
NQ2J	EQUITY	AON	AON CORP	'037389103	14500	42.71	619295	0
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	5900	36.92	217828	0
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	10000	101.76	1017600	0
NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	38800	13.59	527292	0
NQ2J	EQUITY	FCX	FREEPORT MCMORAN COPPER	'35671D857	14249	83.54	1190361.46	0
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	6700	49.9	334330	0
NQ2J	EQUITY	AMZN	AMAZON.COM INC	'023135106	12900	135.73	1750917	0
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	7600	65.72	499472	0
NQ2J	EQUITY	CTAS	CINTAS CORP	'172908105	7800	28.09	219102	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	3600	30.43	109548	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	7500	47.99	359925	0
NQ2J	EQUITY	EBAY	EBAY INC	'278642103	12400	26.95	334180	0
NQ2J	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	10119	83.9	848984.1	0
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	12700	44.47	564769	0
NQ2J	EQUITY	CI	CIGNA CORP	'125509109	10000	36.58	365800	0
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	5300	85.26	451878	0
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	13300	170.63	2269379	0
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	5300	30.7	162710	0
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	38200	63.46	2424172	0
NQ2J	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	77800	9.27	721206	0
NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	3000	173.09	519270	0
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	13000	46.84	608920	0
NQ2J	EQUITY	BA	BOEING CO	'097023105	13000	72.61	943930	0
NQ2J	EQUITY	GLW	CORNING INC	'219350105	32300	20.21	652783	0
NQ2J	EQUITY	FDX	FEDEX CORP	'31428X106	6100	93.4	569740	0
NQ2J	EQUITY	FISV	FISERV INC	'337738108	5400	50.76	274104	0
NQ2J	EQUITY	HAL	HALLIBURTON CO	'406216101	7700	30.13	232001	0
NQ2J	EQUITY	HSY	HERSHEY CO/THE	'427866108	2300	42.81	98463	0
NQ2J	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	6000	30.92	185520	0
NQ2J	EQUITY	KSS	KOHLS CORP	'500255104	16300	54.78	892914	0
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	45300	41.99	1902147	0
NQ2J	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	12300	56.36	693228	0
NQ2J	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	28000	13.22	370160	0
NQ2J	EQUITY	STI	SUNTRUST BANKS INC	'867914103	3400	26.79	91086	0
NQ2J	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	8300	47.24	392092	0
NQ2J	EQUITY	WAG	WALGREEN CO	'931422109	24500	37.09	908705	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	8900	45.27	402903	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	25400	23.1	586740	0
NQ2J	EQUITY	VRSN	VERISIGN INC	'92343E102	11900	26.01	309519	0
NQ2J	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	7500	28.42	213150	0
NQ2J	EQUITY	ERTS	ELECTRONIC ARTS INC	'285512109	10900	18.66	203394	0
NQ2J	EQUITY	AFL	AFLAC INC	'001055102	16700	54.29	906643	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	21300	43.34	923142	0
NQ2J	EQUITY	CVC	CABLEVISION SYSTEMS NY GRP A	'12686C109	16600	24.14	400724	0
NQ2J	EQUITY	MGM	MGM MIRAGE	'552953101	49368	12	592416	0
NQ2J	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	17800	18.69	332682	0
NQ2J	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	9900	18.45	182655	0
NQ2J	EQUITY	SIAL	SIGMA ALDRICH	'826552101	2500	53.66	134150	0
NQ2J	EQUITY	BCR	CR BARD INC	'067383109	3500	86.62	303170	0
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	14900	56.19	837231	0
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	21400	32.67	699138	0
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	6800	26.92	183056	0
NQ2J	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	13300	41.05	545965	0
NQ2J	EQUITY	ADSK	AUTODESK INC	'052769106	17300	29.42	508966	0
NQ2J	EQUITY	SRCL	STERICYCLE INC	'858912108	4600	54.5	250700	0
NQ2J	EQUITY	VRTX	VERTEX PHARMACEUTICALS INC	'92532F100	2800	40.87	114436	0
NQ2J	EQUITY	BJS	BJ SERVICES CO	'055482103	14000	21.4	299600	0
NQ2J	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	7100	34.85	247435	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	24100	45.48	1096068	0
NQ2J	EQUITY	NVDA	NVIDIA CORP	'67066G104	28300	17.38	491854	0
NQ2J	EQUITY	SNDK	SANDISK CORP	'80004C101	7900	34.63	273577	0
NQ2J	EQUITY	C	CITIGROUP INC	'172967101	340900	4.05	1380645	0
NQ2J	EQUITY	CLX	CLOROX COMPANY	'189054109	10500	64.14	673470	0
NQ2J	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	3500	110.9	388150	0
NQ2J	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	6900	77.2	532680	0
NQ2J	EQUITY	HAS	HASBRO INC	'418056107	8900	38.28	340692	0
NQ2J	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	22400	45.27	1014048	0
NQ2J	EQUITY	PG	PROCTER + GAMBLE CO	'742718109	76962	63.27	4869385.74	0
NQ2J	EQUITY	AES	AES CORP	'00130H105	24000	11	264000	0
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	24500	59.76	1464120	0
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	21500	234.93	5050995	0
NQ2J	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	32600	7.22	235372	0
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	36676	36.56	1340874.56	0
NQ2J	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	120700	26.03	3141821	0
NQ2J	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	46400	34.91	1619824	0
NQ2J	EQUITY	EMC	EMC CORP/MASS	'268648102	46300	18.04	835252	0
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	19900	43.81	871819	0
NQ2J	EQUITY	MEE	MASSEY ENERGY CO	'576206106	2500	52.29	130725	0
NQ2J	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	2500	39.36	98400	0

NQ2J	EQUITY	FLR	FLUOR CORP	'343412102	7300	46.51	339523	0
NQ2J	EQUITY	AET	AETNA INC	'00817Y108	6000	35.11	210660	0
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	99100	44.75	4434725	0
NQ2J	EQUITY	USB	US BANCORP	'902973304	45400	25.88	1174952	0
NQ2J	EQUITY	RTN	RAYTHEON COMPANY	'755111507	5800	57.12	331296	0
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	12300	45.7	562110	0
NQ2J	EQUITY	XTO	XTO ENERGY INC	'98385X106	18775	47.18	885804.5	0
NQ2J	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	32600	30.24	985824	0
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	11400	64.63	736782	0
NQ2J	EQUITY	COL	ROCKWELL COLLINS INC.	'774341101	700	62.59	43813	0
NQ2J	EQUITY	JOYG	JOY GLOBAL INC	'481165108	4500	56.6	254700	0
NQ2J	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	4200	59.2	248640	0
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	49600	75.83	3761168	0
NQ2J	EQUITY	PRU	PRUDENTIAL FINANCIAL INC	'744320102	14200	60.5	859100	0
NQ2J	EQUITY	X	UNITED STATES STEEL CORP	'912909108	9200	63.52	584384	0
NQ2J	EQUITY	MMM	3M CO	'88579Y101	20200	83.57	1688114	0
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	7200	38.33	275976	0
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	36200	12.52	453224	0
NQ2J	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	6000	17.15	102900	0
NQ2J	EQUITY	COP	CONOCOPHILLIPS	'20825C104	21500	51.17	1100155	0
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	53700	14.36	771132	0
NQ2J	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	2400	75.83	181992	0
NQ2J	EQUITY	NIHD	NII HOLDINGS INC	'62913F201	5300	41.66	220798	0
NQ2J	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	35400	18.82	666228	0
NQ2J	EQUITY	JNS	JANUS CAPITAL GROUP INC	'47102X105	15000	14.29	214350	0
NQ2J	EQUITY	PCLN	PRICELINE.COM INC	'741503403	1000	255	255000	0
NQ2J	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	1100	348.13	382943	0
NQ2J	EQUITY	DELL	DELL INC	'24702R101	34400	15.01	516344	0
NQ2J	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	9400	64.56	606864	0
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	6400	57.36	367104	0
NQ2J	EQUITY	NRG	NRG ENERGY INC	'629377508	4500	20.9	94050	0
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	3700	56.65	209605	0
NQ2J	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	11873.407	14.05	166821.37	0
NQ2J	EQUITY	MFE	MCAFEE INC	'579064106	23600	40.13	947068	0
NQ2J	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	46300	7.85	363455	0
NQ2J	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	6600	567.01	3742266	0
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	12600	64.38	811188	0
NQ2J	EQUITY	EXPE	EXPEDIA INC	'30212P105	37600	24.96	938496	0
NQ2J	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	3700	55.85	206645	0
NQ2J	EQUITY	LLY	ELI LILLY + CO	'532457108	21000	36.22	760620	0
NQ2J	EQUITY	MCD	MCDONALD S CORP	'580135101	25900	66.72	1728048	0
NQ2J	EQUITY	STT	STATE STREET CORP	'857477103	13300	45.14	600362	0
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	25200	73.61	1854972	0
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	18400	41.26	759184	0
NQ2J	EQUITY	KO	COCA COLA CO/THE	'191216100	51100	55	2810500	0
NQ2J	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	23464	31.52	739585.28	0
NQ2J	EQUITY	NKE	NIKE INC CL B	'654106103	7400	73.5	543900	0
NQ2J	EQUITY	ADI	ANALOG DEVICES INC	'032654105	9100	28.82	262262	0
NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	19100	43.76	835816	0
NQ2J	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	7600	36.03	273828	0
NQ2J	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	4800	54.49	261552	0
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	10900	28.07	305963	0
NQ2J	EQUITY	KR	KROGER CO	'501044101	27600	21.66	597816	0
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	49785	66.16	3293775.6	0
NQ2J	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	20700	64.41	1333287	0
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	5400	67.68	365472	0
NQ2J	EQUITY	DE	DEERE + CO	'244199105	7900	59.46	469734	0
NQ2J	EQUITY	KIM	KIMCO REALTY CORP	'49446R109	10300	15.64	161092	0
NQ2J	EQUITY	AVP	AVON PRODUCTS INC	'054303102	15900	33.87	538533	0
NQ2J	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	4200	86.35	362670	0
NQ2J	EQUITY	BXP	BOSTON PROPERTIES INC	'101121101	5800	75.44	437552	0
NQ2J	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	2800	112.18	314104	0
NQ2J	EQUITY	T	AT+T INC	'00206R102	169072	25.84	4368820.48	0
NQ2J	EQUITY	AMTD	TD AMERITRADE HOLDING CORP	'87236Y108	10400	19.06	198224	0
NQ2J	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	7000	23.44	164080	0
NQ2J	EQUITY	CA	CA INC	'12673P105	40300	23.47	945841	0
NQ2J	EQUITY	DUK	DUKE ENERGY CORP	'26441C105	4500	16.32	73440	0
NQ2J	EQUITY	HOT	STARWOOD HOTELS RESORTS	'85590A401	5000	46.64	233200	0
NQ2J	EQUITY	HES	HESS CORP	'42809H107	9400	62.55	587970	0
NQ2J	EQUITY	LINTA	LIBERTY MEDIA CORPINTER A	'53071M104	29500	15.31	451645	0
NQ2J	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	2600	254	660400	0
NQ2J	EQUITY	EGO	ELDORADO GOLD CORP	'284902103	20800	12.08	251264	0
NQ2J	EQUITY	WU	WESTERN UNION CO	'959802109	24200	16.96	410432	0
NQ2J	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	30200	12.53	378406	0
NQ2J	EQUITY	FSLR	FIRST SOLAR INC	'336433107	900	122.65	110385	0
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	28900	22.53	651117	0
NQ2J	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	12000	53.94	647280	0
NQ2J	EQUITY	NYX	NYSE EURONEXT	'629491101	8000	29.61	236880	0
NQ2J	EQUITY	M	MACY S INC	'55616P104	19200	21.77	417984	0
NQ2J	EQUITY	BK	BANK OF NEW YORK MELLON CORP	'064058100	22000	30.88	679360	0
NQ2J	EQUITY	CME	CME GROUP INC	'12572Q105	1300	316.11	410943	0
NQ2J	EQUITY	MI	MARSHALL + ILSLEY CORP	'571837103	48500	8.05	390425	0
NQ2J	EQUITY	IVZ	INVESCO LTD	'G491BT108	17300	21.91	379043	0

NQ2J	EQUITY	CPN	CALPINE CORP	'131347304	21800	11.89	259202	0	
NQ2J	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	11600	91.03	1055948	0	
NQ2J	EQUITY	NTAP	NETAPP INC	'64110D104	8500	32.56	276760	0	
NQ2J	EQUITY	DISCA	DISCOVERY COMMUNICATIONS A	'25470F104	4550	33.79	153744.5	0	
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS C	'25470F302	9150	29.41	269101.5	0	
NQ2J	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	4000	70.95	283800	0	
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	4800	52.27	250896	0	
NQ2J	EQUITY	FWLT	FOSTER WHEELER AG	'H27178104	7800	27.14	211692	0	
NQ2J	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	7600	38.25	290700	0	
NQ2J	EQUITY	TWC	TIME WARNER CABLE	'88732J207	18171	53.31	968696.01	0	
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	38500	31.27	1203895	0	
NQ2J	EQUITY	COV	COVIDIEN PLC	'G2554F105	9125	50.28	458805	0	
NQ2J	EQUITY	TEL	TYCO ELECTRONICS LTD	'H8912P106	20625	27.48	566775	0	
NQ2J	EQUITY	SU	SUNCOR ENERGY INC	'867224107	15300	32.54	497862	0	
NQ2J	EQUITY	CFN	CAREFUSION CORP	'14170T101	8500	26.43	224655	0	
NQ2J	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	15400	41.95	646030	0	
NQ2J	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	11900	47.94	570486	0	
NQ2J	EQUITY	MRK	MERCK CO INC	'58933Y105	73104	37.35	2730434.4	0	
NQ2J	EQUITY	BRK/B	BERKSHIRE HATHAWAY INCCL B	'084670702	27000	81.27	2194290	0	
NQ2J	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2J	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	17000	35.35	600950	0	
NQ2J	EQUITY	SII	SMITH INTERNATIONAL INC	'832110100	12900	42.82	552378	0	
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	12600	38.23	481698	0	
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	20400	79.91	1630164	0	
NQ2J	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	30140	29.02	874662.8	0	
NQ2J	EQUITY	AKAM	AKAMAI TECHNOLOGIES	'00971T101	8600	31.41	270126	0	
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	10300	34.39	354217	0	
NQ2J	EQUITY	PCAR	PACCAR INC	'693718108	17200	43.34	745448	0	
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	10900	65.32	711988	0	
NQ2J	EQUITY	DO	DIAMOND OFFSHORE DRILLING	'25271C102	1900	88.81	168739	0	
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	28400	24.27	689268	0	
NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'G5876H105	7400	20.38	150812	0	
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP CL A	'029912201	15400	42.61	656194	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1243127.13	100	1243127.13	0.116958	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	20600	30.68	632008	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	12800	52.05	666240	0	
NQ2J	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	3500	19.16	67060	0	
NQ2J	EQUITY	F	FORD MOTOR CO	'345370860	24200	12.57	304194	0	
NQ2J	EQUITY	MCO	MOODY S CORP	'615369105	9700	29.75	288575	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	19100	39.52	754832	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	5400	63.4	342360	0	
NQ2J	EQUITY	MON	MONSANTO CO	'61166W101	14900	71.42	1064158	0	
NQ2L	FIXED INCOME		LINN ENERGY LLC FIN CORP	'536022AB2	800000	97.5	780000	8.625	4/15/2020
NQ2L	FIXED INCOME		FERRELLGAS PARTNERS LP	'315295AE5	875000	100	875000	8.625	6/15/2020
NQ2L	FIXED INCOME		ESI TRACTEBEL ACQUISITION CORP	'269077AB9	916000	99.973	915752.68	7.99	12/30/2011
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	6146051.32	100	6146051.32	0.116958	12/31/2030
NQ2L	FIXED INCOME		MIRANT MID ATLANTIC LLC	'60467MAB7	894527.83	106.25	950435.82	9.125	6/30/2017
NQ2L	FIXED INCOME		DELUXE CORP	'248019AC5	500000	97.75	488750	5	12/15/2012
NQ2L	FIXED INCOME		ALLBRITTON COMMUNICATIONS CO	'016745AJ0	625000	100.25	626562.5	7.75	12/15/2012
NQ2L	FIXED INCOME		BLYTH INC FORMERLY BLYTH INDS	'09643PAB4	1000000	86.625	866250	5.5	11/1/2013
NQ2L	FIXED INCOME		PHILLIPS VAN HEUSEN CORP	'718592AG3	750000	101.625	762187.5	8.125	5/1/2013
NQ2L	FIXED INCOME		UNITED COMPONENTS INC	'909891AB9	650000	100.5	653250	9.375	6/15/2013
NQ2L	FIXED INCOME		GENCORP INC	'368682AH3	923000	101.625	937998.75	9.5	8/15/2013
NQ2L	FIXED INCOME		CHARTER COMMUNCIATIONS OPER	'161175AD6	1200000	102.75	1233000	8.375	4/30/2014
NQ2L	FIXED INCOME		COMMUNICATIONS + PWR INDS INC	'20338CAE4	1000000	99.75	997500	8	2/1/2012
NQ2L	FIXED INCOME		RAINBOW NATL SVCS LLC + RNS CO	'750829AB9	350000	105.375	368812.5	10.375	9/1/2014
NQ2L	FIXED INCOME		CHOCTAW RESORT DEV ENTERPRISE	'17037NAC4	842000	68	572560	7.25	11/15/2019
NQ2L	FIXED INCOME		AMC ENTMT INC	'001669AQ3	1000000	100.625	1006250	8	3/1/2014
NQ2L	FIXED INCOME		TENASKA OK I LP	'88031TAA2	281908.36	96.241	271311.42	6.528	12/30/2014
NQ2L	FIXED INCOME		SHERIDAN GROUP INC	'823777AE7	625000	99.25	620312.5	10.25	8/15/2011
NQ2L	FIXED INCOME		KNOWLEDGE LEARNING CORP	'49926AAA3	1000000	97	970000	7.75	2/1/2015
NQ2L	FIXED INCOME		WARNER MUSIC GROUP	'934548AE8	850000	96	816000	7.375	4/15/2014
NQ2L	FIXED INCOME		JOSTENS IH CORP	'481087AC8	450000	100.25	451125	7.625	10/1/2012
NQ2L	FIXED INCOME		STANADYNE CORP	'852862AB7	750000	91.5	686250	10	8/15/2014
NQ2L	FIXED INCOME		US ONCOLOGY INC	'90338WAG8	1350000	104	1404000	10.75	8/15/2014
NQ2L	FIXED INCOME		ECHOSTAR DBS CORP	'27876GAY4	1500000	100.75	1511250	6.625	10/1/2014
NQ2L	FIXED INCOME		NEXTEL COMMUNICATIONS INC	'65332VBH5	300000	97.5	292500	6.875	10/31/2013
NQ2L	FIXED INCOME		DAVITA INC	'23918KAE8	675000	100.625	679218.75	6.625	3/15/2013
NQ2L	FIXED INCOME		INERGY L P + INERGY FIN CORP	'45661TAB7	500000	100	500000	6.875	12/15/2014
NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AB8	1000000	95.5	955000	6.25	3/1/2015
NQ2L	FIXED INCOME		ELAN FIN PLC ELAN FIN CORP	'284138AD6	700000	98.25	687750	4.25	11/15/2011
NQ2L	FIXED INCOME		AMERIGAS PARTNERS L P	'030981AD6	595000	101.5	603925	7.25	5/20/2015
NQ2L	FIXED INCOME		OMNICARE INC	'681904AK4	450000	98.125	441562.5	6.875	12/15/2015
NQ2L	FIXED INCOME		AMERISTAR CASINOS INC	'03070QAL5	1125000	104.75	1178437.5	9.25	6/1/2014
NQ2L	FIXED INCOME		WINDSTREAM CORP	'97381WAJ3	1750000	98.5	1723750	7.875	11/1/2017
NQ2L	FIXED INCOME		CENTRAL GARDEN + PET CO	'153527AG1	525000	101.375	532218.75	8.25	3/1/2018
NQ2L	FIXED INCOME		OSHKOSH CORP	'688225AA9	500000	103.25	516250	8.25	3/1/2017
NQ2L	FIXED INCOME		NISKA STORAGE US CAN	'654679AA7	975000	102.25	996937.5	8.875	3/15/2018
NQ2L	FIXED INCOME		EQUINIX INC	'29444UAJ5	725000	103.5	750375	8.125	3/1/2018
NQ2L	FIXED INCOME		SOLUTIA INC	'834376AL9	1075000	101.25	1088437.5	7.875	3/15/2020
NQ2L	FIXED INCOME		EXPRESS LLC	'30218AAA0	350000	102	357000	8.75	3/1/2018
NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AC6	500000	101	505000	8.25	3/15/2018
NQ2L	FIXED INCOME		PRESTIGE BRANDS INC	'74112BAD7	400000	102.5	410000	8.25	4/1/2018

NQ2L	FIXED INCOME	SIRIUS XM RADIO INC	'82967NAD0	400000	99.625	398500	8.75	4/1/2015
NQ2L	FIXED INCOME	US STEEL CORP	'912909AF5	480000	100.25	481200	7.375	4/1/2020
NQ2L	FIXED INCOME	CENTENE CORP	'15135BAB7	800000	99.125	793000	7.25	4/1/2014
NQ2L	FIXED INCOME	CRUM + FORSTER HLODS CORP	'228800AF5	1300000	99	1287000	7.75	5/1/2017
NQ2L	FIXED INCOME	LEUCADIA NATL CORP	'527288BC7	1200000	99	1188000	7.125	3/15/2017
NQ2L	FIXED INCOME	LEUCADIA NATL CORP	'527288BD5	500000	103.625	518125	8.125	9/15/2015
NQ2L	FIXED INCOME	REGENCY ENERGY PARTNERS LP	'75886AAB4	650000	103.75	674375	8.375	12/15/2013
NQ2L	FIXED INCOME	HCA INC	'404119AX7	450000	106.313	478408.5	9.25	11/15/2016
NQ2L	FIXED INCOME	HCA INC	'404119BA6	550000	107.125	589187.5	9.625	11/15/2016
NQ2L	FIXED INCOME	QUEBECOR MEDIA INC	'74819RAK2	1000000	101.25	1012500	7.75	3/15/2016
NQ2L	FIXED INCOME	BERRY PLATICS CORP	'085790AP8	1200000	95.5	1146000	5.00125	2/15/2015
NQ2L	FIXED INCOME	CW MEDIA HOLDINGS INC	'126696AA1	542156.56	111	601793.78	13.5	8/15/2015
NQ2L	FIXED INCOME	READERS DIGEST ASSN INC	'755267AF8	625000	0	0	9	2/15/2017
NQ2L	FIXED INCOME	AXCAN INTERMEDIATE HOLD	'05454RAE0	250000	108	270000	9.25	3/1/2015
NQ2L	FIXED INCOME	AXCAN INTER HLDGS INC	'05454RAG5	250000	110	275000	12.75	3/1/2016
NQ2L	FIXED INCOME	HCA INC	'404119BB4	500000	109	545000	9.875	2/15/2017
NQ2L	FIXED INCOME	SPX CORP	'784635AL8	502000	104.625	525217.5	7.625	12/15/2014
NQ2L	FIXED INCOME	RYERSON INC	'78375PAL1	800000	105	840000	12	11/1/2015
NQ2L	FIXED INCOME	HCA INC	'404119BE8	375000	107.563	403361.25	8.5	4/15/2019
NQ2L	FIXED INCOME	ENCORE ACQUISITION CO	'29255WAJ9	1000000	108.125	1081250	9.5	5/1/2016
NQ2L	FIXED INCOME	SUPERVALUE INC	'868536AT0	1100000	101.25	1113750	8	5/1/2016
NQ2L	FIXED INCOME	LINN ENERGY LLC	'536022AA4	800000	113.5	908000	11.75	5/15/2017
NQ2L	FIXED INCOME	CALPINE CONSTRUCTION FIN	'13134YAD9	800000	102.25	818000	8	6/1/2016
NQ2L	FIXED INCOME	PETROHAWK ENERGY CORP	'716495AD8	250000	101.875	254687.5	7.875	6/1/2015
NQ2L	FIXED INCOME	SEALY CORPORATION	'812141AP4	337000	112	377440	10.875	4/15/2016
NQ2L	FIXED INCOME	CORRECTIONS CORP OF AMER	'22025YAK6	300000	104.5	313500	7.75	6/1/2017
NQ2L	FIXED INCOME	WMG ACQUSITION CORP	'92933BAA2	400000	106.875	427500	9.5	6/15/2016
NQ2L	FIXED INCOME	APRIA HEALTHCARE GROUP	'037933AD0	725000	108.75	788437.5	11.25	11/1/2014
NQ2L	FIXED INCOME	NRG ENERGY INC	'629377BG6	1500000	101.25	1518750	8.5	6/15/2019
NQ2L	FIXED INCOME	SEALED AIR CORP	'81211KAN0	475000	108.583	515769.25	7.875	6/15/2017
NQ2L	FIXED INCOME	XM SATELLITE RADIO INC	'98375YAW6	1000000	108.25	1082500	11.25	6/15/2013
NQ2L	FIXED INCOME	INTELSAT JACKSON HLDGS LTD	'458207AF4	1875000	106.5	1996875	9.5	6/15/2016
NQ2L	FIXED INCOME	WIND ACQUISITION FIN SA	'97314XAE4	1000000	110.5	1105000	11.75	7/15/2017
NQ2L	FIXED INCOME	CASELLA WASTE SYSTEMS IN	'147448AC8	375000	107.25	402187.5	11	7/15/2014
NQ2L	FIXED INCOME	TOYS R US PROPERTY CO I	'89236LAA0	850000	111.5	947750	10.75	7/15/2017
NQ2L	FIXED INCOME	FREEDOM GROUP INC	'35638PAA8	525000	105.75	555187.5	10.25	8/1/2015
NQ2L	FIXED INCOME	SBA TELECOMMUNICATIONS	'78401FAA5	700000	105.25	736750	8	8/15/2016
NQ2L	FIXED INCOME	RELIANCE INTERMEDIATE HO	'759479AA6	825000	105.75	872437.5	9.5	12/15/2019
NQ2L	FIXED INCOME	GREAT ATLANTIC + PAC TEA	'390064AL7	275000	98.5	270875	11.375	8/1/2015
NQ2L	FIXED INCOME	INGLES MARKETS INC	'457030AG9	475000	104.5	496375	8.875	5/15/2017
NQ2L	FIXED INCOME	APRIA HEALTHCARE GROUP I	'037933AF5	450000	109.5	492750	12.375	11/1/2014
NQ2L	FIXED INCOME	SIRIUS XM RADIO INC	'82967NAA6	500000	108	540000	9.75	9/1/2015
NQ2L	FIXED INCOME	OMNICARE INC	'681904AJ7	750000	100.5	753750	6.75	12/15/2013
NQ2L	FIXED INCOME	BLOCK COMMUNICATIONS INC	'093645AD1	550000	100	550000	8.25	12/15/2015
NQ2L	FIXED INCOME	COLUMBUS MCKINNON CORP NY	'199333AG0	1250000	102.25	1278125	8.875	11/1/2013
NQ2L	FIXED INCOME	DYCOM INVT INC	'267482AC1	900000	93	837000	8.125	10/15/2015
NQ2L	FIXED INCOME	INERGY L P + INERGY FIN CORP	'45661TAD3	800000	103	824000	8.25	3/1/2016
NQ2L	FIXED INCOME	SUNGUARD DATA SYS INC	'867363AH6	1000000	102.5	1025000	9.125	8/15/2013
NQ2L	FIXED INCOME	COPANO ENERGY L L C	'217203AB4	1350000	101.375	1368562.5	8.125	3/1/2016
NQ2L	FIXED INCOME	PHIBRO ANIMAL HEALTH CORP	'71742QAN6	600000	103.875	623250	10	8/1/2013
NQ2L	FIXED INCOME	SGS INTERNATIONAL INC	'784216AB9	610000	105.125	641262.5	12	12/15/2013
NQ2L	FIXED INCOME	REICHHOLD INDS INC	'759219AA6	650000	94.75	615875	9	8/15/2014
NQ2L	FIXED INCOME	KABEL DEUTSCHLAND GMBH	'48282AAB1	1000000	104.875	1048750	10.625	7/1/2014
NQ2L	FIXED INCOME	EDISON MISSION ENERGY	'281023AN1	1450000	86.75	1257875	7.5	6/15/2013
NQ2L	FIXED INCOME	NRG ENERGY INC	'629377AX0	450000	99	445500	7.375	1/15/2017
NQ2L	FIXED INCOME	H + E EQUIP SVCS INC	'404030AC2	500000	96.75	483750	8.375	7/15/2016
NQ2L	FIXED INCOME	WCA WASTE CORP	'92926KAB9	733000	100.75	738497.5	9.25	6/15/2014
NQ2L	FIXED INCOME	FORD MTR CR CO	'345397VD2	500000	97.125	485625	3.00125	1/13/2012
NQ2L	FIXED INCOME	ESCO CORP	'296313AB5	1000000	88.75	887500	4.13203	12/15/2013
NQ2L	FIXED INCOME	SUSSER HLDGS L L C	'869237AA5	759000	104	789360	10.625	12/15/2013
NQ2L	FIXED INCOME	JARDEN CORP	'471109AB4	850000	101.375	861687.5	7.5	5/1/2017
NQ2L	FIXED INCOME	INTERNATIONAL LEASE FIN CORP	'459745FX8	1175000	102.303	1202060.25	8.75	3/15/2017
NQ2L	FIXED INCOME	LEAR CORP	'521865AS4	375000	101.625	381093.75	8.125	3/15/2020
NQ2L	FIXED INCOME	LBI ESCROW CORP	'50178TAA5	1025000	103.75	1063437.5	8	11/1/2017
NQ2L	FIXED INCOME	CONSOL ENERGY	'20854PAE9	900000	102.75	924750	8.25	4/1/2020
NQ2L	FIXED INCOME	NEW COMMUNICATIONS HLDGS	'35906AAE8	1225000	101.75	1246437.5	8.25	4/15/2017
NQ2L	EQUITY	ENERGY XXI BERMUDA LTD	'G10082157	14106.4	19.5	275074.8	0	
NQ2L	FIXED INCOME	OMEGA HLTHCARE INVESTORS	'681936AU4	500000	101	505000	7.5	2/15/2020
NQ2L	FIXED INCOME	SEVERSTAL COLUMBUS LLC	'818149AA4	650000	105.125	683312.5	10.25	2/15/2018
NQ2L	CASH	US DOLLAR	'USD	2.06	1	2.06	0	
NQ2L	FIXED INCOME	METROPCS WIRELESS INC	'591709AJ9	700000	101.75	712250	9.25	11/1/2014
NQ2L	FIXED INCOME	PLAINS EXPLORATION + PROD	'726505AH3	275000	106	291500	8.625	10/15/2019
NQ2L	FIXED INCOME	FERRELLGAS PARTNERS LP	'315292AG7	600000	104.75	628500	9.125	10/1/2017
NQ2L	FIXED INCOME	CABLEVISION SYSTEM CORP	'12686CAX7	1000000	105.75	1057500	8.625	9/15/2017
NQ2L	FIXED INCOME	QWEST COMMUNICATIONS INT	'749121BZ1	300000	106.5	319500	8	10/1/2015
NQ2L	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VL4	875000	108.431	948771.25	8.7	10/1/2014
NQ2L	FIXED INCOME	STREAM GLOBAL SERVICES I	'86323MAA8	1000000	104	1040000	11.25	10/1/2014
NQ2L	FIXED INCOME	ELAN CORP PLC	'284138AJ3	450000	99	445500	8.75	10/15/2016
NQ2L	FIXED INCOME	TOPS MARKETS	'89078WAA7	975000	104	1014000	10.125	10/15/2015
NQ2L	FIXED INCOME	RITE AID CORP	'767754BX1	225000	107.5	241875	9.75	6/12/2016
NQ2L	FIXED INCOME	TALECRIS BIOTHERAPEUTICS	'874227AA9	1225000	100.5	1231125	7.75	11/15/2016
NQ2L	FIXED INCOME	PETROHAWK ENERGY CORP	'716495AH9	400000	110.375	441500	10.5	8/1/2014
NQ2L	FIXED INCOME	INTERPUBLIC GROUP COS	'460690BF6	300000	113.125	339375	10	7/15/2017

NQ2L	FIXED INCOME	GCI INC	'36155WAE6	650000	101.875	662187.5	8.625	11/15/2019
NQ2L	FIXED INCOME	COLT DEFENSE/FINANCE	'19686TAA5	475000	100.25	476187.5	8.75	11/15/2017
NQ2L	FIXED INCOME	PIONEER NATURAL RESOURCE	'723787AJ6	700000	102.89	720230	7.5	1/15/2020
NQ2L	FIXED INCOME	TOYS R US PROPERTY CO II	'89236MAA8	525000	103.75	544687.5	8.5	12/1/2017
NQ2L	FIXED INCOME	UNITED RENTALS NORTH AMER INC	'911365AU8	1400000	102	1428000	9.25	12/15/2019
NQ2L	FIXED INCOME	ENERGY XXI GULF COAST IN	'29276KAJ0	320586	115.25	369475.37	16	6/15/2014
NQ2L	FIXED INCOME	ENERGY XXI GULF COAST IN	'29276KAG6	492197	115.5	568487.54	16	6/15/2014
NQ2L	FIXED INCOME	ALTRA HOLDINGS INC	'02208RAA4	750000	101.625	762187.5	8.125	12/1/2016
NQ2L	FIXED INCOME	UPC GERMANY GMBH	'90320RAA2	1525000	103.125	1572656.25	8.125	12/1/2017
NQ2L	FIXED INCOME	LANDRY S RESTAURANT INC	'51508LAJ2	425000	107.5	456875	11.625	12/1/2015
NQ2L	FIXED INCOME	ESSAR STEEL ALGOMA INC	'29667WAA0	725000	101	732250	9.375	3/15/2015
NQ2L	FIXED INCOME	WENDYS ARBYS RESTAURANT LLC	'95058TAB3	1200000	107.5	1290000	10	7/15/2016
NQ2L	FIXED INCOME	GOODMAN GLOBAL INC	'38239AAC4	800000	111.75	894000	13.5	2/15/2016
NQ2L	FIXED INCOME	CIT GROUP INC	'125581FW3	1525000	92.25	1406812.5	7	5/1/2016
NQ2L	FIXED INCOME	CRICKET COMMUNICATIONS	'226566AK3	1000000	103.75	1037500	7.75	5/15/2016
NQ2L	FIXED INCOME	NATIONAL MONEY M DLLR	'637004AA0	825000	106.125	875531.25	10.375	12/15/2016
NQ2L	FIXED INCOME	DUPONT FABROS TECH LP	'26613TAA8	475000	103	489250	8.5	12/15/2017
NQ2L	FIXED INCOME	GEORGIA GULF CORP	'373200AV6	525000	104.625	549281.25	9	1/15/2017
NQ2L	FIXED INCOME	AMERICAN AIRLS INC	'023771R75	676723.16	112.5	761313.56	13	8/1/2016
NQ2L	FIXED INCOME	GXS WORLDWIDE INC	'36190QAA4	1775000	96.25	1708437.5	9.75	6/15/2015
NQ2L	FIXED INCOME	GEOKINETICS HOLDINGS INC	'37252CAA8	525000	93.75	492187.5	9.75	12/15/2014
NQ2L	FIXED INCOME	CLEAR CHANNEL WORLDWIDE	'18451QAB4	875000	104.5	914375	9.25	12/15/2017
NQ2L	FIXED INCOME	GREIF INC	'397624AG2	475000	104	494000	7.75	8/1/2019
NQ2L	FIXED INCOME	STEEL DYNAMICS INC	'858119AN0	300000	104.5	313500	7.75	4/15/2016
NQ2L	FIXED INCOME	PAETEC HOLDING CORP	'695459AE7	650000	102.75	667875	8.875	6/30/2017
NQ2L	FIXED INCOME	ICAHN ENTERPRISES/FIN	'451102AC1	1750000	96.25	1684375	7.75	1/15/2016
NQ2L	FIXED INCOME	ICAHN ENTERPRISES/FIN	'451102AF4	300000	96.375	289125	8	1/15/2018
NQ2L	FIXED INCOME	MARQUETTE TRANS CO/FINAN	'57161AAA0	750000	101.625	762187.5	10.875	1/15/2017
NQ2L	FIXED INCOME	STONE ENERGY CORP	'861642AK2	1025000	98.5	1009625	8.625	2/1/2017
NQ2L	FIXED INCOME	HARRAHS OPER INC	'413627BL3	675000	107.75	727312.5	11.25	6/1/2017
NQ2L	FIXED INCOME	ACCELLENT INC	'00430XAC1	1325000	101.5	1344875	8.375	2/1/2017
NQ2L	FIXED INCOME	VANGUARD HEALTH HLD II	'92203PAD8	375000	97.25	364687.5	8	2/1/2018
NQ2L	FIXED INCOME	EL POLLO LOCO INC	'283831AJ4	700000	103	721000	11.75	12/1/2012
NQ2L	FIXED INCOME	CREDIT ACCEPTANC	'225310AC5	675000	102.75	693562.5	9.125	2/1/2017
NQ2L	FIXED INCOME	BIO RAD LABS	'090572AN8	950000	106.5	1011750	8	9/15/2016
NQ2L	FIXED INCOME	CENVEO CORP	'15671BAD3	275000	101.125	278093.75	8.875	2/1/2018
NQ2L	FIXED INCOME	RITE AID CORP	'767754BL7	1000000	92.75	927500	7.5	3/1/2017
NQ2L	FIXED INCOME	ELAN FIN PLC	'284138AG9	600000	103	618000	8.875	12/1/2013
NQ2L	FIXED INCOME	NEWMARKET CORP	'651587AC1	700000	99.5	696500	7.125	12/15/2016
NQ2L	FIXED INCOME	ELAN FIN PLC	'284138AH7	1150000	90	1035000	4.37694	12/1/2013
NQ2L	FIXED INCOME	HEALTHNET INC	'422248AA2	1475000	93	1371750	6.375	6/1/2017
NQ2L	FIXED INCOME	ANGIOTECH PHARMACEUTICALS INC	'034918AF9	1525000	81.5	1242875	4.00194	12/1/2013
NQ2L	FIXED INCOME	HEXION U S FIN CORP	'428303AH4	1300000	102	1326000	9.75	11/15/2014
NQ2L	FIXED INCOME	PLAINS EXPL PRODTN CO	'726505AD2	1150000	101.375	1165812.5	7.75	6/15/2015
NQ2L	FIXED INCOME	ALGOMA ACQUISTION CORP	'01660NAA6	525000	92	483000	9.875	6/15/2015
NQ2L	FIXED INCOME	TRAVELPORT LLC	'89421EAB9	600000	104.5	627000	9.875	9/1/2014
NQ2L	FIXED INCOME	TELCORDIA TECHNOLOGIES INC	'87922RAG7	1800000	96.5	1737000	4.00125	7/15/2012
NQ2M	FIXED INCOME	KINGDOM OF DENMARK	'B3DPFQII2	1030000	102.82	1059046	2.75	11/15/2011
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828DV9	3920000	107.547	4215842.4	4.125	5/15/2015
NQ2M	FIXED INCOME	TELEFONICA SA	'87938WAH6	510000	107.104	546230.4	5.877	7/15/2019
NQ2M	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'78010JCV2	1650000	100.642	1660593	4.875	8/25/2014
NQ2M	FIXED INCOME	STATE OF QATAR	'74727PAK7	1850000	103.8	1920300	5.25	1/20/2020
NQ2M	CASH	POUND STERLING	'GBP	8.8	1.516901	13.35	0	
NQ2M	CASH	JAPANESE YEN	'JPY	5895000	0.010702	63088.61	0	
NQ2M	CASH	MEXICAN PESO (NEW)	'MXN	0.01	0.081134	0	0	
NQ2M	CASH	US DOLLAR	'USD	0	1	0	0	
NQ2M	FIXED INCOME	IRELAND(REP OF)	'B28HXXII3	2500000	139.167627	3479190.68	4.5	10/18/2018
NQ2M	FIXED INCOME	LLOYDS TSB BANK	'B2Q1C2II9	450000	134.646922	605911.15	5.625	3/5/2018
NQ2M	FIXED INCOME	HSBC HOLDINGS PLC	'B2QBQ6II3	1350000	152.237215	2055202.4	6.25	3/19/2018
NQ2M	FIXED INCOME	E.ON INTERNATIONAL	'B2QZVSII6	1000000	107.655	1076550	5.8	4/30/2018
NQ2M	FIXED INCOME	BANK AMER FDG CORP	'06051GDX4	720000	101.167	728402.4	5.65	5/1/2018
NQ2M	FIXED INCOME	ING BANK NV	'B39GWZII8	960000	146.11444	1402698.62	6.125	5/29/2023
NQ2M	FIXED INCOME	REPUBLIC OF POLAND	'914AHMII9	630000	150.004601	945028.98	5.625	6/20/2018
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828JH4	5100000	103.008	5253408	4	8/15/2018
NQ2M	FIXED INCOME	UNITES STATES TREAS NTS	'912828JR2	2700000	100.758	2720466	3.75	11/15/2018
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828JT8	3000000	100.172	3005160	2	11/30/2013
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828JZ4	2700000	98.867	2669409	1.75	1/31/2014
NQ2M	FIXED INCOME	ING GROEP NV	'N31288AC2	1070000	105.395248	1127729.15	3.9	3/19/2014
NQ2M	FIXED INCOME	UNITED STATES TREAS NTS	'912828KT6	2300000	96.719	2224537	2.375	3/31/2016
NQ2M	FIXED INCOME	POLAND(REP OF)	'B1G0JZII4	5200000	34.979496	1818933.79	5.25	10/25/2017
NQ2M	FIXED INCOME	EURO INV BANK	'B1N313II0	170000000	1.082566	1840362.8	2.15	1/18/2027
NQ2M	FIXED INCOME	INSTITUTO DE CREDITO OFICIAL	'B1YP3PII8	240000000	1.095676	2629623.29	1.5	9/20/2012
NQ2M	FIXED INCOME	STANDARD CHARTERED BANK	'997XFSII8	1150000	148.034488	1702396.61	5.875	9/26/2017
NQ2M	FIXED INCOME	TESCO PLC	'G87621AK7	930000	106.93889	994531.68	5.5	11/15/2017
NQ2M	FIXED INCOME	LANDWIRT RENTENBK	'B0ZNTWII1	900000	108.715	978435	5	2/15/2013
NQ2M	FIXED INCOME	GERMANY (FED REP)	'B299T2II3	1000000	146.148267	1461482.67	4	1/4/2018
NQ2M	FIXED INCOME	RABOBANK NEDERLAND	'919LLPII8	1050000	145.876294	1531701.09	4.75	1/15/2018
NQ2M	FIXED INCOME	POLAND (GOVT OF)	'B29NPLII4	1000000	35.610389	356103.89	5.25	4/25/2013
NQ2M	FIXED INCOME	QUEENSLAND TREASURY CORPN	'651689II4	550000	92.899239	510945.82	6	8/14/2013
NQ2M	FIXED INCOME	REPUBBLICA ITALIANA	'B0MDVBII0	1200000	122.22547	1466705.64	4	2/1/2037
NQ2M	FIXED INCOME	ITALY REP OF	'B081S8II3	600000	142.210748	853264.49	3.75	8/1/2015
NQ2M	FIXED INCOME	POLAND (GOVT OF)	'744194II4	2400000	35.298868	847172.83	5.75	9/23/2022
NQ2M	FIXED INCOME	EURO INV BANK	'B0WV8KII5	150000000	1.037018	1555527.61	1.9	1/26/2026

NQ2M	FIXED INCOME		AUSTRALIA(CMNWLTH)	'B0WRQ0II8	8200000	88.869879	7287330.09	5.25	3/15/2019
NQ2M	FIXED INCOME		ITALY (REP OF)	'B100LJII4	1000000	141.669508	1416695.08	3.75	8/1/2016
NQ2M	FIXED INCOME		ITALY REP OF	'B0BP6WII7	1210000	135.908011	1644486.93	2.75	6/15/2010
NQ2M	FIXED INCOME		ZURICH FINANCE USA INC	'B09YF8II4	180000	138.327353	248989.23	4.5	6/15/2025
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'B1405YII5	340000000	1.146054	3896584.12	2	5/9/2016
NQ2M	FIXED INCOME		DEXIA MUNI AGENCY	'992NLHII2	82000000	1.071404	878551.37	1.55	10/31/2013
NQ2M	FIXED INCOME		DEUTSCHE TELEKOM INTL FIN BV	'25156PAC7	420000	128.071	537898.2	8.75	6/15/2030
NQ2M	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2693272.52	100	2693272.52	0.116958	12/31/2030
NQ2M	FIXED INCOME		TELEFONICA EUROPE BV	'879385AD4	600000	122.673	736038	8.25	9/15/2030
NQ2M	FIXED INCOME		KREDITANSTALT FUR WIEDERAUFBAU	'708007II2	280000	142.285168	398398.47	5	7/4/2011
NQ2M	FIXED INCOME		JAPAN (GOVT OF)	'634471II9	490000000	1.11058	5441842.25	1.9	3/22/2021
NQ2M	FIXED INCOME		ITALY (REPUBLIC)	'725917II1	630000	144.18492	908365	5	2/1/2012
NQ2M	FIXED INCOME		ITALY (REPUBLIC OF)	'731795II3	1870000	153.515894	2870747.21	5.25	8/1/2017
NQ2M	FIXED INCOME		JAPAN DEVELOPMENT BANK	'738916II8	170000000	1.097389	1865560.79	1.4	6/20/2012
NQ2M	FIXED INCOME		SL FINANCE PLC	'318132II0	940000	137.783826	1295167.96	6.375	7/12/2022
NQ2M	FIXED INCOME		AUSTRALIA	'653152II1	3500000	94.756967	3316493.85	6.25	4/15/2015
NQ2M	FIXED INCOME		JAPAN FIN CORP ME	'751890II7	160000000	1.093581	1749729.45	1.55	2/21/2012
NQ2M	FIXED INCOME		JAPAN (GOVT)	'660406II2	310000000	1.087885	3372444.35	0.8	3/20/2013
NQ2M	FIXED INCOME		FRANCE (REPUBLIC)	'756471II1	1040000	145.36347	1511780.08	4	4/25/2013
NQ2M	FIXED INCOME		JAPAN (GOVERNMENT OF)	'665123II8	500000000	1.078082	5390410.96	0.5	6/20/2013
NQ2M	FIXED INCOME		JAPAN (GOVERNMENT)	'667583II1	440000000	1.094333	4815066.35	1	6/20/2013
NQ2M	FIXED INCOME		JAPAN FIN CORP MUNICIPAL ENT	'772286II3	110000000	1.105875	1216462.97	1.35	11/26/2013
NQ2M	FIXED INCOME		MEXICO(UTD MEX ST)	'B00L4VII2	2970000	8.125596	241330.2	8	12/7/2023
NQ2M	FIXED INCOME		JAPAN DEVELOPMENT BANK	'B01D1JII9	150000000	1.118365	1677547.09	1.6	6/20/2014
NQ2M	FIXED INCOME		AUSTRALIA (COMMONWEALTH OF)	'B01GVVII2	3800000	93.614244	3557341.28	6	2/15/2017
NQ2M	FIXED INCOME		POLAND(GOVT OF)	'B039PMII3	4700000	36.905051	1734537.38	6.25	10/24/2015
NQ2M	FIXED INCOME		BANK OF AMERICA CORP	'06051GDZ9	340000	114.386	388912.4	7.625	6/1/2019
NQ2N	FIXED INCOME		BANC AMER FDG 2006 F TR	'05950HAB7	269705.23	29.08463	78442.77	5.127217	7/20/2036
NQ2N	FIXED INCOME		COUNTRYWIDE ASSET BACKED CTFS	'23242MAB7	964370.8	33.75795	325551.81	6.085	6/25/2021
NQ2N	FIXED INCOME		WAMU MTG CTFS	'93362FAH6	149578.5	25.3694	37947.17	6.09494	8/25/2036
NQ2N	FIXED INCOME		STRUCTURED ASSET SECS CORP	'863576CW2	337063.19	9.88627	33322.98	5.315871	5/25/2035
NQ2N	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94984GAE7	885746.46	25.5559	226360.48	6.039104	9/25/2036
NQ2N	FIXED INCOME		STRUCTURED ADJ RATE MTG LN	'86360NAU6	593178.9	16.3022	96701.21	5.494208	6/25/2036
NQ2N	FIXED INCOME		STRUCTURED ADJ RATE MTG LN TR	'863579G69	160974.79	20.86185	33582.32	5.433718	12/25/2035
NQ2N	FIXED INCOME		WELLS FARGO MTG BACKED SECS	'94984GAB3	581953.58	24.72528	143889.65	5.938253	9/25/2036
NQ2N	FIXED INCOME		MASTR ADJ RATE MTGS TR	'576433XM3	1572286.8	12.48944	196369.82	3.660371	3/25/2035
NQ2N	FIXED INCOME		GS MTG SECS CORP	'3623418A0	502172.14	27.21875	136684.98	6	2/25/2036
NQ2N	FIXED INCOME		WELLS FARGO	'94983BAU3	494521.68	36.21875	179109.57	5.75	4/25/2036
NQ2N	FIXED INCOME		MAX USA HLDGS INC	'57775PAA5	270000	103.09	278343	7.2	4/14/2017
NQ2N	FIXED INCOME		GERMANY(FED REP)	'B39QCFII2	600000	148.340288	890041.73	4.25	7/4/2018
NQ2N	FIXED INCOME		UK(GOVT OF)	'B39R3FII0	215000	159.22905	342342.46	4.5	3/7/2019
NQ2N	EQUITY	WCPSF	WORLD COLOR PRESS INC	'981442106	398	11.95	4756.1	0	
NQ2N	EQUITY		WORLD COLOR PRESS INC WTS	'981442114	2751	5.25	14442.75	0	
NQ2N	EQUITY		WORLD COLOR PRESS INC	'981442122	2751	3.25	8940.75	0	
NQ2N	FIXED INCOME		TIMKEN CO	'887389AG9	85000	106.347	90394.95	6	9/15/2014
NQ2N	FIXED INCOME		TEXTRON INC	'883203BP5	330000	105.917	349526.1	6.2	3/15/2015
NQ2N	FIXED INCOME		DIRECTV HOLDING FING	'25459HAJ4	705000	104.471	736520.55	4.75	10/1/2014
NQ2N	FIXED INCOME		CENTRAL AMERICAN BANK	'15238PAC0	305000	105.054	320414.7	5.375	9/24/2014
NQ2N	FIXED INCOME		EURASIAN DEVELOPMENT BAN	'29843YAA3	600000	107.25	643500	7.375	9/29/2014
NQ2N	CASH		AUSTRALIAN DOLLAR	'AUD	526624.2	0.91785	483361.86	0	
NQ2N	CASH		EURO CURRENCY	'EUR	315244.93	1.353099	426557.73	0	
NQ2N	CASH		MEXICAN PESO (NEW)	'MXN	8324718.23	0.081134	675419.83	0	
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2N	CASH		US DOLLAR	'USD	284261.12	1	284261.12	0	
NQ2N	CASH		US DOLLAR	'USD	-284261.12	1	-284261.12	0	
NQ2N	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	162502.69	100	162502.69	0.116958	12/31/2030
NQ2N	FIXED INCOME		STRUCTURED ASSET SECS DORP	'86358RDU8	119124.98	76.22285	90800.45	3.375	8/25/2031
NQ2N	FIXED INCOME		FEDERAL HOME LN MTG CORP	'3133T5LA9	81901.49	104.95373	85958.67	7	5/15/2024
NQ2N	FIXED INCOME		FEDERAL NATL MTG ASSN GTD	'31359KF85	64199.59	109.73495	70449.39	7.5	11/25/2026
NQ2N	FIXED INCOME		SASCO ARC CO / SASCO ARC CORP	'80382SAY4	6900.78	0.399751	27.59	7.5	10/27/2033
NQ2N	FIXED INCOME		QUEBECOR WORLD CAP CORP	'7481F1AD8	490000	11.8	57820	6.125	11/15/2013
NQ2N	FIXED INCOME		QUEBECOR WORLD CAP CORP	'7481F1AC0	213000	6.993873	14896.95	4.875	11/15/2048
NQ2N	FIXED INCOME		CWABS INC	'1266715Z5	358.09	0.0001	0	5.5	4/25/2035
NQ2N	FIXED INCOME		FEDERAL NATL MTG ASSN	'31394ACL8	99298.96	109.625	108856.48	6.5	2/25/2044
NQ2N	FIXED INCOME		CWMBS INC	'12669FP23	1116801.05	9.5527	106684.65	3.958581	8/25/2034
NQ2N	FIXED INCOME		WAMU MTG CTFS	'93362FAE3	443076.57	20.8783	92506.86	5.84482	8/25/2046
NQ2O	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	114252.92	100	114252.92	0.116958	12/31/2030
NQ2O	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2O	EQUITY		MELLON EB GLOBAL ALPHA 1 FUND	'58899R946	529389.748	142.441119	75406868.09	0	
NQ2P	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2P	EQUITY		PIMCO ALL ASSET FUND	'69399N905	12877966.62	11.69	150543429.8	0	
NQ2R	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	4144893.38	100	4144893.38	0.116958	12/31/2030
NQ2R	EQUITY		UBS REAL ESTATE	'94299L924	6963.104	6667.156811	46424106.26	0	
NQ2R	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2R	EQUITY		RREEF AMERICA REIT III INC	'74099N940	509168.641	29.329217	14933517.56	0	
NQ2R	EQUITY		PRIME PPTY FD	'741565980	5326.148	9170.7	48844505.46	0	
NQ2R	EQUITY		ASLAN REALTY PARTNERS III LLC	'00399R950	3731875	0.281375	1050056.33	0	
NQ2S	EQUITY	CYS	CYPRESS SHARPRIDGE INVESTMEN	'23281A307	130	13.38	1739.4	0	
NQ2S	EQUITY	MYRX	MYRIAD PHARMACEUTICALS	'62856H107	4724	4.52	21352.48	0	
NQ2S	EQUITY	METR	METRO BANCORP INC	'59161R101	303	13.77	4172.31	0	
NQ2S	EQUITY	CHBT	CHINABIOTICS INC	'16937B109	1811	17.91	32435.01	0	
NQ2S	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1427	44.47	63458.69	0	
NQ2S	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	2217	3.27	7249.59	0	

NQ2S	EQUITY	MDSO	MEDIDATA SOLUTIONS INC	'58471A105	1300	15.2	19760	0
NQ2S	EQUITY	IVR	INVESCO MORTGAGE CAPITAL	'46131B100	110	23	2530	0
NQ2S	EQUITY	NIV	NIVS INTELLIMEDIA TECHNOLOGY	'62914U108	1467	3.84	5633.28	0
NQ2S	EQUITY	CCRT	COMPUCREDIT HOLDINGS CORP	'20478T107	820	5.16	4231.2	0
NQ2S	EQUITY	LOGM	LOGMEIN INC	'54142L109	1096	20.69	22676.24	0
NQ2S	EQUITY	DINE	REWARDS NETWORK INC	'761557206	415	13.4	5561	0
NQ2S	EQUITY	TBNK	TERRITORIAL BANCORP INC	'88145X108	170	19.03	3235.1	0
NQ2S	EQUITY	APAGF	APCO OIL AND GAS INTL INC	'G0471F109	1742	27.06	47138.52	0
NQ2S	EQUITY	PMT	PENNYMAC MORTGAGE INVESTMENT	'70931T103	264	16.61	4385.04	0
NQ2S	EQUITY	CPIX	CUMBERLAND PHARMACEUTICALS	'230770109	1438	10.53	15142.14	0
NQ2S	EQUITY	STWD	STARWOOD PROPERTY TRUST INC	'85571B105	775	19.3	14957.5	0
NQ2S	EQUITY	PVTB	PRIVATEBANCORP INC	'742962103	6741	13.7	92351.7	0
NQ2S	EQUITY	SFE	SAFEGUARD SCIENTIFICS INC	'786449207	1678	13	21814	0
NQ2S	EQUITY	ART	ARTIO GLOBAL INVESTORS INC	'04315B107	1048	24.74	25927.52	0
NQ2S	EQUITY	VITC	VITACOST.COM INC	'92847A200	1013	12.05	12206.65	0
NQ2S	EQUITY	CLNY	COLONY FINANCIAL INC	'19624R106	257	20	5140	0
NQ2S	EQUITY	SEM	SELECT MEDICAL HOLDINGS CORP	'81619Q105	2077	8.44	17529.88	0
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	1095	11.27	12340.65	0
NQ2S	EQUITY	ATLS	ATLAS ENERGY INC	'049298102	6228	31.12	193815.36	0
NQ2S	EQUITY	ECHO	ECHO GLOBAL LOGISTICS INC	'27875T101	435	12.91	5615.85	0
NQ2S	EQUITY	MG	MISTRAS GROUP INC	'60649T107	1294	9.99	12927.06	0
NQ2S	EQUITY	OMER	OMEROS CORP	'682143102	1301	7.04	9159.04	0
NQ2S	EQUITY	RA	RAILAMERICA INC	'750753402	1560	11.8	18408	0
NQ2S	EQUITY	AGAM	AGA MEDICAL HOLDINGS INC	'008368102	2416	16.25	39260	0
NQ2S	EQUITY	DOLE	DOLE FOOD CO INC	'256603101	4390	11.85	52021.5	0
NQ2S	EQUITY	UIS	UNISYS CORP	'909214306	400	34.89	13956	0
NQ2S	EQUITY	VSI	VITAMIN SHOPPE INC	'92849E101	838	22.45	18813.1	0
NQ2S	EQUITY	COWN	COWEN GROUP INCCLASS A	'223622101	200	5.66	1132	0
NQ2S	EQUITY	ACOM	ANCESTRY.COM INC	'032803108	1215	16.95	20594.25	0
NQ2S	EQUITY	STRI	STR HOLDINGS INC	'78478V100	1630	23.5	38305	0
NQ2S	EQUITY	DYP	DUOYUAN PRINTING INC	'26605B109	568	10.8	6134.4	0
NQ2S	EQUITY	RUE	RUE21 INC	'781295100	623	34.67	21599.41	0
NQ2S	EQUITY	FTNT	FORTINET INC	'34959E109	1898	17.58	33366.84	0
NQ2S	EQUITY	ARCL	ARCHIPELAGO LEARNING INC	'03956P102	1481	14.58	21592.98	0
NQ2S	EQUITY	CLD	CLOUD PEAK ENERGY INC	'18911Q102	2585	16.64	43014.4	0
NQ2S	EQUITY	GTEC	GLOBAL DEFENSE TECHNOLOGY	'37950B107	464	13.4	6217.6	0
NQ2S	EQUITY	TMH	TEAM HEALTH HOLDINGS INC	'87817A107	2400	16.8	40320	0
NQ2S	EQUITY	KRA	KRATON PERFORMANCE POLYMERS	'50077C106	800	17.86	14288	0
NQ2S	EQUITY	LL	LUMBER LIQUIDATORS HOLDINGS	'55003T107	2679	26.67	71448.93	0
NQ2S	EQUITY	TW	TOWERS WATSON + CO CL A	'891894107	6697	47.5	318107.5	0
NQ2S	EQUITY	MF	MF GLOBAL HOLDINGS LTD	'55277J108	5447	8.07	43957.29	0
NQ2S	EQUITY	IRWD	IRONWOOD PHARMACEUTICALS INC	'46333X108	3000	13.52	40560	0
NQ2S	EQUITY	GNRC	GENERAC HOLDINGS INC	'368736104	1500	14.01	21015	0
NQ2S	EQUITY	GRM	GRAHAM PACKAGING CO INC	'384701108	1300	12.55	16315	0
NQ2S	EQUITY	QNST	QUINSTREET INC	'74874Q100	1200	17.01	20412	0
NQ2S	CASH		US DOLLAR	'USD	0	1	0	0
NQ2S	EQUITY	ARST	ARCSIGHT INC	'039666102	3526	28.15	99256.9	0
NQ2S	EQUITY	BJGP	BMP SUNSTONE CORP	'05569C105	6246	5.06	31604.76	0
NQ2S	EQUITY	BZ	BOISE INC	'09746Y105	3048	6.13	18684.24	0
NQ2S	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	4296	4.33	18601.68	0
NQ2S	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	6467	4.47	28907.49	0
NQ2S	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	527	11.3	5955.1	0
NQ2S	EQUITY	BEAT	CARDIONET INC	'14159L103	4376	7.65	33476.4	0
NQ2S	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	5810	2.07	12026.7	0
NQ2S	EQUITY	BGCP	BGC PARTNERS INC CL A	'05541T101	4598	6.11	28093.78	0
NQ2S	EQUITY	CPBY	CHINA INFORMATION SECURITY	'16944F101	4900	5.05	24745	0
NQ2S	EQUITY	NX	QUANEX BUILDING PRODUCTS	'747619104	4198	16.53	69392.94	0
NQ2S	EQUITY	CRED	CREDO PETROLEUM CORP	'225439207	1251	9.89	12372.39	0
NQ2S	EQUITY	EEFT	EURONET WORLDWIDE INC	'298736109	8135	18.43	149928.05	0
NQ2S	EQUITY	PNRG	PRIMEENERGY CORP	'74158E104	115	26.93	3096.95	0
NQ2S	EQUITY	USPH	U.S. PHYSICAL THERAPY INC	'90337L108	1143	17.4	19888.2	0
NQ2S	EQUITY	HEV	ENER1 INC	'29267A203	9831	4.73	46500.63	0
NQ2S	EQUITY	CFX	COLFAX CORP	'194014106	1490	11.77	17537.3	0
NQ2S	EQUITY	SYBT	S.Y. BANCORP INC	'785060104	938	22.75	21339.5	0
NQ2S	EQUITY	ATSG	AIR TRANSPORT SERVICES GROUP	'00922R105	7260	3.37	24466.2	0
NQ2S	EQUITY	DIN	DINEEQUITY INC	'254423106	3389	39.53	133967.17	0
NQ2S	EQUITY	ATAC	ATC TECHNOLOGY CORP	'00211W104	2947	17.16	50570.52	0
NQ2S	EQUITY	IUSA	INFOGROUP INC	'45670G108	3388	7.8	26426.4	0
NQ2S	EQUITY	CSKI	CHINA SKY ONE MEDICAL INC	'16941P102	2118	15.71	33273.78	0
NQ2S	EQUITY	CRA	CELERA CORP	'15100E106	3531	7.1	25070.1	0
NQ2S	EQUITY	ERII	ENERGY RECOVERY INC	'29270J100	6411	6.3	40389.3	0
NQ2S	EQUITY	SOLR	GT SOLAR INTERNATIONAL INC	'3623E0209	5911	5.23	30914.53	0
NQ2S	EQUITY	RAX	RACKSPACE HOSTING INC	'750086100	12785	18.73	239463.05	0
NQ2S	EQUITY	MYRG	MYR GROUP INC/DELAWARE	'55405W104	3251	16.31	53023.81	0
NQ2S	EQUITY	IILG	INTERVAL LEISURE GROUP	'46113M108	7065	14.56	102866.4	0
NQ2S	EQUITY	PMFG	PMFG INC	'69345P103	2600	13.23	34398	0
NQ2S	EQUITY	HSNI	HSN INC	'404303109	7597	29.44	223655.68	0
NQ2S	EQUITY	OGXI	ONCOGENEX PHARMACEUTICAL INC	'68230A106	960	20.53	19708.8	0
NQ2S	EQUITY	PRIM	PRIMORIS SERVICES CORP	'74164F103	1759	7.74	13614.66	0
NQ2S	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934503	108593	0.5407	58716.24	0
NQ2S	EQUITY	REV	REVLON INC CLASS A	'761525609	1899	14.85	28200.15	0
NQ2S	EQUITY	MLNK	MODUSLINK GLOBAL SOLUTIONS I	'60786L107	500	8.43	4215	0
NQ2S	EQUITY	CHSI	CATALYST HEALTH SOLUTIONS IN	'14888B103	7101	41.38	293839.38	0

NQ2S	EQUITY	CLDX	CELLDEX THERAPEUTICS INC	'15117B103	4858	6.14	29828.12	0
NQ2S	EQUITY	HEAT	SMARTHEAT INC	'83172F104	1932	10.74	20749.68	0
NQ2S	EQUITY	QBC	CUBIC ENERGY INC	'229675103	100	1.06	106	0
NQ2S	EQUITY	ZN	ZION OIL GAS INC	'989696109	3123	6.19	19331.37	0
NQ2S	EQUITY	CRTX	CORNERSTONE THERAPEUTICS INC	'21924P103	1085	6.35	6889.75	0
NQ2S	EQUITY		GREENHUNTER ENERGY INC	'39530A922	110	0	0	0
NQ2S	EQUITY	CGA	CHINA GREEN AGRICULTURE INC	'16943W105	2074	14	29036	0
NQ2S	EQUITY	LOPE	GRAND CANYON EDUCATION INC	'38526M106	3068	26.14	80197.52	0
NQ2S	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	966	25.66	24787.56	0
NQ2S	EQUITY	CBRL	CRACKER BARREL OLD COUNTRY	'22410J106	3222	46.38	149436.36	0
NQ2S	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	186	49.25	9160.5	0
NQ2S	EQUITY	FACT	FACET BIOTECH CORP	'30303Q103	772	26.99	20836.28	0
NQ2S	EQUITY	SAAS	INCONTACT INC	'45336E109	5956	2.85	16974.6	0
NQ2S	EQUITY	BTH	BLYTH INC	'09643P207	100	31.25	3125	0
NQ2S	EQUITY	CSII	CARDIOVASCULAR SYSTEMS INC	'141619106	1965	5.31	10434.15	0
NQ2S	EQUITY	WG	WILLBROS GROUP INC	'969203108	7780	12.01	93437.8	0
NQ2S	EQUITY		TETON ADVISORS INC CLASS B	'88165Y101	9	0	0	0
NQ2S	EQUITY	UTA	UNIVERSAL TRAVEL GROUP	'91388Q202	1896	9.91	18789.36	0
NQ2S	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	2659	24.58	65358.22	0
NQ2S	EQUITY	RST	ROSETTA STONE INC	'777780107	1311	23.78	31175.58	0
NQ2S	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	2850	27.95	79657.5	0
NQ2S	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	665	10.69	7108.85	0
NQ2S	EQUITY	SWI	SOLARWINDS INC	'83416B109	2300	21.66	49818	0
NQ2S	EQUITY	OPEN	OPENTABLE INC	'68372A104	561	38.13	21390.93	0
NQ2S	EQUITY	GOV	GOVERNMENT PROPERTIES INCOME	'38376A103	143	26.01	3719.43	0
NQ2S	EQUITY	INSP	INFOSPACE INC	'45678T300	4000	11.05	44200	0
NQ2S	EQUITY	BPSG	BROADPOINT GLEACHER SECURITI	'11134A103	10714	4	42856	0
NQ2S	EQUITY	LULU	LULULEMON ATHLETICA INC	'550021109	7878	41.5	326937	0
NQ2S	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	9078	6.48	58825.44	0
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS CL A	'864909106	2181	3.57	7786.17	0
NQ2S	EQUITY	DM	DOLAN MEDIA COMPANY	'25659P402	5769	10.87	62709.03	0
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	2040	10.31	21032.4	0
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	9754	26.55	258968.7	0
NQ2S	EQUITY	DMAN	DEMANDTEC INC	'24802R506	3891	6.95	27042.45	0
NQ2S	EQUITY	MELI	MERCADOLIBRE INC	'58733R102	4923	48.21	237337.83	0
NQ2S	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	5285	22.74	120180.9	0
NQ2S	EQUITY	POWR	POWERSECURE INTERNATIONAL IN	'73936N105	827	7.88	6516.76	0
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	6450	36.56	235812	0
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	1944	4.92	9564.48	0
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP CL A	'26433B107	3040	16.74	50889.6	0
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	4635	23.22	107624.7	0
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	1900	15.89	30191	0
NQ2S	EQUITY	MAIN	MAIN STREET CAPITAL CORP	'56035L104	1052	15.61	16421.72	0
NQ2S	EQUITY	FEED	AGFEED INDUSTRIES INC	'00846L101	5884	4.39	25830.76	0
NQ2S	EQUITY	CML	COMPELLENT TECHNOLOGIES INC	'20452A108	3168	17.55	55598.4	0
NQ2S	EQUITY	TSON	TRANS1 INC	'89385X105	2700	3.25	8775	0
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	4243	21.88	92836.84	0
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY	'26613Q106	2590	21.59	55918.1	0
NQ2S	EQUITY	TIS	ORCHIDS PAPER PRODUCTS CO	'68572N104	1005	16.45	16532.25	0
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	500	8.75	4375	0
NQ2S	EQUITY	FUQI	FUQI INTERNATIONAL INC	'36102A207	2322	10.9	25309.8	0
NQ2S	EQUITY	ULTA	ULTA SALON COSMETICS + FRAGR	'90384S303	5307	22.62	120044.34	0
NQ2S	EQUITY	PZN	PZENA INVESTMENT MANAGMCL A	'74731Q103	1730	7.63	13199.9	0
NQ2S	EQUITY	GXDX	GENOPTIX INC	'37243V100	3175	35.49	112680.75	0
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	3711	7.64	28352.04	0
NQ2S	EQUITY	NSPH	NANOSPHERE INC	'63009F105	2100	4.79	10059	0
NQ2S	EQUITY	TNDM	NEUTRAL TANDEM INC	'64128B108	6298	15.98	100642.04	0
NQ2S	EQUITY	ARYX	ARYX THERAPEUTICS INC	'043387109	3621	0.87	3150.27	0
NQ2S	EQUITY	ICXT	ICX TECHNOLOGIES INC	'44934T105	1344	6.97	9367.68	0
NQ2S	EQUITY	AREX	APPROACH RESOURCES INC	'03834A103	836	9.08	7590.88	0
NQ2S	EQUITY	APEI	AMERICAN PUBLIC EDUCATION	'02913V103	3453	46.6	160909.8	0
NQ2S	EQUITY	ENSG	ENSIGN GROUP INC/THE	'29358P101	2181	17.33	37796.73	0
NQ2S	EQUITY	ES	ENERGYSOLUTIONS INC DEP SHS	'292756202	1511	6.43	9715.73	0
NQ2S	EQUITY	ORRF	ORRSTOWN FINL SERVICES INC	'687380105	500	25.37	12685	0
NQ2S	EQUITY	ETRM	ENTEROMEDICS INC	'29365M109	3350	0.51	1708.5	0
NQ2S	EQUITY	VRAD	VIRTUAL RADIOLOGIC CORP	'92826B104	1400	11	15400	0
NQ2S	EQUITY	PAR	3PAR INC	'88580F109	5161	10	51610	0
NQ2S	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	2385	20.2	48177	0
NQ2S	EQUITY	INET	INTERNET BRANDS INC CL A	'460608102	3081	9.22	28406.82	0
NQ2S	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	8820	19.04	167932.8	0
NQ2S	EQUITY	UBNK	UNITED FINANCIAL BANCORP INC	'91030T109	569	13.98	7954.62	0
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	6973	15.85	110522.05	0
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	1682	5.39	9065.98	0
NQ2S	EQUITY	GSI	GENERAL STEEL HOLDINGS INC	'370853103	1929	4.11	7928.19	0
NQ2S	EQUITY	TITN	TITAN MACHINERY INC	'88830R101	2388	13.69	32691.72	0
NQ2S	EQUITY	GTS	TRIPLE S MANAGEMENT CORP B	'896749108	300	17.75	5325	0
NQ2S	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	10676	5.08	54234.08	0
NQ2S	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	12871	8.63	111076.73	0
NQ2S	EQUITY	CATM	CARDTRONICS INC	'14161H108	2142	12.57	26924.94	0
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	7539	21	158319	0
NQ2S	EQUITY	LRN	K12 INC	'48273U102	4533	22.21	100677.93	0
NQ2S	EQUITY	APP	AMERICAN APPAREL INC	'023850100	6926	3.03	20985.78	0
NQ2S	EQUITY	TNK	TEEKAY TANKERS LTD CLASS A	'Y8565N102	2169	12.57	27264.33	0

NQ2S	EQUITY	N	NETSUITE INC	'64118Q107	3239	14.54	47095.06	0
NQ2S	EQUITY	CTFO	CHINA TRANSINFO TECHNOLOGY	'169453107	1904	6.74	12832.96	0
NQ2S	EQUITY	HCKT	HACKETT GROUP INC/THE	'404609109	4274	2.78	11881.72	0
NQ2S	EQUITY	ORN	ORION MARINE GROUP INC	'68628V308	5090	18.05	91874.5	0
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	2270	43.97	99811.9	0
NQ2S	EQUITY	RISK	RISKMETRICS GROUP INC	'767735103	4235	22.61	95753.35	0
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO	'44984A105	3058	35.11	107366.38	0
NQ2S	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	3482	13.48	46937.36	0
NQ2S	EQUITY	MIPI	MOLECULAR INSIGHT PHARMACEUT	'60852M104	3100	1.31	4061	0
NQ2S	EQUITY	HQS	HQ SUSTAINABLE MARITIME INDU	'40426A208	2026	6	12156	0
NQ2S	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	3000	4.31	12930	0
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	468	17.26	8077.68	0
NQ2S	EQUITY	ARAY	ACCURAY INC	'004397105	7671	6.09	46716.39	0
NQ2S	EQUITY	SDXC	SWITCH + DATA FACILITIES CO	'871043105	4173	17.76	74112.48	0
NQ2S	EQUITY	PRTS	US AUTO PARTS NETWORK INC	'90343C100	300	7.52	2256	0
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	5576	25.58	142634.08	0
NQ2S	EQUITY	CAST	CHINACAST EDUCATION CORP	'16946T109	6290	7.31	45979.9	0
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	6360	12.28	78100.8	0
NQ2S	EQUITY	OPXT	OPNEXT INC	'68375V105	951	2.36	2244.36	0
NQ2S	EQUITY	CHRD	CHORDIANT SOFTWARE INC	'170404305	5840	5.07	29608.8	0
NQ2S	EQUITY	PAET	PAETEC HOLDING CORP	'695459107	23410	4.68	109558.8	0
NQ2S	EQUITY	CSR	CHINA SECURITY SURVEILLANC	'16942J105	6821	7.69	52453.49	0
NQ2S	EQUITY	STEC	STEC INC	'784774101	4651	11.98	55718.98	0
NQ2S	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	4208	22.95	96573.6	0
NQ2S	EQUITY	BBND	BIGBAND NETWORKS INC	'089750509	7605	3.53	26845.65	0
NQ2S	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	11244	13.66	153593.04	0
NQ2S	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	3114	17.28	53809.92	0
NQ2S	EQUITY	PLX	PROTALIX BIOTHERAPEUTICS INC	'74365A101	7129	6.56	46766.24	0
NQ2S	EQUITY	COMV	COMVERGE INC	'205859101	4125	11.31	46653.75	0
NQ2S	EQUITY	CFSG	CHINA FIRE SECURITY GROUP	'16938R103	2888	12.97	37457.36	0
NQ2S	EQUITY	CNK	CINEMARK HOLDINGS INC	'17243V102	5544	18.34	101676.96	0
NQ2S	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	5474	5.89	32241.86	0
NQ2S	EQUITY	VRUS	PHARMASSET INC	'71715N106	4285	26.8	114838	0
NQ2S	EQUITY	NGSX	NEUROGESX INC	'641252101	2272	9.4	21356.8	0
NQ2S	EQUITY	CAVM	CAVIUM NETWORKS INC	'14965A101	6992	24.86	173821.12	0
NQ2S	EQUITY	TOMO	TOMOTHERAPY INC	'890088107	4638	3.41	15815.58	0
NQ2S	EQUITY	BIOD	BIODEL INC	'09064M105	3111	4.27	13283.97	0
NQ2S	EQUITY	SLH	SOLERA HOLDINGS INC	'83421A104	13428	38.65	518992.2	0
NQ2S	EQUITY	JMP	JMP GROUP INC	'46629U107	400	8.5	3400	0
NQ2S	EQUITY	ANV	ALLIED NEVADA GOLD CORP	'019344100	8814	16.57	146047.98	0
NQ2S	EQUITY	PODD	INSULET CORP	'45784P101	6855	15.09	103441.95	0
NQ2S	EQUITY	TRS	TRIMAS CORP	'896215209	1535	6.49	9962.15	0
NQ2S	EQUITY	ENOC	ENERNOC INC	'292764107	2692	29.68	79898.56	0
NQ2S	EQUITY	FRM	FURMANITE CORP	'361086101	4395	5.19	22810.05	0
NQ2S	EQUITY	RRR	RSC HOLDINGS INC	'74972L102	9303	7.96	74051.88	0
NQ2S	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	6981	22.78	159027.18	0
NQ2S	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	3285	3.19	10479.15	0
NQ2S	EQUITY	INFN	INFINERA CORP	'45667G103	16000	8.52	136320	0
NQ2S	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	7010	3.66	25656.6	0
NQ2S	EQUITY	FBCM	FBR CAPITAL MARKETS CORP	'30247C301	100	4.55	455	0
NQ2S	EQUITY	BAGL	EINSTEIN NOAH RESTAURANT GRO	'28257U104	972	12.15	11809.8	0
NQ2S	EQUITY	HOGS	ZHONGPIN INC	'98952K107	4676	12.7	59385.2	0
NQ2S	EQUITY	BWY	BWAY HOLDING CO	'12429T104	216	20.1	4341.6	0
NQ2S	EQUITY	OPK	OPKO HEALTH INC	'68375N103	9616	1.98	19039.68	0
NQ2S	EQUITY	SCOR	COMSCORE INC	'20564W105	4038	16.69	67394.22	0
NQ2S	EQUITY	PRO	PROS HOLDINGS INC	'74346Y103	3518	9.88	34757.84	0
NQ2S	EQUITY	PPO	POLYPORE INTERNATIONAL INC	'73179V103	1464	17.46	25561.44	0
NQ2S	EQUITY	MBRK	MIDDLEBROOK PHARMACEUTICALS	'596087106	9000	0.3	2700	0
NQ2S	EQUITY	SHOR	SHORETEL INC	'825211105	8312	6.61	54942.32	0
NQ2S	EQUITY	RBI	SPORT SUPPLY GROUP INC	'84916A104	533	13.44	7163.52	0
NQ2S	EQUITY	BMRC	BANK OF MARIN BANCORP/CA	'063425102	813	33.08	26894.04	0
NQ2S	EQUITY	IDCC	INTERDIGITAL INC	'45867G101	8396	27.86	233912.56	0
NQ2S	EQUITY	WATG	WONDER AUTO TECHNOLOGY INC	'978166106	3702	10.58	39167.16	0
NQ2S	EQUITY	DHX	DICE HOLDINGS INC	'253017107	3300	7.6	25080	0
NQ2S	EQUITY	NZ	NETEZZA CORP	'64111N101	9047	12.79	115711.13	0
NQ2S	EQUITY	HGG	HHGREGG INC	'42833L108	2424	25.24	61181.76	0
NQ2S	EQUITY	OWW	ORBITZ WORLDWIDE INC	'68557K109	3329	7.11	23669.19	0
NQ2S	EQUITY	AIRV	AIRVANA INC	'00950V101	3103	7.66	23768.98	0
NQ2S	EQUITY	PMC	PHARMERICA CORP	'71714F104	5812	18.22	105894.64	0
NQ2S	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	6722	20.61	138540.42	0
NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	4028	34.91	140617.48	0
NQ2S	EQUITY	REXX	REX ENERGY CORP	'761565100	4457	11.39	50765.23	0
NQ2S	EQUITY	CAAS	CHINA AUTOMOTIVE SYSTEMS INC	'16936R105	750	23.11	17332.5	0
NQ2S	EQUITY	ROMA	ROMA FINANCIAL CORP	'77581P109	588	12.54	7373.52	0
NQ2S	EQUITY	HIL	HILL INTERNATIONAL INC	'431466101	4700	5.83	27401	0
NQ2S	EQUITY	GTLS	CHART INDUSTRIES INC	'16115Q308	4761	20	95220	0
NQ2S	EQUITY	HALL	HALLMARK FINL SERVICES INC	'40624Q203	400	9	3600	0
NQ2S	EQUITY	OSIR	OSIRIS THERAPEUTICS INC	'68827R108	3548	7.4	26255.2	0
NQ2S	EQUITY	DTPI	DIAMOND MANAGEMENT + TECHNOL	'25269L106	4584	7.85	35984.4	0
NQ2S	EQUITY	EVR	EVERCORE PARTNERS INC CL A	'29977A105	871	30	26130	0
NQ2S	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	4287	5.2	22292.4	0
NQ2S	EQUITY	FSYS	FUEL SYSTEMS SOLUTIONS INC	'35952W103	2624	31.96	83863.04	0
NQ2S	EQUITY	ID	L 1 IDENTITY SOLUTIONS INC	'50212A106	11151	8.93	99578.43	0

NQ2S	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	11675	11.5	134262.5	0
NQ2S	EQUITY	DGIT	DG FASTCHANNEL INC	'23326R109	4073	31.95	130132.35	0
NQ2S	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	1475	6.1	8997.5	0
NQ2S	EQUITY	DIVX	DIVX INC	'255413106	4172	7.16	29871.52	0
NQ2S	EQUITY	CVLT	COMMVAULT SYSTEMS INC	'204166102	8012	21.35	171056.2	0
NQ2S	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	10507	28.4	298398.8	0
NQ2S	EQUITY	PARD	PONIARD PHARMACEUTICALS INC	'732449301	4970	1.15	5715.5	0
NQ2S	EQUITY	ICFI	ICF INTERNATIONAL INC	'44925C103	2215	24.84	55020.6	0
NQ2S	EQUITY	EEE	EVERGREEN ENERGY INC	'30024B104	26877	0.18	4837.86	0
NQ2S	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	551	24.09	13273.59	0
NQ2S	EQUITY	VPFG	VIEWPOINT FINANCIAL GROUP	'926727108	1937	16.21	31398.77	0
NQ2S	EQUITY	GEOY	GEOEYE INC	'37250W108	3887	29.5	114666.5	0
NQ2S	EQUITY	EHTH	EHEALTH INC	'28238P109	4511	15.75	71048.25	0
NQ2S	EQUITY	APKT	ACME PACKET INC	'004764106	7648	19.28	147453.44	0
NQ2S	EQUITY	MDVN	MEDIVATION INC	'58501N101	5707	10.49	59866.43	0
NQ2S	EQUITY	FMR	FIRST MERCURY FINANCIAL CORP	'320841109	1481	13.03	19297.43	0
NQ2S	EQUITY	SXE	STANLEY INC	'854532108	2222	28.29	62860.38	0
NQ2S	EQUITY	SUSS	SUSSER HOLDINGS CORP	'869233106	300	8.45	2535	0
NQ2S	EQUITY	EXLS	EXLSERVICE HOLDINGS INC	'302081104	2791	16.68	46553.88	0
NQ2S	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	4770	9.13	43550.1	0
NQ2S	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	18031	18.7	337179.7	0
NQ2S	EQUITY	MELA	ELECTRO OPTICAL SCIENCES INC	'285192100	4306	7.42	31950.52	0
NQ2S	EQUITY	KBW	KBW INC	'482423100	3089	26.9	83094.1	0
NQ2S	EQUITY	HTM	US GEOTHERMAL INC	'90338S102	9096	0.91	8277.36	0
NQ2S	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	2813	92.84	261158.92	0
NQ2S	EQUITY	MBLX	METABOLIX INC	'591018809	4214	12.18	51326.52	0
NQ2S	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	3121	16.79	52401.59	0
NQ2S	EQUITY	HNSN	HANSEN MEDICAL INC	'411307101	4499	2.29	10302.71	0
NQ2S	EQUITY	SBH	SALLY BEAUTY HOLDINGS INC	'79546E104	4416	8.92	39390.72	0
NQ2S	EQUITY	VQ	VENOCO INC	'92275P307	1270	12.83	16294.1	0
NQ2S	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	646	13.95	9011.7	0
NQ2S	EQUITY	GOK	GEOKINETICS INC	'372910307	1271	7.21	9163.91	0
NQ2S	EQUITY	JAV	JAVELIN PHARMACEUTICALS INC	'471894105	10543	1.29	13600.47	0
NQ2S	EQUITY	SYUT	SYNUTRA INTERNATIONAL INC	'87164C102	3406	22.61	77009.66	0
NQ2S	EQUITY	UEC	URANIUM ENERGY CORP	'916896103	10977	3.22	35345.94	0
NQ2S	EQUITY	RDNT	RADNET INC	'750491102	5942	3.18	18895.56	0
NQ2S	EQUITY	ASTI	ASCENT SOLAR TECHNOLOGIES	'043635101	829	3.85	3191.65	0
NQ2S	EQUITY	ALGT	ALLEGIANT TRAVEL CO	'01748X102	2940	57.86	170108.4	0
NQ2S	EQUITY	KCAP	KOHLBERG CAPITAL CORP	'500233101	600	5.66	3396	0
NQ2S	EQUITY	IPGP	IPG PHOTONICS CORP	'44980X109	4630	14.8	68524	0
NQ2S	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	2221	7.33	16279.93	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	3400	12.18	41412	0
NQ2S	EQUITY	NEWS	NEWSTAR FINANCIAL INC	'65251F105	1517	6.38	9678.46	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	3287	23.43	77014.41	0
NQ2S	EQUITY	ISLN	ISILON SYSTEMS INC	'46432L104	5079	8.61	43730.19	0
NQ2S	EQUITY	DBTK	DOUBLE TAKE SOFTWARE INC	'258598101	3100	8.91	27621	0
NQ2S	EQUITY	AIMC	ALTRA HOLDINGS INC	'02208R106	634	13.73	8704.82	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	2362	6.8	16061.6	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	1545	13	20085	0
NQ2S	EQUITY	GLDD	GREAT LAKES DREDGE + DOCK CO	'390607109	7678	5.25	40309.5	0
NQ2S	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	2646	26.11	69087.06	0
NQ2S	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	2629	18.26	48005.54	0
NQ2S	EQUITY	ORIT	ORITANI FINANCIAL CORP	'686323106	1723	16.07	27688.61	0
NQ2S	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	2996	18.54	55545.84	0
NQ2S	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	6024	4.56	27469.44	0
NQ2S	EQUITY	UA	UNDER ARMOUR INC CLASS A	'904311107	6354	29.41	186871.14	0
NQ2S	EQUITY	VOCS	VOCUS INC	'92858J108	3342	17.05	56981.1	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	7170	17.08	122463.6	0
NQ2S	EQUITY	EMS	EMERGENCY MEDICAL SERVICES A	'29100P102	5582	56.55	315662.1	0
NQ2S	EQUITY	CSFL	CENTERSTATE BANKS INC	'15201P109	900	12.25	11025	0
NQ2S	EQUITY	AOB	AMERICAN ORIENTAL BIOENGINEE	'028731107	4764	4.08	19437.12	0
NQ2S	EQUITY	LPHI	LIFE PARTNERS HOLDINGS INC	'53215T106	1526	22.17	33831.42	0
NQ2S	EQUITY	HRBN	HARBIN ELECTRIC INC	'41145W109	2800	21.59	60452	0
NQ2S	EQUITY	ANCI	AMERICAN CARESOURCE HOLDINGS	'02505A103	1762	1.77	3118.74	0
NQ2S	EQUITY	IN	INTERMEC INC	'458786100	11854	14.18	168089.72	0
NQ2S	EQUITY	PHIIK	PHI INC NON VOTING	'69336T205	1401	21.18	29673.18	0
NQ2S	EQUITY	LYV	LIVE NATION ENTERTAINMENT IN	'538034109	10955	14.5	158847.5	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	22880	6.21	142084.8	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS INCA	'05348P401	12873	2.32	29865.36	0
NQ2S	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	2438	28.32	69044.16	0
NQ2S	EQUITY	HWAY	HEALTHWAYS INC	'422245100	361	16.07	5801.27	0
NQ2S	EQUITY	TWPG	THOMAS WEISEL PARTNERS GROUP	'884481102	100	3.92	392	0
NQ2S	EQUITY	UAUA	UAL CORP	'902549807	30397	19.55	594261.35	0
NQ2S	EQUITY	PCH	POTLATCH CORP	'737630103	4028	35.04	141141.12	0
NQ2S	EQUITY	CROX	CROCS INC	'227046109	5630	8.77	49375.1	0
NQ2S	EQUITY	NTLS	NTELOS HOLDINGS CORP	'67020Q107	5889	17.79	104765.31	0
NQ2S	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	7330	34.2	250686	0
NQ2S	EQUITY	HUGH	HUGHES COMMUNICATIONS INC	'444398101	1734	27.85	48291.9	0
NQ2S	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	3034	6.41	19447.94	0
NQ2S	EQUITY	LQDT	LIQUIDITY SERVICES INC	'53635B107	3045	11.54	35139.3	0
NQ2S	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	22383	18.05	404013.15	0
NQ2S	EQUITY	BYI	BALLY TECHNOLOGIES INC	'05874B107	10525	40.54	426683.5	0
NQ2S	EQUITY	ADY	AMERICAN DAIRY INC	'025334103	2015	19.15	38587.25	0

NQ2S	EQUITY	ZZ	SEALY CORP	'812139301	1618	3.5	5663	0
NQ2S	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	4993	11.54	57619.22	0
NQ2S	EQUITY	FRPT	FORCE PROTECTION INC	'345203202	13247	6.02	79746.94	0
NQ2S	EQUITY	LWSN	LAWSON SOFTWARE INC	'52078P102	10599	6.61	70059.39	0
NQ2S	EQUITY	CPII	CPI INTERNATIONAL INC	'12618M100	468	13.26	6205.68	0
NQ2S	EQUITY	DCP	DYNCORP INTERNATIONAL INC A	'26817C101	810	11.49	9306.9	0
NQ2S	EQUITY	MITI	MICROMET INC	'59509C105	13008	8.08	105104.64	0
NQ2S	EQUITY	PZG	PARAMOUNT GOLD AND SILVER	'69924P102	13405	1.39	18632.95	0
NQ2S	EQUITY	ABAT	ADVANCED BATTERY TECHNOLOGIE	'00752H102	11200	3.9	43680	0
NQ2S	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	2668	13.15	35084.2	0
NQ2S	EQUITY	POOL	POOL CORP	'73278L105	5146	22.64	116505.44	0
NQ2S	EQUITY	PNSN	PENSON WORLDWIDE INC	'709600100	2351	10.07	23674.57	0
NQ2S	EQUITY	DORM	DORMAN PRODUCTS INC	'258278100	377	18.99	7159.23	0
NQ2S	EQUITY	CLUB	TOWN SPORTS INTERNATIONAL	'89214A102	3136	3.91	12261.76	0
NQ2S	EQUITY	SQNM	SEQUENOM INC	'817337405	11756	6.31	74180.36	0
NQ2S	EQUITY	ATEC	ALPHATEC HOLDINGS INC	'02081G102	6068	6.37	38653.16	0
NQ2S	EQUITY	SVVS	SAVVIS INC	'805423308	7038	16.5	116127	0
NQ2S	EQUITY	LOOP	LOOPNET INC	'543524300	3828	11.24	43026.72	0
NQ2S	EQUITY	CRAY	CRAY INC	'225223304	4426	5.95	26334.7	0
NQ2S	EQUITY	CHTP	CHELSEA THERAPEUTICS INTERNA	'163428105	5750	3.55	20412.5	0
NQ2S	EQUITY	CPHD	CEPHEID INC	'15670R107	11144	17.48	194797.12	0
NQ2S	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	8162	1.86	15181.32	0
NQ2S	EQUITY	VOLC	VOLCANO CORP	'928645100	6985	24.16	168757.6	0
NQ2S	EQUITY	HWCC	HOUSTON WIRE + CABLE CO	'44244K109	1647	11.58	19072.26	0
NQ2S	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	3124	19.37	60511.88	0
NQ2S	EQUITY	VTIV	INVENTIV HEALTH INC	'46122E105	2133	22.46	47907.18	0
NQ2S	EQUITY	RZ	RASER TECHNOLOGIES INC	'754055101	11419	1	11419	0
NQ2S	EQUITY	SIRO	SIRONA DENTAL SYSTEMS INC	'82966C103	3206	38.03	121924.18	0
NQ2S	EQUITY	TWLL	TECHWELL INC	'87874D101	2890	18.7	54043	0
NQ2S	EQUITY	MOVE	MOVE INC	'62458M108	28985	2.09	60578.65	0
NQ2S	EQUITY	JCG	J CREW GROUP INC	'46612H402	9663	45.9	443531.7	0
NQ2S	EQUITY	WSII	WASTE SERVICES INC	'941075202	600	9.89	5934	0
NQ2S	EQUITY	IDRA	IDERA PHARMACEUTICALS INC	'45168K306	4658	6.21	28926.18	0
NQ2S	EQUITY	BFSB	BROOKLYN FEDERAL BANCORP INC	'114039100	200	8.4	1680	0
NQ2S	EQUITY	ARP	AMERICAN REPROGRAPHICS CO	'029263100	6174	8.97	55380.78	0
NQ2S	EQUITY	SVR	SYNIVERSE HOLDINGS INC	'87163F106	10926	19.47	212729.22	0
NQ2S	EQUITY	SWHC	SMITH + WESSON HOLDING CORP	'831756101	11452	3.78	43288.56	0
NQ2S	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	7405	30.12	223038.6	0
NQ2S	EQUITY	KRNY	KEARNY FINANCIAL CORP	'487169104	725	10.43	7561.75	0
NQ2S	EQUITY	OUTD	OUTDOOR CHANNEL HOLDINGS INC	'690027206	357	6.59	2352.63	0
NQ2S	EQUITY	BIOS	BIOSCRIP INC	'09069N108	7293	7.98	58198.14	0
NQ2S	EQUITY	CKXE	CKX INC	'12562M106	11215	6.13	68747.95	0
NQ2S	EQUITY	CCOI	COGENT COMMUNICATIONS GROUP	'19239V302	8465	10.41	88120.65	0
NQ2S	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	12877	7.99	102887.23	0
NQ2S	EQUITY	RCNI	RCN CORP	'749361200	7117	15.08	107324.36	0
NQ2S	EQUITY	DXCM	DEXCOM INC	'252131107	10162	9.73	98876.26	0
NQ2S	EQUITY	CORE	CORE MARK HOLDING CO INC	'218681104	585	30.61	17906.85	0
NQ2S	EQUITY	PAY	VERIFONE HOLDINGS INC	'92342Y109	13862	20.21	280151.02	0
NQ2S	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	3600	20.49	73764	0
NQ2S	EQUITY	ADCT	ADC TELECOMMUNICATIONS INC	'000886309	3681	7.31	26908.11	0
NQ2S	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	2100	4.04	8484	0
NQ2S	EQUITY	CRAI	CRA INTERNATIONAL INC	'12618T105	1881	22.92	43112.52	0
NQ2S	EQUITY	TMRK	TERREMARK WORLDWIDE INC	'881448203	10965	7.01	76864.65	0
NQ2S	EQUITY	CTRN	CITI TRENDS INC	'17306X102	2785	32.44	90345.4	0
NQ2S	EQUITY	ATLO	AMES NATIONAL CORP	'031001100	651	20.05	13052.55	0
NQ2S	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	797	46.66	37188.02	0
NQ2S	EQUITY	XNPT	XENOPORT INC	'98411C100	5707	9.26	52846.82	0
NQ2S	EQUITY	LHCG	LHC GROUP INC	'50187A107	2893	33.53	97002.29	0
NQ2S	EQUITY	UEPS	NET 1 UEPS TECHNOLOGIES INC	'64107N206	5934	18.39	109126.26	0
NQ2S	EQUITY	MEND	MICRUS ENDOVASCULAR CORP	'59518V102	3059	19.72	60323.48	0
NQ2S	EQUITY	DTSI	DTS INC	'23335C101	3371	34.04	114748.84	0
NQ2S	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	5852	3.15	18433.8	0
NQ2S	EQUITY	LINC	LINCOLN EDUCATIONAL SERVICES	'533535100	1796	25.3	45438.8	0
NQ2S	EQUITY	KNXA	KENEXA CORP	'488879107	4242	13.75	58327.5	0
NQ2S	EQUITY	DSW	DSW INC CLASS A	'23334L102	203	25.53	5182.59	0
NQ2S	EQUITY	VLCM	VOLCOM INC	'92864N101	3588	19.52	70037.76	0
NQ2S	EQUITY	GB	GREATBATCH INC	'39153L106	3127	21.19	66261.13	0
NQ2S	EQUITY	PBIP	PRUDENTIAL BANCORP INC OF PA	'744319104	455	8.44	3840.2	0
NQ2S	EQUITY	PALM	PALM INC	'696643105	28223	3.76	106118.48	0
NQ2S	EQUITY	DMND	DIAMOND FOODS INC	'252603105	3331	42.04	140035.24	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	3560	21.85	77786	0
NQ2S	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	4197	43.97	184542.09	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMMUNICATIONS	'209034107	2314	18.96	43873.44	0
NQ2S	EQUITY	PIKE	PIKE ELECTRIC CORP	'721283109	1608	9.32	14986.56	0
NQ2S	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	200	7.25	1450	0
NQ2S	EQUITY	CBZ	CBIZ INC	'124805102	8232	6.57	54084.24	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	2056	40.4	83062.4	0
NQ2S	EQUITY	OFLX	OMEGA FLEX INC	'682095104	500	10.5	5250	0
NQ2S	EQUITY	UNCA	UNICA CORP	'904583101	2756	8.89	24500.84	0
NQ2S	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGI	'00752J108	8605	3.49	30031.45	0
NQ2S	EQUITY	RUTH	RUTH S HOSPITALITY GROUP INC	'783332109	4467	5.3	23675.1	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	3966	31.87	126396.42	0
NQ2S	EQUITY	HPY	HEARTLAND PAYMENT SYSTEMS IN	'42235N108	7110	18.6	132246	0

NQ2S	EQUITY	BGS	B+G FOODS INC CLASS A	'05508R106	2589	10.48	27132.72	0
NQ2S	EQUITY	GBL	GAMCO INVESTORS INC A	'361438104	870	45.5	39585	0
NQ2S	EQUITY	CSCX	CARDIAC SCIENCE CORP	'14141A108	1000	1.87	1870	0
NQ2S	EQUITY	GCA	GLOBAL CASH ACCESS HOLDINGS	'378967103	6421	8.17	52459.57	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE CO INC	'142042209	1479	6.62	9790.98	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	2599	17.59	45716.41	0
NQ2S	EQUITY	TLEO	TALEO CORP CLASS A	'87424N104	7508	25.91	194532.28	0
NQ2S	EQUITY	TAL	TAL INTERNATIONAL GROUP INC	'874083108	232	19.98	4635.36	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	843	13.2	11127.6	0
NQ2S	EQUITY	NCIT	NCI INC CLASS A	'62886K104	1295	30.23	39147.85	0
NQ2S	EQUITY	HERO	HERCULES OFFSHORE INC	'427093109	2701	4.31	11641.31	0
NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC	'67072V103	4360	11.45	49922	0
NQ2S	EQUITY	CBEY	CBEYOND INC	'149847105	4372	13.68	59808.96	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS	'543881106	2146	35.12	75367.52	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	3602	15.16	54606.32	0
NQ2S	EQUITY	STMP	STAMPS.COM INC	'852857200	1841	10.1	18594.1	0
NQ2S	EQUITY	NUVA	NUVASIVE INC	'670704105	7509	45.2	339406.8	0
NQ2S	EQUITY	ACCL	ACCELRYS INC	'00430U103	5490	6.16	33818.4	0
NQ2S	EQUITY	CVO	CENVEO INC	'15670S105	10131	8.66	87734.46	0
NQ2S	EQUITY	NILE	BLUE NILE INC	'09578R103	2464	55.02	135569.28	0
NQ2S	EQUITY	RJET	REPUBLIC AIRWAYS HOLDINGS IN	'760276105	1484	5.92	8785.28	0
NQ2S	EQUITY	STAN	STANDARD PARKING CORP	'853790103	309	16.42	5073.78	0
NQ2S	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	6927	17.02	117897.54	0
NQ2S	EQUITY	ANGO	ANGIODYNAMICS INC	'03475V101	1501	15.62	23445.62	0
NQ2S	EQUITY	SFL	SHIP FINANCE INTL LTD	'G81075106	5313	17.76	94358.88	0
NQ2S	EQUITY	BBBB	BLACKBOARD INC	'091935502	6379	41.66	265749.14	0
NQ2S	EQUITY	NEU	NEWMARKET CORP	'651587107	1974	102.99	203302.26	0
NQ2S	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	7483	14.97	112020.51	0
NQ2S	EQUITY	MFLX	MULTI FINELINE ELECTRONIX IN	'62541B101	1925	25.76	49588	0
NQ2S	EQUITY	MGI	MONEYGRAM INTERNATIONAL INC	'60935Y109	13124	3.81	50002.44	0
NQ2S	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	722	28.1	20288.2	0
NQ2S	EQUITY	VVI	VIAD CORP	'92552R406	343	20.55	7048.65	0
NQ2S	EQUITY	ARBA	ARIBA INC	'04033V203	16791	12.85	215764.35	0
NQ2S	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	9032	29.43	265811.76	0
NQ2S	EQUITY	DPZ	DOMINO S PIZZA INC	'25754A201	713	13.64	9725.32	0
NQ2S	EQUITY	PFWD	PHASE FORWARD INC	'71721R406	7784	13.07	101736.88	0
NQ2S	EQUITY	QCCO	QC HOLDINGS INC	'74729T101	691	5.17	3572.47	0
NQ2S	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	8417	25.19	212024.23	0
NQ2S	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	6858	2.82	19339.56	0
NQ2S	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	8877	31.16	276607.32	0
NQ2S	EQUITY	MNKD	MANNKIND CORP	'56400P201	11341	6.56	74396.96	0
NQ2S	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	4466	25.1	112096.6	0
NQ2S	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	4107	17.86	73351.02	0
NQ2S	EQUITY	ARD	ARENA RESOURCES INC	'040049108	7396	33.4	247026.4	0
NQ2S	EQUITY	CNS	COHEN + STEERS INC	'19247A100	1566	24.96	39087.36	0
NQ2S	EQUITY	BJRI	BJ S RESTAURANTS INC	'09180C106	3673	23.3	85580.9	0
NQ2S	EQUITY	WIBC	WILSHIRE BANCORP INC	'97186T108	300	11.03	3309	0
NQ2S	EQUITY	STXS	STEREOTAXIS INC	'85916J102	5556	5.01	27835.56	0
NQ2S	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	7316	19.13	139955.08	0
NQ2S	EQUITY	COGT	COGENT INC	'19239Y108	8253	10.2	84180.6	0
NQ2S	EQUITY	STST	ARGON ST INC	'040149106	2175	26.61	57876.75	0
NQ2S	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	9841	13.89	136691.49	0
NQ2S	EQUITY	THRX	THERAVANCE INC	'88338T104	13523	13.32	180126.36	0
NQ2S	EQUITY	HURN	HURON CONSULTING GROUP INC	'447462102	4230	20.3	85869	0
NQ2S	EQUITY	TRLG	TRUE RELIGION APPAREL INC	'89784N104	4835	30.36	146790.6	0
NQ2S	EQUITY	TWGP	TOWER GROUP INC	'891777104	6895	22.17	152862.15	0
NQ2S	EQUITY	CLMS	CALAMOS ASSET MANAGEMENT A	'12811R104	437	14.34	6266.58	0
NQ2S	EQUITY	EFSC	ENTERPRISE FINANCIAL SERVICE	'293712105	898	11.06	9931.88	0
NQ2S	EQUITY	OMX	OFFICEMAX INC	'67622P101	10566	16.42	173493.72	0
NQ2S	EQUITY	MKTX	MARKETAXESS HOLDINGS INC	'57060D108	6082	15.73	95669.86	0
NQ2S	EQUITY	INPC	INPHONIC INC	'45772G105	870	0.0001	0.09	0
NQ2S	EQUITY	NTRI	NUTRISYSTEM INC	'67069D108	5997	17.81	106806.57	0
NQ2S	EQUITY	USMO	USA MOBILITY INC	'90341G103	4102	12.67	51972.34	0
NQ2S	EQUITY	IWA	IOWA TELECOMMUNICATIONS SERV	'462594201	1010	16.7	16867	0
NQ2S	EQUITY	MPWR	MONOLITHIC POWER SYSTEMS INC	'609839105	6502	22.3	144994.6	0
NQ2S	EQUITY	JRCC	JAMES RIVER COAL CO	'470355207	5391	15.9	85716.9	0
NQ2S	EQUITY	ELS	EQUITY LIFESTYLE PROPERTIES	'29472R108	3032	53.88	163364.16	0
NQ2S	EQUITY	SMA	SYMMETRY MEDICAL INC	'871546206	1638	10.04	16445.52	0
NQ2S	EQUITY	KNL	KNOLL INC	'498904200	9210	11.25	103612.5	0
NQ2S	EQUITY	WOLF	GREAT WOLF RESORTS INC	'391523107	400	3.18	1272	0
NQ2S	EQUITY	AEA	ADVANCE AMERICA CASH ADVANCE	'00739W107	7989	5.82	46495.98	0
NQ2S	EQUITY	WRES	WARREN RESOURCES INC	'93564A100	6771	2.52	17062.92	0
NQ2S	EQUITY	PGI	PREMIERE GLOBAL SERVICES INC	'740585104	8844	8.26	73051.44	0
NQ2S	EQUITY	AMCS	AMICAS INC	'001712108	5566	6.02	33507.32	0
NQ2S	EQUITY	MDF	METRO HEALTH NETWORKS INC	'592142103	7092	3.23	22907.16	0
NQ2S	EQUITY	GFIG	GFI GROUP INC	'361652209	12287	5.78	71018.86	0
NQ2S	EQUITY	OXPS	OPTIONSXPRESS HOLDINGS INC	'684010101	8024	16.29	130710.96	0
NQ2S	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	6538	8.4	54919.2	0
NQ2S	EQUITY	DLLR	DOLLAR FINANCIAL CORP	'256664103	3947	24.06	94964.82	0
NQ2S	EQUITY	WRC	WARNACO GROUP INC/THE	'934390402	8872	47.71	423283.12	0
NQ2S	EQUITY	HMSY	HMS HOLDINGS CORP	'40425J101	4931	50.99	251431.69	0
NQ2S	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	3709	3.09	11460.81	0
NQ2S	EQUITY	CCNE	CNB FINANCIAL CORP/PA	'126128107	885	15.44	13664.4	0

NQ2S	EQUITY	YORW	YORK WATER CO	'987184108	872	13.75	11990	0
NQ2S	EQUITY	CHDX	CHINDEX INTERNATIONAL INC	'169467107	2430	11.81	28698.3	0
NQ2S	EQUITY	SABA	SABA SOFTWARE INC	'784932600	5216	4.95	25819.2	0
NQ2S	EQUITY	CCRN	CROSS COUNTRY HEALTHCARE INC	'227483104	417	10.11	4215.87	0
NQ2S	EQUITY	PETS	PETMED EXPRESS INC	'716382106	4470	22.17	99099.9	0
NQ2S	EQUITY	SUF	SULPHCO INC	'865378103	14356	0.29	4163.24	0
NQ2S	EQUITY	CBB	CINCINNATI BELL INC	'171871106	7614	3.41	25963.74	0
NQ2S	EQUITY	CPD	CARACO PHARM LABS LTD	'14075T107	1127	5.99	6750.73	0
NQ2S	EQUITY	FORM	FORMFACTOR INC	'346375108	8954	17.76	159023.04	0
NQ2S	EQUITY	NGS	NATURAL GAS SERVICES GROUP	'63886Q109	343	15.87	5443.41	0
NQ2S	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	9457	7.97	75372.29	0
NQ2S	EQUITY	BRKR	BRUKER CORP	'116794108	9393	14.65	137607.45	0
NQ2S	EQUITY	NVEC	NVE CORP	'629445206	962	45.3	43578.6	0
NQ2S	EQUITY	NTGR	NETGEAR INC	'64111Q104	1677	26.1	43769.7	0
NQ2S	EQUITY	TCBI	TEXAS CAPITAL BANCSHARES INC	'88224Q107	569	18.99	10805.31	0
NQ2S	EQUITY	GLNG	GOLAR LNG LTD	'G9456A100	3966	11.7	46402.2	0
NQ2S	EQUITY	PRSC	PROVIDENCE SERVICE CORP	'743815102	1960	15.19	29772.4	0
NQ2S	EQUITY	SMTS	SOMANETICS CORP	'834445405	2286	19.14	43754.04	0
NQ2S	EQUITY	BVX	BOVIE MEDICAL CORP	'10211F100	3627	6.25	22668.75	0
NQ2S	EQUITY	OPWV	OPENWAVE SYSTEMS INC	'683718308	5437	2.3	12505.1	0
NQ2S	EQUITY	CRI	CARTER S INC	'146229109	8581	30.15	258717.15	0
NQ2S	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	1000	11.87	11870	0
NQ2S	EQUITY	JAS	JO ANN STORES INC	'47758P307	1955	41.98	82070.9	0
NQ2S	EQUITY	CIZN	CITIZENS HOLDING COMPANY	'174715102	197	24.68	4861.96	0
NQ2S	EQUITY	TSRA	TESSERA TECHNOLOGIES INC	'88164L100	9356	20.28	189739.68	0
NQ2S	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	12489	1.31	16360.59	0
NQ2S	EQUITY	SIGA	SIGA TECHNOLOGIES INC	'826917106	5600	6.63	37128	0
NQ2S	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	2251	3.63	8171.13	0
NQ2S	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	3405	48.11	163814.55	0
NQ2S	EQUITY	SNX	SYNNEX CORP	'87162W100	820	29.56	24239.2	0
NQ2S	EQUITY	RMTI	ROCKWELL MEDICAL TECH INC	'774374102	2991	5.78	17287.98	0
NQ2S	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	4991	15.15	75613.65	0
NQ2S	EQUITY	NNI	NELNET INC CL A	'64031N108	1075	18.56	19952	0
NQ2S	EQUITY	UTI	UNIVERSAL TECHNICAL INSTITUT	'913915104	3716	22.82	84799.12	0
NQ2S	EQUITY	TPX	TEMPUR PEDIC INTERNATIONAL	'88023U101	14436	30.16	435389.76	0
NQ2S	EQUITY	CDZI	CADIZ INC	'127537207	2721	12.77	34747.17	0
NQ2S	EQUITY	KNOL	KNOLOGY INC	'499183804	2209	13.44	29688.96	0
NQ2S	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	1062	4.94	5246.28	0
NQ2S	EQUITY	ABVT	ABOVENET INC	'00374N107	2507	50.73	127180.11	0
NQ2S	EQUITY	GEO	GEO GROUP INC/THE	'36159R103	7883	19.82	156241.06	0
NQ2S	EQUITY	DCTH	DELCATH SYSTEMS INC	'24661P104	6269	8.1	50778.9	0
NQ2S	EQUITY	GMXR	GMX RESOURCES INC	'38011M108	3307	8.22	27183.54	0
NQ2S	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	1219	15.01	18297.19	0
NQ2S	EQUITY	GTXI	GTX INC	'40052B108	4094	3.34	13673.96	0
NQ2S	EQUITY	AACC	ASSET ACCEPTANCE CAPITAL	'04543P100	1208	6.31	7622.48	0
NQ2S	EQUITY	PRPX	PORTEC RAIL PRODUCTS INC	'736212101	697	11.62	8099.14	0
NQ2S	EQUITY	ATHR	ATHEROS COMMUNICATIONS	'04743P108	12991	38.71	502881.61	0
NQ2S	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241101	329	15.72	5171.88	0
NQ2S	EQUITY	END	ENDEAVOUR INTERNATIONAL CORP	'29259G101	22900	1.27	29083	0
NQ2S	EQUITY	CSBK	CLIFTON SAVINGS BANCORP INC	'18712Q103	100	9.27	927	0
NQ2S	EQUITY	TNS	TNS INC	'872960109	4964	22.3	110697.2	0
NQ2S	EQUITY	SBNY	SIGNATURE BANK	'82669G104	6352	37.05	235341.6	0
NQ2S	EQUITY	CUTR	CUTERA INC	'232109108	778	10.37	8067.86	0
NQ2S	EQUITY	SNTS	SANTARUS INC	'802817304	9903	5.38	53278.14	0
NQ2S	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	2843	21.97	62460.71	0
NQ2S	EQUITY	BDSI	BIODELIVERY SCIENCES INTL	'09060J106	2096	3.83	8027.68	0
NQ2S	EQUITY	CYTK	CYTOKINETICS INC	'23282W100	7849	3.2	25116.8	0
NQ2S	EQUITY	DHIL	DIAMOND HILL INVESTMENT GRP	'25264R207	407	68.6	27920.2	0
NQ2S	EQUITY	MCHX	MARCHEX INC CLASS B	'56624R108	1902	5.11	9719.22	0
NQ2S	EQUITY	ICGE	INTERNET CAPITAL GROUP INC	'46059C205	3900	8.45	32955	0
NQ2S	EQUITY	AGP	AMERIGROUP CORP	'03073T102	10224	33.24	339845.76	0
NQ2S	EQUITY	AHS	AMN HEALTHCARE SERVICES INC	'001744101	6125	8.8	53900	0
NQ2S	EQUITY	ABCO	ADVISORY BOARD CO/THE	'00762W107	2993	31.5	94279.5	0
NQ2S	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	6420	42.21	270988.2	0
NQ2S	EQUITY	SWS	SWS GROUP INC	'78503N107	418	11.53	4819.54	0
NQ2S	EQUITY	CNC	CENTENE CORP	'15135B101	4954	24.04	119094.16	0
NQ2S	EQUITY	ELOY	ELOYALTY CORP	'290151307	1092	5.63	6147.96	0
NQ2S	EQUITY	RDI	READING INTERNATIONAL INC A	'755408101	300	4.27	1281	0
NQ2S	EQUITY	PNNW	PENNICHUCK CORP	'708254206	246	23.51	5783.46	0
NQ2S	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	10729	37.25	399655.25	0
NQ2S	EQUITY	SYNA	SYNAPTICS INC	'87157D109	6585	27.61	181811.85	0
NQ2S	EQUITY	ZGEN	ZYMOGENETICS INC	'98985T109	8925	5.73	51140.25	0
NQ2S	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	1891	13.87	26228.17	0
NQ2S	EQUITY	MANT	MANTECH INTERNATIONAL CORP A	'564563104	3296	48.83	160943.68	0
NQ2S	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	3874	11.05	42807.7	0
NQ2S	EQUITY	SBSI	SOUTHSIDE BANCSHARES INC	'84470P109	654	21.57	14106.78	0
NQ2S	EQUITY	DDE	DOVER DOWNS GAMING + ENTERTA	'260095104	3000	3.96	11880	0
NQ2S	EQUITY	RAE	RAE SYSTEMS INC	'75061P102	8368	0.815	6819.92	0
NQ2S	EQUITY	PGC	PEAPACK GLADSTONE FINL CORP	'704699107	390	15.71	6126.9	0
NQ2S	EQUITY	GTI	GRAFTECH INTERNATIONAL LTD	'384313102	8906	13.67	121745.02	0
NQ2S	EQUITY	PLPC	PREFORMED LINE PRODUCTS CO	'740444104	446	38.15	17014.9	0
NQ2S	EQUITY	CPSI	COMPUTER PROGRAMS + SYSTEMS	'205306103	1916	39.08	74877.28	0
NQ2S	EQUITY	SRX	SRA INTERNATIONAL INC CL A	'78464R105	2239	20.79	46548.81	0

NQ2S	EQUITY	OSTK	OVERSTOCK.COM INC	'690370101	3230	16.25	52487.5	0	
NQ2S	EQUITY	EGOV	NIC INC	'62914B100	9488	7.87	74670.56	0	
NQ2S	EQUITY	AHCI	ALLIED HEALTHCARE INTL INC	'01923A109	1600	2.72	4352	0	
NQ2S	EQUITY	BGFV	BIG 5 SPORTING GOODS CORP	'08915P101	4027	15.22	61290.94	0	
NQ2S	EQUITY	SWKS	SKYWORKS SOLUTIONS INC	'83088M102	32310	15.6	504036	0	
NQ2S	EQUITY	CELL	BRIGHTPOINT INC	'109473405	8287	7.53	62401.11	0	
NQ2S	EQUITY	LCI	LANNETT CO INC	'516012101	2222	4.25	9443.5	0	
NQ2S	EQUITY	WHG	WESTWOOD HOLDINGS GROUP INC	'961765104	983	36.8	36174.4	0	
NQ2S	EQUITY	IIG	IMERGENT INC	'45247Q100	1367	6.73	9199.91	0	
NQ2S	EQUITY	BRKL	BROOKLINE BANCORP INC	'11373M107	2752	10.64	29281.28	0	
NQ2S	EQUITY	RUSHA	RUSH ENTERPRISES INC CL A	'781846209	1490	13.21	19682.9	0	
NQ2S	EQUITY	KIRK	KIRKLANDS INC	'497498105	2357	21	49497	0	
NQ2S	EQUITY	RRGB	RED ROBIN GOURMET BURGERS	'75689M101	816	24.44	19943.04	0	
NQ2S	EQUITY	LF	LEAPFROG ENTERPRISES INC	'52186N106	775	6.55	5076.25	0	
NQ2S	EQUITY	MSTR	MICROSTRATEGY INC CL A	'594972408	1690	85.07	143768.3	0	
NQ2S	EQUITY	PSYS	PSYCHIATRIC SOLUTIONS INC	'74439H108	7344	29.8	218851.2	0	
NQ2S	EQUITY	GROW	U.S. GLOBAL INVESTORS INCA	'902952100	2435	9.89	24082.15	0	
NQ2S	EQUITY	MCF	CONTANGO OIL + GAS	'21075N204	2223	51.15	113706.45	0	
NQ2S	EQUITY	CWCO	CONSOLIDATED WATER CO ORD SH	'G23773107	1055	13.58	14326.9	0	
NQ2S	EQUITY	HA	HAWAIIAN HOLDINGS INC	'419879101	9736	7.37	71754.32	0	
NQ2S	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	8904	4.61	41047.44	0	
NQ2S	EQUITY	BCSI	BLUE COAT SYSTEMS INC	'09534T508	8032	31.04	249313.28	0	
NQ2S	EQUITY	EBIX	EBIX INC	'278715206	4395	15.97	70188.15	0	
NQ2S	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	2113	18.24	38541.12	0	
NQ2S	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	6272	6.73	42210.56	0	
NQ2S	EQUITY	OFI	OVERHILL FARMS INC	'690212105	3380	5.83	19705.4	0	
NQ2S	EQUITY	CEVA	CEVA INC	'157210105	3464	11.66	40390.24	0	
NQ2S	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCIATE	'73640Q105	3300	54.87	181071	0	
NQ2S	EQUITY	LCAV	LCA VISION INC	'501803308	2311	8.32	19227.52	0	
NQ2S	EQUITY	ISTA	ISTA PHARMACEUTICALS INC.	'45031X204	6413	4.07	26100.91	0	
NQ2S	EQUITY	SAFT	SAFETY INSURANCE GROUP INC	'78648T100	376	37.67	14163.92	0	
NQ2S	EQUITY	PWOD	PENNS WOODS BANCORP INC	'708430103	481	33.55	16137.55	0	
NQ2S	EQUITY	BPZ	BPZ RESOURCES INC	'055639108	14509	7.35	106641.15	0	
NQ2S	EQUITY	TASR	TASER INTERNATIONAL INC	'87651B104	12059	5.86	70665.74	0	
NQ2S	EQUITY	ACTG	ACACIA RESEARCH ACACIA TEC	'003881307	5988	10.83	64850.04	0	
NQ2S	EQUITY	UVE	UNIVERSAL INSURANCE HOLDINGS	'91359V107	1374	5.06	6952.44	0	
NQ2S	EQUITY	PDC	PIONEER DRILLING COMPANY	'723655106	2055	7.04	14467.2	0	
NQ2S	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	17789	15.21	270570.69	0	
NQ2S	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	1079	23.4	25248.6	0	
NQ2S	EQUITY	MED	MEDIFAST INC	'58470H101	2454	25.13	61669.02	0	
NQ2S	EQUITY	ACTI	ACTIVIDENTITY CORP	'00506P103	3135	2.84	8903.4	0	
NQ2S	EQUITY	LMNX	LUMINEX CORP	'55027E102	7969	16.83	134118.27	0	
NQ2S	EQUITY	MSO	MARTHA STEWART LIVING CL A	'573083102	4997	5.58	27883.26	0	
NQ2S	EQUITY	SNWL	SONICWALL INC	'835470105	809	8.69	7030.21	0	
NQ2S	EQUITY	TIVO	TIVO INC	'888706108	21153	17.12	362139.36	0	
NQ2S	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	47272	4.98	235414.56	0	
NQ2S	EQUITY	MCRL	MICREL INC	'594793101	3351	10.66	35721.66	0	
NQ2S	EQUITY	TIBX	TIBCO SOFTWARE INC	'88632Q103	11454	10.79	123588.66	0	
NQ2S	EQUITY	PGNX	PROGENICS PHARMACEUTICALS	'743187106	4259	5.33	22700.47	0	
NQ2S	EQUITY	ARM	ARVINMERITOR INC	'043353101	1641	13.35	21907.35	0	
NQ2S	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	108454.51	100	108454.51	0.116958	12/31/2030
NQ2S	EQUITY	COCO	CORINTHIAN COLLEGES INC	'218868107	15434	17.59	271484.06	0	
NQ2S	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	1392	17.79	24763.68	0	
NQ2S	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	17365	3.1	53831.5	0	
NQ2S	EQUITY	INSM	INSMED INC	'457669208	26373	1.18	31120.14	0	
NQ2S	EQUITY	CRIS	CURIS INC	'231269101	14925	3.07	45819.75	0	
NQ2S	EQUITY	CPKI	CALIFORNIA PIZZA KITCHEN INC	'13054D109	3682	16.79	61820.78	0	
NQ2S	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	2392	16.12	38559.04	0	
NQ2S	EQUITY	ISPH	INSPIRE PHARMACEUTICALS INC	'457733103	11850	6.24	73944	0	
NQ2S	EQUITY	TUNE	MICROTUNE INC	'59514P109	5668	2.73	15473.64	0	
NQ2S	EQUITY	MDCO	MEDICINES COMPANY	'584688105	6974	7.84	54676.16	0	
NQ2S	EQUITY	TSYS	TELECOMMUNICATION SYSTEMS A	'87929J103	8428	7.33	61777.24	0	
NQ2S	EQUITY	AMMD	AMERICAN MEDICAL SYS HLDGS	'02744M108	14213	18.58	264077.54	0	
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	14418	3.41	49165.38	0	
NQ2S	EQUITY	POL	POLYONE CORPORATION	'73179P106	3160	10.24	32358.4	0	
NQ2S	EQUITY	DRRX	DURECT CORPORATION	'266605104	16781	3.01	50510.81	0	
NQ2S	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	8207	5.93	48667.51	0	
NQ2S	EQUITY	POZN	POZEN INC	'73941U102	5308	9.58	50850.64	0	
NQ2S	EQUITY	XXIA	IXIA	'45071R109	5986	9.27	55490.22	0	
NQ2S	EQUITY	ESLR	EVERGREEN SOLAR INC	'30033R108	20217	1.13	22845.21	0	
NQ2S	EQUITY	ADLR	ADOLOR CORPORATION	'00724X102	4115	1.8	7407	0	
NQ2S	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	10298	2.74	28216.52	0	
NQ2S	EQUITY	HBIO	HARVARD BIOSCIENCE INC	'416906105	4940	3.87	19117.8	0	
NQ2S	EQUITY	RECN	RESOURCES CONNECTION INC	'76122Q105	8589	19.17	164651.13	0	
NQ2S	EQUITY	TRAD	TRADESTATION GROUP INC	'89267P105	1878	7.01	13164.78	0	
NQ2S	EQUITY	ATU	ACTUANT CORP CL A	'00508X203	6106	19.55	119372.3	0	
NQ2S	EQUITY	PEET	PEETS COFFEE + TEA INC	'705560100	2197	39.65	87111.05	0	
NQ2S	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	11240	19.34	217381.6	0	
NQ2S	EQUITY	NARA	NARA BANCORP INC	'63080P105	2262	8.76	19815.12	0	
NQ2S	EQUITY	ATPG	ATP OIL + GAS CORPORATION	'00208J108	1611	18.81	30302.91	0	
NQ2S	EQUITY	JCOM	J2 GLOBAL COMMUNICATIONS INC	'46626E205	7855	23.4	183807	0	
NQ2S	EQUITY	FTEK	FUEL TECH INC	'359523107	3053	8.02	24485.06	0	
NQ2S	EQUITY	AFCE	AFC ENTERPRISES	'00104Q107	688	10.73	7382.24	0	

NQ2S	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	16023	11.94	191314.62	0
NQ2S	EQUITY	CYPB	CYPRESS BIOSCIENCE INC	'232674507	7844	4.9	38435.6	0
NQ2S	EQUITY	PHX	PANHANDLE OIL AND GAS INCA	'698477106	1474	23.63	34830.62	0
NQ2S	EQUITY	ARB	ARBITRON INC	'03875Q108	5074	26.66	135272.84	0
NQ2S	EQUITY	CFNL	CARDINAL FINANCIAL CORP	'14149F109	2575	10.68	27501	0
NQ2S	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	1278	16.23	20741.94	0
NQ2S	EQUITY	ITMN	INTERMUNE INC	'45884X103	8554	44.57	381251.78	0
NQ2S	EQUITY	DDRX	DIEDRICH COFFEE INC	'253675201	672	34.8	23385.6	0
NQ2S	EQUITY	DSCO	DISCOVERY LABORATORIES INC	'254668106	25513	0.52	13266.76	0
NQ2S	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATION	'82312B106	4441	18.8	83490.8	0
NQ2S	EQUITY	MCBC	MACATAWA BANK CORP	'554225102	15	1.75	26.25	0
NQ2S	EQUITY	REVU	PRINCETON REVIEW INC	'742352107	3000	3.49	10470	0
NQ2S	EQUITY	PNX	PHOENIX COMPANIES INC	'71902E109	2525	2.42	6110.5	0
NQ2S	EQUITY	WMGI	WRIGHT MEDICAL GROUP INC	'98235T107	7308	17.77	129863.16	0
NQ2S	EQUITY	BABY	NATUS MEDICAL INC	'639050103	3879	15.91	61714.89	0
NQ2S	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICE	'018606202	4710	5.62	26470.2	0
NQ2S	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	17940	12.01	215459.4	0
NQ2S	EQUITY	OMCL	OMNICELL INC	'68213N109	5278	14.03	74050.34	0
NQ2S	EQUITY	CXM	CARDIUM THERAPEUTICS INC	'141916106	11261	0.4405	4960.47	0
NQ2S	EQUITY	DPTR	DELTA PETROLEUM CORP	'247907207	18933	1.41	26695.53	0
NQ2S	EQUITY	PESI	PERMAFIX ENVIRONMENTAL SVCS	'714157104	11536	2.24	25840.64	0
NQ2S	EQUITY	ODSY	ODYSSEY HEALTHCARE INC	'67611V101	3072	18.11	55633.92	0
NQ2S	EQUITY	VECO	VEECO INSTRUMENTS INC	'922417100	4163	43.5	181090.5	0
NQ2S	EQUITY	VSAT	VIASAT INC	'92552V100	5816	34.61	201291.76	0
NQ2S	EQUITY	VICL	VICAL INC	'925602104	7719	3.36	25935.84	0
NQ2S	EQUITY	VVUS	VIVUS INC	'928551100	15367	8.72	134000.24	0
NQ2S	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	3108	8.54	26542.32	0
NQ2S	EQUITY	ZIXI	ZIX CORP	'98974P100	13528	2.31	31249.68	0
NQ2S	EQUITY	ZRAN	ZORAN CORP	'98975F101	7515	10.76	80861.4	0
NQ2S	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H100	2736	0.675	1846.8	0
NQ2S	EQUITY	ACTU	ACTUATE CORPORATION	'00508B102	8851	5.59	49477.09	0
NQ2S	EQUITY	AEIS	ADVANCED ENERGY INDUSTRIES	'007973100	4899	16.56	81127.44	0
NQ2S	EQUITY	AFFX	AFFYMETRIX INC	'00826T108	11918	7.34	87478.12	0
NQ2S	EQUITY	ALX	ALEXANDERS INC	'014752109	254	299.13	75979.02	0
NQ2S	EQUITY	AMKR	AMKOR TECHNOLOGY INC	'031652100	20929	7.07	147968.03	0
NQ2S	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES INC	'101388106	5195	16.83	87431.85	0
NQ2S	EQUITY	CGNX	COGNEX CORP	'192422103	1477	18.49	27309.73	0
NQ2S	EQUITY	EGP	EASTGROUP PROPERTIES INC	'277276101	3036	37.74	114578.64	0
NQ2S	EQUITY	ELX	EMULEX CORP	'292475209	14683	13.28	194990.24	0
NQ2S	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	11449	10.18	116550.82	0
NQ2S	EQUITY	GRA	WR GRACE + CO	'38388F108	4161	27.76	115509.36	0
NQ2S	EQUITY	HLIT	HARMONIC INC	'413160102	13890	6.31	87645.9	0
NQ2S	EQUITY	HGSI	HUMAN GENOME SCIENCES INC	'444903108	35384	30.2	1068596.8	0
NQ2S	EQUITY	INFA	INFORMATICA CORP	'45666Q102	16860	26.86	452859.6	0
NQ2S	EQUITY	JACK	JACK IN THE BOX INC	'466367109	10979	23.55	258555.45	0
NQ2S	EQUITY	KELYA	KELLY SERVICES INC CL A	'488152208	572	16.66	9529.52	0
NQ2S	EQUITY	LTC	LTC PROPERTIES INC	'502175102	518	27.06	14017.08	0
NQ2S	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	969	3.67	3556.23	0
NQ2S	EQUITY	MTZ	MASTEC INC	'576323109	7139	12.61	90022.79	0
NQ2S	EQUITY	MRX	MEDICIS PHARMACEUTICAL CL A	'584690309	1599	25.16	40230.84	0
NQ2S	EQUITY	MIPS	MIPS TECHNOLOGIES INC	'604567107	9127	4.46	40706.42	0
NQ2S	EQUITY	NHI	NATL HEALTH INVESTORS INC	'63633D104	283	38.76	10969.08	0
NQ2S	EQUITY	NUS	NU SKIN ENTERPRISES INC A	'67018T105	9509	29.1	276711.9	0
NQ2S	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	2842	19.49	55390.58	0
NQ2S	EQUITY	PSB	PS BUSINESS PARKS INC/CA	'69360J107	1119	53.4	59754.6	0
NQ2S	EQUITY	PNY	PIEDMONT NATURAL GAS CO	'720186105	919	27.58	25346.02	0
NQ2S	EQUITY	PLT	PLANTRONICS INC	'727493108	8278	31.28	258935.84	0
NQ2S	EQUITY	RWT	REDWOOD TRUST INC	'758075402	1794	15.42	27663.48	0
NQ2S	EQUITY	SONE	S1 CORPORATION	'78463B101	9891	5.9	58356.9	0
NQ2S	EQUITY	SCHS	SCHOOL SPECIALTY INC	'807863105	1314	22.71	29840.94	0
NQ2S	EQUITY	SWC	STILLWATER MINING CO	'86074Q102	996	12.98	12928.08	0
NQ2S	EQUITY	TBL	TIMBERLAND CO CLASS A	'887100105	5291	21.34	112909.94	0
NQ2S	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	16341	7	114387	0
NQ2S	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	12106	48.22	583751.32	0
NQ2S	EQUITY	VARI	VARIAN INC	'922206107	1322	51.78	68453.16	0
NQ2S	EQUITY	WRE	WASHINGTON REAL ESTATE INV	'939653101	1271	30.55	38829.05	0
NQ2S	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	3206	57.65	184825.9	0
NQ2S	EQUITY	WWE	WORLD WRESTLING ENTERTAIN A	'98156Q108	3188	17.3	55152.4	0
NQ2S	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	2269	41.27	93641.63	0
NQ2S	EQUITY	LIZ	LIZ CLAIBORNE INC	'539320101	12800	7.43	95104	0
NQ2S	EQUITY	COMS	3COM CORP	'885535104	61306	7.69	471443.14	0
NQ2S	EQUITY	EXEL	EXELIXIS INC	'30161Q104	20294	6.07	123184.58	0
NQ2S	EQUITY	TR	TOOTSIE ROLL INDS	'890516107	4739.79	27.03	128116.52	0
NQ2S	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	599	6.51	3899.49	0
NQ2S	EQUITY	ERES	ERESEARCH TECHNOLOGY INC	'29481V108	7973	6.91	55093.43	0
NQ2S	EQUITY	KEYN	KEYNOTE SYSTEMS INC	'493308100	1367	11.39	15570.13	0
NQ2S	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	7599	27.83	211480.17	0
NQ2S	EQUITY	QTM	QUANTUM CORP	'747906204	40043	2.63	105313.09	0
NQ2S	EQUITY	SAPE	SAPIENT CORPORATION	'803062108	16109	9.14	147236.26	0
NQ2S	EQUITY	OZRK	BANK OF THE OZARKS	'063904106	200	35.19	7038	0
NQ2S	EQUITY	CYBS	CYBERSOURCE CORP	'23251J106	13297	17.64	234559.08	0
NQ2S	EQUITY	MVIS	MICROVISION INC	'594960106	17070	2.82	48137.4	0
NQ2S	EQUITY	NTCT	NETSCOUT SYSTEMS INC	'64115T104	4009	14.79	59293.11	0

NQ2S	EQUITY	POWI	POWER INTEGRATIONS INC	'739276103	4550	41.2	187460	0
NQ2S	EQUITY	VPHM	VIROPHARMA INC	'928241108	3104	13.63	42307.52	0
NQ2S	EQUITY	HNI	HNI CORP	'404251100	6258	26.63	166650.54	0
NQ2S	EQUITY	CLDA	CLINICAL DATA INC	'18725U109	2446	19.4	47452.4	0
NQ2S	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	500	7.13	3565	0
NQ2S	EQUITY	OMI	OWENS + MINOR INC	'690732102	6409	46.39	297313.51	0
NQ2S	EQUITY	OXGN	OXIGENE INC	'691828107	7594	1.23	9340.62	0
NQ2S	EQUITY	PFCB	PF CHANG S CHINA BISTRO INC	'69333Y108	4563	44.13	201365.19	0
NQ2S	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	11385	23.51	267661.35	0
NQ2S	EQUITY	PRXL	PAREXEL INTERNATIONAL CORP	'699462107	11052	23.31	257622.12	0
NQ2S	EQUITY	PRKR	PARKERVISION INC	'701354102	6286	1.7	10686.2	0
NQ2S	EQUITY	PATR	PATRIOT TRANSPORTATION HLDG	'70337B102	136	84.48	11489.28	0
NQ2S	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	2908	37	107596	0
NQ2S	EQUITY	PLA	PLAYBOY ENTERPRISESCLASS B	'728117300	4694	3.66	17180.04	0
NQ2S	EQUITY	PLXS	PLEXUS CORP	'729132100	2526	36.03	91011.78	0
NQ2S	EQUITY	PLCM	POLYCOM INC	'73172K104	6409	30.58	195987.22	0
NQ2S	EQUITY	PWER	POWER ONE INC	'739308104	1074	4.22	4532.28	0
NQ2S	EQUITY	PPD	PREPAID LEGAL SERVICES INC	'740065107	1333	37.85	50454.05	0
NQ2S	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	7647	31.43	240345.21	0
NQ2S	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS	'74835Y101	10930	8.23	89953.9	0
NQ2S	EQUITY	RADS	RADIANT SYSTEMS INC	'75025N102	5157	14.27	73590.39	0
NQ2S	EQUITY	RHB	REHABCARE GROUP INC	'759148109	3715	27.27	101308.05	0
NQ2S	EQUITY	RBCAA	REPUBLIC BANCORP INC CLASS A	'760281204	255	18.84	4804.2	0
NQ2S	EQUITY	ROG	ROGERS CORP	'775133101	716	29.01	20771.16	0
NQ2S	EQUITY	ROL	ROLLINS INC	'775711104	8392	21.68	181938.56	0
NQ2S	EQUITY	RDK	RUDDICK CORP	'781258108	1527	31.64	48314.28	0
NQ2S	EQUITY	SRSL	SRS LABS INC	'78464M106	2253	9.94	22394.82	0
NQ2S	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	11462	2.43	27852.66	0
NQ2S	EQUITY	SHS	SAUER DANFOSS INC	'804137107	383	13.28	5086.24	0
NQ2S	EQUITY	SCSC	SCANSOURCE INC	'806037107	317	28.78	9123.26	0
NQ2S	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	7642	3.53	26976.26	0
NQ2S	EQUITY	SEAC	SEACHANGE INTERNATIONAL INC	'811699107	3464	7.18	24871.52	0
NQ2S	EQUITY	SMTC	SEMTECH CORP	'816850101	11764	17.43	205046.52	0
NQ2S	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	10441	8.19	85511.79	0
NQ2S	EQUITY	SIGM	SIGMA DESIGNS INC	'826565103	4506	11.73	52855.38	0
NQ2S	EQUITY	SLGN	SILGAN HOLDINGS INC	'827048109	2662	60.23	160332.26	0
NQ2S	EQUITY	SMSI	SMITH MICRO SOFTWARE INC	'832154108	5451	8.84	48186.84	0
NQ2S	EQUITY	SONC	SONIC CORP	'835451105	10639	11.05	117560.95	0
NQ2S	EQUITY	SONO	SONOSITE INC	'83568G104	2811	32.11	90261.21	0
NQ2S	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	6100	6.91	42151	0
NQ2S	EQUITY	SRT	STARTEK INC	'85569C107	434	6.95	3016.3	0
NQ2S	EQUITY	SMRT	STEIN MART INC	'858375108	4634	9.03	41845.02	0
NQ2S	EQUITY	STE	STERIS CORP	'859152100	11249	33.66	378641.34	0
NQ2S	EQUITY	RGR	STURM RUGER + CO INC	'864159108	3355	11.99	40226.45	0
NQ2S	EQUITY	SUBK	SUFFOLK BANCORP	'864739107	1181	30.71	36268.51	0
NQ2S	EQUITY	SNHY	SUN HYDRAULICS CORP	'866942105	1079	25.98	28032.42	0
NQ2S	EQUITY	SUPG	SUPERGEN INC	'868059106	7946	3.2	25427.2	0
NQ2S	EQUITY	SUPX	SUPERTEX INC	'868532102	2057	25.59	52638.63	0
NQ2S	EQUITY	SRDX	SURMODICS INC	'868873100	3012	20.94	63071.28	0
NQ2S	EQUITY	SYNT	SYNTEL INC	'87162H103	2404	38.47	92481.88	0
NQ2S	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	12760	2.12	27051.2	0
NQ2S	EQUITY	THQI	THQ INC	'872443403	9487	7.01	66503.87	0
NQ2S	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWRE	'874054109	2245	9.85	22113.25	0
NQ2S	EQUITY	TRC	TEJON RANCH CO	'879080109	2005	30.52	61192.6	0
NQ2S	EQUITY	TKLC	TEKELEC	'879101103	4257	18.16	77307.12	0
NQ2S	EQUITY	TTEC	TELETECH HOLDINGS INC	'879939106	6194	17.08	105793.52	0
NQ2S	EQUITY	TNC	TENNANT CO	'880345103	3495	27.39	95728.05	0
NQ2S	EQUITY	TTEK	TETRA TECH INC	'88162G103	11612	23.04	267540.48	0
NQ2S	EQUITY	THOR	THORATEC CORP	'885175307	10917	33.45	365173.65	0
NQ2S	EQUITY	TMP	TOMPKINS FINANCIAL CORP	'890110109	642	36.48	23420.16	0
NQ2S	EQUITY	TRGL	TOREADOR RESOURCES CORP	'891050106	4680	8.18	38282.4	0
NQ2S	EQUITY	TRST	TRUSTCO BANK CORP NY	'898349105	5395	6.17	33287.15	0
NQ2S	EQUITY	USNA	USANA HEALTH SCIENCES INC	'90328M107	1121	31.41	35210.61	0
NQ2S	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	4780	32.95	157501	0
NQ2S	EQUITY	USLM	UNITED STATES LIME MINERAL	'911922102	200	38.67	7734	0
NQ2S	EQUITY	UEIC	UNIVERSAL ELECTRONICS INC	'913483103	1997	22.34	44612.98	0
NQ2S	EQUITY	UTMD	UTAH MEDICAL PRODUCTS INC	'917488108	630	28.13	17721.9	0
NQ2S	EQUITY	ELON	ECHELON CORP	'27874N105	4761	8.97	42706.17	0
NQ2S	EQUITY	ECLP	ECLIPSYS CORP	'278856109	10760	19.88	213908.8	0
NQ2S	EQUITY	EPIQ	EPIQ SYSTEMS INC	'26882D109	6270	12.43	77936.1	0
NQ2S	EQUITY	ESC	EMERITUS CORP	'291005106	3782	20.35	76963.7	0
NQ2S	EQUITY	ENER	ENERGY CONVERSION DEVICES	'292659109	7488	7.83	58631.04	0
NQ2S	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	4473	6.02	26927.46	0
NQ2S	EQUITY	EXAC	EXACTECH INC	'30064E109	1654	20.97	34684.38	0
NQ2S	EQUITY	FXEN	FX ENERGY INC	'302695101	8197	3.43	28115.71	0
NQ2S	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	2933	25.75	75524.75	0
NQ2S	EQUITY	FHCO	FEMALE HEALTH COMPANY	'314462102	2792	7.17	20018.64	0
NQ2S	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	2158	51.55	111244.9	0
NQ2S	EQUITY	FLOW	FLOW INTL CORP	'343468104	8251	3.01	24835.51	0
NQ2S	EQUITY	FORR	FORRESTER RESEARCH INC	'346563109	2946	30.07	88586.22	0
NQ2S	EQUITY	FWRD	FORWARD AIR CORPORATION	'349853101	2657	26.3	69879.1	0
NQ2S	EQUITY	FOSL	FOSSIL INC	'349882100	9067	37.74	342188.58	0
NQ2S	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	12305	2.82	34700.1	0

NQ2S	EQUITY	GERN	GERON CORP	'374163103	8277	5.68	47013.36	0
NQ2S	EQUITY	GSIC	GSI COMMERCE INC	'36238G102	5849	27.67	161841.83	0
NQ2S	EQUITY	MTXX	MATRIXX INITIATIVES INC	'57685L105	2137	5.07	10834.59	0
NQ2S	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	4921	57.15	281235.15	0
NQ2S	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	2144	17.35	37198.4	0
NQ2S	EQUITY	HWKN	HAWKINS INC	'420261109	1587	24.2	38405.4	0
NQ2S	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	6168	16.5	101772	0
NQ2S	EQUITY	HEB	HEMISPHERX BIOPHARMA INC	'42366C103	25434	0.74	18821.16	0
NQ2S	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	16171	24.06	389074.26	0
NQ2S	EQUITY	HTCO	HICKORYTECH CORP	'429060106	2775	8.83	24503.25	0
NQ2S	EQUITY	HOTT	HOT TOPIC INC	'441339108	4944	6.5	32136	0
NQ2S	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	10839	8.09	87687.51	0
NQ2S	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	12558	3.32	41692.56	0
NQ2S	EQUITY	INCY	INCYTE CORP	'45337C102	16778	13.96	234220.88	0
NQ2S	EQUITY	ENG	ENGLOBAL CORP	'293306106	3848	2.77	10658.96	0
NQ2S	EQUITY	INOD	INNODATA ISOGEN INC	'457642205	4601	4.05	18634.05	0
NQ2S	EQUITY	NSIT	INSIGHT ENTERPRISES INC	'45765U103	1301	14.36	18682.36	0
NQ2S	EQUITY	IART	INTEGRA LIFESCIENCES HOLDING	'457985208	3650	43.83	159979.5	0
NQ2S	EQUITY	IVC	INVACARE CORP	'461203101	2514	26.54	66721.56	0
NQ2S	EQUITY	ISIS	ISIS PHARMACEUTICALS INC	'464330109	17888	10.92	195336.96	0
NQ2S	EQUITY	KTII	K TRON INTERNATIONAL INC	'482730108	360	149.97	53989.2	0
NQ2S	EQUITY	KV/A	KV PHARMACEUTICAL CO CL A	'482740206	4252	1.76	7483.52	0
NQ2S	EQUITY	KNSY	KENSEY NASH CORP	'490057106	1576	23.59	37177.84	0
NQ2S	EQUITY	KNX	KNIGHT TRANSPORTATION INC	'499064103	8670	21.09	182850.3	0
NQ2S	EQUITY	KOPN	KOPIN CORP	'500600101	13005	3.7	48118.5	0
NQ2S	EQUITY	LB	LABARGE INC	'502470107	2100	11.05	23205	0
NQ2S	EQUITY	LNCE	LANCE INC	'514606102	5339	23.13	123491.07	0
NQ2S	EQUITY	LDR	LANDAUER INC	'51476K103	1126	65.22	73437.72	0
NQ2S	EQUITY	LNDC	LANDEC CORP	'514766104	5331	6.63	35344.53	0
NQ2S	EQUITY	LTRE	LEARNING TREE INTERNATIONAL	'522015106	1600	14.07	22512	0
NQ2S	EQUITY	LGND	LIGAND PHARMACEUTICALS CL B	'53220K207	23352	1.75	40866	0
NQ2S	EQUITY	LNN	LINDSAY CORP	'535555106	2264	41.41	93752.24	0
NQ2S	EQUITY	SHOO	STEVEN MADDEN LTD	'556269108	3027	48.8	147717.6	0
NQ2S	EQUITY	MANH	MANHATTAN ASSOCIATES INC	'562750109	4369	25.48	111322.12	0
NQ2S	EQUITY	MATK	MARTEK BIOSCIENCES CORP	'572901106	1118	22.51	25166.18	0
NQ2S	EQUITY	MMS	MAXIMUS INC	'577933104	3044	60.93	185470.92	0
NQ2S	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	15698	14.63	229661.74	0
NQ2S	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	1573	8.02	12615.46	0
NQ2S	EQUITY	MPR	METPRO CORP	'590876306	2385	9.8	23373	0
NQ2S	EQUITY	MDS	MIDAS INC	'595626102	2690	11.28	30343.2	0
NQ2S	EQUITY	MINI	MOBILE MINI INC	'60740F105	1759	15.49	27246.91	0
NQ2S	EQUITY	NL	NL INDUSTRIES	'629156407	1041	8.58	8931.78	0
NQ2S	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1193	11.12	13266.16	0
NQ2S	EQUITY	NCI	NAVIGANT CONSULTING INC	'63935N107	9585	12.13	116266.05	0
NQ2S	EQUITY	NEOG	NEOGEN CORP	'640491106	3890	25.1	97639	0
NQ2S	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	1307	37.56	49090.92	0
NQ2S	EQUITY	NDSN	NORDSON CORP	'655663102	2240	67.92	152140.8	0
NQ2S	EQUITY	NVAX	NOVAVAX INC	'670002104	13419	2.31	30997.89	0
NQ2S	EQUITY	INT	WORLD FUEL SERVICES CORP	'981475106	11400	26.64	303696	0
NQ2S	EQUITY	ZOLL	ZOLL MEDICAL CORP	'989922109	3540	26.36	93314.4	0
NQ2S	EQUITY	AAON	AAON INC	'000360206	2371	22.62	53632.02	0
NQ2S	EQUITY	APAC	APAC CUSTOMER SERVICES INC	'00185E106	4559	5.75	26214.25	0
NQ2S	EQUITY	ATMI	ATMI INC	'00207R101	1677	19.31	32382.87	0
NQ2S	EQUITY	ATSI	ATS MEDICAL INC	'002083103	10118	2.6	26306.8	0
NQ2S	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	19238	1.19	22893.22	0
NQ2S	EQUITY	ABAX	ABAXIS INC	'002567105	4285	27.19	116509.15	0
NQ2S	EQUITY	ABMD	ABIOMED INC	'003654100	5744	10.33	59335.52	0
NQ2S	EQUITY	ACTL	ACTEL CORP	'004934105	1714	13.85	23738.9	0
NQ2S	EQUITY	ASF	ADMINISTAFF INC	'007094105	4032	21.34	86042.88	0
NQ2S	EQUITY	DENN	DENNY S CORP	'24869P104	18105	3.84	69523.2	0
NQ2S	EQUITY	AKRX	AKORN INC	'009728106	12406	1.53	18981.18	0
NQ2S	EQUITY	ALKS	ALKERMES INC	'01642T108	18169	12.97	235651.93	0
NQ2S	EQUITY	ACO	AMCOL INTERNATIONAL CORP	'02341W103	1027	27.2	27934.4	0
NQ2S	EQUITY	AMED	AMEDISYS INC	'023436108	4942	55.22	272897.24	0
NQ2S	EQUITY	ASGR	AMERICA SERVICE GROUP INC	'02364L109	1491	16.09	23990.19	0
NQ2S	EQUITY	ADPI	AMERICAN DENTAL PARTNERS INC	'025353103	1238	13.05	16155.9	0
NQ2S	EQUITY	AIPC	AMERICAN ITALIAN PASTA CO A	'027070101	2796	38.87	108680.52	0
NQ2S	EQUITY	ASEI	AMERICAN SCIENCE + ENGINEERI	'029429107	1781	74.92	133432.52	0
NQ2S	EQUITY	AMSC	AMERICAN SUPERCONDUCTOR CORP	'030111108	8366	28.9	241777.4	0
NQ2S	EQUITY	ANEN	ANAREN INC	'032744104	2653	14.24	37778.72	0
NQ2S	EQUITY	AXE	ANIXTER INTERNATIONAL INC	'035290105	933	46.85	43711.05	0
NQ2S	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	20526	3.4	69788.4	0
NQ2S	EQUITY	BCPC	BALCHEM CORP	'057665200	5335	24.65	131507.75	0
NQ2S	EQUITY	BEZ	BALDOR ELECTRIC	'057741100	1728	37.4	64627.2	0
NQ2S	EQUITY	BFT	BALLY TOTAL FITNESS HLDG CORP	'05873K108	1500	0.0001	0.15	0
NQ2S	EQUITY	BEBE	BEBE STORES INC	'075571109	4421	8.9	39346.9	0
NQ2S	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	12802	14.45	184988.9	0
NQ2S	EQUITY	BCRX	BIOCRYST PHARMACEUTICALS INC	'09058V103	4602	6.57	30235.14	0
NQ2S	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES	'090931106	745	27.75	20673.75	0
NQ2S	EQUITY	BLT	BLOUNT INTERNATIONAL INC	'095180105	2617	10.36	27112.12	0
NQ2S	EQUITY	SAM	BOSTON BEER COMPANY INC CL A	'100557107	1750	52.26	91455	0
NQ2S	EQUITY	BKE	BUCKLE INC/THE	'118440106	4583	36.76	168471.08	0
NQ2S	EQUITY	CDI	CDI CORP	'125071100	277	14.66	4060.82	0

NQ2S	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	4364	38.09	166224.76	0
NQ2S	EQUITY	CTS	CTS CORP	'126501105	500	9.42	4710	0
NQ2S	EQUITY	CACI	CACI INTERNATIONAL INC CL A	'127190304	716	48.85	34976.6	0
NQ2S	EQUITY	CBM	CAMBREX CORP	'132011107	5533	4.05	22408.65	0
NQ2S	EQUITY	CMN	CANTEL MEDICAL CORP	'138098108	1707	19.85	33883.95	0
NQ2S	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	5292	22.95	121451.4	0
NQ2S	EQUITY	CCF	CHASE CORP	'16150R104	157	12.62	1981.34	0
NQ2S	EQUITY	CAKE	CHEESECAKE FACTORY INC/THE	'163072101	11584	27.06	313463.04	0
NQ2S	EQUITY	CHKE	CHEROKEE INC	'16444H102	1602	18	28836	0
NQ2S	EQUITY	PLCE	CHILDREN S PLACE	'168905107	4256	44.55	189604.8	0
NQ2S	EQUITY	CLRT	CLARIENT INC	'180489106	6353	2.62	16644.86	0
NQ2S	EQUITY	COKE	COCA COLA BOTTLING CO CONSOL	'191098102	792	58.66	46458.72	0
NQ2S	EQUITY	CSTR	COINSTAR INC	'19259P300	5838	32.5	189735	0
NQ2S	EQUITY	CWTR	COLDWATER CREEK INC	'193068103	8684	6.94	60266.96	0
NQ2S	EQUITY	CTGX	COMPUTER TASK GROUP INC	'205477102	2114	7.25	15326.5	0
NQ2S	EQUITY	CPTS	CONCEPTUS INC	'206016107	5823	19.96	116227.08	0
NQ2S	EQUITY	CNU	CONTINUCARE CORP	'212172100	4933	3.7	18252.1	0
NQ2S	EQUITY	CRVL	CORVEL CORP	'221006109	1352	35.75	48334	0
NQ2S	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	3796	41.52	157609.92	0
NQ2S	EQUITY	CRD/B	CRAWFORD + CO CL B	'224633107	3659	4.07	14892.13	0
NQ2S	EQUITY	CRY	CRYOLIFE INC	'228903100	5251	6.47	33973.97	0
NQ2S	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	11081	22.54	249765.74	0
NQ2S	EQUITY	CYBX	CYBERONICS INC	'23251P102	5312	19.16	101777.92	0
NQ2S	EQUITY	DAKT	DAKTRONICS INC	'234264109	5607	7.62	42725.34	0
NQ2S	EQUITY	DEPO	DEPOMED INC	'249908104	10394	3.55	36898.7	0
NQ2S	EQUITY	DRIV	DIGITAL RIVER INC	'25388B104	5872	30.3	177921.6	0
NQ2S	EQUITY	DNEX	DIONEX CORP	'254546104	3445	74.78	257617.1	0
NQ2S	EQUITY	DW	DREW INDUSTRIES INC	'26168L205	2190	22.02	48223.8	0
NQ2S	EQUITY	DRQ	DRIL QUIP INC	'262037104	5592	60.84	340217.28	0
NQ2S	EQUITY	NRCI	NATIONAL RESEARCH CORP	'637372103	365	25.32	9241.8	0
NQ2S	EQUITY	NWK	NETWORK EQUIPMENT TECH INC	'641208103	3147	5.51	17339.97	0
NQ2S	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	7355	3.48	25595.4	0
NQ2S	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	8305	2.55	21177.75	0
NQ2S	EQUITY	NLCI	NOBEL LEARNING COMMUNITIES	'654889104	759	7.84	5950.56	0
NQ2S	EQUITY	NOVA	NOVAMED INC	'66986W108	2063	3.4	7014.2	0
NQ2S	EQUITY	NUTR	NUTRACEUTICAL INTL CORP	'67060Y101	100	14.94	1494	0
NQ2S	EQUITY	OSIS	OSI SYSTEMS INC	'671044105	2319	28.05	65047.95	0
NQ2S	EQUITY	ODFL	OLD DOMINION FREIGHT LINE	'679580100	929	33.39	31019.31	0
NQ2S	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	11920	30.28	360937.6	0
NQ2S	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	10844	19.01	206144.44	0
NQ2S	EQUITY	OXM	OXFORD INDUSTRIES INC	'691497309	1777	20.33	36126.41	0
NQ2S	EQUITY	PICO	PICO HOLDINGS INC	'693366205	1621	37.19	60284.99	0
NQ2S	EQUITY	PTC	PAR TECHNOLOGY CORP/DEL	'698884103	1181	6.05	7145.05	0
NQ2S	EQUITY	PTEC	PHOENIX TECHNOLOGIES LTD	'719153108	7500	3.22	24150	0
NQ2S	EQUITY	PNK	PINNACLE ENTERTAINMENT INC	'723456109	6011	9.74	58547.14	0
NQ2S	EQUITY	POWL	POWELL INDUSTRIES INC	'739128106	1491	32.53	48502.23	0
NQ2S	EQUITY	PSMT	PRICESMART INC	'741511109	3123	23.25	72609.75	0
NQ2S	EQUITY	QADI	QAD INC	'74727D108	2744	5.25	14406	0
NQ2S	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	4559	61.44	280104.96	0
NQ2S	EQUITY	QDEL	QUIDEL CORP	'74838J101	4809	14.54	69922.86	0
NQ2S	EQUITY	RLI	RLI CORP	'749607107	1548	57.02	88266.96	0
NQ2S	EQUITY	RES	RPC INC	'749660106	5643	11.13	62806.59	0
NQ2S	EQUITY	ELGX	ENDOLOGIX INC	'29266S106	9951	4.04	40202.04	0
NQ2S	EQUITY	RSYS	RADISYS CORP	'750459109	4810	8.96	43097.6	0
NQ2S	EQUITY	RAVN	RAVEN INDUSTRIES INC	'754212108	3010	29.49	88764.9	0
NQ2S	EQUITY	REGN	REGENERON PHARMACEUTICALS	'75886F107	12165	26.49	322250.85	0
NQ2S	EQUITY	RGEN	REPLIGEN CORP	'759916109	6600	4.06	26796	0
NQ2S	EQUITY	RENT	RENTRAK CORP	'760174102	1934	21.55	41677.7	0
NQ2S	EQUITY	ROCM	ROCHESTER MEDICAL CORP	'771497104	2098	12.82	26896.36	0
NQ2S	EQUITY	RKT	ROCK TENN COMPANY CL A	'772739207	6416	45.57	292377.12	0
NQ2S	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	2440	22.62	55192.8	0
NQ2S	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	3883	53.61	208167.63	0
NQ2S	EQUITY	SAH	SONIC AUTOMOTIVE INC CLASS A	'83545G102	1742	11	19162	0
NQ2S	EQUITY	SJI	SOUTH JERSEY INDUSTRIES	'838518108	644	41.99	27041.56	0
NQ2S	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	1146	23.28	26678.88	0
NQ2S	EQUITY	SMP	STANDARD MOTOR PRODS	'853666105	1825	9.92	18104	0
NQ2S	EQUITY	SR	STANDARD REGISTER CO	'853887107	2894	5.35	15482.9	0
NQ2S	EQUITY	SCL	STEPAN CO	'858586100	1286	55.89	71874.54	0
NQ2S	EQUITY	SF	STIFEL FINANCIAL CORP	'860630102	5812	53.75	312395	0
NQ2S	EQUITY	SSYS	STRATASYS INC	'862685104	3968	24.38	96739.84	0
NQ2S	EQUITY	SYX	SYSTEMAX INC	'871851101	682	21.74	14826.68	0
NQ2S	EQUITY	TLB	TALBOTS INC	'874161102	2942	12.96	38128.32	0
NQ2S	EQUITY	TISI	TEAM INC	'878155100	3385	16.59	56157.15	0
NQ2S	EQUITY	TTI	TETRA TECHNOLOGIES INC	'88162F105	7654	12.22	93531.88	0
NQ2S	EQUITY	TDSC	3D SYSTEMS CORP	'88554D205	2588	13.65	35326.2	0
NQ2S	EQUITY	TIER	TIER TECHNOLOGIES INCCL B	'88650Q100	1609	7.96	12807.64	0
NQ2S	EQUITY	TSCO	TRACTOR SUPPLY COMPANY	'892356106	6897	58.05	400370.85	0
NQ2S	EQUITY	TRCR	TRANSCEND SERVICES INC	'893929208	1614	16.25	26227.5	0
NQ2S	EQUITY	TRID	TRIDENT MICROSYSTEMS INC	'895919108	1931	1.74	3359.94	0
NQ2S	EQUITY	IIVI	II VI INC	'902104108	3285	33.84	111164.4	0
NQ2S	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	5940	18.74	111315.6	0
NQ2S	EQUITY	USAK	USA TRUCK INC	'902925106	1184	16.16	19133.44	0
NQ2S	EQUITY	ULBI	ULTRALIFE CORP	'903899102	2344	4.01	9399.44	0

NQ2S	EQUITY	UTEK	ULTRATECH INC	'904034105	4466	13.6	60737.6	0
NQ2S	EQUITY	UNF	UNIFIRST CORP/MA	'904708104	535	51.5	27552.5	0
NQ2S	EQUITY	UNFI	UNITED NATURAL FOODS INC	'911163103	8229	28.13	231481.77	0
NQ2S	EQUITY	VLNC	VALENCE TECHNOLOGY INC	'918914102	8900	0.85	7565	0
NQ2S	EQUITY	WNI	SCHIFF NUTRITION INTERNATION	'806693107	400	8.18	3272	0
NQ2S	EQUITY	WTSLA	WET SEAL INC/THE CLASS A	'961840105	18738	4.76	89192.88	0
NQ2S	EQUITY	WEYS	WEYCO GROUP INC	'962149100	1324	23.52	31140.48	0
NQ2S	EQUITY	WGO	WINNEBAGO INDUSTRIES	'974637100	577	14.61	8429.97	0
NQ2S	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	9459	29.16	275824.44	0
NQ2S	EQUITY	WGOV	WOODWARD GOVERNOR CO	'980745103	9351	31.98	299044.98	0
NQ2S	EQUITY	EZPW	EZCORP INC CL A	'302301106	8662	20.6	178437.2	0
NQ2S	EQUITY	FEIC	FEI COMPANY	'30241L109	6776	22.91	155238.16	0
NQ2S	EQUITY	FINL	FINISH LINE/THE CL A	'317923100	4581	16.32	74761.92	0
NQ2S	EQUITY	FCFS	FIRST CASH FINL SVCS INC	'31942D107	4348	21.57	93786.36	0
NQ2S	EQUITY	FC	FRANKLIN COVEY CO	'353469109	2371	7.94	18825.74	0
NQ2S	EQUITY	FRED	FRED S INC CLASS A	'356108100	2277	11.98	27278.46	0
NQ2S	EQUITY	FRS	FRISCH S RESTAURANTS INC	'358748101	100	22.1	2210	0
NQ2S	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	2164	8.36	18091.04	0
NQ2S	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	1017	27.56	28028.52	0
NQ2S	EQUITY	GNCMA	GENERAL COMMUNICATION CL A	'369385109	4647	5.77	26813.19	0
NQ2S	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	7185	34.12	245152.2	0
NQ2S	EQUITY	GRC	GORMAN RUPP CO	'383082104	1817	25.44	46224.48	0
NQ2S	EQUITY	GHM	GRAHAM CORP	'384556106	1418	17.99	25509.82	0
NQ2S	EQUITY	GVA	GRANITE CONSTRUCTION INC	'387328107	953	30.22	28799.66	0
NQ2S	EQUITY	GIFI	GULF ISLAND FABRICATION INC	'402307102	205	21.75	4458.75	0
NQ2S	EQUITY	GYMB	GYMBOREE CORP	'403777105	4498	51.63	232231.74	0
NQ2S	EQUITY	HBHC	HANCOCK HOLDING CO	'410120109	724	41.81	30270.44	0
NQ2S	EQUITY	HGR	HANGER ORTHOPEDIC GROUP INC	'41043F208	759	18.18	13798.62	0
NQ2S	EQUITY	HWK	HAWK CORP CLASS A	'420089104	200	19.5	3900	0
NQ2S	EQUITY	HCSG	HEALTHCARE SERVICES GROUP	'421906108	7739	22.39	173276.21	0
NQ2S	EQUITY	HEI	HEICO CORP	'422806109	4486	51.56	231298.16	0
NQ2S	EQUITY	HXL	HEXCEL CORP	'428291108	18544	14.44	267775.36	0
NQ2S	EQUITY	HITK	HITECH PHARMACAL CO INC	'42840B101	405	22.14	8966.7	0
NQ2S	EQUITY	HOV	HOVNANIAN ENTERPRISES A	'442487203	6115	4.35	26600.25	0
NQ2S	EQUITY	HUBG	HUB GROUP INC CL A	'443320106	3450	27.98	96531	0
NQ2S	EQUITY	HURC	HURCO COMPANIES INC	'447324104	151	16.83	2541.33	0
NQ2S	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	2317	34.45	79820.65	0
NQ2S	EQUITY	BLUD	IMMUCOR INC	'452526106	13588	22.39	304235.32	0
NQ2S	EQUITY	IPAR	INTER PARFUMS INC	'458334109	591	14.82	8758.62	0
NQ2S	EQUITY	IFSIA	INTERFACE INC CLASS A	'458665106	9277	11.58	107427.66	0
NQ2S	EQUITY	IRIS	IRIS INTERNATIONAL INC	'46270W105	3534	10.21	36082.14	0
NQ2S	EQUITY	ISLE	ISLE OF CAPRI CASINOS	'464592104	3288	7.78	25580.64	0
NQ2S	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	2701	43.47	117412.47	0
NQ2S	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	4891	27.82	136067.62	0
NQ2S	EQUITY	EPHC	EPOCH HOLDING CORP	'29428R103	2345	11.29	26475.05	0
NQ2S	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	3509	54.65	191766.85	0
NQ2S	EQUITY	KSWS	K SWISS INC CL A	'482686102	2675	10.46	27980.5	0
NQ2S	EQUITY	KVHI	KVH INDUSTRIES INC	'482738101	2730	13.19	36008.7	0
NQ2S	EQUITY	KAMN	KAMAN CORP	'483548103	4197	25.01	104966.97	0
NQ2S	EQUITY	KNDL	KENDLE INTERNATIONAL INC	'48880L107	507	17.48	8862.36	0
NQ2S	EQUITY	NGA	NORTH AMERICAN GALVANIZING	'65686Y109	1559	5.56	8668.04	0
NQ2S	EQUITY	KLIC	KULICKE + SOFFA INDUSTRIES	'501242101	13279	7.25	96272.75	0
NQ2S	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	800	18.58	14864	0
NQ2S	EQUITY	LXU	LSB INDUSTRIES INC	'502160104	3255	15.24	49606.2	0
NQ2S	EQUITY	LACO	LAKES ENTERTAINMENT INC	'51206P109	1891	2.3	4349.3	0
NQ2S	EQUITY	LNET	LODGENET INTERACTIVE CORP	'540211109	2894	6.97	20171.18	0
NQ2S	EQUITY	LUFK	LUFKIN INDUSTRIES INC	'549764108	2516	79.15	199141.4	0
NQ2S	EQUITY	MHO	M/I HOMES INC	'55305B101	423	14.65	6196.95	0
NQ2S	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	314	29.03	9115.42	0
NQ2S	EQUITY	TUC	MACGRAY CORP	'554153106	587	11.29	6627.23	0
NQ2S	EQUITY	MRTN	MARTEN TRANSPORT LTD	'573075108	2868	19.71	56528.28	0
NQ2S	EQUITY	MTRX	MATRIX SERVICE CO	'576853105	1703	10.76	18324.28	0
NQ2S	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	4194	12.39	51963.66	0
NQ2S	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	2345	12.27	28773.15	0
NQ2S	EQUITY	MMSI	MERIT MEDICAL SYSTEMS INC	'589889104	5289	15.25	80657.25	0
NQ2S	EQUITY	MSCC	MICROSEMI CORP	'595137100	15593	17.34	270382.62	0
NQ2S	EQUITY	MIDD	MIDDLEBY CORP	'596278101	3124	57.59	179911.16	0
NQ2S	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	4840	27.96	135326.4	0
NQ2S	EQUITY	MCRI	MONARCH CASINO + RESORT INC	'609027107	1400	8.54	11956	0
NQ2S	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	3229	35.76	115469.04	0
NQ2S	EQUITY	LABL	MULTICOLOR CORP	'625383104	1980	11.98	23720.4	0
NQ2S	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	6832	5.47	37371.04	0
NQ2S	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	9375	5.04	47250	0
NQ2S	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	960	118.91	114153.6	0
NQ2S	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	390	41.23	16079.7	0
NQ2S	EQUITY	ARJ	ARCH CHEMICALS INC	'03937R102	845	34.39	29059.55	0
NQ2S	EQUITY	CTB	COOPER TIRE + RUBBER	'216831107	11364	19.02	216143.28	0
NQ2S	EQUITY	FFG	FBL FINANCIAL GROUP INC CL A	'30239F106	1082	24.48	26487.36	0
NQ2S	EQUITY	GTIV	GENTIVA HEALTH SERVICES	'37247A102	2132	28.28	60292.96	0
NQ2S	EQUITY	IMN	IMATION CORP	'45245A107	217	11.01	2389.17	0
NQ2S	EQUITY	OLN	OLIN CORP	'680665205	1520	19.62	29822.4	0
NQ2S	EQUITY	WMK	WEIS MARKETS INC	'948849104	418	36.36	15198.48	0
NQ2S	EQUITY	WOR	WORTHINGTON INDUSTRIES	'981811102	10553	17.29	182461.37	0

NQ2S	EQUITY	AIR	AAR CORP	'000361105	724	24.82	17969.68	0
NQ2S	EQUITY	AEPI	AEP INDUSTRIES INC	'001031103	1031	26.02	26826.62	0
NQ2S	EQUITY	AIRM	AIR METHODS CORP	'009128307	2015	34	68510	0
NQ2S	EQUITY	AAI	AIRTRAN HOLDINGS INC	'00949P108	25716	5.08	130637.28	0
NQ2S	EQUITY	ALCO	ALICO INC	'016230104	627	25.25	15831.75	0
NQ2S	EQUITY	AFAM	ALMOST FAMILY INC	'020409108	1578	37.69	59474.82	0
NQ2S	EQUITY	AMSWA	AMERICAN SOFTWARE INCCL A	'029683109	3924	5.81	22798.44	0
NQ2S	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	4910	18.22	89460.2	0
NQ2S	EQUITY	ANAD	ANADIGICS INC	'032515108	9463	4.86	45990.18	0
NQ2S	EQUITY	ALOG	ANALOGIC CORP	'032657207	1663	42.73	71059.99	0
NQ2S	EQUITY	ARQL	ARQULE INC	'04269E107	4771	5.76	27480.96	0
NQ2S	EQUITY	AROW	ARROW FINANCIAL CORP	'042744102	1071	26.89	28799.19	0
NQ2S	EQUITY	ATRO	ASTRONICS CORP	'046433108	1686	9.81	16539.66	0
NQ2S	EQUITY	ATRI	ATRION CORPORATION	'049904105	310	143.04	44342.4	0
NQ2S	EQUITY	AVID	AVID TECHNOLOGY INC	'05367P100	1247	13.78	17183.66	0
NQ2S	EQUITY	AZZ	AZZ INC	'002474104	2261	33.85	76534.85	0
NQ2S	EQUITY	BMI	BADGER METER INC	'056525108	2788	38.51	107365.88	0
NQ2S	EQUITY	BKR	BAKER (MICHAEL) CORP	'057149106	1511	34.48	52099.28	0
NQ2S	EQUITY	BHE	BENCHMARK ELECTRONICS INC	'08160H101	1454	20.74	30155.96	0
NQ2S	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES IN	'87162G105	2383	15.53	37007.99	0
NQ2S	EQUITY	BOLT	BOLT TECHNOLOGY CORP	'097698104	590	11.31	6672.9	0
NQ2S	EQUITY	BAMM	BOOKS A MILLION INC	'098570104	200	7.24	1448	0
NQ2S	EQUITY	CBK	CHRISTOPHER + BANKS CORP	'171046105	887	8	7096	0
NQ2S	EQUITY	BEXP	BRIGHAM EXPLORATION CO	'109178103	10343	15.95	164970.85	0
NQ2S	EQUITY	CPY	CPI CORP	'125902106	1052	13.86	14580.72	0
NQ2S	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	2618	33.89	88724.02	0
NQ2S	EQUITY	CATO	CATO CORP CLASS A	'149205106	5305	21.44	113739.2	0
NQ2S	EQUITY	CGI	CELADON GROUP INC	'150838100	3507	13.94	48887.58	0
NQ2S	EQUITY	CHRS	CHARMING SHOPPES	'161133103	1594	5.46	8703.24	0
NQ2S	EQUITY	CKP	CHECKPOINT SYSTEMS INC	'162825103	1689	22.12	37360.68	0
NQ2S	EQUITY	CHE	CHEMED CORP	'16359R103	4356	54.38	236879.28	0
NQ2S	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	12747	8.39	106947.33	0
NQ2S	EQUITY	CIA	CITIZENS INC	'174740100	4665	6.91	32235.15	0
NQ2S	EQUITY	CHCO	CITY HOLDING CO	'177835105	220	34.29	7543.8	0
NQ2S	EQUITY	CLH	CLEAN HARBORS INC	'184496107	3895	55.56	216406.2	0
NQ2S	EQUITY	CMTL	COMTECH TELECOMMUNICATIONS	'205826209	5369	31.99	171754.31	0
NQ2S	EQUITY	CTWS	CONNECTICUT WATER SVC INC	'207797101	112	23.27	2606.24	0
NQ2S	EQUITY	MALL	PC MALL INC	'69323K100	801	5.06	4053.06	0
NQ2S	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	1043	41.24	43013.32	0
NQ2S	EQUITY	CRMT	AMERICA S CAR MART INC	'03062T105	1206	24.12	29088.72	0
NQ2S	EQUITY	CUB	CUBIC CORP	'229669106	3019	36	108684	0
NQ2S	EQUITY	STEM	STEMCELLS INC	'85857R105	22171	1.16	25718.36	0
NQ2S	EQUITY	DAR	DARLING INTERNATIONAL INC	'237266101	15898	8.96	142446.08	0
NQ2S	EQUITY	DECK	DECKERS OUTDOOR CORP	'243537107	2496	138	344448	0
NQ2S	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	1598	44.05	70391.9	0
NQ2S	EQUITY	DGII	DIGI INTERNATIONAL INC	'253798102	1923	10.64	20460.72	0
NQ2S	EQUITY	DIOD	DIODES INC	'254543101	6424	22.4	143897.6	0
NQ2S	EQUITY	DBRN	DRESS BARN INC	'261570105	2550	26.16	66708	0
NQ2S	EQUITY	BOOM	DYNAMIC MATERIALS CORP	'267888105	2649	15.62	41377.38	0
NQ2S	EQUITY	ELMG	EMS TECHNOLOGIES INC	'26873N108	2519	16.6	41815.4	0
NQ2S	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	5071	31.81	161308.51	0
NQ2S	EQUITY	EME	EMCOR GROUP INC	'29084Q100	3982	24.63	98076.66	0
NQ2S	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	1893	49.43	93570.99	0
NQ2S	EQUITY	EXAR	EXAR CORP	'300645108	642	7.05	4526.1	0
NQ2S	EQUITY	EXPO	EXPONENT INC	'30214U102	2631	28.52	75036.12	0
NQ2S	EQUITY	ININ	INTERACTIVE INTELLIGENCE INC	'45839M103	2400	18.69	44856	0
NQ2S	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	6870	6.27	43074.9	0
NQ2S	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	2984	8.99	26826.16	0
NQ2S	EQUITY	RNWK	REALNETWORKS INC	'75605L104	8463	4.83	40876.29	0
NQ2S	EQUITY	DLX	DELUXE CORP	'248019101	5336	19.42	103625.12	0
NQ2S	EQUITY	MW	MEN S WEARHOUSE INC/THE	'587118100	584	23.94	13980.96	0
NQ2S	EQUITY	SSD	SIMPSON MANUFACTURING CO INC	'829073105	5639	27.76	156538.64	0
NQ2S	EQUITY	KFY	KORN/FERRY INTERNATIONAL	'500643200	574	17.65	10131.1	0
NQ2S	EQUITY	VSEC	VSE CORP	'918284100	600	41.16	24696	0
NQ2S	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	2968	44.75	132818	0
NQ2S	EQUITY	CSGS	CSG SYSTEMS INTL INC	'126349109	3979	20.96	83399.84	0
NQ2S	EQUITY	EXBD	CORPORATE EXECUTIVE BOARD CO	'21988R102	6565	26.59	174563.35	0
NQ2S	EQUITY	IMMR	IMMERSION CORPORATION	'452521107	5992	5	29960	0
NQ2S	EQUITY	ISYS	INTEGRAL SYSTEMS INC/MD	'45810H107	717	9.63	6904.71	0
NQ2S	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	7938	16.3	129389.4	0
NQ2S	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	3655	58.96	215498.8	0
NQ2S	EQUITY	IAAC	INTL ASSETS HOLDING CORP	'459028106	800	14.97	11976	0
NQ2S	EQUITY	IGTE	IGATE CORP	'45169U105	4373	9.73	42549.29	0
NQ2S	EQUITY	MCCC	MEDIACOM COMMUNICATIONS CL A	'58446K105	3024	5.95	17992.8	0
NQ2S	EQUITY	BID	SOTHEBY S	'835898107	11860	31.09	368727.4	0
NQ2S	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	525	37.83	19860.75	0
NQ2S	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	11821	4.02	47520.42	0
NQ2S	EQUITY	PZZA	PAPA JOHN S INTL INC	'698813102	3453	25.71	88776.63	0
NQ2S	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	598	12.62	7546.76	0
NQ2S	EQUITY	SMMX	SYMYX TECHNOLOGIES INC	'87155S108	5842	4.49	26230.58	0
NQ2S	EQUITY	ALSK	ALASKA COMM SYSTEMS GROUP	'01167P101	8387	8.12	68102.44	0
NQ2S	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	1382	44.32	61250.24	0
NQ2S	EQUITY	MLHR	HERMAN MILLER INC	'600544100	10369	18.06	187264.14	0

NQ2S	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	707	8.15	5762.05	0
NQ2S	EQUITY	VLGEA	VILLAGE SUPER MARKET CLASS A	'927107409	1214	28.03	34028.42	0
NQ2S	EQUITY	GVP	GSE SYSTEMS INC	'36227K106	3900	5.41	21099	0
NQ2S	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	835	24.82	20724.7	0
NQ2S	EQUITY	APOG	APOGEE ENTERPRISES INC	'037598109	391	15.81	6181.71	0
NQ2S	EQUITY	APSG	APPLIED SIGNAL TECHNOLOGY	'038237103	2378	19.58	46561.24	0
NQ2S	EQUITY	CKR	CKE RESTAURANTS INC	'12561E105	9525	11.07	105441.75	0
NQ2S	EQUITY	CCC	CALGON CARBON CORP	'129603106	10540	17.12	180444.8	0
NQ2S	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	338	37.61	12712.18	0
NQ2S	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	5989	31.4	188054.6	0
NQ2S	EQUITY	GY	GENCORP INC	'368682100	9735	5.76	56073.6	0
NQ2S	EQUITY	GSBC	GREAT SOUTHERN BANCORP INC	'390905107	359	22.44	8055.96	0
NQ2S	EQUITY	MCS	MARCUS CORPORATION	'566330106	400	12.99	5196	0
NQ2S	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	548	24.23	13278.04	0
NQ2S	EQUITY	PKE	PARK ELECTROCHEMICAL CORP	'700416209	2415	28.74	69407.1	0
NQ2S	EQUITY	RBN	ROBBINS + MYERS INC	'770196103	368	23.82	8765.76	0
NQ2S	EQUITY	WSO	WATSCO INC	'942622200	4659	56.88	265003.92	0
NQ2S	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	6352	41.95	266466.4	0
NQ2S	EQUITY	ABM	ABM INDUSTRIES INC	'000957100	2106	21.2	44647.2	0
NQ2S	EQUITY	BMTC	BRYN MAWR BANK CORP	'117665109	359	18.15	6515.85	0
NQ2S	EQUITY	CRR	CARBO CERAMICS INC	'140781105	3430	62.34	213826.2	0
NQ2S	EQUITY	CATY	CATHAY GENERAL BANCORP	'149150104	6703	11.65	78089.95	0
NQ2S	EQUITY	CLC	CLARCOR INC	'179895107	3667	34.49	126474.83	0
NQ2S	EQUITY	FARM	FARMER BROS CO	'307675108	521	18.74	9763.54	0
NQ2S	EQUITY	GTY	GETTY REALTY CORP	'374297109	1314	23.4	30747.6	0
NQ2S	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	5809	35.5	206219.5	0
NQ2S	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	7728	20.37	157419.36	0
NQ2S	EQUITY	MEI	METHODE ELECTRONICS INC	'591520200	841	9.9	8325.9	0
NQ2S	EQUITY	VALU	VALUE LINE INC	'920437100	200	23.09	4618	0
NQ2S	EQUITY	WDFC	WD 40 CO	'929236107	2124	32.83	69730.92	0
NQ2S	EQUITY	AEC	ASSOCIATED ESTATES REALTY CP	'045604105	540	13.79	7446.6	0
NQ2S	EQUITY	MAA	MIDAMERICA APARTMENT COMM	'59522J103	2676	51.79	138590.04	0
NQ2S	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	8234	7.85	64636.9	0
NQ2S	EQUITY	PII	POLARIS INDUSTRIES INC	'731068102	5910	51.16	302355.6	0
NQ2S	EQUITY	BFS	SAUL CENTERS INC	'804395101	799	41.4	33078.6	0
NQ2S	EQUITY	SKT	TANGER FACTORY OUTLET CENTER	'875465106	4062	43.16	175315.92	0
NQ2S	EQUITY	ECOL	US ECOLOGY INC	'91732J102	3441	16.1	55400.1	0
NQ2S	EQUITY	GLF	GULFMARK OFFSHORE INCCL A	'402629208	2258	26.55	59949.9	0
NQ2S	EQUITY	NCS	NCI BUILDING SYSTEMS INC	'628852204	220	11.04	2428.8	0
NQ2S	EQUITY	VITA	ORTHOVITA INC	'68750U102	12327	4.26	52513.02	0
NQ2S	EQUITY	NHC	NATIONAL HEALTHCARE CORP	'635906100	711	35.38	25155.18	0
NQ2S	EQUITY	BNHNA	BENIHANA INC CLASS A	'082047200	1012	6.5	6578	0
NQ2S	EQUITY	IRET	INVESTORS REAL ESTATE TRUST	'461730103	1044	9.02	9416.88	0
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	8995	5.42	48752.9	0
NQ2S	EQUITY	ENTG	ENTEGRIS INC	'29362U104	350	5.04	1764	0
NQ2S	EQUITY	LPSN	LIVEPERSON INC	'538146101	7805	7.67	59864.35	0
NQ2S	EQUITY	ASI	AMERICAN SAFETY INS HOLDINGS	'G02995101	200	16.59	3318	0
NQ2S	EQUITY	AKR	ACADIA REALTY TRUST	'004239109	1837	17.86	32808.82	0
NQ2S	EQUITY	UMH	UMH PROPERTIES INC	'903002103	200	8.17	1634	0
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	1222	35.34	43185.48	0
NQ2S	EQUITY	ARGN	AMERIGON INC	'03070L300	4362	10.11	44099.82	0
NQ2S	EQUITY	DDMX	DYNAMEX INC	'26784F103	1380	17.2	23736	0
NQ2S	EQUITY	FLIC	FIRST OF LONG ISLAND CORP	'320734106	145	24.1	3494.5	0
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	11657	17.88	208427.16	0
NQ2S	EQUITY	MGAM	MULTIMEDIA GAMES INC	'625453105	1144	3.9	4461.6	0
NQ2S	EQUITY	HGRD	HEALTH GRADES INC	'42218Q102	4580	6.36	29128.8	0
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	5605	11.77	65970.85	0
NQ2S	EQUITY	VTAL	VITAL IMAGES INC	'92846N104	2068	16.17	33439.56	0
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INC	'987520103	815	28.16	22950.4	0
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC CL A	'039762109	218	106.28	23169.04	0
NQ2S	EQUITY	PMTI	PALOMAR MEDICAL TECHNOLOGIES	'697529303	2502	10.86	27171.72	0
NQ2S	EQUITY	FLWS	1 800 FLOWERS.COM INC CL A	'68243Q106	1297	2.51	3255.47	0
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	1497	31.15	46631.55	0
NQ2S	EQUITY	KNOT	KNOT INC/THE	'499184109	5793	7.82	45301.26	0
NQ2S	EQUITY	UBET	YOUBET.COM INC	'987413101	6577	2.94	19336.38	0
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	4599	11.24	51692.76	0
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	170	65.55	11143.5	0
NQ2S	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	3250	36.38	118235	0
NQ2S	EQUITY	PRK	PARK NATIONAL CORP	'700658107	131	62.31	8162.61	0
NQ2S	EQUITY	ORCC	ONLINE RESOURCES CORP	'68273G101	3538	4.03	14258.14	0
NQ2S	EQUITY	PTRY	PANTRY INC	'698657103	586	12.49	7319.14	0
NQ2S	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	90	22.99	2069.1	0
NQ2S	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	10710	3.63	38877.3	0
NQ2S	EQUITY	IXYS	IXYS CORPORATION	'46600W106	3596	8.54	30709.84	0
NQ2S	EQUITY	VCLK	VALUECLICK INC	'92046N102	16673	10.14	169064.22	0
NQ2S	EQUITY	RTEC	RUDOLPH TECHNOLOGIES INC	'781270103	2536	8.57	21733.52	0
NQ2S	EQUITY	TREX	TREX COMPANY INC	'89531P105	2513	21.29	53501.77	0
NQ2S	EQUITY	VDSI	VASCO DATA SECURITY INTL	'92230Y104	4174	8.25	34435.5	0
NQ2S	EQUITY	CRWN	CROWN MEDIA HOLDINGS CLASS A	'228411104	1400	1.92	2688	0
NQ2S	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	7641	41.01	313357.41	0
NQ2S	EQUITY	DSCM	DRUGSTORE.COM INC	'262241102	16394	3.57	58526.58	0
NQ2S	EQUITY	ARTG	ART TECHNOLOGY GROUP INC	'04289L107	29816	4.41	131488.56	0
NQ2S	EQUITY	IT	GARTNER INC	'366651107	12948	22.24	287963.52	0

NQ2S	EQUITY	PCTI	PC TEL INC	'69325Q105	709	6.18	4381.62	0	
NQ2S	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	7253	22.84	165658.52	0	
NQ2S	EQUITY	MAXY	MAXYGEN INC	'577776107	3439	6.57	22594.23	0	
NQ2S	EQUITY	NITE	KNIGHT CAPITAL GROUP INC A	'499005106	9069	15.25	138302.25	0	
NQ2S	EQUITY	VICR	VICOR CORP	'925815102	1435	13.81	19817.35	0	
NQ2S	EQUITY	ADTN	ADTRAN INC	'00738A106	8242	26.35	217176.7	0	
NQ2S	EQUITY	ACXM	ACXIOM CORP	'005125109	10691	17.94	191796.54	0	
NQ2S	EQUITY	ELNK	EARTHLINK INC	'270321102	2794	8.54	23860.76	0	
NQ2S	EQUITY	ASIA	ASIAINFO HOLDINGS INC	'04518A104	5928	26.48	156973.44	0	
NQ2S	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	14154	7.43	105164.22	0	
NQ2S	EQUITY	WBSN	WEBSENSE INC	'947684106	8515	22.77	193886.55	0	
NQ2S	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	16647	1.48	24637.56	0	
NQ2S	EQUITY	PLXT	PLX TECHNOLOGY INC	'693417107	7127	5.27	37559.29	0	
NQ2U	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	41706.38	100	41706.38	0.116958	12/31/2030
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	3081.07	100	3081.07	0.116958	12/31/2030
NQ2V	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	3250043.65	41.701285	135530996.5	0	
NQ2W	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	72880000	1.071515	78092013.2	0	
NQ2X	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2X	EQUITY		WTC CTF DIVERSIFIED	'94799B970	6590648.592	11.02	72628947.48	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2329.1	100	2329.1	0.116958	12/31/2030
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	44875.26	100	44875.26	0.116958	12/31/2030
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	7949174.905	10.21	81161075.78	0	
NQ2Z	CASH		US DOLLAR	'USD	0	1	0	0	
NQ40	CASH		US DOLLAR	'USD	0	1	0	0	
NQ40	CASH		US DOLLAR	'USD	0	1	0	0	
NQ40	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	204	0.049	10	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	224294.5	100	224294.5	0.116958	12/31/2030
NQ41	CASH		BRAZILIAN REAL	'BRL	50.62	0.560318	28.36	0	
NQ41	FIXED INCOME		CIA VALE RIO DOCE	'B011X9II2	3200	0	0	1	9/29/2049
NQ41	CASH		US DOLLAR	'USD	0	1	0	0	
NQ4A	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	30236.767	1098.905065	33227336.41	0	
NQ4A	EQUITY		VPIC WELLINGTON GAA	'94999N998	34301.445	1085.374943	37229928.91	0	
NQ4A	EQUITY		VPIC KDP INVTMENT ADVISORS INC	'96999F966	9630	1066.032785	10265895.72	0	
NQ4A	EQUITY		VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	9630	1133.027696	10911056.71	0	
NQ4A	EQUITY		VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	32110	1098.136115	35261150.65	0	
NQ4A	EQUITY		VPIC PIMCO CORE PLUS 1383	'929TDZ905	166395.259	1034.901982	172202783.3	0	
NQ4A	EQUITY		VPIC WELLINGTON EMERGING DEBT	'94999R965	25900	1047.880222	27140097.75	0	
NQ4A	EQUITY		VPIC BARCLAYS TIPS	'96999N944	40167.747	986.532375	39626782.85	0	
NQ4A	EQUITY		VPIC SCHRODER	'96999F982	27395.319	1006.464798	27572424.2	0	
NQ4A	CASH		US DOLLAR	'USD	0	1	0	0	
NQ4A	EQUITY		VPIC PIMCO LIQUIDATION	'929KNG905	2992.204	975.446592	2918735.19	0	
NQ4A	EQUITY		VPIC ACADIAN	'96999B965	76473.27	1102.507382	84312344.7	0	
NQ4A	EQUITY		VPIC MONDRIAN	'96999C914	68944.425	1204.53782	83046167.39	0	
NQ4A	EQUITY		VPIC BRANDYWINE	'96999B999	39058.456	1381.724854	53968039.41	0	
NQ4A	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	98541.768	1080.219086	106446698.6	0	
NQ4A	EQUITY		VPIC WELLINGTON	'96999B981	32102.022	1284.82669	41245534.67	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	24552.514	1086.020427	26664531.74	0	
NQ4A	EQUITY		VPIC SSGA	'96999C948	51906.099	1102.436559	57223181.17	0	
NQ4A	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	98428.824	1074.650863	105776620.7	0	
NQ4A	EQUITY		VPIC OPPENHEIMER	'92699D930	32360.919	1104.673297	35748243.09	0	
NQ4A	EQUITY		VPIC ABERDEEN	'926999970	51141.686	1189.117305	60813463.83	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	43979.902	937.126186	41214717.82	0	
NQ4A	EQUITY		VPIC REAL ESTATE FUND	'96999C997	90022.313	628.8892	56614060.4	0	
NQ4A	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	37715.839	1382.032499	52124515.23	0	
NQ4A	EQUITY		VPIC POST	'96999C955	46701.861	1319.097536	61604309.77	0	
NQ4A	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	56396.391	1230.551431	69398659.65	0	
NQ4A	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	33645.864	1029.715874	34645680.26	0	
NQ4B	EQUITY		VPIC WELLINGTON EMERGING DEBT	'94999R965	22986.292	1047.880222	24086880.76	0	
NQ4B	EQUITY		VPIC BARCLAYS TIPS	'96999N944	35723.208	986.532375	35242101.23	0	
NQ4B	EQUITY		VPIC SCHRODER	'96999F982	24295.294	1006.464798	24452358.17	0	
NQ4B	CASH		US DOLLAR	'USD	0	1	0	0	
NQ4B	EQUITY		VPIC PIMCO LIQUIDATION	'929KNG905	3489.376	975.446592	3403699.93	0	
NQ4B	EQUITY		VPIC ACADIAN	'96999B965	68335.054	1102.507382	75339901.48	0	
NQ4B	EQUITY		VPIC MONDRIAN	'96999C914	61143.892	1204.53782	73650130.38	0	
NQ4B	EQUITY		VPIC BRANDYWINE	'96999B999	34447.026	1381.724854	47596311.97	0	
NQ4B	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	90775.893	1080.219086	98057852.17	0	
NQ4B	EQUITY		VPIC WELLINGTON	'96999B981	31016.226	1284.82669	39850474.99	0	
NQ4B	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	24827.767	1086.020427	26963462.12	0	
NQ4B	EQUITY		VPIC SSGA	'96999C948	49025.135	1102.436559	54047101.13	0	
NQ4B	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	90714.132	1074.650863	97486020.24	0	
NQ4B	EQUITY		VPIC POST	'96999C955	41479.362	1319.097536	54715324.21	0	
NQ4B	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	48331.96	1230.551431	59474962.54	0	
NQ4B	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	29065.764	1029.715874	29929478.58	0	
NQ4B	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	33578.688	1382.032499	46406838.09	0	
NQ4B	EQUITY		VPIC REAL ESTATE FUND	'96999C997	67114.93	628.8892	42207854.64	0	
NQ4B	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	42465.944	937.126186	39795948.14	0	
NQ4B	EQUITY		VPIC ABERDEEN	'926999970	46561.682	1189.117305	55367301.82	0	
NQ4B	EQUITY		VPIC OPPENHEIMER	'92699D930	28058.206	1104.673297	30995150.93	0	
NQ4B	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	26150.414	1098.905065	28736822.4	0	
NQ4B	EQUITY		VPIC WELLINGTON GAA	'94999N998	29882.18	1085.374943	32433369.41	0	

NQ4B	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	8330	1066.032785	8880053.1	0	
NQ4B	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	8418.259	1133.027696	9538120.6	0	
NQ4B	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	27760	1098.136115	30484258.55	0	
NQ4B	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	144493.361	1034.901982	149536465.7	0	
NQ4D	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	39369.192	1034.901982	40743254.83	0	
NQ4D	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	6286.107	1047.880222	6587087.2	0	
NQ4D	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	2308.259	1133.027696	2615321.38	0	
NQ4D	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	2220	1066.032785	2366592.78	0	
NQ4D	EQUITY	VPIC WELLINGTON GAA	'94999N998	7991.222	1085.374943	8673472.12	0	
NQ4D	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	7369.726	1098.905065	8098629.23	0	
NQ4D	EQUITY	VPIC OPPENHEIMER	'92699D930	7773.62	1104.673297	8587310.44	0	
NQ4D	EQUITY	VPIC ABERDEEN	'926999970	12395.16	1189.117305	14739299.25	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	10874.819	937.126186	10191077.65	0	
NQ4D	EQUITY	VPIC REAL ESTATE FUND	'96999C997	19483.334	628.8892	12252858.33	0	
NQ4D	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	9196.214	1382.032499	12709466.62	0	
NQ4D	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	8048.217	1029.715874	8287376.8	0	
NQ4D	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	13244.467	1230.551431	16297997.82	0	
NQ4D	EQUITY	VPIC POST	'96999C955	11186.5	1319.097536	14756084.59	0	
NQ4D	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	24833.555	1074.650863	26687401.31	0	
NQ4D	EQUITY	VPIC SSGA	'96999C948	13484.241	1102.436559	14865520.25	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	6122.3	1086.020427	6648942.86	0	
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	7954.044	1284.82669	10219568.02	0	
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	24880.947	1080.219086	26876873.83	0	
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	9401.908	1381.724854	12990849.96	0	
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	16685.188	1204.53782	20097939.98	0	
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	18567.974	1102.507382	20471328.4	0	
NQ4D	EQUITY	VPIC PIMCO LIQUIDATION	'929KNG905	1111.949	975.446592	1084646.86	0	
NQ4D	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4D	EQUITY	VPIC SCHRODER	'96999F982	6698.023	1006.464798	6741324.37	0	
NQ4D	EQUITY	VPIC BARCLAYS TIPS	'96999N944	9768.575	986.532375	9637015.5	0	
NQ4D	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	7572.127	1098.136115	8315226.13	0	
NQ4E	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	2490	1098.136115	2734358.93	0	
NQ4E	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	750	1133.027696	849770.77	0	
NQ4E	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	750	1066.032785	799524.59	0	
NQ4E	EQUITY	VPIC WELLINGTON GAA	'94999N998	2643.497	1085.374943	2869185.41	0	
NQ4E	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	2337.316	1098.905065	2568488.39	0	
NQ4E	EQUITY	VPIC OPPENHEIMER	'92699D930	2499.661	1104.673297	2761308.76	0	
NQ4E	EQUITY	VPIC ABERDEEN	'926999970	3880.2	1189.117305	4614012.97	0	
NQ4E	EQUITY	VPIC UNITIZED CASH ACCOUNT	'96999F917	40.389	1032.967876	41720.54	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	3448.357	937.126186	3231545.64	0	
NQ4E	EQUITY	VPIC REAL ESTATE FUND	'96999C997	6873.59	628.8892	4322726.52	0	
NQ4E	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	2909.387	1382.032499	4020867.39	0	
NQ4E	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	2581.875	1029.715874	2658597.67	0	
NQ4E	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	4365.368	1230.551431	5371809.84	0	
NQ4E	EQUITY	VPIC POST	'96999C955	3662.226	1319.097536	4830833.29	0	
NQ4E	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	7606.519	1074.650863	8174352.21	0	
NQ4E	EQUITY	VPIC SSGA	'96999C948	3998.875	1102.436559	4408505.99	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	1990.07	1086.020427	2161256.67	0	
NQ4E	EQUITY	VPIC WELLINGTON	'96999B981	2517.637	1284.82669	3234727.21	0	
NQ4E	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	7665.219	1080.219086	8280115.86	0	
NQ4E	EQUITY	VPIC BRANDYWINE	'96999B999	3015.319	1381.724854	4166341.21	0	
NQ4E	EQUITY	VPIC MONDRIAN	'96999C914	5316.9	1204.53782	6404407.14	0	
NQ4E	EQUITY	VPIC ACADIAN	'96999B965	5890.144	1102.507382	6493927.24	0	
NQ4E	EQUITY	VPIC PIMCO LIQUIDATION	'929KNG905	232.229	975.446592	226526.99	0	
NQ4E	CASH	US DOLLAR	'USD	0	1	0	0	
NQ4E	EQUITY	VPIC SCHRODER	'96999F982	2139.346	1006.464798	2153176.44	0	
NQ4E	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	12879.211	1034.901982	13328720.99	0	
NQ4E	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	2010	1047.880222	2106239.25	0	
NQ4E	EQUITY	VPIC BARCLAYS TIPS	'96999N944	3111.365	986.532375	3069462.3	0	
NQ5A	FIXED INCOME	CANADA GOVT	'135087ZC1	1500000	96.649746	1449746.19	2.5	6/1/2015
NQ5A	FIXED INCOME	LOS ANGELES CALIF DEPT WTR + P	'544525NZ7	700000	98.646	690522	6.008	7/1/2039
NQ5A	FIXED INCOME	WI TREASURY N/B	'912828MA5	1000000	97.242	972420	2.75	11/30/2016
NQ5A	FIXED INCOME	FNR 2007 38 FC	'31396VY36	4920728.48	98.20376	4832340.39	0.66606	5/25/2037
NQ5A	FIXED INCOME	UNIVERSITY CALIF REGTS MED CTR	'913366DF4	600000	101.637	609822	6.583	5/15/2049
NQ5A	FIXED INCOME	CVS PASS THROUGH TRUST	'126650BS8	997909.76	111.202	1109695.61	7.507	1/10/2032
NQ5A	OPTIONS	317U409B5 IRO USD 10Y P 10.0	'99XT12693	-4700000	0.10811	-5081.17	0	
NQ5A	FIXED INCOME	CIT GROUP INC	'125581FW3	900000	92.25	830250	7	5/1/2016
NQ5A	FIXED INCOME	MISSOURI JT MUN ELEC UTIL COMM	'606092ET7	200000	103.177	206354	6.89	1/1/2042
NQ5A	OPTIONS	317511WK5 INF CAP USD CPURNSA	'99XT26917	-1200000	0.155784	-1869.41	0	
NQ5A	OPTIONS	317511WL3 INF FLOOR USD CPURNS	'99XT27188	-1200000	0.035295	-423.54	0	12/14/2010
NQ5A	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LAA6	900000	100.6957	906261.3	2.375	12/21/2012
NQ5A	FIXED INCOME	US TREASURY N/B	'912828ME7	6300000	100.719	6345297	2.625	12/31/2014
NQ5A	FIXED INCOME	US TREASURY N/B	'912828MD9	7700000	100.133	7710241	3.25	12/31/2016
NQ5A	FIXED INCOME	ING BANK NV	'449786AC6	700000	99.789	698523	0.88125	1/13/2012
NQ5A	FIXED INCOME	RABOBANK NEDERLAND	'74977RCA0	4900000	99.892	4894708	4.75	1/15/2020
NQ5A	FIXED INCOME	FNMA POOL 941581	'31413CRA9	4000001.85	100.341	4013641.86	4.5	1/1/2040
NQ5A	FIXED INCOME	FNMA POOL AC8790	'31417VXU2	535168.39	100.341	536993.31	4.5	1/1/2040
NQ5A	FIXED INCOME	INTESA SANPAOLO SPA	'46115LUQ9	900000	99.962	899658	0.75125	1/19/2012
NQ5A	FIXED INCOME	NGATE 2007 3X A2B	'B2NDQDII7	600000	110.35068	662104.08	1.25	12/15/2050
NQ5A	OPTIONS	U S TREAS NOTES 10YR FUTURE	'99XT89832	-6000	0.171875	-1031.25	0	5/21/2010
NQ5A	OPTIONS	SWAPTION 317U481B6	'99XU00240	-1700000	0.3028	-5147.6	0	6/14/2010
NQ5A	OPTIONS	SWAPTION 317U480B7	'99XU00315	-3400000	0.2399	-8156.6	0	6/14/2010
NQ5A	OPTIONS	U S TREAS NOTES 10YR FUTURE	'99XU10991	-1000	0.125	-125	0	4/23/2010

NQ5A	FIXED INCOME	FNMA POOL AA9346	'31416TL49	2993866.96	100.341	3004076.05	4.5	8/1/2039
NQ5A	FIXED INCOME	SWU058971 IRS BRL R F 11.57000	'99S05JSW6	20600000	56.433959	11625395.6	11.57	1/2/2012
NQ5A	FIXED INCOME	SWU058971 IRS BRL P V 00MCETIP	'99S05JSX4	-20600000	56.031826	-11542556.17	1	1/2/2012
NQ5A	OPTIONS	U S TREAS NOTES 10YR FUTURE	'99XU18374	-49000	0.34375	-16843.75	0	5/21/2010
NQ5A	FIXED INCOME	FNMA POOL AD1022	'31418ND49	5443279.79	100.341	5461841.37	4.5	2/1/2040
NQ5A	FIXED INCOME	FNMA POOL AD1956	'31418PE68	8986636.71	100.341	9017281.14	4.5	2/1/2040
NQ5A	OPTIONS	317U502B1 IRO USD 10Y SWAPTION	'99XU26294	-3900000	0.53239	-20763.21	0	
NQ5A	OPTIONS	317U501B2 IRO USD 10Y SWAPTION	'99XU26286	-3900000	0.28606	-11156.34	0	
NQ5A	FIXED INCOME	US TREASURY N/B	'912828MP2	1225000	98.297	1204138.25	3.625	2/15/2020
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QE1	1200000	98.563	1182756	4.625	2/15/2040
NQ5A	CASH	CANADIAN DOLLAR	'CAD	1	0.985659	0.99	0	
NQ5A	CASH	EURO CURRENCY	'EUR	-332283.09	1.353099	-449612.05	0	
NQ5A	CASH	POUND STERLING	'GBP	85669.1	1.516901	129951.5	0	
NQ5A	CASH	US DOLLAR	'USD	372.2	1	372.2	0	
NQ5A	FIXED INCOME	ROCHE HLDGS INC	'771196AS1	500000	110.512	552560	6	3/1/2019
NQ5A	FIXED INCOME	CONSUMERS ENERGY CO	'210518CS3	500000	113.044	565220	6.7	9/15/2019
NQ5A	FIXED INCOME	APPALACHIAN PWR CO	'037735CP0	500000	121.428	607140	7.95	1/15/2020
NQ5A	FIXED INCOME	ENTERGY GULF STATES LA	'29365PAN2	300000	106.388	319164	6	5/1/2018
NQ5A	FIXED INCOME	PFIZER INC	'717081DB6	130000	112.948	146832.4	6.2	3/15/2019
NQ5A	FIXED INCOME	BARRICK GOLD CORP	'067901AB4	500000	114.42	572100	6.95	4/1/2019
NQ5A	FIXED INCOME	NAROT 2009 A A3	'65476AAD7	275000	102.85239	282844.07	3.2	2/15/2013
NQ5A	FIXED INCOME	VERIZON COMMUNICATIONS	'92343VAV6	350000	110.721	387523.5	6.35	4/1/2019
NQ5A	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	500000	120.122	600610	9.375	4/8/2014
NQ5A	FIXED INCOME	RIO TINTO FINANCE PLC	'767201AF3	500000	120.5	602500	8.95	5/1/2014
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AH9	340000	128.343	436366.2	9	5/1/2019
NQ5A	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHL7	240000	110.356	264854.4	6.3	4/23/2019
NQ5A	FIXED INCOME	US TREASURY N/B	'912828KQ2	1360000	95.242	1295291.2	3.125	5/15/2019
NQ5A	FIXED INCOME	FLORIDA GAS TRANSMISSION CO	'340711AQ3	500000	119.143	595715	7.9	5/15/2019
NQ5A	FIXED INCOME	CHAIT 2009 A2 A2	'161571DJ0	675000	102.57765	692399.14	1.78	4/15/2014
NQ5A	FIXED INCOME	DOW CHEM CO	'260543BX0	1000000	120.974	1209740	8.55	5/15/2019
NQ5A	FIXED INCOME	CONOCOPHILLIPS	'20825CAT1	170000	107.249	182323.3	4.6	1/15/2015
NQ5A	FIXED INCOME	RABOBANK NEDERLAND	'749770AQ6	124000	128.686	159570.64	11	6/29/2049
NQ5A	FIXED INCOME	VODAFONE GROUP PLC	'92857WAS9	200000	103.772	207544	5.45	6/10/2019
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAZ4	500000	104.419	522095	5.7	7/1/2019
NQ5A	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	500000	110.756	553780	6.55	7/15/2019
NQ5A	FIXED INCOME	TENNESSEE GAS PIPELINE CO	'880451AY5	170000	115.25	195925	8	2/1/2016
NQ5A	FIXED INCOME	WI TREASURY NB	'912828KZ2	310000	101.125	313487.5	3.25	6/30/2016
NQ5A	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'B46D2MII8	1200000	101.56	1218720	1.14888	4/23/2012
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	300000	107.795	323385	5.875	1/14/2015
NQ5A	OPTIONS	SWAPTION 317U153B3	'99XQ49451	-400000	0.10811	-432.44	0	7/10/2012
NQ5A	FIXED INCOME	WI TREASURY N/B	'912828LC2	210000	101.367	212870.7	2.625	7/31/2014
NQ5A	FIXED INCOME	US TREAS BOND	'912828LD0	1855000	101.039	1874273.45	3.25	7/31/2016
NQ5A	FIXED INCOME	US TREASURY N/B	'912828LJ7	9315000	98.781	9201450.15	3.625	8/15/2019
NQ5A	FIXED INCOME	DOMINION RESOURCES INC	'25746UBH1	190000	102.352	194468.8	5.2	8/15/2019
NQ5A	FIXED INCOME	PETRO CO TRIN TOBAGO LTD	'71657YAD4	500000	113.75	568750	9.75	8/14/2019
NQ5A	FIXED INCOME	UNITED STATES TREAS BDS	'912810QC5	10085000	96.563	9738378.55	4.5	8/15/2039
NQ5A	FIXED INCOME	UNITED STATES TREAS NTS	'912828LL2	160000	99.273	158836.8	3	8/31/2016
NQ5A	FIXED INCOME	HITCHISON WHAM INT 09/16	'44841AAA6	300000	102.775	308325	4.625	9/11/2015
NQ5A	FIXED INCOME	KINDER MORGAN ENER PART	'494550BC9	1000000	104.516	1045160	5.8	3/1/2021
NQ5A	FIXED INCOME	CENOVUS ENERGY INC	'15135UAA7	150000	104.33	156495	4.5	9/15/2014
NQ5A	FIXED INCOME	US TREASURY N/B	'912828LW8	3900000	100.402	3915678	1	9/30/2011
NQ5A	FIXED INCOME	CITIGROUP INC	'172967EZ0	960000	103.491	993513.6	5.5	10/15/2014
NQ5A	FIXED INCOME	US TRASURY N/B	'912828LQ1	35100000	100.031	35110881	2.375	9/30/2014
NQ5A	FIXED INCOME	ENTERPRISE PRODUCTS OPER	'29379VAF0	500000	100.909	504545	5.25	1/31/2020
NQ5A	OPTIONS	SWAPTION 317U268B5	'99XS01524	-1500000	0.10811	-1621.65	0	7/10/2012
NQ5A	FIXED INCOME	CREDIT AGRICOLE SA	'225313AB1	1500000	108.25	1623750	8.375	10/29/2049
NQ5A	FIXED INCOME	COUNTRYWIDE ASSET BCKD CERT	'126670FV5	1683733.31	81.27017	1368372.92	0.70606	11/25/2035
NQ5A	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	1200000	100.215	1202580	7.875	10/15/2019
NQ5A	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'78011CAE6	16000000	100.435	16069600	1.45	10/20/2011
NQ5A	FIXED INCOME	UNIVERSITY MASS BLDG AUTH PROJ	'914440KK7	200000	100.32	200640	6.573	5/1/2039
NQ5A	OPTIONS	317U299B8 BOA 10Y IRO USD SWAP	'99XS22934	-11800000	0.03089	-3645.02	0	4/19/2010
NQ5A	OPTIONS	317U302B3 BOA 10YR SWAPTION	'99XS27479	-2900000	0.00001	-0.29	0	4/19/2010
NQ5A	FIXED INCOME	JPM CHASE CAPITAL XXVII	'48125BAA2	700000	102.05	714350	7	11/1/2039
NQ5A	OPTIONS	317U308B7 IRO USD SWAPTION	'99XS31828	-6400000	0.03089	-1976.96	0	4/19/2010
NQ5A	OPTIONS	317U307B8 IRO USD SWAPTION	'99XS31810	-9400000	0.03089	-2903.66	0	4/19/2010
NQ5A	FIXED INCOME	BEAR STEARNS ARM TR	'07387AEB7	1700000	92.92408	1579709.36	5.132848	8/25/2035
NQ5A	FIXED INCOME	FNMA POOL AD0225	'31418MHB1	0.16	105.72	0.17	5.5	8/1/2037
NQ5A	OPTIONS	317U326B5 SWAPTION DUB 10Y	'99XS39144	-8700000	0.00135	-117.45	0	4/19/2010
NQ5A	OPTIONS	317U325B6 SWAPTION DUB 10YR	'99XS39169	-8700000	0.03089	-2687.43	0	4/19/2010
NQ5A	OPTIONS	317U324B7 SWAPTION BOA 10Y	'99XS39128	-8900000	0.00135	-120.15	0	4/19/2010
NQ5A	FIXED INCOME	CELLCO PART/VERI WIRELSS	'92344SAK6	505000	124.766	630068.3	8.5	11/15/2018
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QD3	745000	94.563	704494.35	4.375	11/15/2039
NQ5A	FIXED INCOME	CANADIAN GOVERNMENT	'135087ZB3	10200000	98.130206	10009280.96	1.5	3/1/2012
NQ5A	OPTIONS	317U367B5 IRO USD 7Y 4.0	'99XS76740	-11300000	0.00207	-233.91	0	4/19/2010
NQ5A	OPTIONS	317U368B4 IRO USD 7Y C 2.75	'99XS76773	-11300000	0.00161	-181.93	0	4/19/2010
NQ5A	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	1100000	100.7	1107700	2.25	11/19/2012
NQ5A	FIXED INCOME	STATE OF QATAR	'74727PAJ0	800000	101.85	814800	4	1/20/2015
NQ5A	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	'650035TD0	700000	98.873	692111	5.77	3/15/2039
NQ5A	FIXED INCOME	COMMERCIAL MTG TR	'20173QAB7	700000	102.92119	720448.33	5.381	3/10/2039
NQ5A	FIXED INCOME	WAMU MTG PASS THRU CTFS	'933634AJ6	221625.92	85.67043	189867.88	5.31343	3/25/2037
NQ5A	FIXED INCOME	CHASE MTG FIN TR	'161630AW8	365021.27	93.981	343050.64	4.207167	2/25/2037
NQ5A	FIXED INCOME	CANADIAN NAT RES LTD	'136385AK7	500000	106.706	533530	5.7	5/15/2017
NQ5A	FIXED INCOME	FREEPORT MCMORAN COPPER + GOLD	'35671DAS4	555000	111.25	617437.5	8.375	4/1/2017

NQ5A	FIXED INCOME		BEAR STEARNS COML MTG SECS TR	'07388VAD0	65000	105.07631	68299.6	5.429	1/12/2045
NQ5A	FIXED INCOME		BANC AMER COML MTG TR 2007 2	'059511AB1	90000	102.58127	92323.14	5.634	4/10/2049
NQ5A	FIXED INCOME		NATIONAL CITY CORP	'635405AR4	145000	99.886	144834.7	0.42719	6/16/2010
NQ5A	FIXED INCOME		GS MTG SECS CORP II	'36228CZU0	1000000	93.19143	931914.3	0.35813	3/6/2020
NQ5A	FIXED INCOME		GREEN TREE FINL CORP	'393505E40	1316439.95	100.61706	1324563.17	6.76	3/1/2030
NQ5A	FIXED INCOME		BEAR STEARNS COML MTG SECS TR	'07388YAB8	3200000	103.70999	3318719.68	5.667173	6/11/2040
NQ5A	FIXED INCOME		CITIGROUP DEUTSCHE BANK COMM	'14986DAE0	2000000	103.48148	2069629.6	5.658	10/15/2048
NQ5A	FIXED INCOME		GS MTG SECS CORP	'362341XG9	985912.96	91.8688	905746.41	5.210386	11/25/2035
NQ5A	FIXED INCOME		CITICORP SECS TR	'17310BAJ3	715000	78.30673	559893.12	5.75	6/25/2036
NQ5A	FIXED INCOME		COMCAST CORP NEW	'20030NAU5	75000	110.177	82632.75	6.3	11/15/2017
NQ5A	FIXED INCOME		BANC AMER MTG TR	'05954CAA6	427478.82	81.71875	349330.35	6	9/25/2037
NQ5A	FIXED INCOME		WELLS FARGO MTG BACKED SECS TR	'94981DAB3	844941.47	99.37795	839685.51	4.5	5/25/2034
NQ5A	FIXED INCOME		FNMA POOL 922386	'31412DXP8	1683206.47	104.877	1765296.45	5.5	1/1/2037
NQ5A	FIXED INCOME		BEAR STEARNS COML MTG SECS TR	'07388QAE9	900000	98.96803	890712.27	5.694	6/11/2050
NQ5A	FIXED INCOME		FANNIE MAE	'31396WAD8	3600242.61	98.28098	3538353.72	0.66606	6/25/2037
NQ5A	FIXED INCOME		WELLS FARGO MTG BACKED SEC	'949834AA3	1241806.93	91.31875	1134002.57	6	10/25/2037
NQ5A	FIXED INCOME		CHASE ISSUANCE TR	'161571CH5	410000	108.27007	443907.29	5.12	10/15/2014
NQ5A	FIXED INCOME		TIME WARNER CABLE INC	'88732JAJ7	170000	102.211	173758.7	6.55	5/1/2037
NQ5A	FIXED INCOME		RFMSI SER 2007 S9 TR	'74958VAA6	999042.24	74.71875	746471.87	6	10/25/2037
NQ5A	FIXED INCOME		TRANSOCEAN INC	'893830AS8	500000	108.855	544275	6	3/15/2018
NQ5A	FIXED INCOME		AMERICAN INTL GROUP INC	'02687QDG0	225000	92.917	209063.25	5.85	1/16/2018
NQ5A	FIXED INCOME		NGPL PIPECO LLC	'62912XAB0	500000	112.143	560715	7.119	12/15/2017
NQ5A	FIXED INCOME		UBS AG STAMFORD BRH	'90261XEM0	350000	103.566	362481	5.875	12/20/2017
NQ5A	CASH EQUIVALENT		JP MORGAN	'01399Q9E1	11000	100	11000	2.72	12/31/2030
NQ5A	FIXED INCOME		BANK OF AMERICA CORP	'060505DR2	400000	102.033	408132	8	12/29/2049
NQ5A	FIXED INCOME	UNVER	COMMERCIAL MTG LN TR 2008 LS1	'20173WAE8	2500000	98.28981	2457245.25	6.020472	12/10/2049
NQ5A	FIXED INCOME		FEDERAL NATIONAL MORTGAGE ASSN	'31396YWG3	3018402.44	99.28495	2996819.35	0.49606	6/25/2037
NQ5A	FIXED INCOME		MORGAN STANLEY GROUP INC	'6174466Q7	215000	106.658	229314.7	6.625	4/1/2018
NQ5A	FIXED INCOME		JPMORGAN CHASE + CO	'46625HHA1	290000	106.61	309169	7.9	4/29/2049
NQ5A	FIXED INCOME		MERRILL LYNCH + CO INC	'59018YN64	205000	107.767	220922.35	6.875	4/25/2018
NQ5A	FIXED INCOME		MORGAN STANLEY	'61747YCE3	525000	107.122	562390.5	6	4/28/2015
NQ5A	FIXED INCOME		MERRILL LYNCH MTG TR 2008 C1	'59025WAE6	525000	98.1313	515189.33	5.69	2/12/2051
NQ5A	FUTURE		3MO EURIBOR INTEREST RATE FTRS	'99XJ59324	22000000	133.841828	0	0	12/13/2010
NQ5A	FIXED INCOME		BACM 2008 1 A4	'05952AAE4	155000	100.29878	155463.11	6.181462	2/10/2051
NQ5A	FIXED INCOME		RIO TINTO FIN USA LTD	'767201AE6	945000	109.919	1038734.55	5.875	7/15/2013
NQ5A	FIXED INCOME		FNMA POOL 889684	'31410KM92	23731200.74	105.72	25088625.42	5.5	8/1/2037
NQ5A	FIXED INCOME		ROGERS COMMUNICATIONS INC	'775109AK7	500000	113.755	568775	6.8	8/15/2018
NQ5A	FIXED INCOME		AMERICAN EXPRESS CR CORP	'0258M0CY3	1710000	112.241	1919321.1	7.3	8/20/2013
NQ5A	CASH EQUIVALENT		DEUTSCHE SWAP CASH COLLATERAL	'25399C9C5	70000	100	70000	2.72	12/31/2030
NQ5A	FIXED INCOME		FNMA POOL 889875	'31410KT87	6946207.02	106.736	7414103.52	6	5/1/2037
NQ5A	FIXED INCOME		VERIZON COMMUNICATIONS INC	'92343VAQ7	380000	125.451	476713.8	8.75	11/1/2018
NQ5A	CASH EQUIVALENT		BANK OF AMERICA CASH COLL FTRS	'03199H9T6	20000	100	20000	0.06	12/31/2030
NQ5A	FIXED INCOME		REGIONS FINL CORP NEW	'7591EPAD2	100000	91.41	91410	0.45491	6/26/2012
NQ5A	FIXED INCOME		UNITES STATES TREAS NTS	'912828JR2	3400000	100.758	3425772	3.75	11/15/2018
NQ5A	FIXED INCOME		TIME WARNER CABLE INC	'88732JAQ1	195000	117.341	228814.95	8.25	2/14/2014
NQ5A	CASH EQUIVALENT		ROYAL BANK OF SCOTLAND	'78199F9N5	270000	100	270000	1	12/31/2030
NQ5A	CASH EQUIVALENT		ROYAL BANK OF SCOTLAND	'78199F9N5	4000	100	4000	2.72	12/31/2030
NQ5A	FIXED INCOME		UNITED MEXICAN STS	'91086QAW8	152000	108	164160	5.95	3/19/2019
NQ5A	FIXED INCOME		WELLS FARGO CO NEW	'949746PM7	265000	104.5	276925	7.98	3/29/2049
NQ5A	FIXED INCOME		ANHEUSER BUSCH INVEV WORLDWIDE	'03523TAB4	1110000	118.938	1320211.8	7.75	1/15/2019
NQ5A	FIXED INCOME		ANHEUSER BUSCH INBEV WORLDWIDE	'03523TAA6	640000	114.563	733203.2	7.2	1/15/2014
NQ5A	FIXED INCOME		PEMEX PROJ FDG MASTER TR	'706451BR1	435000	96.951	421736.85	6.625	6/15/2038
NQ5A	FIXED INCOME		ENTERGY TEX INC	'29365TAA2	408000	112.143	457543.44	7.125	2/1/2019
NQ5A	FIXED INCOME		GOLDMAN SACHS GROUP INC MTN	'38141EA25	125000	114.28	142850	7.5	2/15/2019
NQ5A	FIXED INCOME		AT+T INC	'00206RAS1	115000	105.124	120892.6	6.55	2/15/2039
NQ5A	FIXED INCOME		AT+T INC	'00206RAQ5	145000	107.369	155685.05	4.85	2/15/2014
NQ5A	FIXED INCOME		PETROBRAS INTL FIN CO	'71645WAN1	260000	116.956	304085.6	7.875	3/15/2019
NQ5A	FIXED INCOME		UNITED STATES TREAS BDS	'912810QA9	1030000	80.922	833496.6	3.5	2/15/2039
NQ5A	FIXED INCOME		METLIFE INC	'59156RAT5	205000	116.766	239370.3	7.717	2/15/2019
NQ5A	FIXED INCOME		SLM CORP	'78442FDP0	500000	100.46	502300	4.5	7/26/2010
NQ5A	FIXED INCOME		MERRILL LYNCH MTG TR	'59022HJH6	84602.15	101.5358	85901.47	4.96	7/12/2038
NQ5A	FIXED INCOME		INTERNATIONAL LEASE FIN CORP	'459745FQ3	700000	99.999	699993	4.875	9/1/2010
NQ5A	FIXED INCOME		WELLS FARGO MTG BKD SECS	'94981QAD0	1058700.32	87.3834	925128.34	2.999638	10/25/2035
NQ5A	FIXED INCOME		JP MORGAN MTG TR	'466247TM5	580000	77.38109	448810.32	5.150147	9/25/2035
NQ5A	FIXED INCOME		BANC AMER MTG SECS INC	'05949CHX7	623435.52	85.19653	531145.43	5.229797	10/25/2035
NQ5A	FIXED INCOME		GS MTG SEC CORP	'362341RX9	97634.88	92.24492	90063.22	2.953967	9/25/2035
NQ5A	FIXED INCOME		BANC AMER ALTERNATIVE LN TR	'05948KP78	205767.6	92.95312	191267.4	5.5	10/25/2020
NQ5A	FIXED INCOME		INTERNATIONAL LEASE FIN CORP	'459745FS9	300000	100.118	300354	5.125	11/1/2010
NQ5A	FIXED INCOME		AMERICAN HOME MTG INVT TR	'02660TER0	1251704.78	84.04703	1052020.69	5.064	9/25/2035
NQ5A	FIXED INCOME		INDYMAC MBS INC	'45660LQ93	258189.17	73.37009	189433.63	5.59486	12/25/2035
NQ5A	FIXED INCOME		AMERIQUEST MTG SECS INC	'03072SS48	235184.56	88.39978	207902.63	0.46606	12/25/2035
NQ5A	FIXED INCOME		LEHMAN MTG TR	'52520MBU6	138043.87	90.46734	124884.62	5.5	12/25/2035
NQ5A	FIXED INCOME		MID STATE CAP CORP	'595481AA0	127348.53	95.88248	122104.93	5.745	1/15/2040
NQ5A	FIXED INCOME		RENAISSANCE HOME EQUITY LN TR	'759950FX1	58689.11	92.81505	54472.33	5.565	2/25/2036
NQ5A	FIXED INCOME		CREDIT SUISSE FIRST BOSTON MTG	'225470NK5	770000	102.14297	786500.87	5.23	12/15/2040
NQ5A	FIXED INCOME		BANC AMER MTG SECS INC	'05949AL99	752756.45	90.95312	684655.48	5.5	2/25/2020
NQ5A	FIXED INCOME		RESIDENTIAL ACCREDIT LNS INC	'76110HT41	776265.21	92.21875	715862.07	6	10/25/2034
NQ5A	FIXED INCOME		WACHOVIA BK COML MTG TR	'9297664M2	660000	101.69332	671175.91	5.087	7/15/2042
NQ5A	FIXED INCOME		FIRST HORIZON MTG PASSTHRU TR	'32051GC37	700000	81.14291	568000.37	5.5	12/25/2035
NQ5A	FIXED INCOME		CWMBS INC	'126694TD0	1094953.4	83.21875	911206.53	5.75	12/25/2035
NQ5A	FIXED INCOME		CWMBS INC	'126694XC7	277248.22	79.7546	221118.21	6	3/25/2036
NQ5A	FIXED INCOME		KINDER MORGAN FIN CORP ULC	'49455WAB2	1600000	101.75	1628000	5.35	1/5/2011
NQ5A	FIXED INCOME		MORGAN STANLEY MTG LN TR	'61748HVW8	874541	76.375	667930.69	6.5	2/25/2036

NQ5A	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'225470F65	520000	104.39985	542879.22	5.548889	2/15/2039
NQ5A	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94983PAA6	1189012.58	85.63208	1018176.2	5.84248	4/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MTG BKD SECS 2006	'94983LBB2	341665.06	92.21875	315079.25	5.75	3/25/2036
NQ5A	FIXED INCOME	J P MORGAN CHASE COML MTG CORP	'46625YP64	525000	102.64194	538870.19	5.475	4/15/2043
NQ5A	FIXED INCOME	WELLS FARGO MORGAGE BACKED SEC	'94983BAH2	61075.48	93.77828	57275.53	5.75	4/25/2036
NQ5A	FIXED INCOME	COMMERCIAL MTG ACCEP CORP	'201728DR0	71826.23	99.9736	71807.27	6.85526	9/15/2030
NQ5A	FIXED INCOME	INTERNATIONAL LEASE FIN CORP	'B01QCHII2	300000	134.396599	403189.8	1.15	7/6/2010
NQ5A	FIXED INCOME	CWMBS INC	'1266944E5	328870.52	60.22839	198073.42	5.9848	5/20/2036
NQ5A	FIXED INCOME	MERRILL LYNCH MTG	'59023BAE4	40000	103.95992	41583.97	5.656161	5/12/2039
NQ5A	FIXED INCOME	COMM 2006 C7 MTG TR	'20047QAB1	590000	102.63688	605557.59	5.69	6/10/2046
NQ5A	FIXED INCOME	TELEFONICA EMISIONES S A U	'87938WAB9	160000	111.092	177747.2	6.421	6/20/2016
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MTG	'05950EAE8	615000	103.61755	637247.93	5.738892	5/10/2045
NQ5A	FIXED INCOME	LEHMAN MTG TR	'52520MFJ7	812112.14	85.17986	691755.98	5.5	2/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94982XAD4	585751.85	81.21875	475740.33	6	6/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MTG BKD SECS	'94983YAK5	240367.39	78.97675	189834.35	5.49688	7/25/2036
NQ5A	FIXED INCOME	FNMA POOL 817795	'31406RRQ0	3158107.31	106.735887	3370833.85	6	8/1/2036
NQ5A	FIXED INCOME	BANC AMER COML MTG TR	'05950WAF5	25000	101.38633	25346.58	5.634	7/10/2046
NQ5A	FIXED INCOME	WAMU MTG	'93363EAA3	257500.46	78.18773	201333.76	5.92259	9/25/2036
NQ5A	FIXED INCOME	MERRILL LYNCH MTG TR	'59023BAD6	425000	105.7826	449576.05	5.656161	5/12/2039
NQ5A	FIXED INCOME	RFMSI TR	'749575AG1	273294.59	73.32244	200386.26	6.034085	9/25/2036
NQ5A	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BL3	1250000	65.921443	824018.04	12.5	1/5/2022
NQ5A	FIXED INCOME	FNMA POOL 893427	'31410PSQ7	408297.6	106.736	435800.53	6	9/1/2036
NQ5A	FIXED INCOME	ANADARKO PETE CORP	'032511AX5	670000	108.947	729944.9	5.95	9/15/2016
NQ5A	FIXED INCOME	BARCLAYS BK PLC	'06739FEY3	2100000	88	1848000	5.926	9/29/2049
NQ5A	FIXED INCOME	J P MORGAN MTG TR	'46628BAD2	286211.78	85.81671	245617.53	5.980649	10/25/2036
NQ5A	FIXED INCOME	FNMA POOL 898417	'31410VDW7	252090.21	106.751512	269110.11	0	10/1/2036
NQ5A	FIXED INCOME	AMERICAN INTL GROUP	'02687QBD9	100000	95.768	95768	0.36125	10/18/2011
NQ5A	FIXED INCOME	GS MTG SECS TR	'362332AE8	50000	98.99842	49499.21	5.56	11/10/2039
NQ5A	FIXED INCOME	WACHOVIA BK	'92978MAB2	225000	102.69542	231064.7	5.5	10/15/2048
NQ5A	FIXED INCOME	CD MTG TR	'14986DAF7	560000	102.32146	573000.18	5.617	10/15/2048
NQ5A	FIXED INCOME	CITIGROUP COML MTG TR	'17310MAE0	1070000	100.446	1074772.2	5.431	10/15/2049
NQ5A	FIXED INCOME	CITIGROUP MTG LN TR	'17307GXQ6	50852.55	88.4429	44975.47	4.2475	8/25/2035
NQ5A	FIXED INCOME	LB UBS COML MTG TR	'50180CAB6	2500000	102.72652	2568163	5.3	11/15/2038
NQ5A	FIXED INCOME	FNMA POOL 898298	'31410U7K2	206800.78	106.751512	220762.96	0	10/1/2036
NQ5A	FIXED INCOME	COBALT CMBS COML MTG TR	'190749AB7	41835.64	101.77824	42579.58	5.174	8/15/2048
NQ5A	FIXED INCOME	CWCI 2006 C1 A4	'190749AE1	600000	95.46604	572796.24	5.223	8/15/2048
NQ5A	FIXED INCOME	COMM MTG TR	'20047EAE2	500000	97.81431	489071.55	5.306	12/10/2046
NQ5A	FIXED INCOME	SLM CORP MEDIUM TERM NTS BOOK	'78442FEF1	4200000	86.517	3633714	0.54888	1/27/2014
NQ5A	FIXED INCOME	ALCOA INC	'013817AK7	900000	81.993	737937	5.95	2/1/2037
NQ5A	FIXED INCOME	BRAZIL FEDERATIVE REP	'105756BN9	500000	56.8723	284361.5	10.25	1/10/2028
NQ5A	FIXED INCOME	HOUSEHOLD FIN CORP	'441812JW5	400000	106.398	425592	6.375	10/15/2011
NQ5A	FIXED INCOME	LB UBS COML MTG TR	'52108HJJ4	340000	106.96269	363673.15	6.462	3/15/2031
NQ5A	FIXED INCOME	GE CAPITAL COMMERCIAL MTG CORP	'36158YEQ8	80000	106.28712	85029.7	6.269	12/10/2035
NQ5A	FIXED INCOME	IPALCO ENTERPRISES INC	'462613AD2	70000	106.5	74550	8.625	11/14/2011
NQ5A	FIXED INCOME	ALLTEL CORP	'020039DB6	230000	111.17	255691	7	7/1/2012
NQ5A	FIXED INCOME	FEDERAL NATL MTG ASSN	'31359MNU3	350000	107.67	376845	5.25	8/1/2012
NQ5A	FIXED INCOME	AT + T CORP ACQUIRED	'001957BD0	475000	121.575	577481.25	8	11/15/2031
NQ5A	FIXED INCOME	J P MORGAN CHASE	'46625MLS6	140000	105.36998	147517.97	5.376	7/12/2037
NQ5A	FIXED INCOME	CITIGROUP INC	'172967BP5	115000	104.826	120549.9	5.625	8/27/2012
NQ5A	FIXED INCOME	DOMINION RES INC DEL	'257469AF3	1000000	108.358	1083580	5.7	9/17/2012
NQ5A	FIXED INCOME	STRUCTURED ASSET SECS CORP	'86359AAY9	38028.85	97.49917	37077.81	6.941715	11/25/2032
NQ5A	FIXED INCOME	KINDER MORGAN INC	'494553AB6	80000	105.25	84200	6.5	9/1/2012
NQ5A	FIXED INCOME	JP MORGAN CHASE COML MTG SECS	'46625MPM5	15000	105.03292	15754.94	5.05	12/12/2034
NQ5A	FIXED INCOME	GS MTG SECS CORP	'36228FAK2	63928.95	95.9849	61362.14	7.75	9/19/2027
NQ5A	FIXED INCOME	J P MORGAN CHASE COML MTG SECS	'46625MTX7	85000	104.83416	89109.04	4.985	1/12/2037
NQ5A	FIXED INCOME	BANC AMER MTG SECS INC	'05948XBP5	822.6	64.14362	527.65	3.718077	5/25/2033
NQ5A	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31393AV61	181281.42	87.88595	159320.9	5.407	9/26/2033
NQ5A	FIXED INCOME	FIRST HORIZON MTG PASSTHRU TR	'32051DYL0	39582.42	99.89958	39542.67	8	7/25/2033
NQ5A	FIXED INCOME	MID STATE TR XI	'59549WAA1	77392.34	90.4058	69967.16	4.864	7/15/2038
NQ5A	FIXED INCOME	COMM 2003 LNB1	'126175AB4	500000	102.39166	511958.3	4.084	6/10/2038
NQ5A	FIXED INCOME	HSBC CAP FDG DLR 2 L P	'40429Q200	1500000	92.0265	1380397.5	4.61	12/31/2049
NQ5A	FIXED INCOME	AMERICAN GEN FIN CORP MTN	'02635PSF1	1300000	99.849	1298037	4.625	9/1/2010
NQ5A	FIXED INCOME	BEAR STEARNS COML MTG SECS INC	'07383FXN3	150000	104.07925	156118.88	4.68	8/13/2039
NQ5A	FIXED INCOME	LB UBS COML MTG TR	'52108HXK5	16793.1	100.50325	16877.61	4.207	11/15/2027
NQ5A	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433GA8	24485.8	88.73421	21727.28	3.825	12/25/2033
NQ5A	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KHB8	258515.13	99.96875	258434.34	6	12/25/2033
NQ5A	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22541Q4B5	55951.89	99.875	55881.95	7	12/25/2033
NQ5A	FIXED INCOME	WEST VA ECONOMIC DEV AUTH EXCE	'95648XAM7	185000	101.105	187044.25	5.37	7/1/2020
NQ5A	FIXED INCOME	PRIME MTG TR	'74160MDK5	60758.19	102.21875	62106.26	6	2/25/2034
NQ5A	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22541SAN8	32352.85	90.875	29400.65	7	2/25/2034
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	'760985W49	9527.15	100.35375	9560.85	7	11/25/2031
NQ5A	FIXED INCOME	GE COML MTG CORP	'36828QHG4	114936.46	101.1444	116251.79	4.119	3/10/2040
NQ5A	FIXED INCOME	MASTR ALTERNATIVE LN TR	'576434GF5	20056.48	99.03734	19863.4	8	9/25/2033
NQ5A	FIXED INCOME	GREENWICH CAP COML FDG CORP	'396789FQ7	3500000	101.49683	3552389.05	4.755	6/10/2036
NQ5A	FIXED INCOME	STRUCTURED ASSET SECS CORP	'86359BUP4	138787.65	91.28046	126686.01	6	5/25/2034
NQ5A	FIXED INCOME	MID STATE CAP CORP 2004 1 TR	'59560UAA9	45059.6	92.48588	41673.77	6.005	8/15/2037
NQ5A	FIXED INCOME	GS MTG SECS CORP II	'36228CTE3	34385.53	101.16216	34785.14	4.602	8/10/2038
NQ5A	FIXED INCOME	WELLS FARGO MTG BACKED SECS	'94981BAA9	59855.53	97.78771	58531.35	3.22761	9/25/2034
NQ5A	FIXED INCOME	CWALT INC	'12667FSF3	1041406.49	93.875	977620.34	7	9/25/2034
NQ5A	FIXED INCOME	FED HM LN PC POOL 1B1980	'3128JMCS4	18972.68	104.223	19773.9	3.417	4/1/2034
NQ5A	FIXED INCOME	MORGAN STANLEY ABS CAP I	'61744CGN0	670177.93	84.22852	564480.95	0.70606	6/25/2034
NQ5A	FIXED INCOME	FIRST HORIZON MTG TR	'32051D6R8	143746.61	97.04451	139498.19	5.664846	10/25/2034
NQ5A	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KVS5	64019.59	81.21875	51995.91	6	11/25/2034

NQ5A	FIXED INCOME	STRUCTURED ADJ RATE MTG LN TR	'863579GA0	164373.17	90.15598	148192.24	5.5	12/25/2034
NQ5A	FIXED INCOME	BANC AMER MTG SECS INC	'05949AZE3	138832.78	88.53783	122919.53	3.306821	1/25/2035
NQ5A	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GEA8	280000	105.482	295349.6	5.125	1/15/2015
NQ5A	FIXED INCOME	CWALT INC	'12667FYV1	220790.05	92.91875	205155.35	6	1/25/2035
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MTG PRODS IN	'76112BGM6	84431	99.375	83903.31	6.5	7/25/2032
NQ5A	FIXED INCOME	FNMA POOL 735264	'31402QZ53	66804.49	107.864	72058	6.5	8/1/2017
NQ5A	FIXED INCOME	COMM 2001 J2	'20046FAG5	940000	95.09154	893860.48	0.73	7/16/2034
NQ5A	FIXED INCOME	GE COML MTG CORP	'36828QKN5	27933.73	101.16604	28259.45	4.353	6/10/2048
NQ5A	FIXED INCOME	GS MTG SECS CORP	'36242DXL2	47221.71	94.28125	44521.22	8.5	1/25/2035
NQ5A	FIXED INCOME	J P MORGAN CHASE COML MTG SEC	'46625YGL1	1666322.49	101.54735	1692106.33	4.625	3/15/2046
NQ5A	FIXED INCOME	MASTR SPECIALIZED LN TR	'576436AV1	159059.47	96.125	152895.92	8	8/25/2034
NQ5A	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KYR4	162994.75	90.45312	147433.84	5.5	4/25/2020
NQ5A	FIXED INCOME	MASTR ALTERNATIVE LN TR	'576434N67	245138.38	90.21875	221160.78	6	4/25/2035
NQ5A	FIXED INCOME	INTERNATIONAL LEASE FIN CORP	'459745FP5	100000	100.009	100009	5	4/15/2010
NQ5A	FIXED INCOME	NOMURA ASSET ACCEP CORP	'65535VKU1	352221.55	92.53374	325923.77	4.786	3/25/2035
NQ5A	FIXED INCOME	BANC AMER ALTERNATIVE LN TR	'05948KB32	610282.76	71.21875	434635.75	6	6/25/2035
NQ5A	FIXED INCOME	BANC AMER COML MTG INC	'05947UL71	24809.78	99.93642	24794.01	4.611	7/10/2043
NQ5A	FIXED INCOME	BNP PARIBAS	'05565AAA1	1500000	88	1320000	5.186	6/29/2049
NQ5A	FIXED INCOME	MASTR SPECIALIZED LN TR	'576436CD9	102125.87	88.2229	90098.4	5.0061	7/25/2035
NQ5A	FIXED INCOME	MASTR ADJ RATE MTGS TR	'576433B21	946567.55	82.43685	780320.47	5.331444	6/25/2035
NQ5A	FIXED INCOME	JP MORGAN MTG TR	'466247RN5	657632.97	89.96376	591631.35	5.379004	7/25/2035
NQ5A	FIXED INCOME	UBS AG STAMFORD CT	'90261XGA4	2000000	100.476	2009520	1.35194	2/23/2012
NQ5A	FUTURE	GERMAN EURO BUND FUTURES	'99XT88644	1200000	166.904812	0	0	6/8/2010
NQ5A	OPTIONS	U S TREAS BONDS FUTURES (30YR)	'99XU45740	-14000	0.25	-3500	0	5/21/2010
NQ5A	OPTIONS	U S TREAS BONDS FUTURES (30YR)	'99XU45690	-14000	0.5	-7000	0	5/21/2010
NQ5A	FIXED INCOME	FNMA POOL AD0783	'31418M2R2	19766917.05	106.736	21098416.58	6	7/1/2039
NQ5A	FIXED INCOME	FEDERAL REALTY INVS TRST	'313747AR8	300000	100.208	300624	5.9	4/1/2020
NQ5A	FIXED INCOME	WI TREASURY SEC	'912828MS6	16800000	98.43	16536240	3	2/28/2017
NQ5A	FIXED INCOME	NOMURA HOLDINGS INC	'65535HAA7	600000	102.221	613326	5	3/4/2015
NQ5A	OPTIONS	317U537B0 RYL IRO USD 10Y SWAP	'99XU56788	-4400000	0.53239	-23425.16	0	8/31/2010
NQ5A	OPTIONS	317U538B9 IRO USD 10Y C 3.25	'99XU56838	-4400000	0.28606	-12586.64	0	8/31/2010
NQ5A	OPTIONS	EURODOLLAR MID CURVE 1YR FTRS	'99XU57711	-930000	0.1075	-99975	0	9/10/2010
NQ5A	FIXED INCOME	CSMC SER 2010 RR2	'12643KAA1	1200000	90.535671	1086428.05	5.509	4/15/2047
NQ5A	OPTIONS	317U545B0 DUB IRO USD 5Y SWAPT	'99XU59824	-2700000	0.66674	-18001.98	0	12/1/2010
NQ5A	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	1100000	98.542	1083962	4	3/15/2016
NQ5A	OPTIONS	U S TREAS NOTES 10YR FUTURE	'99XU61325	-15000	0.578125	-8671.88	0	5/21/2010
NQ5A	OPTIONS	317512JL6 INF CAP USD CPURNSA	'99XU62968	-1100000	1.470617	-16176.79	0	3/4/2015
NQ5A	OPTIONS	317512JK8 INF FLOOR USD CPURNS	'99XU62984	-1100000	1.260744	-13868.18	0	3/4/2015
NQ5A	OPTIONS	317U548B7 RYL IRO USD 5Y	'99XU64089	-21000000	0.66674	-140015.4	0	12/1/2010
NQ5A	OPTIONS	317U551B1 IRO USD 10Y C 3.5	'99XU64337	-5700000	0.3028	-17259.6	0	
NQ5A	OPTIONS	317U552B0 IRO USD 10Y P 4.5	'99XU64329	-5700000	0.2399	-13674.3	0	
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'06051GEB1	1900000	100.834	1915846	4.5	4/1/2015
NQ5A	FIXED INCOME	FNMA POOL 893245	'31410PL27	7000003.9	100.341	7023873.91	4.5	1/1/2040
NQ5A	FIXED INCOME	COMMONWEALTH BANK AUST	'2027A0EM7	3700000	99.28	3673360	3.5	3/19/2015
NQ5A	FIXED INCOME	METROPOLITAN TRANSN AUTH N Y D	'59259NZN6	500000	98.841	494205	6.089	11/15/2040
NQ5A	FIXED INCOME	CALIFORNIA ST UNIV REV	'13077CTL8	200000	98.688	197376	6.484	11/1/2041
NQ5A	FIXED INCOME	WI TREASURY SEC	'912828MU1	3200000	99.953	3198496	0.875	3/31/2012
NQ5A	FIXED INCOME	CALIFORNIA INFRASTRUCTURE + EC	'13033W3Y7	500000	98.853	494265	6.486	5/15/2049
NQ5A	FIXED INCOME	WELLS FARGO BANK NA	'94974BEU0	600000	99.219	595314	3.625	4/15/2015
NQ5A	FIXED INCOME	NORTHWESTERN MUTUAL LIFE	'668131AA3	1100000	100.357	1103927	6.063	3/30/2040
NQ5A	FIXED INCOME	SANTADER US DEBT SA UNI	'802815AR1	1900000	99.939	1898841	1.08875	3/30/2012
NQ5A	FIXED INCOME	WI TREASURY SEC	'912828MV9	4300000	99.875	4294625	0.01	3/31/2017
NQ5A	FIXED INCOME	EL PASO PIPELINE PART OP	'28370TAA7	800000	101.221	809768	6.5	4/1/2020
NQ5A	FIXED INCOME	MAGFD 2010 1A A1	'959LQXII7	700000	136.119195	952834.36	3	4/20/2017
NQ5A	FIXED INCOME	FNMA POOL 125420	'31365EG56	5.48	107.513	5.89	5.5	5/1/2011
NQ5A	FIXED INCOME	UNITED STATES TREAS BDS	'912810FE3	200000	112.016	224032	5.5	8/15/2028
NQ5A	FIXED INCOME	FNMA TBA APR 30 SINGLE FAM	'01F060642	3000000	106.219	3186570	6	12/1/2099
NQ5A	FIXED INCOME	FEDERAL NATL MTG ASSN	'313586RC5	1925000	58.509	1126298.25	0	10/9/2019
NQ5A	FIXED INCOME	UNITED STATES TREAS BDS	'912810FG8	700000	108.813	761691	5.25	2/15/2029
NQ5A	FIXED INCOME	ALLTEL CORP	'020039AJ2	310000	106.454	330007.4	6.8	5/1/2029
NQ5A	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	313805.65	100	313805.65	0.116958	12/31/2030
NQ5A	FIXED INCOME	UBS PFD FDG TRI	'90262PAA6	1100000	99.018	1089198	8.622	10/29/2049
NQ5A	FIXED INCOME	DLJ COML MTG CORP	'23322BMZ8	28575.22	100.89104	28829.84	7.18	11/10/2033
NQ5A	FIXED INCOME	SPRINT CAP CORP	'852060AJ1	900000	102.875	925875	7.625	1/30/2011
NQ5A	FIXED INCOME	MORGAN STANLEY DEAN WITTER	'61746WGB0	64249.64	102.47889	65842.32	6.66	2/15/2033
NQ5A	FUTURE	90DAY EURODOLLAR FUTURES CME	'03999B995	16000000	99.63	0	0	6/14/2010
NQ5A	FIXED INCOME	FIRST UN NATL BK BK OF AMER NA	'337368AB0	60332.06	101.90041	61478.62	6.136	3/15/2033
NQ5A	FIXED INCOME	GE CAP COML MTG CORP	'36158YBB4	30000	103.216	30964.8	6.719	5/15/2033
NQ5A	FIXED INCOME	CREDIT SUISSE FIRST BOSTON MTG	'22540AXM5	145000	100.82947	146202.73	6.73	12/18/2035
NQ5A	FIXED INCOME	FEDERAL NATL MTG ASSN REMIC	'31359SX96	198483.93	112.875	224038.74	7	2/19/2030
NQ5A	FIXED INCOME	GS MTG SECS CORP	'36228FEC6	1602789.25	82.3097	1319251.02	7.5	6/19/2032
NQ5B	CASH	US DOLLAR	'USD	0	1	0	0	
NQ5B	EQUITY	AQR CAPITAL MANAGEMENT	'03999U977	697.5	110100.3498	76794994	0	
NQ5D	FIXED INCOME	SWIFT ENERGY CO	'870738AG6	170000	104	176800	8.875	1/15/2020
NQ5D	FIXED INCOME	REVLON CONSUMER PRODS CORP	'761519BA4	175000	103.25	180687.5	9.75	11/15/2015
NQ5D	FIXED INCOME	UPC GERMANY GMBH	'90320RAA2	170000	103.125	175312.5	8.125	12/1/2017
NQ5D	FIXED INCOME	CASCADES INC 144A	'146900AF2	215000	100.75	216612.5	7.75	12/15/2017
NQ5D	FIXED INCOME	TRW AUTOMOTIVE INC144A	'87264MAE9	200000	103.625	207250	8.875	12/1/2017
NQ5D	FIXED INCOME	DIGICEL GROUP LTD	'25380QAD1	150000	99	148500	8.25	9/1/2017
NQ5D	FIXED INCOME	ALLIANCE HEALTHCARE SERV INC	'01899H9E6	299250	100.375	300372.19	5.5	6/15/2016
NQ5D	FIXED INCOME	PILOT TRAVEL CENTERS LLC TL B	'72199B9H0	150000	101	151500	3.25	11/24/2015
NQ5D	FIXED INCOME	RAILAMERICA INC	'750753AC9	150000	106.625	159937.5	9.25	7/1/2017
NQ5D	FIXED INCOME	UNITED RENTALS NORTH AM	'911365AV6	100000	108.75	108750	10.875	6/15/2016

NQ5D	FIXED INCOME		FORD MTR CR CO	'345397VM2	100000	104.897	104897	8.125	1/15/2020
NQ5D	FIXED INCOME		EASTMAN KODAK CO	'277461BH1	180000	99	178200	9.75	3/1/2018
NQ5D	FIXED INCOME		CINCINNATI BELL INC	'171871AM8	100000	100.875	100875	8.75	3/15/2018
NQ5D	FIXED INCOME		HUNTSMAN INTERNATIONAL L	'44701QAT9	155000	100.5	155775	8.625	3/15/2020
NQ5D	FIXED INCOME		FELCOR LODGING LP	'31430QBA4	200000	103	206000	10	10/1/2014
NQ5D	FIXED INCOME		SLM CORP	'78442FEJ3	50000	97.376	48688	8	3/25/2020
NQ5D	FIXED INCOME		INTL LEASE FINANCE CORP	'459745FV2	150384.61	102.226	153732.17	8.625	9/15/2015
NQ5D	FIXED INCOME		CONSOL ENERGY INC	'20854PAC3	150000	102.75	154125	8	4/1/2017
NQ5D	FIXED INCOME		TOWN SPORTS INTERNATIONAL INC.	'89299E9S3	299228.78	93	278282.77	1	8/27/2013
NQ5D	FIXED INCOME		FIRST DATA CORPORATION	'959UHZII2	349104.86	88.5	308957.8	1	8/14/2014
NQ5D	FIXED INCOME		NOVA CHEMICAL	'66977TAC0	150000	91	136500	7.875	9/15/2025
NQ5D	FIXED INCOME		OWENS ILL INC	'690768BF2	170000	103.25	175525	7.8	5/15/2018
NQ5D	FIXED INCOME		DILLARDS INC	'254067AH4	200000	94	188000	7.13	8/1/2018
NQ5D	FIXED INCOME		LUCENT TECHNOLOGIES INC	'549463AE7	200000	70.5	141000	6.45	3/15/2029
NQ5D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1855428.9	100	1855428.9	0.116958	12/31/2030
NQ5D	FIXED INCOME		GENERAL MTRS ACCEP CORP	'370425RZ5	235000	95.084	223447.4	8	11/1/2031
NQ5D	FIXED INCOME		ELWOOD ENERGY LLC	'290408AB9	220958.5	94.632	209097.45	8.159	7/5/2026
NQ5D	FIXED INCOME		MIRANT AMERICAS GENERATION LLC	'60467PAQ7	200000	94	188000	8.5	10/1/2021
NQ5D	FIXED INCOME		BOMBARDIER INC	'097751AL5	175000	92	161000	7.45	5/1/2034
NQ5D	FIXED INCOME		HEXCEL CORP NEW	'428291AL2	200000	99	198000	6.75	2/1/2015
NQ5D	FIXED INCOME		NEXTEL COMMUNICATIONS	'65332VBG7	360000	95	342000	7.375	8/1/2015
NQ5D	FIXED INCOME		AMERICAN GEN FIN CORP MTN	'02635PTC7	150000	86.212	129318	5.4	12/1/2015
NQ5D	FIXED INCOME		BOYD GAMING CORP	'09689RAA7	150000	83.5	125250	7.125	2/1/2016
NQ5D	FIXED INCOME		COLUMBUS MCKINNON CORP NY	'199333AG0	125000	102.25	127812.5	8.875	11/1/2013
NQ5D	FIXED INCOME		BALL CORP	'058498AL0	175000	102.5	179375	6.625	3/15/2018
NQ5D	FIXED INCOME		KB HOME	'48666KAN9	200000	95.75	191500	7.25	6/15/2018
NQ5D	FIXED INCOME		OMEGA HEALTHCARE INVS INC	'681936AS9	150000	100	150000	7	1/15/2016
NQ5D	FIXED INCOME		DEAN FOODS CO NEW	'242370AA2	175000	98	171500	7	6/1/2016
NQ5D	FIXED INCOME		AMKOR TECHNOLOGY INC	'031652AW0	150000	105.5	158250	9.25	6/1/2016
NQ5D	FIXED INCOME		INERGY L P + INERGY FIN CORP	'45661TAD3	75000	103	77250	8.25	3/1/2016
NQ5D	FIXED INCOME		ROYAL CARIBBEAN CRUISES LTD	'780153AR3	165000	98.75	162937.5	7.25	6/15/2016
NQ5D	FIXED INCOME		WESCO DISTR INC	'95081QAH7	150000	97.625	146437.5	7.5	10/15/2017
NQ5D	FIXED INCOME		NTL CABLE PLC	'62941FAH1	150000	106.25	159375	9.125	8/15/2016
NQ5D	FIXED INCOME		HOST MARRIOTT LP	'44108EBA5	125000	100.25	125312.5	6.75	6/1/2016
NQ5D	FIXED INCOME		DAVE + BUSTERS INC	'23833NAF1	175000	105	183750	11.25	3/15/2014
NQ5D	FIXED INCOME		PEABODY ENERGY CORP	'704549AF1	220000	102.75	226050	7.875	11/1/2026
NQ5D	FIXED INCOME		EDISON MISSION ENERGY	'281023AR2	250000	73	182500	7.75	6/15/2016
NQ5D	FIXED INCOME		HUGHES NETWORK SYS LLC	'444433AF3	175000	102.75	179812.5	9.5	4/15/2014
NQ5D	FIXED INCOME		FORD MTR CR CO	'345397VC4	225000	105.362	237064.5	8	12/15/2016
NQ5D	FIXED INCOME		GEORGIA PAC CORP	'373298CH9	175000	104	182000	7.125	1/15/2017
NQ5D	FIXED INCOME		WINDSTREAM CORP	'97381WAD6	165000	102.25	168712.5	8.625	8/1/2016
NQ5D	FIXED INCOME		FREEPORT MCMORAN COPPER + GOLD	'35671DAS4	120000	111.25	133500	8.375	4/1/2017
NQ5D	FIXED INCOME		DYNEGY HOLDINGS INC	'26816L9F1	18574.45	99	18388.71	0	4/2/2013
NQ5D	FIXED INCOME		MARINER ENERGY INC	'56845TAF4	175000	98.25	171937.5	8	5/15/2017
NQ5D	FIXED INCOME		DYNERGY HOLDINGS INC	'26999H977	231330.29	99	229016.99	3.99	4/2/2013
NQ5D	FIXED INCOME		CRICKET COMMUNICATION	'226566AC1	125000	101.75	127187.5	9.375	11/1/2014
NQ5D	FIXED INCOME		NEWMARKET CORP	'651587AC1	175000	99.5	174125	7.125	12/15/2016
NQ5D	FIXED INCOME		INTL LEASE FIN CORP MTN	'45974VB49	234615.38	92.681	217443.88	5.65	6/1/2014
NQ5D	FIXED INCOME		WENDYS ARBYS RESTAURANT LLC	'95058TAB3	175000	107.5	188125	10	7/15/2016
NQ5D	FIXED INCOME		HANESBRANDS INC	'41099H9A8	99750	101.875	101620.31	5.25	12/10/2015
NQ5D	FIXED INCOME		MCJUNKIN RED MAN CORP	'581241AA4	200000	102.125	204250	9.5	12/15/2016
NQ5D	FIXED INCOME		CLEAR CHANNEL WORLDWIDE	'18451QAA6	170000	103.875	176587.5	9.25	12/15/2017
NQ5D	FIXED INCOME		STEEL DYNAMICS INC	'858119AN0	170000	104.5	177650	7.75	4/15/2016
NQ5D	FIXED INCOME		ICAHN ENTERPRISES/FIN	'451102AF4	215000	96.375	207206.25	8	1/15/2018
NQ5D	FIXED INCOME		STONE ENERGY CORP	'861642AK2	200000	98.5	197000	8.625	2/1/2017
NQ5D	FIXED INCOME		GIBSON ENERGY GEP MIDSTR	'374826AB1	175000	98.25	171937.5	10	1/15/2018
NQ5D	FIXED INCOME		NEWFIELD EXPLORATION CO	'651290AN8	150000	100.75	151125	6.875	2/1/2020
NQ5D	FIXED INCOME		CENVEO CORP	'15671BAD3	175000	101.125	176968.75	8.875	2/1/2018
NQ5D	FIXED INCOME		APPLETON PAPERS INC	'038101AL5	185000	99.5	184075	10.5	6/15/2015
NQ5D	FIXED INCOME		READERS DIGEST ASSN	'755267AG6	85000	102	86700	9.5	2/15/2017
NQ5D	FIXED INCOME		K HOVNANIAN ENTERPRISES	'442488BH4	100000	106.5	106500	10.625	10/15/2016
NQ5D	CASH		US DOLLAR	'USD	8708.57	1	8708.57	0	
NQ5D	FIXED INCOME		PLAINS EXPL PRODTN CO	'726505AD2	150000	101.375	152062.5	7.75	6/15/2015
NQ5D	FIXED INCOME		SERVICE CORP INTL	'817565BT0	200000	91.5	183000	7.5	4/1/2027
NQ5D	FIXED INCOME		HERCULES OFFSHORE INC	'42799C9R3	228413.58	98	223845.31	6	7/11/2013
NQ5D	FIXED INCOME		MOBILE MINI INC	'60740FAH8	200000	93.25	186500	6.875	5/1/2015
NQ5D	FIXED INCOME		HCA INC	'404119AX7	175000	106.313	186047.75	9.25	11/15/2016
NQ5D	FIXED INCOME		BELDEN INC NEW	'077454AC0	50000	98.5	49250	7	3/15/2017
NQ5D	FIXED INCOME		TEREX CORP NEW	'880779AU7	200000	97.25	194500	8	11/15/2017
NQ5D	FIXED INCOME	F11	MCMORAN OIL GAS LLC	'582411AF1	175000	107.5	188125	11.875	11/15/2014
NQ5D	FIXED INCOME		TESORO CORP FORMERLY TESORO	'881609AT8	150000	92	138000	6.5	6/1/2017
NQ5D	FIXED INCOME		DOMTAR CORP	'257559AD6	150000	110.5	165750	9.5	8/1/2016
NQ5D	FIXED INCOME		UNITED STATES STL CORP	'912656AG0	110000	98.5	108350	7	2/1/2018
NQ5D	FIXED INCOME		HELIX ENERGY SOLUTIONS GROUP	'42330PAA5	190000	103	195700	9.5	1/15/2016
NQ5D	FIXED INCOME		AES CORP	'00130HBH7	175000	101.5	177625	8	10/15/2017
NQ5D	FIXED INCOME		OPTI CDA INC	'68383KAB5	175000	94	164500	8.25	12/15/2014
NQ5D	FIXED INCOME		FOREST OIL CORP	'346091AZ4	150000	100.5	150750	7.25	6/15/2019
NQ5D	FIXED INCOME		GEON CO	'37246WAC9	240000	93	223200	7.5	12/15/2015
NQ5D	FIXED INCOME		EL PASO CORP	'28336LBR9	200000	103.191	206382	7.25	6/1/2018
NQ5D	FIXED INCOME		IRON MTN INC DEL	'46284PAL8	175000	102.5	179375	8	6/15/2020
NQ5D	FIXED INCOME		SLM CORP	'78442FEH7	150000	101.136	151704	8.45	6/15/2018
NQ5D	FIXED INCOME		BE AEROSPACE INC	'055381AQ0	225000	106.75	240187.5	8.5	7/1/2018
NQ5D	FIXED INCOME		CALPINE CORPORATION	'13199P9M2	248397.62	97.25	241566.69	0	3/29/2014

NQ5D	FIXED INCOME		MARKWEST ENERGY PARTNERS LP	'570506AH8	175000	102.625	179593.75	8.75	4/15/2018
NQ5D	FIXED INCOME		CHESAPEAKE ENERGY CORP	'165167CD7	200000	108.75	217500	9.5	2/15/2015
NQ5D	FIXED INCOME		DENBURY RES INC	'247916AB5	175000	110	192500	9.75	3/1/2016
NQ5D	FIXED INCOME		SUPERVALUE INC	'868536AT0	130000	101.25	131625	8	5/1/2016
NQ5D	FIXED INCOME		RRI ENERGY INC	'74971XAC1	175000	89.75	157062.5	7.875	6/15/2017
NQ5D	FIXED INCOME		GOODYEAR TIRE + RUBBER C	'382550AZ4	99000	108	106920	10.5	5/15/2016
NQ5D	FIXED INCOME		INVERNESS MEDICAL INNOV	'46126PAF3	125000	102	127500	9	5/15/2016
NQ5D	FIXED INCOME		CASELLA WASTE SYSTEMS IN	'147448AC8	175000	107.25	187687.5	11	7/15/2014
NQ5D	FIXED INCOME		INTELSAT CORP	'45823VAF8	150000	104.75	157125	9.25	6/15/2016
NQ5D	FIXED INCOME		PINNACLE ENTERTAINMENT	'723456AH2	160000	97.75	156400	8.625	8/1/2017
NQ5D	FIXED INCOME		ARCH COAL INC	'039380AA8	150000	105.75	158625	8.75	8/1/2016
NQ5D	FIXED INCOME		UNISYS CORP	'909214BN7	175000	119.25	208687.5	14.25	9/15/2015
NQ5D	FIXED INCOME		MEDIA COM LLC CAPTL CORP	'58445MAK8	200000	103.125	206250	9.125	8/15/2019
NQ5D	FIXED INCOME		TECK RESOURCES LIMITED	'878742AM7	100000	119	119000	10.25	5/15/2016
NQ5D	FIXED INCOME		LEVEL 3 FINANCING INC	'929FERII3	250000	93.5	233750	2.53	3/16/2014
NQ5D	FIXED INCOME		CABLEVISION SYSTEM CORP	'12686CAX7	200000	105.75	211500	8.625	9/15/2017
NQ5D	FIXED INCOME		GLOBAL CROSSING LTD	'37932JAB9	175000	111	194250	12	9/15/2015
NQ5D	FIXED INCOME		NORTH AMERICAN ENERGY AL	'65684RAA4	200000	106.5	213000	10.875	6/1/2016
NQ5D	FIXED INCOME		SPIRIT AEROSYSTEMS INC	'85205TAA8	150000	102.5	153750	7.5	10/1/2017
NQ5D	FIXED INCOME		DISH DBS CORP	'25470XAB1	190000	104	197600	7.875	9/1/2019
NQ5D	FIXED INCOME		CROWN CASTLE INTL CORP	'228227BA1	150000	101.25	151875	7.125	11/1/2019
NQ5D	FIXED INCOME		MOHEGAN TRIBAL GAMING	'608328AU4	110000	106.5	117150	11.5	11/1/2017
NQ5D	FIXED INCOME		SINCLAIR TEL GRP	'8299919E0	250000	101.25	253125	6.5	10/23/2015
NQ5D	FIXED INCOME		PAETEC HOLDING CORP	'695459AD9	200000	102.75	205500	8.875	6/30/2017
NQ5D	FIXED INCOME		UNIVERSAL CITY DEVELOPMENT	'03699M9B9	249375	101	251868.75	6.5	10/20/2014
NQ5D	FIXED INCOME		REYNOLDS GROUP HOLDINGS	'939DBCII2	149062.5	101.125	150739.45	6.25	11/6/2015
NQ5D	FIXED INCOME		MANITOWOC CO INC	'56399E9B8	174888.99	101.125	176856.49	7.5	11/6/2014
NQ5D	FIXED INCOME		TOYS R US PROPERTY CO II	'89236MAA8	110000	103.75	114125	8.5	12/1/2017
NQ5D	FIXED INCOME		UNITED RENTALS NORTH AMER INC	'911365AU8	75000	102	76500	9.25	12/15/2019
NQ5E	EQUITY	IEX	IDEX CORP	'45167R104	9700	33.1	321070	0	
NQ5E	EQUITY	ITT	ITT CORP	'450911102	8100	53.61	434241	0	
NQ5E	EQUITY	AGN	ALLERGAN INC	'018490102	3700	65.32	241684	0	
NQ5E	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	898799.39	100	898799.39	0.116958	12/31/2030
NQ5E	EQUITY	ILMN	ILLUMINA INC	'452327109	3900	38.9	151710	0	
NQ5E	EQUITY	DNB	DUN + BRADSTREET CORP	'26483E100	4300	74.42	320006	0	
NQ5E	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3400	59.2	201280	0	
NQ5E	EQUITY	GPRO	GEN PROBE INC	'36866T103	8800	50	440000	0	
NQ5E	EQUITY	PXP	PLAINS EXPLORATION + PRODUCT	'726505100	8500	29.99	254915	0	
NQ5E	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	4400	80.84	355696	0	
NQ5E	EQUITY	HK	PETROHAWK ENERGY CORP	'716495106	6600	20.28	133848	0	
NQ5E	EQUITY	NLC	NALCO HOLDING CO	'62985Q101	7700	24.33	187341	0	
NQ5E	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	8900	42.06	374334	0	
NQ5E	EQUITY	MORN	MORNINGSTAR INC	'617700109	6600	48.09	317394	0	
NQ5E	EQUITY	IHS	IHS INC CLASS A	'451734107	7800	53.47	417066	0	
NQ5E	EQUITY	WU	WESTERN UNION CO	'959802109	15500	16.96	262880	0	
NQ5E	EQUITY	SD	SANDRIDGE ENERGY INC	'80007P307	17000	7.7	130900	0	
NQ5E	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	7800	52.27	407706	0	
NQ5E	EQUITY	VRSK	VERISK ANALYTICS INC CLASS A	'92345Y106	6600	28.2	186120	0	
NQ5E	EQUITY	WSH	WILLIS GROUP HOLDINGS PLC	'G96666105	17300	31.29	541317	0	
NQ5E	CASH		US DOLLAR	'USD	0	1	0	0	
NQ5E	EQUITY	UPL	ULTRA PETROLEUM CORP	'903914109	6200	46.63	289106	0	
NQ5E	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	1500	41.01	61515	0	
NQ5E	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	5400	61.29	330966	0	
NQ5E	EQUITY	RBA	RITCHIE BROS AUCTIONEERS	'767744105	5800	21.53	124874	0	
NQ5E	EQUITY	INTU	INTUIT INC	'461202103	9700	34.34	333098	0	
NQ5E	EQUITY	EL	ESTEE LAUDER COMPANIES CL A	'518439104	3800	64.87	246506	0	
NQ5E	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	11600	55.26	641016	0	
NQ5E	EQUITY	K	KELLOGG CO	'487836108	6200	53.43	331266	0	
NQ5E	EQUITY	NATI	NATIONAL INSTRUMENTS CORP	'636518102	7300	33.35	243455	0	
NQ5E	EQUITY	ATR	APTARGROUP INC	'038336103	10500	39.35	413175	0	
NQ5E	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	5700	59.45	338865	0	
NQ5E	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	7700	41.95	323015	0	
NQ5E	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	8900	57.84	514776	0	
NQ5E	EQUITY	Y	ALLEGHANY CORP	'017175100	1428	290.8	415262.4	0	
NQ5E	EQUITY	WRB	WR BERKLEY CORP	'084423102	21300	26.09	555717	0	
NQ5E	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	3800	56.32	214016	0	
NQ5E	EQUITY	BIO	BIO RAD LABORATORIES CL A	'090572207	3100	103.52	320912	0	
NQ5E	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	8100	23.64	191484	0	
NQ5E	EQUITY	CPRT	COPART INC	'217204106	5800	35.6	206480	0	
NQ5E	EQUITY	HCC	HCC INSURANCE HOLDINGS INC	'404132102	16600	27.6	458160	0	
NQ5E	EQUITY	HOLX	HOLOGIC INC	'436440101	21900	18.54	406026	0	
NQ5E	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	1900	46.87	89053	0	
NQ5E	EQUITY	WCN	WASTE CONNECTIONS INC	'941053100	15500	33.96	526380	0	
NQ5E	EQUITY	AME	AMETEK INC	'031100100	9700	41.46	402162	0	
NQ5E	EQUITY	ANSS	ANSYS INC	'03662Q105	5000	43.14	215700	0	
NQ5E	EQUITY	CEPH	CEPHALON INC	'156708109	5400	67.78	366012	0	
NQ5E	EQUITY	LSTR	LANDSTAR SYSTEM INC	'515098101	4600	41.98	193108	0	
NQ5E	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	11600	24.05	278980	0	
NQ5E	EQUITY	RAH	RALCORP HOLDINGS INC	'751028101	8500	67.78	576130	0	
NQ5E	EQUITY	RMD	RESMED INC	'761152107	5400	63.65	343710	0	
NQ5E	EQUITY	SRCL	STERICYCLE INC	'858912108	4000	54.5	218000	0	
NQ5E	EQUITY	SPN	SUPERIOR ENERGY SERVICES INC	'868157108	10400	21.02	218608	0	
NQ5E	EQUITY	BEC	BECKMAN COULTER INC	'075811109	6300	62.8	395640	0	

NQ5E	EQUITY	INFA	INFORMATICA CORP	'45666Q102	5800	26.86	155788	0	
NQ5E	EQUITY	MTD	METTLER TOLEDO INTERNATIONAL	'592688105	3000	109.2	327600	0	
NQ5E	EQUITY	SEIC	SEI INVESTMENTS COMPANY	'784117103	13500	21.97	296595	0	
NQ5E	EQUITY	CLX	CLOROX COMPANY	'189054109	8400	64.14	538776	0	
NQ5E	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	5800	62.76	364008	0	
NQ5E	EQUITY	HNZ	HJ HEINZ CO	'423074103	9300	45.61	424173	0	
NQ5E	EQUITY	SWY	SAFEWAY INC	'786514208	16700	24.86	415162	0	
NQ5E	EQUITY	PLL	PALL CORP	'696429307	5700	40.49	230793	0	
NQ5E	EQUITY	AVP	AVON PRODUCTS INC	'054303102	18600	33.87	629982	0	
NQ5E	EQUITY	ECL	ECOLAB INC	'278865100	9300	43.95	408735	0	
NQ5E	EQUITY	PAYX	PAYCHEX INC	'704326107	11600	30.7	356120	0	
NQ5E	EQUITY	HSY	HERSHEY CO/THE	'427866108	7000	42.81	299670	0	
NQ5E	EQUITY	MIL	MILLIPORE CORP	'601073109	2200	105.6	232320	0	
NQ5E	EQUITY	VRSN	VERISIGN INC	'92343E102	15500	26.01	403155	0	
NQ5E	EQUITY	BCR	CR BARD INC	'067383109	4600	86.62	398452	0	
NQ5E	EQUITY	MKC	MCCORMICK + CO NON VTG SHRS	'579780206	9300	38.36	356748	0	
NQ5E	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	7700	41.05	316085	0	
NQ5E	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	3900	75.71	295269	0	
NQ5E	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	11600	29.02	336632	0	
NQ5F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	314.77	100	314.77	0.116958	12/31/2030
NQ5F	CASH		US DOLLAR	'USD	0	1	0	0	
NQ5F	EQUITY		WTC CIF EMERGING MARKETS	'93999S932	2851974.794	21.01	59919990.42	0	
NQ5G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	471.97	100	471.97	0.116958	12/31/2030
NQ5G	CASH		US DOLLAR	'USD	0	1	0	0	
NQ5G	EQUITY		BARCLAYS GLOBAL INV US TIPS	'06799M939	8595262.01	10.18874	87574889.85	0	
NQ5H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1800464.19	100	1800464.19	0.116958	12/31/2030
NQ5H	CASH		US DOLLAR	'USD	0	1	0	0	
NQ5H	EQUITY		SCHRODER COMMODITY	'80899G936	58740000	1.006449	59118814.26	0	
NQ5I				'					
NQ5J				'					
NQ5L				'					
NQ5M				'					
NQ5N				'					
NQ5P				'					
NQ60	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	128471.88	100	128471.88	0.116958	12/31/2030
NQ60	CASH		US DOLLAR	'USD	0	1	0	0	
NQ60	CASH		US DOLLAR	'USD	0	1	0	0	