

Fund	Asset Class	Ticker	Security Name	CUSIP Number	Shares/Par Value	Base Price Amount	Base Market Value	Interest Rate	Maturity Date
NQ11	EQUITY		NORTH ATLANTIC VENTURE FUND II	'651991929	108395.29	7.361215	797921.03	0	
NQ20	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	48	0.0265	1.27	0	
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	193657.29	100	193657.29	0.078524	12/31/2030
NQ2A	CASH		SWEDISH KRONA	'SEK	6.87	0.145599	1	0	
NQ2A	CASH		SWISS FRANC	'CHF	1.17	1.100958	1.29	0	
NQ2A	EQUITY	SSE	SSE PLC	'079087003	26771	20.173508	540064.98	0	
NQ2A	EQUITY	AGFB	AGFA GEVAERT NV	'568905905	29401	2.629732	77316.76	0	
NQ2A	CASH		NEW ZEALAND DOLLAR	'NZD	1.71	0.7644	1.31	0	
NQ2A	EQUITY	LGEN	LEGAL + GENERAL GROUP PLC	'056039902	83107	1.505614	125127.03	0	
NQ2A	EQUITY	AV.	AVIVA PLC	'021623004	19620	4.757521	93342.56	0	
NQ2A	EQUITY	LOG	LOGICA PLC	'052270006	851481	1.231441	1048548.41	0	
NQ2A	EQUITY	HSBA	HSBC HOLDINGS PLC	'054052907	131069	7.740707	1014566.77	0	
NQ2A	EQUITY	IPR	INTERNATIONAL POWER PLC	'063201008	228205	4.77933	1090666.97	0	
NQ2A	EQUITY	RIO	RIO TINTO PLC	'071887004	39671	44.997048	1785077.9	0	
NQ2A	EQUITY	RBS	ROYAL BANK OF SCOTLAND GROUP	'075478008	1407694	0.365927	515113.49	0	
NQ2A	EQUITY	BP.	BP PLC	'079805909	255976	6.052052	1549180.15	0	
NQ2A	EQUITY	AZN	ASTRAZENECA PLC	'098952906	66323	44.677699	2963159.03	0	
NQ2A	EQUITY	MAERSK	A P MOLLER MAERSK A/S B	'425304003	303	5935.702566	1798517.88	0	
NQ2A	EQUITY	DAN	DANIELI + CO	'425335007	2700	20.863438	56331.28	0	
NQ2A	EQUITY	VALN	VALORA HOLDING AG REG	'458161007	91	217.989651	19837.06	0	
NQ2A	EQUITY	7279	HI LEX CORP	'664347002	12500	16.061235	200765.44	0	
NQ2A	CASH		DANISH KRONE	'DKK	2993.5	0.180307	539.75	0	
NQ2A	CASH		SINGAPORE DOLLAR	'SGD	75600.93	0.767401	58016.22	0	
NQ2A	EQUITY	DVT	DEVOTAM SA	'580510907	8763	17.012758	149082.8	0	
NQ2A	EQUITY	VCH	CHARLES VOEGELE HOLDING A BR	'568257901	3263	30.27634	98791.7	0	
NQ2A	EQUITY	8056	NIHON UNISYS LTD	'664268000	35100	5.669434	198997.15	0	
NQ2A	EQUITY	8586	HITACHI CAPITAL CORP	'642915003	14900	12.623249	188086.4	0	
NQ2A	CASH		POUND STERLING	'GBP	297.62	1.5578	463.63	0	
NQ2A	CASH		JAPANESE YEN	'JPY	76	0.012974	0.99	0	
NQ2A	CASH		CANADIAN DOLLAR	'CAD	347766.37	0.959647	333732.9	0	
NQ2A	CASH		AUSTRALIAN DOLLAR	'AUD	57009.88	0.9719	55407.93	0	
NQ2A	EQUITY	9810	NIPPON STEEL TRADING CO LTD	'664688900	10000	2.841204	28412.04	0	
NQ2A	EQUITY	7014	NAMURA SHIPBUILDING CO LTD	'662106004	5200	3.243383	16865.59	0	
NQ2A	EQUITY	AAD	AMADEUS FIRE AG	'562366906	574	34.595739	19857.95	0	
NQ2A	EQUITY	SOL	WASHINGTON H. SOUL PATTERSON	'682180005	5589	12.440325	69528.98	0	
NQ2A	EQUITY	5191	TOKAI RUBBER INDUSTRIES	'689391001	5400	14.02439	75731.71	0	
NQ2A	EQUITY	9956	VALOR CO LTD	'692655905	4400	17.293721	76092.37	0	
NQ2A	EQUITY	RWD	ROBERT WISEMAN DAIRIES PLC	'074420902	7723	4.673399	36092.66	0	
NQ2A	EQUITY	6315	TOWA CORP	'687866905	5000	4.398028	21990.14	0	
NQ2A	EQUITY	62	TRANSPORT INTERNATIONAL HLDG	'608116901	16000	2.0553	32884.81	0	
NQ2A	EQUITY	8566	RICOH LEASING CO LTD	'672911906	1700	22.457187	38177.22	0	
NQ2A	EQUITY	9682	DTS CORP	'625569900	5700	12.558381	71582.77	0	
NQ2A	EQUITY	510	HIAP SENG ENGINEERING LTD	'616207908	132000	0.203361	26843.68	0	
NQ2A	EQUITY	BPO	BROOKFIELD OFFICE PROPERTIES	'112900956	15800	13.905283	219703.47	0	
NQ2A	EQUITY	SEQ	SEQUANA	'546924903	9619	6.170479	59353.84	0	
NQ2A	EQUITY	ESH	GOLDEN AGRI RESOURCES LTD	'616447900	530000	0.471952	250134.3	0	
NQ2A	EQUITY	9842	ARC LAND SAKAMOTO CO LTD	'604800904	5800	19.979242	115879.61	0	
NQ2A	EQUITY	5457	SUMITOMO PIPE + TUBE CO LTD	'664142007	3600	6.071614	21857.81	0	
NQ2A	EQUITY	S10	SUPER GROUP LTD	'683866909	74000	1.200982	88872.69	0	
NQ2A	EQUITY	9869	KATO SANGYO CO LTD	'648418002	6700	24.014011	160893.88	0	
NQ2A	EQUITY	544	CSE GLOBAL LTD	'614399905	394000	0.629269	247931.85	0	
NQ2A	EQUITY	NTG	NETGEM SA	'594093908	38758	3.770177	146124.54	0	
NQ2A	EQUITY	8876	RELO HOLDINGS INC	'617390901	1700	20.212766	34361.7	0	
NQ2A	EQUITY	KSB3	KSB AG VORZUG	'449806009	100	529.971569	52997.16	0	
NQ2A	EQUITY	1973	NEC NETWORKS + SYSTEM INTEGR	'661942003	23200	15.840685	367503.89	0	
NQ2A	EQUITY	9946	MINISTOP CO LTD	'658385901	1800	18.928386	34071.09	0	
NQ2A	EQUITY	4722	FUTURE ARCHITECT INC	'622158905	92	435.262065	40044.11	0	
NQ2A	EQUITY	5989	H ONE CO LTD	'642866909	4000	6.370005	25480.02	0	
NQ2A	EQUITY	KGH	KGHM POLSKA MIEDZ SA	'526325907	11522	39.808554	458674.16	0	
NQ2A	EQUITY	7541	MEGANE TOP CO LTD	'652702903	2700	10.508563	28373.12	0	
NQ2A	EQUITY	7744	NORITSU KOKI CO LTD	'664878907	5400	4.981837	26901.92	0	
NQ2A	EQUITY	HEN3	HENKEL AG + CO KGAA VORZUG	'507670909	3415	53.668007	183276.24	0	
NQ2A	EQUITY	J37	JARDINE STRATEGIC HLDGS LTD	'647296904	1500	26.31	39465	0	
NQ2A	EQUITY	SZU	SUEDZUCKER AG	'578446908	26795	28.698967	768988.81	0	
NQ2A	CASH		PHILIPPINE PESO	'PHP	44	0.02287	1.01	0	
NQ2A	EQUITY	MG	MAGNA INTERNATIONAL INC	'559222955	1800	33.251763	59853.17	0	
NQ2A	CASH		SOUTH AFRICAN RAND	'ZAR	7.86	0.124392	0.98	0	
NQ2A	EQUITY	142	FIRST PACIFIC CO	'633987003	368000	0.890202	327594.34	0	
NQ2A	EQUITY	7513	KOJIMA CO LTD	'648891901	35500	7.135444	253308.25	0	
NQ2A	CASH		HUNGARIAN FORINT	'HUF	90761.76	0.004573	415.05	0	
NQ2A	CASH		ISRAELI SHEKEL	'ILS	344.8	0.266347	91.84	0	
NQ2A	CASH		MALAYSIAN RINGGIT	'MYR	3.14	0.313234	0.98	0	
NQ2A	CASH		PAKISTAN RUPEE	'PKR	88	0.011438	1.01	0	
NQ2A	CASH		POLISH ZLOTY	'PLN	6.04	0.303882	1.84	0	
NQ2A	CASH		THAILAND BAHT	'THB	459	0.03217	14.77	0	
NQ2A	EQUITY	9792	NICHII GAKKAN CO	'662235902	19500	11.364816	221613.91	0	
NQ2A	EQUITY	4686	JUSTSYSTEMS CORP	'607979903	30000	1.803321	54099.64	0	
NQ2A	EQUITY	8282	K S HOLDINGS CORP	'648427003	37600	39.634146	1490243.9	0	
NQ2A	EQUITY	9887	MATSUYA FOODS CO LTD	'657298907	6500	19.42138	126238.97	0	
NQ2A	EQUITY	NML	NISHAT MILLS LTD	'664681905	108500	0.549042	59571.06	0	
NQ2A	EQUITY	SKB	KOENIG + BAUER AG	'555820901	643	15.21488	9783.17	0	
NQ2A	EQUITY	5461	CHUBU STEEL PLATE CO LTD	'619573009	6000	5.39699	32381.94	0	

NQ2A	EQUITY	5949	UNIPRES CORP	'698569902	14300	27.361183	391264.92	0
NQ2A	EQUITY	NDA	AURUBIS AG	'548552900	7063	51.23953	361904.8	0
NQ2A	EQUITY	4694	BML INC	'619787906	14000	25.947068	363258.95	0
NQ2A	EQUITY	7020	SANOYAS HISHINO MEISHO CORP	'677323008	30700	3.191489	97978.72	0
NQ2A	EQUITY	7599	GULLIVER INTERNATIONAL CO	'613637909	2930	44.239751	129622.47	0
NQ2A	EQUITY	PKN	POLSKI KONCERN NAFTOWY ORLEN	'581006905	10236	11.088658	113503.5	0
NQ2A	EQUITY	8593	MITSUBISHI UFJ LEASE + FINAN	'626897003	3290	40.542294	133384.15	0
NQ2A	EQUITY	CGO	COGECO INC	'192387100	1200	42.224461	50669.35	0
NQ2A	EQUITY	9936	OHSO FOOD SERVICE CORP	'666093901	2200	24.260509	53373.12	0
NQ2A	EQUITY	5988	PIOLAX INC	'648596906	1700	23.559938	40051.89	0
NQ2A	EQUITY	4205	ZEON CORP	'664401007	43000	9.302024	399987.03	0
NQ2A	EQUITY	7451	MITSUBISHI SHOKUHN CO LTD	'674454905	1500	28.995848	43493.77	0
NQ2A	EQUITY	KIN	KINEPOLIS	'543952907	171	74.7327	12779.29	0
NQ2A	EQUITY	SAAB B	SAAB AB B	'546955907	37174	18.083341	672230.1	0
NQ2A	EQUITY	4471	SANYO CHEMICAL INDUSTRIES	'677680001	13000	7.810067	101530.88	0
NQ2A	EQUITY	7239	TACHI S CO LTD	'686949009	5900	17.851583	105324.34	0
NQ2A	EQUITY	NTE	NAM TAI ELECTRONICS INC	'629865205	7574	4.91	37188.34	0
NQ2A	EQUITY	2572	MIKUNI COCA COLA BOTTLING CO	'659214001	4500	9.133368	41100.16	0
NQ2A	EQUITY	MRW	WM MORRISON SUPERMARKETS	'060431004	229370	4.525408	1037992.95	0
NQ2A	EQUITY	9997	BELLUNA CO LTD	'607035904	19000	8.692268	165153.09	0
NQ2A	EQUITY	EAD	EADS NV	'401225909	66817	28.450752	1900993.92	0
NQ2A	EQUITY	IFS B	INDUST + FINANCIAL SYSTEM B	'508170909	10371	13.14027	136277.74	0
NQ2A	EQUITY	9603	H I S CO LTD	'640043907	7200	29.696419	213814.22	0
NQ2A	EQUITY	PTC	PAKISTAN TELECOM CO LTD	'667262901	277693	0.132113	36686.92	0
NQ2A	EQUITY	2910	ROCK FIELD CO LTD	'674574900	2600	16.943435	44052.93	0
NQ2A	EQUITY	6816	ALPINE ELECTRONICS INC	'602148009	14500	13.038402	189056.82	0
NQ2A	CASH		HONG KONG DOLLAR	'HKD	196287.89	0.128456	25214.41	0
NQ2A	CASH		MEXICAN PESO (NEW)	'MXN	5029.26	0.072308	363.66	0
NQ2A	CASH		NORWEGIAN KRONE	'NOK	5.37	0.170329	0.91	0
NQ2A	EQUITY	5185	AFFIN HOLDINGS BERHAD	'600945000	108000	0.779953	84234.93	0
NQ2A	EQUITY	KTB-F	KRUNG THAI BANK PUB CO FOREI	'649283900	1000	0.495416	495.42	0
NQ2A	EQUITY	SECB	SECURITY BANK CORP	'679233908	64740	1.995426	129183.88	0
NQ2A	EQUITY	4863	TELEKOM MALAYSIA BHD	'686839002	62400	1.281128	79942.36	0
NQ2A	CASH		US DOLLAR	'USD	71229	1	71229	0
NQ2A	EQUITY	ADN	ABERDEEN ASSET MGMT PLC	'000312900	12949	2.696551	34917.65	0
NQ2A	EQUITY	IRV	INTERSERVE PLC	'015281900	11220	4.688977	52610.33	0
NQ2A	EQUITY	DCG	DAIRY CREST GROUP PLC	'025028903	16102	5.467877	88043.76	0
NQ2A	EQUITY	MGNS	MORGAN SINDALL GROUP PLC	'080856008	15732	8.536743	134300.04	0
NQ2A	EQUITY	REC	RECTICEL	'436349005	18216	6.252323	113892.31	0
NQ2A	EQUITY	NOLA B	NOLATO AB B SHS	'458971900	3688	7.134329	26311.41	0
NQ2A	EQUITY	PAAL B	PER AARSLEFF A/S CL B	'545747909	227	67.795388	15389.55	0
NQ2A	EQUITY	CAL	CAPITAL + REGIONAL PLC	'017415001	82302	0.553019	45514.56	0
NQ2A	EQUITY	7263	AICHI MACHINE INDUSTRY CO	'601010002	17000	3.191489	54255.32	0
NQ2A	EQUITY	8864	AIRPORT FACILITIES CO LTD	'601274905	19500	4.164504	81207.84	0
NQ2A	EQUITY	4201	NIPPON SYNTHETIC CHEMICAL	'664354008	19000	5.293202	100570.84	0
NQ2A	EQUITY	7250	PACIFIC INDUSTRIAL CO LTD	'666620000	13000	5.721328	74377.27	0
NQ2A	EQUITY	2281	PRIMA MEAT PACKERS LTD	'670340009	28000	1.271406	35599.38	0
NQ2A	EQUITY	1926	RAITO KOGYO CO LTD	'672100005	16600	4.190451	69561.49	0
NQ2A	EQUITY	TESB	TESSENDERLO CHEMIE	'488400003	931	27.585356	25681.97	0
NQ2A	EQUITY	8084	RYODEN TRADING CO LTD	'676300007	24000	6.110535	146652.83	0
NQ2A	EQUITY	4633	SAKATA INX CORP	'676983000	12000	4.748313	56979.76	0
NQ2A	EQUITY	8097	SAN AI OIL CO LTD	'677280000	18000	4.903996	88271.93	0
NQ2A	EQUITY	1961	SANKI ENGINEERING CO LTD	'677482002	24000	5.61754	134820.97	0
NQ2A	EQUITY	6584	SANOH INDUSTRIAL CO LTD	'677580904	9100	9.626362	87599.9	0
NQ2A	EQUITY	7007	SASEBO HEAVY INDUSTRIES CO	'677440003	20000	1.660612	33212.25	0
NQ2A	EQUITY	3569	SEIREN CO LTD	'679352005	4200	7.08355	29750.91	0
NQ2A	EQUITY	4212	SEKISUI JUSHI CORP	'679384008	9000	10.57343	95160.87	0
NQ2A	EQUITY	8132	SINANEN CO LTD	'680452000	33000	4.670472	154125.58	0
NQ2A	EQUITY	6844	SHINDENGEN ELECTRIC MFG	'680454006	10000	4.216399	42163.99	0
NQ2A	EQUITY	7243	SHIROKI CORP	'680516002	10000	3.256357	32563.57	0
NQ2A	EQUITY	STERV	STORA ENSO OYJ R SHS	'507267904	127157	5.932998	754422.24	0
NQ2A	EQUITY	6501	HITACHI LTD	'642910004	383000	5.046705	1932887.91	0
NQ2A	EQUITY	7013	IHI CORP	'646698001	108000	2.244421	242397.51	0
NQ2A	EQUITY	8088	IWATANI CORP	'646820001	87000	3.45096	300233.52	0
NQ2A	EQUITY	8584	JACCS CO LTD	'646862003	106000	3.295278	349299.43	0
NQ2A	EQUITY	8267	AEON CO LTD	'648004000	20800	13.609237	283072.13	0
NQ2A	EQUITY	1861	KUMAGAI GUMI CO LTD	'649756004	34000	0.869227	29553.71	0
NQ2A	EQUITY	1883	MAEDA ROAD CONSTRUCTION CO	'655472009	44000	11.092372	488064.35	0
NQ2A	EQUITY	8253	CREDIT SAISON CO LTD	'659180004	6400	19.577063	125293.2	0
NQ2A	EQUITY	9432	NIPPON TELEGRAPH + TELEPHONE	'664137007	45700	48.391282	2211481.58	0
NQ2A	EQUITY	STO	SANTOS LTD	'677670002	11352	11.050508	125445.36	0
NQ2A	EQUITY	OMV	OMV AG	'465145001	27652	30.215088	835507.61	0
NQ2A	EQUITY	UPM1V	UPM KYMMENE OYJ	'505125906	28349	11.437994	324255.7	0
NQ2A	EQUITY	BAYN	BAYER AG REG	'506921907	41698	55.613472	2318970.57	0
NQ2A	EQUITY	ELE	ENDESA SA DE ESPANA	'527178909	7045	23.385834	164753.2	0
NQ2A	EQUITY	LHA	DEUTSCHE LUFTHANSA REG	'528748908	122309	13.089627	1600979.17	0
NQ2A	EQUITY	MUV2	MUENCHENER RUECKVER AG REG	'529412900	7389	125.516051	927438.1	0
NQ2A	EQUITY	SAN	SANOFI	'567173901	43226	66.212904	2862118.97	0
NQ2A	EQUITY	DBK	DEUTSCHE BANK AG REGISTERED	'575035902	49789	35.313549	1758226.27	0
NQ2A	EQUITY	8219	AOYAMA TRADING CO LTD	'604587006	26500	17.501297	463784.38	0
NQ2A	EQUITY	9832	AUTOBACS SEVEN CO LTD	'606842003	800	44.953295	35962.64	0
NQ2A	EQUITY	BHP	BHP BILLITON LTD	'614469005	72842	34.035953	2479246.85	0
NQ2A	EQUITY	D05	DBS GROUP HOLDINGS LTD	'617520903	270000	9.086026	2453226.92	0

NQ2A	EQUITY	RIO	RIO TINTO LTD	'622010007	34203	60.063446	2054350.03	0
NQ2A	EQUITY	C07	JARDINE CYCLE + CARRIAGE LTD	'624226007	21000	32.215486	676525.21	0
NQ2A	EQUITY		1878 DAITO TRUST CONSTRUCT CO LTD	'625050000	19300	92.631033	1787778.93	0
NQ2A	EQUITY		8840 DAIKYO INC	'625095005	64000	1.634665	104618.58	0
NQ2A	EQUITY		7735 DAINIPPON SCREEN MFG CO LTD	'625102009	19000	6.253243	118811.62	0
NQ2A	EQUITY		1925 DAIWA HOUSE INDUSTRY CO LTD	'625136007	101000	13.025428	1315568.24	0
NQ2A	EQUITY		6702 FUJITSU LTD	'635694003	75000	4.787234	359042.55	0
NQ2A	EQUITY		9749 FUJI SOFT INC	'635700008	24400	16.554229	403923.2	0
NQ2A	EQUITY		1950 NIPPON DENSETSU KOGYO CO LTD	'664032000	5000	10.768033	53840.17	0
NQ2A	EQUITY		2001 NIPPON FLOUR MILLS CO LTD	'664074002	59000	4.891022	288570.32	0
NQ2A	EQUITY	ENEL	ENEL SPA	'714456902	161094	4.457128	718016.58	0
NQ2A	EQUITY	TES	TESSI SA	'715867909	398	78.543128	31260.17	0
NQ2A	EQUITY	BOS	BOSSARD HOLDING AG BR	'712679901	1049	115.820764	121495.98	0
NQ2A	EQUITY		2590 DYDO DRINCO INC	'637499906	10100	38.881681	392704.98	0
NQ2A	EQUITY	ENG	ENGINEERING INGEGNERIA INFO	'482045903	2536	28.631882	72610.45	0
NQ2A	EQUITY		4295 FAITH INC	'638204909	342	99.766476	34120.13	0
NQ2A	EQUITY	BILL	BILLERUD AKTIEBOLAG	'724037908	49105	6.799453	333887.12	0
NQ2A	EQUITY	PPC	PUBLIC POWER CORP	'726829906	11062	8.050201	89051.32	0
NQ2A	EQUITY	WES	KONINKLIJKE WESSANEN NV	'727116907	21569	4.505429	97177.6	0
NQ2A	EQUITY		9430 NEC MOBILING LTD	'643990906	1100	36.325895	39958.48	0
NQ2A	EQUITY		4968 ARAKAWA CHEMICAL INDUSTRIES	'618583900	3000	9.444733	28334.2	0
NQ2A	EQUITY	BNP	BNP PARIBAS	'730968906	40726	40.31809	1641994.54	0
NQ2A	EQUITY	GW11	GERRY WEBER INTL AG	'464295906	10	28.833137	288.33	0
NQ2A	EQUITY		129 ASIA STANDARD INTL.GROUP	'605458009	126000	0.164424	20717.43	0
NQ2A	EQUITY		5195 BANDO CHEMICAL INDUSTRIES	'607506003	18000	3.827193	68889.47	0
NQ2A	EQUITY	BPT	BEACH ENERGY LTD	'608820007	666815	1.059371	706404.78	0
NQ2A	EQUITY	B69	BROADWAY INDUSTRIAL GRP LTD	'611363904	473000	0.249405	117968.69	0
NQ2A	EQUITY	CTX	CALTEX AUSTRALIA LTD	'616150009	12036	10.525681	126687.1	0
NQ2A	EQUITY		3877 CHUETSU PULP + PAPER CO LTD	'619570005	23000	1.608718	37000.52	0
NQ2A	EQUITY	VRL	VILLAGE ROADSHOW LTD	'625953005	11209	2.653288	29740.71	0
NQ2A	EQUITY		113 DICKSON CONCEPTS INTL LTD	'626685903	25000	0.485565	12139.12	0
NQ2A	EQUITY		7260 FUJI KIKO CO LTD	'635650005	12000	3.126622	37519.46	0
NQ2A	EQUITY		393 GLORIOUS SUN ENTERPRISES LTD	'636175903	108000	0.322425	34821.93	0
NQ2A	EQUITY		2533 OENON HOLDINGS INC	'637430000	14000	2.426051	33964.71	0
NQ2A	EQUITY		8543 MINATO BANK LTD/THE	'640784005	17000	1.920083	32641.41	0
NQ2A	EQUITY		6910 HITACHI MEDICAL CORP	'642894000	4000	11.053451	44213.8	0
NQ2A	EQUITY		1982 HIBIYA ENGINEERING LTD	'643797905	5000	11.429683	57148.42	0
NQ2A	EQUITY		9934 INABA DENKI SANGYO CO LTD	'645921909	1300	30.954852	40241.31	0
NQ2A	EQUITY		8098 INABATA + CO LTD	'646160002	9100	5.773223	52536.33	0
NQ2A	EQUITY		8133 ITOCHU ENEX CO LTD	'646782003	22600	5.877011	132820.45	0
NQ2A	EQUITY		8173 JOSHIN DENKI CO LTD	'647960004	6000	11.741048	70446.29	0
NQ2A	EQUITY		8020 KANEMATSU CORP	'648346005	34000	0.869227	29553.71	0
NQ2A	EQUITY		8196 KASUMI CO LTD	'648411007	7600	6.785158	51567.2	0
NQ2A	EQUITY		7122 KINKI SHARYO CO LTD	'649309002	15000	3.619616	54294.24	0
NQ2A	EQUITY		3106 KURABO INDUSTRIES LTD	'649765005	60000	2.010898	120653.87	0
NQ2A	EQUITY	CBK	COMMERZBANK AG	'432553907	23824	2.547889	60700.9	0
NQ2A	EQUITY	F1E	LOW KENG HUAT SINGAPORE LTD	'653096008	109000	0.245568	26766.94	0
NQ2A	EQUITY		2288 MARUDAI FOOD CO LTD	'656944006	12000	3.697457	44369.49	0
NQ2A	EQUITY		1868 MITSUI HOME CO LTD	'659939904	6000	5.241308	31447.85	0
NQ2A	EQUITY		8005 SCROLL CORP	'661171009	13600	3.373119	45874.42	0
NQ2A	EQUITY		7999 MUTOH HOLDINGS CO LTD	'661173005	16000	1.660612	26569.8	0
NQ2A	EQUITY		5011 NICHIREKI CO LTD	'663868008	10000	5.293202	52932.02	0
NQ2A	EQUITY		7248 CALSONIC KANSEI CORP	'663984003	56000	6.149455	344369.49	0
NQ2A	EQUITY	G20	GP INDUSTRIES LTD	'638324905	76000	0.333819	25370.27	0
NQ2A	EQUITY		2664 CAWACHI LTD	'628978900	3200	19.888428	63642.97	0
NQ2A	EQUITY	SEM	SEMAPA SOCIEDADE DE INVESTIM	'596293902	6353	7.030509	44664.82	0
NQ2A	EQUITY	TRI	TRIGRAM SA	'445762909	2105	18.622798	39200.99	0
NQ2A	EQUITY		386 CHINA PETROLEUM + CHEMICAL H	'629181900	1788000	0.986544	1763941.04	0
NQ2A	EQUITY		6493 NITTAN VALVE CO LTD	'664172905	8700	3.515828	30587.7	0
NQ2A	EQUITY		9076 SEINO HOLDINGS CO LTD	'679342006	131000	8.225221	1077503.89	0
NQ2A	EQUITY	TAH	TABCORP HOLDINGS LTD	'687326900	34742	2.507503	87115.67	0
NQ2A	EQUITY	TEL	TELECOM CORP OF NEW ZEALAND	'688143007	81178	2.018015	163818.45	0
NQ2A	EQUITY		9715 TRANSOCOSMOS INC	'690095906	11600	12.169175	141162.43	0
NQ2A	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	11000	13.045814	143503.95	0
NQ2A	EQUITY	U14	UOL GROUP LTD	'691684005	52000	3.192387	166004.14	0
NQ2A	EQUITY	IFX	INFINEON TECHNOLOGIES AG	'588950907	106111	7.497421	795558.8	0
NQ2A	EQUITY		7241 FUTABA INDUSTRIAL CO LTD	'635774003	71600	7.797094	558271.93	0
NQ2A	EQUITY		6412 HEIWA CORP	'641958004	17400	17.903477	311520.5	0
NQ2A	EQUITY		1881 NIPPO CORP	'664078003	15000	8.84795	132719.25	0
NQ2A	EQUITY		6588 TOSHIBA TEC CORP	'689488005	57000	3.788272	215931.5	0
NQ2A	EQUITY		1946 TOENEC CORP	'689562007	5000	6.032693	30163.47	0
NQ2A	EQUITY		6815 UNIDEN CORP	'691151005	8000	3.67151	29372.08	0
NQ2A	EQUITY	ALFA A	ALFA S.A.B. A	'204342000	11900	10.447767	124328.42	0
NQ2A	EQUITY	AFIL	AFRICA ISRAEL INV LTD	'600811905	19935	3.028366	60370.48	0
NQ2A	EQUITY		6676 MELCO HOLDINGS INC	'668814908	3000	31.538661	94615.98	0
NQ2A	EQUITY		2790 NAFCO CO LTD	'671281905	1900	19.110016	36309.03	0
NQ2A	EQUITY		1766 TOKEN CORP	'689844900	1230	40.023352	49228.72	0
NQ2A	EQUITY	S16	SMB UNITED LTD	'685295909	162000	0.176502	28593.35	0
NQ2A	EQUITY		8550 TOCHIGI BANK LTD/THE	'689355006	15000	3.905034	58575.51	0
NQ2A	EQUITY		5975 TOPRE CORP	'689492007	7500	10.015568	75116.76	0
NQ2A	EQUITY		5445 TOKYO TEKKO CO LTD	'689506004	33000	2.867151	94615.98	0
NQ2A	EQUITY		1835 TOTETSU KOGYO CO LTD	'689744001	6000	8.445771	50674.62	0
NQ2A	EQUITY		7236 T RAD CO LTD	'689992006	9000	3.85314	34678.26	0

NQ2A	EQUITY	8175	BEST DENKI CO LTD	'609818000	27500	2.880125	79203.43	0
NQ2A	EQUITY	4506	DAINIPPON SUMITOMO PHARMA CO	'625086004	27800	11.118319	309089.26	0
NQ2A	EQUITY	41	GREAT EAGLE HOLDINGS LTD	'638740902	28000	2.178618	61001.32	0
NQ2A	EQUITY	7205	HINO MOTORS LTD	'642830004	150000	6.045667	906850.03	0
NQ2A	EQUITY	8012	NAGASE + CO LTD	'661982009	40000	12.493513	499740.53	0
NQ2A	EQUITY	1924	PANAHOME CORP	'662572007	31000	6.875973	213155.16	0
NQ2A	EQUITY	5210	NIHON YAMAMURA GLASS CO LTD	'698534005	44000	2.737416	120446.29	0
NQ2A	EQUITY	2290	YONEKYU CORP	'698693900	12500	7.836015	97950.18	0
NQ2A	EQUITY	5943	NORITZ CORP	'664389004	2100	23.092891	48495.07	0
NQ2A	EQUITY	8392	OITA BANK LTD/THE	'665754008	9000	3.373119	30358.07	0
NQ2A	EQUITY	8015	TOYOTA TSUSHO CORP	'690058003	14500	17.397509	252263.88	0
NQ2A	EQUITY	W05	WING TAI HOLDINGS LTD	'697238004	42000	0.936229	39321.62	0
NQ2A	EQUITY	20	WHEELOK + CO LTD	'698148004	7000	2.986608	20906.26	0
NQ2A	CASH		EURO CURRENCY	'EUR	0.69	1.3417	0.93	0
NQ2A	EQUITY	ECONB	ECONOCOM GROUP	'430414904	1392	17.576272	24466.17	0
NQ2A	EQUITY	8880	IIDA HOME MAX	'620787903	9400	8.536585	80243.9	0
NQ2A	EQUITY	2730	EDION CORP	'651271900	49600	8.458744	419553.71	0
NQ2A	EQUITY	KT	KT CORP SP ADR	'48268K101	32076	14.78	474083.28	0
NQ2A	EQUITY	4343	AEON FANTASY CO LTD	'643925902	5000	15.477426	77387.13	0
NQ2A	EQUITY	BARC	BARCLAYS PLC	'313486904	473472	2.51351	1190076.61	0
NQ2A	EQUITY	2305	STUDIO ALICE CO LTD	'652816901	4000	20.44629	81785.16	0
NQ2A	EQUITY	WMH	WILLIAM HILL PLC	'316988906	154937	3.523743	545958.19	0
NQ2A	EQUITY	MRETF	MARTINREA INTERNATIONAL INC	'573459104	4300	6.400844	27523.63	0
NQ2A	EQUITY	2322	NEC FIELDING LTD	'654275908	8300	12.804878	106280.49	0
NQ2A	EQUITY	O23	OSIM INTERNATIONAL LTD	'628033904	27000	0.83263	22481.01	0
NQ2A	EQUITY	2327	NS SOLUTIONS CORP	'654468909	10000	23.015049	230150.49	0
NQ2A	EQUITY	SLHN	SWISS LIFE HOLDING AG REG	'743780900	4822	111.086645	535659.8	0
NQ2A	EQUITY	H22	HONG LEONG ASIA LTD	'610575904	46000	1.151101	52950.66	0
NQ2A	EQUITY	728	CHINA TELECOM CORP LTD H	'655933901	1738000	0.637143	1107354.76	0
NQ2A	EQUITY	7220	MUSASHI SEIMITSU INDUSTRY CO	'613522903	6100	24.351323	148543.07	0
NQ2A	EQUITY	5CH	DMX TECHNOLOGIES GROUP LTD	'657894903	860000	0.180339	155091.7	0
NQ2A	EQUITY	6430	DAIKOKU DENKI CO LTD	'654865906	5400	9.042553	48829.79	0
NQ2A	EQUITY	539	VICTORY CITY INTL HLDGS LTD	'617961909	872000	0.074505	64968.05	0
NQ2A	EQUITY	551	YUE YUEN INDUSTRIAL HLDG	'658653902	26000	2.60124	67632.23	0
NQ2A	EQUITY	DPW	DEUTSCHE POST AG REG	'461785909	36	12.913864	464.9	0
NQ2A	EQUITY	BAR	BARCO (NEW) N.V.	'470409905	2065	46.221571	95447.54	0
NQ2A	EQUITY	VIV	VIVENDI	'483477907	111697	20.574972	2298162.68	0
NQ2A	EQUITY	1762	TAKAMATSU CONSTRUCTION GROUP	'608313904	2800	18.059159	50565.65	0
NQ2A	EQUITY	4711	TOKYU COMMUNITY CORP	'613349901	2900	33.601453	97444.21	0
NQ2A	EQUITY	B16	GUOCOLEISURE LTD	'633859905	72000	0.456603	32875.45	0
NQ2A	EQUITY	NSG	NORSKE SKOGINDUSTRIER ASA	'707039905	81000	0.717084	58083.8	0
NQ2A	EQUITY	8306	MITSUBISHI UFJ FINANCIAL GRO	'633517909	35000	4.592631	160742.09	0
NQ2A	EQUITY	8328	SAPPORO HOKUYO HOLDINGS INC	'633547906	127900	3.580695	457970.94	0
NQ2A	EQUITY	4842	USEN CORP	'634122907	46600	0.726518	33855.73	0
NQ2A	EQUITY	PAH3	PORSCHE AUTOMOBIL HLDG PRF	'710106907	8	48.589672	388.72	0
NQ2A	EQUITY	ROG	ROCHE HOLDING AG GENUSSSCHEIN	'711038901	8907	161.950897	1442496.64	0
NQ2A	EQUITY	CS	AXA SA	'708842901	68741	13.282832	913075.14	0
NQ2A	EQUITY	7256	KASAI KOGYO CO LTD	'648396901	16000	6.084587	97353.4	0
NQ2A	EQUITY	H13	HO BEE INVESTMENT LTD	'619935901	215000	1.016806	218613.31	0
NQ2A	EQUITY	CLN	CLARIANT AG REG	'711399907	71319	9.13795	651709.46	0
NQ2A	EQUITY	NESN	NESTLE SA REG	'712387901	24375	55.157987	1344475.94	0
NQ2A	EQUITY	STL	STATOIL ASA	'713360907	49274	21.631749	1065882.81	0
NQ2A	EQUITY	2580	COCA COLA CENTRAL JAPAN CO	'635554900	10900	14.193046	154704.2	0
NQ2A	EQUITY	UG	PEUGEOT SA	'710352907	26815	21.688583	581579.37	0
NQ2A	EQUITY	2692	ITOCHU SHOKUJIN CO LTD	'632785903	1200	37.778931	45334.72	0
NQ2A	EQUITY	USTN	USTER TECHNOLOGIES AG	'B28DHC905	747	35.78113	26728.5	0
NQ2A	EQUITY	POL	POLO RESOURCES LTD	'B24920900	429088	0.052186	22392.52	0
NQ2A	EQUITY	DSIU	LIPPO MALLS INDONESIA RETAIL	'B296MJ908	147000	0.414396	60916.28	0
NQ2A	EQUITY	EDL	EURO DISNEY SCA REG	'B29QD1903	4219	6.305991	26604.98	0
NQ2A	EQUITY	PAG	PARAGON GROUP COMPANIES PLC	'B2NGPM900	29858	2.391223	71397.13	0
NQ2A	EQUITY	SMWH	WH SMITH PLC	'B2PDGW903	27182	7.690858	209052.89	0
NQ2A	EQUITY	VPP	VALIANT PETROLEUM PLC	'B2NDJ6902	7100	7.165879	50877.74	0
NQ2A	EQUITY	3626	IT HOLDINGS CORP	'B2Q4CR907	23800	9.756098	232195.12	0
NQ2A	EQUITY	FP1	DAPAI INTERNATIONAL HOLDINGS	'B2Q8QW902	320000	0.052951	16944.21	0
NQ2A	EQUITY	880	SJM HOLDINGS LTD	'B2NR3Y904	77000	1.811234	139464.98	0
NQ2A	EQUITY	6632	JVC KENWOOD CORP	'B3CYSL905	11100	4.047743	44929.94	0
NQ2A	EQUITY	SAP	SAPUTO INC	'802912956	13017	39.614222	515658.33	0
NQ2A	EQUITY	3788	GMO CLOUD K.K.	'B0Q3FT906	77	905.552673	69727.56	0
NQ2A	EQUITY	ATD.B	ALIMENTATION COUCHE TARD B	'01626P957	3200	28.213617	90283.58	0
NQ2A	EQUITY	WJA.A	WESTJET AIRLINES LTD VV	'960410959	1071	12.312269	13186.44	0
NQ2A	EQUITY	EXO	EXOR SPA	'B06HZC902	15423	19.87058	306463.95	0
NQ2A	EQUITY	VALE	VALE SA SP ADR	'91912E105	2865	22.8	65322	0
NQ2A	EQUITY	MIC	GENWORTH MI CANADA INC	'37252B953	3300	19.413656	64065.06	0
NQ2A	EQUITY	MFI	MAPLE LEAF FOODS INC	'564905958	6300	10.920781	68800.92	0
NQ2A	EQUITY	CCA	COGECO CABLE INC	'19238V956	2200	45.823137	100810.9	0
NQ2A	EQUITY	CCL.B	CCL INDUSTRIES INC CL B	'124900952	1100	26.802937	29483.23	0
NQ2A	EQUITY	NTG	NORTHGATE PLC	'B41H73900	14252	3.8945	55504.41	0
NQ2A	EQUITY	2270	MEGMIK SNOW BRAND CO LTD	'B3ZC07904	1700	20.70576	35199.79	0
NQ2A	EQUITY	I4U	CHINA GAOXIAN FIBRE FABRIC	'B4MVFK909	270000	0.145806	39367.66	0
NQ2A	EQUITY	MBTN	MEYER BURGER TECHNOLOGY AG	'B5NCD0909	8067	25.762413	207825.39	0
NQ2A	EQUITY	K2N	CHINA MINZHONG FOOD CORP LTD	'B51VJ7904	133000	0.675313	89816.59	0
NQ2A	EQUITY	COST	COSTAIN GROUP PLC	'B64NSP907	10612	3.333692	35377.14	0
NQ2A	EQUITY	6023	DAIHATSU DIESEL MFG CO LTD	'625033006	21000	4.423975	92903.48	0

NQ2A	EQUITY	BNG	BUONGIORNO SPA	'457269900	121788	1.20753	147062.68	0	
NQ2A	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	140566	31.093902	4370745.37	0	
NQ2A	EQUITY	7414	ONOKEN CO LTD	'665919908	5300	9.237156	48956.93	0	
NQ2A	EQUITY	VAHN	VAUDOISE ASSURANCES HOL CL B	'B08BV7Y908	223	276.890895	61746.67	0	
NQ2A	EQUITY	BRSN	BERENDSEN PLC	'B0F997900	14100	6.706328	94559.23	0	
NQ2A	EQUITY	2412	BENEFIT ONE INC	'B02JV6909	45	695.381422	31292.16	0	
NQ2A	EQUITY	2432	DENA CO LTD	'B05L36902	16100	42.423456	683017.64	0	
NQ2A	EQUITY	8963	INVINCIBLE INVESTMENT CORP	'B00STP902	52	114.296834	5943.44	0	
NQ2A	EQUITY	4972	SOKEN CHEMICAL + ENGINEERING	'633891908	2500	9.276077	23190.19	0	
NQ2A	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	4737	6.77	32069.49	0	
NQ2A	EQUITY	7459	MEDIPAL HOLDINGS CORP	'678209909	47490	10.210171	484881.03	0	
NQ2A	EQUITY	SDR	SCHRODERS PLC	'024054900	9581	19.92426	190894.33	0	
NQ2A	EQUITY	SKM	SK TELECOM CO LTD ADR	'78440P108	117512	14.07	1653393.84	0	
NQ2A	EQUITY	ORBK	ORBO TECH LTD	'M75253100	2330	9.68	22554.4	0	
NQ2A	EQUITY	8155	MIMASU SEMICONDUCTOR INDUST	'659460901	18400	9.47068	174260.51	0	
NQ2A	EQUITY	M14	INNOTEK LTD	'606967909	86000	0.260916	22438.8	0	
NQ2A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	766971.35	100	766971.35	0.078524	12/31/2030
NQ2A	EQUITY	9613	NTT DATA CORP	'612563908	1	3131.811105	3131.81	0	
NQ2A	EQUITY	8881	NISSHIN FUDOSAN CO LTD	'625934906	8800	5.228334	46009.34	0	
NQ2A	EQUITY	2767	FIELDS CORP	'659147904	189	1803.321225	340827.71	0	
NQ2A	EQUITY	8303	SHINSEI BANK LTD	'673093902	178000	1.141671	203217.44	0	
NQ2A	EQUITY	7266	IMASEN ELECTRIC INDUSTRIAL	'650995905	2700	14.076284	38005.97	0	
NQ2A	EQUITY	3332	JFE SHOJI HOLDINGS INC	'B01S2K901	46000	4.462896	205293.2	0	
NQ2A	EQUITY	8425	IBJ LEASING CO LTD	'B02QLW907	1000	24.364297	24364.3	0	
NQ2A	CASH		TURKISH LIRA	'TRY	2.3	0.537793	1.24	0	
NQ2A	EQUITY	2418	BEST BRIDAL INC	'B030Y3903	104	963.933576	100249.09	0	
NQ2A	EQUITY	BOC	BANK OF CYPRUS PUBLIC CO LTD	'450501903	30041	1.569789	47158.04	0	
NQ2A	EQUITY	9938	SUMIKIN BUSSAN CORP	'685762908	15000	2.283342	34250.13	0	
NQ2A	EQUITY	3360	SHIP HEALTHCARE HOLDINGS INC	'B05MTR906	6600	25	165000	0	
NQ2A	EQUITY	9824	SENSHU ELECTRIC CO LTD	'679561902	2400	12.908666	30980.8	0	
NQ2A	EQUITY	2768	SOJITZ CORP	'659414908	408800	1.855215	758412.04	0	
NQ2A	EQUITY	VET	VETROPACK HOLDING AG BR	'516606902	101	1670.153033	168685.46	0	
NQ2A	EQUITY	KGF	KINGFISHER PLC	'331952903	21500	3.871133	83229.35	0	
NQ2A	EQUITY	9640	SAISON INFORMATION SYSTEMS	'680043908	2800	13.233005	37052.41	0	
NQ2A	EQUITY	2782	SERIA CO LTD	'668071905	5	5591.59315	27957.97	0	
NQ2A	EQUITY	2784	ALFREDA HOLDINGS CORP	'668721905	10400	42.099118	437830.83	0	
NQ2A	EQUITY	HOME	HOME RETAIL GROUP	'B19NKB902	442163	1.750967	774212.82	0	
NQ2A	EQUITY	8508	J TRUST CO LTD	'612671909	13600	5.825117	79221.59	0	
NQ2A	EQUITY	FWEB	FIBERWEB PLC	'B1FMH0905	30238	0.669854	20255.04	0	
NQ2A	EQUITY	INP	INVESTEC PLC	'B1DHG4901	17326	5.427224	94032.09	0	
NQ2A	EQUITY	3828	NIFTY CORP	'B1GHR5903	86	1161.131292	99857.29	0	
NQ2A	EQUITY	B61	BUKIT SEMBAWANG ESTATES LTD	'B1FMSL907	13000	2.839383	36911.98	0	
NQ2A	EQUITY	6257	FUJISHOJI CO LTD	'B1MP48907	94	1115.723923	104878.05	0	
NQ2A	EQUITY	SPD	SPORTS DIRECT INTERNATIONAL	'B1QH8P909	16619	3.408466	56645.29	0	
NQ2A	EQUITY	7313	TS TECH CO LTD	'B1P1JR909	2200	14.841723	32651.79	0	
NQ2A	EQUITY	7825	DUNLOP SPORTS CO LTD	'B1F2D0903	4500	11.157239	50207.58	0	
NQ2A	EQUITY	BS6	YANGZUJIANG SHIPBUILDING	'B1VT03904	368000	0.682987	251339.11	0	
NQ2A	EQUITY	8409	YACHIYO BANK LTD/THE	'B1VKYH905	3200	28.658537	91707.32	0	
NQ2A	EQUITY	6256	NUFLARE TECHNOLOGY INC	'B1VPXZ905	22	2254.800208	49605.6	0	
NQ2A	EQUITY	TFG	TETRAGON FINANCIAL GROUP LTD	'B1RMC5906	4389	6.4	28089.6	0	
NQ2A	EQUITY	INDU C	INDUSTRIAL VARDEN AB C SHS	'B1VSK5909	17873	10.585015	189185.97	0	
NQ2A	EQUITY	VOLV B	VOLVO AB B SHS	'B1QH83908	50	9.937101	496.86	0	
NQ2A	EQUITY	DRX	DRAX GROUP PLC	'B1VNSX901	106990	7.475881	799844.55	0	
NQ2A	EQUITY	SCA B_	SVENSKA CELLULOZA AB B SHS	'B1VVGZ901	333	12.281238	4089.65	0	
NQ2A	EQUITY	1382	PACIFIC TEXTILES HOLDINGS	'B1WMLF908	167000	0.51511	86023.31	0	
NQ2A	EQUITY	BOL	BOLIDEN AB	'B1XC8X901	29	10.461256	303.38	0	
NQ2A	EQUITY	OGC	OCEANAGOLD CORP	'675222962	13500	2.28396	30833.45	0	
NQ2A	EQUITY	TMB	TEMBEC INC	'7974D951	32000	2.303152	73700.88	0	
NQ2A	EQUITY	6627	TERA PROBE INC	'B63R48903	1500	13.635184	20452.78	0	
NQ2A	EQUITY	WJX	WAJAX CORP	'930783956	807	30.612735	24704.48	0	
NQ2A	EQUITY	KBL	K BRO LINEN INC	'48243M958	1531	17.782256	27224.63	0	
NQ2A	EQUITY	DCI	DIRECTCASH PAYMENTS INC	'25456A954	2505	18.943429	47453.29	0	
NQ2A	EQUITY	CIU	CAPE PLC	'B5SJD909	49137	7.067738	347287.43	0	
NQ2A	EQUITY	TSU	TIM PARTICIPACOE SA ADR	'88706P205	25234.812	23.56	594532.17	0	
NQ2A	EQUITY		HEALTHCARE LOCUMS PLC	'B3VROF907	10724	0	0	0	
NQ2A	EQUITY	VIV	TELEFONICA BRASIL ADR	'87936R106	49165	26.45	1300414.25	0	
NQ2A	EQUITY	OIBR	OI SA ADR	'670851203	91314	17.46	1594342.44	0	
NQ2A	EQUITY	T35	SUNNINGDALE TECH LTD	'670193903	247000	0.074822	18480.93	0	
NQ2A	EQUITY	PF	PETROFAC LTD	'B0H2K5904	1369	18.662442	25548.88	0	
NQ2A	EQUITY	7593	VT HOLDINGS CO LTD	'612733907	27500	4.164504	114523.87	0	
NQ2A	EQUITY		PACIFIC CENTURY PREMIUM DEVE	'B0110Z909	187000	0.131025	24501.75	0	
NQ2A	EQUITY	P11	PACIFIC ANDES RESOURCES DEVE	'653140905	202000	0.157317	31778.07	0	
NQ2A	EQUITY	BAM	BROOKFIELD ASSET MANAGE CL A	'112585104	28	27.55	771.4	0	
NQ2A	EQUITY	HLO.GB	HEALTHCARE LOCUMS PLC	'B0MD82905	28600	0.087237	2494.97	0	
NQ2A	EQUITY	LRE	LANCASHIRE HOLDINGS LTD	'B0PYHC904	9700	10.779975	104565.76	0	
NQ2A	EQUITY	F9D	BOUSTEAD SINGAPORE LTD	'620707901	163000	0.625432	101945.36	0	
NQ2A	EQUITY	8897	TAKARA LEBEN CO LTD	'641635909	4600	4.475869	20589	0	
NQ2A	EQUITY	ACR	ACRUX LTD	'B031K6909	25600	3.110081	79618.08	0	
NQ2A	EQUITY	CCP	CREDIT CORP GROUP LTD	'628765901	11353	3.829288	43473.9	0	
NQ2A	EQUITY	7611	HIDAY HIDAKA CORP	'617385901	500	16.216917	8108.46	0	
NQ2A	EQUITY	WF	WOORI FINANCE HOLDINGS ADR	'981063100	621	25.34	15736.14	0	
NQ2A	EQUITY	9422	ITC NETWORKS CORP	'B0YHY904	7300	6.421899	46879.87	0	
NQ2A	EQUITY	3028	ALPEN CO LTD	'B02GKM908	41000	18.668915	765425.53	0	

NQ2A	EQUITY	BAFL	BANK ALFALAH LTD	'B02ZK8901	607600	0.128682	78187.02	0	
NQ2A	EQUITY	EMMN	EMMI AG REG	'B03PQZ906	637	214.576682	136685.35	0	
NQ2A	EQUITY	AHL1V	AHLSTROM OYJ	'B03L38900	880	16.704167	14699.67	0	
NQ2A	EQUITY	7212	F TECH INC	'632956900	1900	12.778931	24279.97	0	
NQ2A	EQUITY	ABY	ADITYA BIRLA MINERALS LTD	'B12TY1903	74966	0.845553	63387.75	0	
NQ2A	EQUITY	BALD B	FASTIGHETS AB BALDER B SHRS	'B0LC9F908	8345	3.639964	30375.5	0	
NQ2A	EQUITY	CNSWF	CONSTELLATION SOFTWARE INC	'21037X100	500	68.61475	34307.37	0	
NQ2A	EQUITY	FP	TOTAL SA	'B15C55900	45110	44.591405	2011518.29	0	
NQ2A	EQUITY	AKE	ARKEMA	'B0Z5YZ906	20612	59.034808	1216825.46	0	
NQ2A	EQUITY	ATEA	ATEA ASA	'B12TR1901	22498	8.039516	180873.04	0	
NQ2A	EQUITY	HZNOF	HORIZON NORTH LOGISTICS INC	'44044D107	8400	3.771412	31679.86	0	
NQ2A	EQUITY	PARRO	PARROT SA	'B04VST904	1461	20.702434	30246.26	0	
NQ2A	EQUITY	CCC	COMPUTACENTER PLC	'B16490904	21801	5.757628	125522.06	0	
NQ2A	EQUITY	3048	BIC CAMERA INC	'B194YN903	427	546.185781	233221.33	0	
NQ2A	EQUITY	DAE	DAETWYLER HOLDING AG BR	'B124WD908	1667	54.8277	91397.78	0	
NQ2A	EQUITY	DC9	FUXING CHINA GROUP LTD	'B24HHK902	200000	0.062159	12431.89	0	
NQ2A	EQUITY	UMC	UNITED MICROELECTRON SP ADR	'910873405	476015	1.91	909188.65	0	
NQ2B	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	135913	13.045814	1773095.69	0	
NQ2B	EQUITY	4503	ASTELLAS PHARMA INC	'698538006	101900	38.155163	3888011.16	0	
NQ2B	EQUITY	2330	TAIWAN SEMICONDUCTOR MANUFAC	'688910900	840000	2.296965	1929450.37	0	
NQ2B	CASH		US DOLLAR	'USD	345768.97	1	345768.97	0	
NQ2B	CASH		EURO CURRENCY	'EUR	76.4	1.3417	102.51	0	
NQ2B	EQUITY	TSM	TAIWAN SEMICONDUCTOR SP ADR	'874039100	15108	11.43	172684.44	0	
NQ2B	EQUITY	TEVA	TEVA PHARMACEUTICAL SP ADR	'881624209	65400	37.22	2434188	0	
NQ2B	EQUITY	GLE	SOCIETE GENERALE	'596651901	50499	26.834004	1355090.34	0	
NQ2B	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1872385.25	100	1872385.25	0.078524	12/31/2030
NQ2B	EQUITY	ZURN	ZURICH INSURANCE GROUP AG	'598381903	13597	210.282946	2859217.22	0	
NQ2B	EQUITY	RWE	RWE AG	'476896907	84168	37.191929	3130370.27	0	
NQ2B	EQUITY	GSK	GLAXOSMITHKLINE PLC	'092528900	186290	20.765472	3868399.72	0	
NQ2B	EQUITY	CPG	COMPASS GROUP PLC	'053315909	309101	8.116137	2508706.09	0	
NQ2B	EQUITY	NOVN	NOVARTIS AG REG	'710306903	68359	55.928658	3823227.13	0	
NQ2B	EQUITY	ENI	ENI SPA	'714505906	159285	17.737276	2825282.06	0	
NQ2B	EQUITY	INGA	ING GROEP NV CVA	'715418901	200011	7.155287	1431136.11	0	
NQ2B	EQUITY	AGSS	AGEAS STRIP VVPR	'726615909	82908	0.001342	111.24	0	
NQ2B	EQUITY	8766	TOKIO MARINE HOLDINGS INC	'651312902	100000	25.739491	2573949.14	0	
NQ2B	EQUITY	SGO	COMPAGNIE DE SAINT GOBAIN	'738048909	40050	38.734884	1551332.11	0	
NQ2B	EQUITY	AMP	AMP LTD	'670995901	417067	3.839007	1601122.98	0	
NQ2B	EQUITY	Z74	SINGAPORE TELECOM LTD	'B02PY2901	752000	2.440335	1835131.61	0	
NQ2B	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	112296	31.093902	3491720.77	0	
NQ2B	EQUITY	4704	TREND MICRO INC	'612528901	16600	31.655423	525480.02	0	
NQ2B	CASH		SOUTH AFRICAN RAND	'ZAR	0.01	0.124392	0	0	
NQ2B	CASH		NEW TAIWAN DOLLAR	'TWD	1088	0.032814	35.7	0	
NQ2B	EQUITY	J36	JARDINE MATHESON HLDGS LTD	'647211002	28023	45.9	1286255.7	0	
NQ2B	CASH		SINGAPORE DOLLAR	'SGD	0.02	0.767401	0.02	0	
NQ2B	CASH		POUND STERLING	'GBP	-1.89	1.5578	-2.94	0	
NQ2B	CASH		AUSTRALIAN DOLLAR	'AUD	64907.3	0.9719	63083.43	0	
NQ2B	EQUITY	BP.	BP PLC	'079805909	453478	6.052052	2744472.58	0	
NQ2B	EQUITY	BG.	BG GROUP PLC	'087628905	117206	19.340085	2266773.98	0	
NQ2B	EQUITY	TSCO	TESCO PLC	'088470000	661052	5.888483	3892593.69	0	
NQ2B	EQUITY	ISP	INTESA SANPAOLO	'407683002	958542	1.596623	1530430.4	0	
NQ2B	EQUITY	REN	REED ELSEVIER NV	'414881904	173369	11.040851	1914141.25	0	
NQ2B	EQUITY	SGSN	SGS SA REG	'482477007	791	1530.331388	1210492.13	0	
NQ2B	EQUITY	FTE	FRANCE TELECOM SA	'517617908	193001	16.502912	3185078.55	0	
NQ2B	EQUITY	AH	KONINKLUKE AHOLD NV	'525260907	240195	11.828429	2841129.44	0	
NQ2B	EQUITY	CA	CARREFOUR SA	'564156909	111774	22.996741	2570437.73	0	
NQ2B	EQUITY	SAN	SANOFI	'567173901	53736	66.212904	3558016.59	0	
NQ2B	EQUITY	SAN	BANCO SANTANDER SA	'570594903	144330	8.350742	1205262.58	0	
NQ2B	EQUITY	TEF	TELEFONICA SA	'573252905	191857	19.354025	3713205.19	0	
NQ2B	EQUITY	DTE	DEUTSCHE TELEKOM AG REG	'584235907	222429	11.848554	2635462.07	0	
NQ2B	EQUITY	AMC	AMCOR LIMITED	'606660009	305138	6.73527	2055186.78	0	
NQ2B	EQUITY	TLS	TELSTRA CORP LTD	'608728903	966608	3.012891	2912284.82	0	
NQ2B	EQUITY	7751	CANON INC	'617232004	88500	46.056046	4075960.04	0	
NQ2B	EQUITY	7741	HOYA CORP	'644150005	35500	23.391282	830390.5	0	
NQ2B	EQUITY	4452	KAO CORP	'648380004	123500	28.074728	3467228.85	0	
NQ2B	EQUITY	7974	NINTENDO CO LTD	'663955003	5100	147.379346	751634.67	0	
NQ2B	EQUITY	QBE	QBE INSURANCE GROUP LTD	'671574002	142848	12.518077	1788182.31	0	
NQ2B	EQUITY	4063	SHIN ETSU CHEMICAL CO LTD	'680458007	18500	49.688635	919239.75	0	
NQ2B	EQUITY	4502	TAKEDA PHARMACEUTICAL CO LTD	'687044008	75500	47.742605	3604566.68	0	
NQ2B	EQUITY	7203	TOYOTA MOTOR CORP	'690064001	58600	34.872859	2043549.56	0	
NQ2B	EQUITY	3382	SEVEN + I HOLDINGS CO LTD	'B0F55D909	137700	28.399066	3910551.38	0	
NQ2B	EQUITY	FP	TOTAL SA	'B15C55900	71372	44.591405	3182577.78	0	
NQ2B	EQUITY	ULVR	UNILEVER PLC	'B10RZP905	128625	31.483134	4049518.17	0	
NQ2B	EQUITY	VOD	VODAFONE GROUP PLC	'B16GWD903	1085778	2.589842	2811993.7	0	
NQ2B	EQUITY	EXPN	EXPERIAN PLC	'B19NLV907	132577	11.294049	1497331.1	0	
NQ2B	EQUITY	DG	VINCI SA	'B1XH02900	34483	43.49792	1499938.76	0	
NQ2B	EQUITY	IBE	IBERDROLA SA	'B288C9908	442995	6.803762	3014032.37	0	
NQ2B	EQUITY	GSZBS	GDF SUEZ STRIP VVPR	'B3B9KQ903	12516	0.001342	16.8	0	
NQ2B	EQUITY	Z77	SINGAPORE TELECOM LTD	'B02PY0905	19000	2.440335	46366.36	0	
NQ2B	EQUITY	TWE	TREASURY WINE ESTATES LTD	'B61JC6908	30457	3.761255	114556.53	0	
NQ2B	EQUITY	DIA	DISTRIBUIDORA INTERNACIONAL	'AC100NNS8	87885	3.987533	350444.33	0	
NQ2D	FIXED INCOME		GENERAL ELEC CAP CORP	'B1W6W3I19	375000	83.185804	311946.77	7.625	12/10/2014
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12668ANZ4	26163.74	93.1039	24359.46	5.5	11/25/2035
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAV3	510000	119.874	611357.4	6.95	8/15/2037

NQ2D	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GFD1	836000	91.474	764722.64	6.75	10/1/2037
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667GTS2	572238.61	76.9275	440208.86	5.5	7/25/2035
NQ2D	FIXED INCOME	UNH.HK	UNITEDHEALTH GROUP INC	'91324PBE1	480000	126.468	607046.4	6.625	11/15/2037
NQ2D	FIXED INCOME	FITB.H	FIFTH THIRD BANCORP	'316773CH1	1150000	119.631	1375756.5	8.25	3/1/2038
NQ2D	FIXED INCOME		PRIME MORTGAGE TRUST	'74161YAP0	226170.48	85.4396	193239.15	6.25	11/25/2036
NQ2D	FIXED INCOME		UK TSY 4 1/2 2013	'B29WRGII3	2415000	164.488084	3972387.22	4.5	3/7/2013
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12668ABD6	311307.08	77.2522	240491.57	5.5	10/25/2035
NQ2D	FIXED INCOME		WASHINGTON MUTUAL MORTGAGE PAS	'92922FX94	293889.91	81.8223	240467.48	5.5	8/25/2035
NQ2D	FIXED INCOME		REPUBLIC OF SOUTH AFRICA	'B1W31DII8	29230000	11.193724	3271925.65	6.75	3/31/2021
NQ2D	FIXED INCOME		COUNTRYWIDE HOME LOANS	'12544XAX3	950000	90.4227	859015.65	5.75	7/25/2037
NQ2D	FIXED INCOME		ORACLE CORP	'68389XAE5	961000	131.167	1260514.87	6.5	4/15/2038
NQ2D	FIXED INCOME		THORNBURG MORTGAGE SECURITIES	'885220IJ3	383807.76	12.3754	47497.75	4.566813	10/25/2045
NQ2D	FIXED INCOME		THORNBURG MORTGAGE SECURITIES	'885220JW4	147636.69	16.5625	24452.33	4.964291	12/25/2045
NQ2D	FIXED INCOME		TIME WARNER CABLE INC	'88732JAN8	1630000	121.653	1982943.9	7.3	7/1/2038
NQ2D	FIXED INCOME		NEW S WALES TREASURY CRP	'B39MPZII3	2135000	106.495016	2273668.59	6	4/1/2019
NQ2D	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'46631NAA7	649741.64	85.7255	556994.27	5.5	8/25/2037
NQ2D	FIXED INCOME		US TREASURY N/B	'912810PX0	1560000	130.25	2031900	4.5	5/15/2038
NQ2D	FIXED INCOME		KOREA TREASURY BOND	'B3D8LOII0	4097300000	0.09512	3897347.73	5.75	9/10/2018
NQ2D	FIXED INCOME		CISCO SYSTEMS INC	'17275RAD4	600000	120.111	720666	5.9	2/15/2039
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12668AZS7	166440.97	96.6461	160858.71	5.5	12/25/2035
NQ2D	FIXED INCOME		POLAND GOVERNMENT BOND	'744194II4	18985000	30.003647	5696192.31	5.75	9/23/2022
NQ2D	FIXED INCOME		HUNGARY GOVERNMENT BOND	'B05QOPII8	647300000	0.424414	2747234.2	5.5	2/12/2016
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B085GYII6	13489000000	0.014462	1950840.87	11	11/15/2020
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAM3	150000	115.038	172557	6.45	3/15/2037
NQ2D	FIXED INCOME		NEW S WALES TREASURY CRP	'B1262FII8	860000	103.00395	885833.97	5.5	3/1/2017
NQ2D	FIXED INCOME		MALAYSIAN GOVERNMENT	'B11LCKLI1	18225000	31.495067	5739975.88	3.718	6/15/2012
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B15DSDI12	10166000000	0.013943	1417486.21	10.25	7/15/2022
NQ2D	FIXED INCOME		CANADIAN GOVERNMENT	'135087YX6	7815000	96.967516	7578011.37	2	9/1/2012
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAY7	1110000	116.108	1288798.8	6.55	7/1/2039
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'B503GRII7	964000	85.589841	825086.07	6	5/15/2021
NQ2D	FIXED INCOME		BANK OF AMERICA CORP	'06051GEA3	1330000	99.305	1320756.5	6.5	8/1/2016
NQ2D	FIXED INCOME		CITIGROUP INC	'172967EY3	560000	105.872	592883.2	6.375	8/12/2014
NQ2D	FIXED INCOME		MEX BONOS DESARR FIX RT	'929FKUII9	965000000	7.971077	7692089.16	8.5	5/31/2029
NQ2D	FIXED INCOME		KFW	'981FPII9	1541000	103.998204	1602612.32	6.25	12/4/2019
NQ2D	FIXED INCOME		QUEENSLAND TREASURY CORP	'981PEBII1	1685000	105.793304	1782617.17	6.25	2/21/2020
NQ2D	FIXED INCOME		MUNI ELEC AUTH OF GEORGIA	'626207YF5	1650000	106.852	1763058	6.637	4/1/2057
NQ2D	FIXED INCOME		MUNI ELEC AUTH OF GEORGIA	'626207YM0	1035000	105.624	1093208.4	6.655	4/1/2057
NQ2D	FIXED INCOME		BANK OF AMERICA CORP	'06051GEB1	275000	94.774	260628.5	4.5	4/1/2015
NQ2D	FIXED INCOME		NEW S WALES TREASURY CRP	'B4QPQ3II5	5775000	103.390766	5970816.75	6	4/1/2016
NQ2D	FIXED INCOME		POLAND GOVERNMENT BOND	'B3P3LSII7	2930000	29.086682	852239.79	5.25	10/25/2020
NQ2D	FIXED INCOME		UK TSY 4 1/4 2040	'B64605II9	3210000	175.56404	5635605.7	4.25	12/7/2040
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'B4L3PGII1	1150000	80.190122	922186.4	5	3/15/2019
NQ2D	FIXED INCOME		US TREASURY N/B	'912828PU8	8550000	100.383	8582746.5	0.5	11/15/2013
NQ2D	FIXED INCOME		US TREASURY N/B	'912810QL5	14415000	126.453	18228199.95	4.25	11/15/2040
NQ2D	FIXED INCOME		KOREA TREASURY BOND	'983KESI3	1716600000	0.083794	1438414.77	3	12/10/2013
NQ2D	FIXED INCOME	GE.ASX	GENERAL ELEC CAP CORP	'36962G5E0	2315000	97.423	2255342.45	0.95722	6/2/2014
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'AC100OUQ2	2830000	82.364074	2330903.31	5.5	4/15/2023
NQ2D	CASH		SOUTH AFRICAN RAND	'ZAR	986512.5	0.124392	122714.3	0	
NQ2D	CASH		INDONESIAN RUPIAH	'IDR	-62397653.88	0.000114	-7098.71	0	
NQ2D	CASH		SINGAPORE DOLLAR	'SGD	0.01	0.767401	0.01	0	
NQ2D	CASH		POUND STERLING	'GBP	-0.01	1.5578	-0.02	0	
NQ2D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	4395862.17	100	4395862.17	0.078524	12/31/2030
NQ2D	FIXED INCOME		NORWEGIAN GOVERNMENT	'738107II4	26890000	18.400613	4947924.89	6.5	5/15/2013
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B11W6P3II7	6008000000	0.013674	821551.28	10	9/15/2024
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'13004A107	50600	27.25	1378850	0	
NQ2F	EQUITY	WBS	WEBSTER FINANCIAL CORP	'947890109	52700	15.3	806310	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	8700	38.32	333384	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	32500	27.51	894075	0	
NQ2F	EQUITY	CSL	CARULISE COS INC	'142339100	51000	31.88	1625880	0	
NQ2F	EQUITY	DFG	DELPHI FINANCIAL GROUP CL A	'247131105	52000	21.52	1119040	0	
NQ2F	EQUITY	DEL	DELTAIC TIMBER CORP	'247850100	15900	59.68	948912	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	31700	25.5	808350	0	
NQ2F	EQUITY	FFIC	FLUSHING FINANCIAL CORP	'343873105	41400	10.8	447120	0	
NQ2F	EQUITY	FRED	FRED S INC CLASS A	'356108100	62700	10.66	668382	0	
NQ2F	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	23400	46.52	1088568	0	
NQ2F	EQUITY	HBHC	HANCOCK HOLDING CO	'410120109	20200	26.78	540956	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'449306107	22200	36.8	816960	0	
NQ2F	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	21500	30.64	658760	0	
NQ2F	EQUITY	PVA	PENN VIRGINIA CORP	'707882106	43700	5.57	243409	0	
NQ2F	EQUITY	BRS	BRISTOW GROUP INC	'110394103	15200	42.43	644936	0	
NQ2F	EQUITY	BYI	BALLY TECHNOLOGIES INC	'058748107	15200	26.98	410096	0	
NQ2F	EQUITY	ZEP	ZEP INC	'989448108	67550	15.02	1014601	0	
NQ2F	EQUITY	NWBI	NORTHWEST BANCSHARES INC	'667340103	95800	11.91	1140978	0	
NQ2F	EQUITY	STNG	SCORPIO TANKERS INC	'Y7542C106	56200	5.28	296736	0	
NQ2F	EQUITY	PRI	PRIMERICA INC	'74164M108	40000	21.56	862400	0	
NQ2F	EQUITY	CCG	CAMPUS CREST COMMUNITIES INC	'13466Y105	52000	10.88	565760	0	
NQ2F	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	32400	27.07	877068	0	
NQ2F	EQUITY	UNS	UNS ENERGY CORP	'903119105	26200	36.09	945558	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	37600	10.99	413224	0	
NQ2F	EQUITY	STAN	STANDARD PARKING CORP	'853790103	33341	15.64	521453.24	0	
NQ2F	EQUITY	BDC	BELDEN INC	'077454106	54800	25.79	1413292	0	
NQ2F	EQUITY	ACC	AMERICAN CAMPUS COMMUNITIES	'024835100	11600	37.21	431636	0	
NQ2F	EQUITY	ARCC	ARES CAPITAL CORP	'04010L103	75866	13.77	1044674.82	0	

NQ2F	EQUITY	EDR	EDUCATION REALTY TRUST INC	'28140H104	65800	8.59	565222	0	
NQ2F	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	72348	6.99	505712.52	0	
NQ2F	EQUITY	ACCO	ACCO BRANDS CORP	'00081T108	100400	4.77	478908	0	
NQ2F	EQUITY	AMSF	AMERISAFE INC	'03071H100	31500	18.41	579915	0	
NQ2F	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	17568	25.61	449916.48	0	
NQ2F	EQUITY	FNFG	FIRST NIAGARA FINANCIAL GRP	'33582V108	53409	9.15	488692.35	0	
NQ2F	EQUITY	GEOI	GEORESOURCES INC	'372476101	29600	17.79	526584	0	
NQ2F	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241101	17600	11.17	196592	0	
NQ2F	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	21800	43.65	951570	0	
NQ2F	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	26200	30.76	805912	0	
NQ2F	EQUITY	CLI	MACK CALI REALTY CORP	'554489104	13700	26.75	366475	0	
NQ2F	EQUITY	Y	ALLEGHANY CORP	'017175100	1893	288.5	546130.5	0	
NQ2F	EQUITY	GMT	GATX CORP	'361448103	31000	30.99	960690	0	
NQ2F	EQUITY	WR	WESTAR ENERGY INC	'95709T100	29300	26.42	774106	0	
NQ2F	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	50500	18.25	921625	0	
NQ2F	EQUITY	AMSG	AMSURG CORP	'03232P405	45000	22.5	1012500	0	
NQ2F	EQUITY	CATO	CATO CORP CLASS A	'149205106	58100	22.56	1310736	0	
NQ2F	EQUITY	COHR	COHERENT INC	'192479103	12200	42.96	524112	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	5218790.72	100	5218790.72	0.078524	12/31/2030
NQ2F	EQUITY	WGL	WGL HOLDINGS INC	'92924F106	15100	39.07	589957	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	41000	33.08	1356280	0	
NQ2F	EQUITY	MBFI	MB FINANCIAL INC	'55264U108	38400	14.72	565248	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	94900	13.87	1316263	0	
NQ2F	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	11000	36.04	396440	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HLDGS	'67127P100	23548	30.75	724101	0	
NQ2F	EQUITY	ICLR	ICON PLC SPONSORED ADR	'45103T107	72300	16.08	1162584	0	
NQ2F	EQUITY	NTE	NAM TAI ELECTRONICS INC	'629865205	28400	4.91	139444	0	
NQ2F	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	117091	4.35	509345.85	0	
NQ2F	EQUITY	SKX	SKECHERS USA INC CL A	'830566105	32500	14.03	455975	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	39700	25.12	997264	0	
NQ2F	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	62449	13.15	821204.35	0	
NQ2F	EQUITY	WBSN	WEBSense INC	'947684106	41800	17.3	723140	0	
NQ2F	EQUITY	CRL	CHARLES RIVER LABORATORIES	'159864107	34200	28.62	978804	0	
NQ2F	EQUITY	FMBI	FIRST MIDWEST BANCORP INC/IL	'320867104	80570	7.32	589772.4	0	
NQ2F	EQUITY	ATR	APTARGROUP INC	'038336103	20500	44.67	915735	0	
NQ2F	EQUITY	CKH	SEACOR HOLDINGS INC	'151904101	9300	80.21	745953	0	
NQ2F	EQUITY	UNF	UNIFIRST CORP/MA	'904708104	7300	45.29	330617	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	22700	32.45	736615	0	
NQ2F	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	24300	28.47	691821	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	15892	42.5	675410	0	
NQ2F	EQUITY	GKSR	G + K SERVICES INC CL A	'361268105	24300	25.54	620622	0	
NQ2F	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	7300	58.48	426904	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	24100	52.64	1268624	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	35100	34.9	1224990	0	
NQ2F	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	13100	42.57	557667	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	78600	7.07	555702	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP CL A	'989207105	22600	30.94	699244	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INTL INC	'169905106	21140	29.72	628280.8	0	
NQ2F	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	11516	13.47	155120.52	0	
NQ2F	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	37300	38.59	1439407	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1036.94	100	1036.94	0.078524	12/31/2030
NQ2G	EQUITY		INPHONIC INC	'45772G105	1060	0	0	0	
NQ2G	EQUITY		SSGA S+P 400 COMINGLED INDX FD	'975KRH902	154688.963	99.886	15451261.76	0	
NQ2G	EQUITY	AERG	APPLIED ENERGETICS INC	'03819M106	24	0.2087	5.01	0	
NQ2G	EQUITY		WTS GREENHUNTER	'395990393	20	0	0	0	
NQ2G	EQUITY		PEGASUS WIRELESS CORP NEV	'70558E918	231	0	0	0	
NQ2H	CASH		US DOLLAR	'USD	176759.6	1	176759.6	0	
NQ2H	EQUITY		PIMCO STOCKPLUS LP	'69599S910	8034383.95	7.39	59374097.39	0	
NQ2H	FIXED INCOME		LBI OPEN POSITION NET ASSET	'912RNAI13	115002.48	76	87401.88	0	12/31/2060
NQ2H	FIXED INCOME		SLH OPEN POSITION NET ASSET	'912RNEI15	481006.84	27	129871.85	0	12/31/2060
NQ2H	EQUITY		SWAP LEHMAN BOC	'996HWY901	236012.65	0	0	0	
NQ2I	EQUITY	JCP	J.C. PENNEY CO INC	'708160106	6930	26.78	185585.4	0	
NQ2I	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	4200	42.94	180348	0	
NQ2I	EQUITY	SO	SOUTHERN CO/THE	'842587107	4500	42.37	190665	0	
NQ2I	EQUITY	TE	TECO ENERGY INC	'872375100	10600	17.13	181578	0	
NQ2I	EQUITY	UNM	UNUM GROUP	'91529Y106	8800	20.96	184448	0	
NQ2I	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	5500	33.33	183315	0	
NQ2I	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	4375	42.75	187031.25	0	
NQ2I	EQUITY	PKI	PERKINELMER INC	'714046109	9700	19.21	186337	0	
NQ2I	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	2507	68.91	172757.37	0	
NQ2I	EQUITY	AKS	AK STEEL HOLDING CORP	'001547108	27685	6.54	181059.9	0	
NQ2I	EQUITY	ALL	ALLSTATE CORP	'020002101	7277	23.69	172392.13	0	
NQ2I	EQUITY	AEE	AMEREN CORPORATION	'023608102	6217	29.77	185080.09	0	
NQ2I	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	4800	38.02	182496	0	
NQ2I	EQUITY	APA	APACHE CORP	'037411105	2296	80.24	184231.04	0	
NQ2I	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	7356	24.81	182502.36	0	
NQ2I	EQUITY	AN	AUTONATION INC	'05329W102	5679	32.78	186157.62	0	
NQ2I	EQUITY	CMS	CMS ENERGY CORP	'125896100	9526	19.79	188519.54	0	
NQ2I	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	3705	50.64	187621.2	0	
NQ2I	EQUITY	MRO	MARATHON OIL CORP	'565849106	8435	21.58	182027.3	0	
NQ2I	EQUITY	UNP	UNION PACIFIC CORP	'907818108	2200	81.67	179674	0	
NQ2I	EQUITY	EL	ESTEE LAUDER COMPANIES CL A	'518439104	2100	87.84	184464	0	
NQ2I	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	3231	54.53	176186.43	0	

NQ21	EQUITY	MOLX	MOLEX INC	'608554101	8424	20.37	171596.88	0
NQ21	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	5300	34.98	185394	0
NQ21	EQUITY	BMS	BEMIS COMPANY	'081437105	6171	29.31	180872.01	0
NQ21	EQUITY	CTAS	CINTAS CORP	'172908105	6532	28.14	183810.48	0
NQ21	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	8573	21.22	181919.06	0
NQ21	EQUITY	FAST	FASTENAL CO	'311900104	5548	33.28	184637.44	0
NQ21	EQUITY	LLL	L 3 COMMUNICATIONS HOLDINGS	'502424104	2800	61.97	173516	0
NQ21	EQUITY	EBAY	EBAY INC	'278642103	5996	29.49	176822.04	0
NQ21	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	2600	70.14	182364	0
NQ21	EQUITY	EOG	EOG RESOURCES INC	'26875P101	2552	71.01	181217.52	0
NQ21	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	4957	38.25	189605.25	0
NQ21	EQUITY	LNC	LINCOLN NATIONAL CORP	'534187109	11464	15.63	179182.32	0
NQ21	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	32302	5.66	182829.32	0
NQ21	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	15724	11.5	180826	0
NQ21	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	5400	33.93	183222	0
NQ21	EQUITY	TSS	TOTAL SYSTEM SERVICES INC	'891906109	10562	16.93	178814.66	0
NQ21	EQUITY	VTR	VENTAS INC	'92276F100	3700	49.4	182780	0
NQ21	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	4650	39.61	184186.5	0
NQ21	EQUITY	RHT	RED HAT INC	'756577102	4300	42.26	181718	0
NQ21	EQUITY	FFIV	F5 NETWORKS INC	'315616102	2500	71.05	177625	0
NQ21	EQUITY	NVLS	NOVELLUS SYSTEMS INC	'670008101	6698	27.26	182587.48	0
NQ21	EQUITY	PCL	PLUM CREEK TIMBER CO	'792951108	5072	34.71	176049.12	0
NQ21	EQUITY	INTU	INTUIT INC	'461202103	3839	47.44	182122.16	0
NQ21	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	2822	65.31	184304.82	0
NQ21	EQUITY	LUK	LEUCADIA NATIONAL CORP	'527288104	7900	22.68	179172	0
NQ21	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	37788	4.8	181382.4	0
NQ21	EQUITY	SYK	STRYKER CORP	'863667101	3868	47.13	182298.84	0
NQ21	EQUITY	OI	OWENS ILLINOIS INC	'690768403	11758	15.12	177780.96	0
NQ21	EQUITY	PCG	P G + E CORP	'69331C108	4400	42.31	186164	0
NQ21	EQUITY	PPL	PPL CORPORATION	'69351T106	6600	28.54	188364	0
NQ21	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	2800	65.77	184156	0
NQ21	EQUITY	PEG	PUBLIC SERVICE ENTERPRISE GP	'744573106	5549	33.37	185170.13	0
NQ21	EQUITY	PHM	PULTEGROUP INC	'745867101	45674	3.95	180412.3	0
NQ21	EQUITY	R	RYDER SYSTEM INC	'783549108	4838	37.51	181473.38	0
NQ21	EQUITY	SCG	SCANA CORP	'80589M102	4700	40.45	190115	0
NQ21	EQUITY	SUN	SUNOCO INC	'86764P109	5905	31.01	183114.05	0
NQ21	EQUITY	SVU	SUPERVALU INC	'868536103	27188	6.66	181072.08	0
NQ21	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	44532	4.13	183917.16	0
NQ21	EQUITY	APH	AMPHENOL CORP CL A	'032095101	4400	40.77	179388	0
NQ21	EQUITY	AIV	APARTMENT INVT + MGMT CO A	'03748R101	8290	22.12	183374.8	0
NQ21	EQUITY	BLL	BALL CORP	'058498106	5972	31.02	185251.44	0
NQ21	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	6000	30.69	184140	0
NQ21	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	4677	38.8	181467.6	0
NQ21	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	3800	46.8	177840	0
NQ21	EQUITY	CSX	CSX CORP	'126408103	9668	18.67	180501.56	0
NQ21	EQUITY	CINF	CINCINNATI FINANCIAL CORP	'172062101	6760	26.33	177990.8	0
NQ21	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	3300	57.02	188166	0
NQ21	EQUITY	CEG	CONSTELLATION ENERGY GROUP	'210371100	4921	38.06	187293.26	0
NQ21	EQUITY	CMI	CUMMINS INC	'231021106	2062	81.66	168382.92	0
NQ21	EQUITY	DHI	DR HORTON INC	'23331A109	20021	9.04	180989.84	0
NQ21	EQUITY	DTE	DTE ENERGY COMPANY	'233331107	3700	49.02	181374	0
NQ21	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	3236	55.44	179403.84	0
NQ21	EQUITY	D	DOMINION RESOURCES INC/VA	'25746U109	3800	50.77	192926	0
NQ21	EQUITY	EMN	EASTMAN CHEMICAL CO	'277432100	2652	68.53	181741.56	0
NQ21	EQUITY	ETR	ENTERGY CORP	'29364G103	2800	66.29	185612	0
NQ21	EQUITY	FMC	FMC CORP	'302491303	2635	69.16	182236.6	0
NQ21	EQUITY	FE	FIRSTENERGY CORP	'337932107	4211	44.91	189116.01	0
NQ21	EQUITY	GR	GOODRICH CORP	'382388106	1549	120.68	186933.32	0
NQ21	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	18100	10.09	182629	0
NQ21	EQUITY	HP	HELMERICH + PAYNE	'423452101	4389	40.6	178193.4	0
NQ21	EQUITY	HUM	HUMANA INC	'444859102	2382	72.73	173242.86	0
NQ21	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	7845	23.25	182396.25	0
NQ21	EQUITY	KEY	KEYCORP	'493267108	30398	5.93	180260.14	0
NQ21	EQUITY	LEN	LENNAR CORP A	'526057104	12743	13.54	172540.22	0
NQ21	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	10171	17.78	180840.38	0
NQ21	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	5900	31.29	184611	0
NQ21	EQUITY	ARG	AIRGAS INC	'009363102	3000	63.82	191460	0
NQ21	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	7044	25.55	179974.2	0
NQ21	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	6454	28.81	185939.74	0
NQ21	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	6200	28.58	177196	0
NQ21	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1122	155.46	174426.12	0
NQ21	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	3706	49.36	182928.16	0
NQ21	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	3177	58.46	185727.42	0
NQ21	EQUITY	TSO	TESORO CORP	'881609101	9375	19.47	182531.25	0
NQ21	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	17800	10.35	184230	0
NQ21	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	2902	61.91	179662.82	0
NQ21	EQUITY	CELG	CELGENE CORP	'151020104	3119	61.92	193128.48	0
NQ21	EQUITY	CEPH	CEPHALON INC	'156708109	2346	80.7	189322.2	0
NQ21	EQUITY	CERN	CERNER CORP	'156782104	2800	68.52	191856	0
NQ21	EQUITY	CTSH	COGNIZANT TECH SOLUTIONS A	'192446102	2900	62.7	181830	0
NQ21	EQUITY	FLIR	FLIR SYSTEMS INC	'302445101	7268	25.05	182063.4	0
NQ21	EQUITY	FLS	FLOWSERVE CORP	'34354P105	2381	74	176194	0
NQ21	EQUITY	IRM	IRON MOUNTAIN INC	'462846106	5775	31.62	182605.5	0

NQ2I	EQUITY	SRCL	STERICYCLE INC	'858912108	2300	80.72	185656	0
NQ2I	EQUITY	TER	TERADYNE INC	'880770102	16940	11.01	186509.4	0
NQ2I	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	8097	22.32	180725.04	0
NQ2I	EQUITY	VAR	VARIAN MEDICAL SYSTEMS INC	'92220P105	3647	52.16	190227.52	0
NQ2I	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	7055	25.72	181454.6	0
NQ2I	EQUITY	L	LOEWS CORP	'540424108	5402	34.55	186639.1	0
NQ2I	EQUITY	NI	NISOURCE INC	'65473P105	8800	21.38	188144	0
NQ2I	EQUITY	OKE	ONEOK INC	'682680103	2714	66.04	179232.56	0
NQ2I	EQUITY	HNZ	HJ HEINZ CO	'423074103	3700	50.48	186776	0
NQ2I	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	4200	43.91	184422	0
NQ2I	EQUITY	MYL	MYLAN INC	'628530107	10687	17	181679	0
NQ2I	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	2924	63.18	184738.32	0
NQ2I	EQUITY	AES	AES CORP	'00130H105	17496	9.76	170760.96	0
NQ2I	EQUITY	AA	ALCOA INC	'013817101	18800	9.57	179916	0
NQ2I	EQUITY	AMGN	AMGEN INC	'031162100	3400	54.95	186830	0
NQ2I	EQUITY	AAPL	APPLE INC	'037833100	486	381.18	185253.48	0
NQ2I	EQUITY	BBY	BEST BUY CO INC	'086516101	7800	23.3	181740	0
NQ2I	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	31051	5.91	183511.41	0
NQ2I	EQUITY	CVS	CVS CAREMARK CORP	'126650100	5225	33.58	175455.5	0
NQ2I	EQUITY	COF	CAPITAL ONE FINANCIAL CORP	'14040H105	4618	39.63	183011.34	0
NQ2I	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	11924	15.49	184702.76	0
NQ2I	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	6132	30.16	184941.12	0
NQ2I	EQUITY	EMC	EMC CORP/MASS	'268648102	8500	20.99	178415	0
NQ2I	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	2460	72.63	178669.8	0
NQ2I	EQUITY	GPS	GAP INC/THE	'364760108	11123	16.24	180637.52	0
NQ2I	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	11514	15.24	175473.36	0
NQ2I	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	8000	22.45	179600	0
NQ2I	EQUITY	HD	HOME DEPOT INC	'437076102	5609	32.87	184367.83	0
NQ2I	EQUITY	LSI	LSI CORP	'502161102	35312	5.18	182916.16	0
NQ2I	EQUITY	LXK	LEXMARK INTERNATIONAL INC A	'529771107	6790	27.03	183533.7	0
NQ2I	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	4376	41	179416	0
NQ2I	EQUITY	MDT	MEDTRONIC INC	'585055106	5600	33.24	186144	0
NQ2I	EQUITY	MSFT	MICROSOFT CORP	'594918104	7263	24.89	180776.07	0
NQ2I	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	31355	5.04	158029.2	0
NQ2I	EQUITY	MS	MORGAN STANLEY	'617446448	12534	13.5	169209	0
NQ2I	EQUITY	OMC	OMNICOM GROUP	'681919106	4971	36.84	183131.64	0
NQ2I	EQUITY	ORCL	ORACLE CORP	'68389X105	6527	28.74	187585.98	0
NQ2I	EQUITY	JWN	NORDSTROM INC	'655664100	4103	45.68	187425.04	0
NQ2I	EQUITY	K	KELLOGG CO	'487836108	3438	53.19	182867.22	0
NQ2I	EQUITY	FII	FEDERATED INVESTORS INC CL B	'314211103	10448	17.53	183153.44	0
NQ2I	EQUITY	MTB	M + T BANK CORP	'55261F104	2503	69.9	174959.7	0
NQ2I	EQUITY	AON	AON CORP	'037389103	4500	41.98	188910	0
NQ2I	EQUITY	DV	DEVRY INC	'251893103	4961	36.96	183358.56	0
NQ2I	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	4504	40.55	182637.2	0
NQ2I	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	4900	37.07	181643	0
NQ2I	EQUITY	NEM	NEWMONT MINING CORP	'651639106	2999	62.9	188637.1	0
NQ2I	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	17851	10.1	180295.1	0
NQ2I	EQUITY	FCX	FREEPORT MCMORAN COPPER	'35671D857	6078	30.45	185075.1	0
NQ2I	EQUITY	BBT	BB+T CORP	'054937107	8584	21.33	183096.72	0
NQ2I	EQUITY	CMA	COMERICA INC	'200340107	7462	22.97	171402.14	0
NQ2I	EQUITY	GAS	NICOR INC	'654086107	3400	55.01	187034	0
NQ2I	EQUITY	SRE	SEMPRA ENERGY	'816851109	3600	51.5	185400	0
NQ2I	EQUITY	LM	LEGG MASON INC	'524901105	6850	25.71	176113.5	0
NQ2I	EQUITY	PGR	PROGRESSIVE CORP	'743315103	10200	17.76	181152	0
NQ2I	EQUITY	WPO	WASHINGTON POST CLASS B	'939640108	572	326.97	187026.84	0
NQ2I	EQUITY	AMZN	AMAZON.COM INC	'023135106	863	216.23	186606.49	0
NQ2I	EQUITY	MCK	MCKESSON CORP	'58155Q103	2418	72.7	175788.6	0
NQ2I	EQUITY	NVDA	VIDIA CORP	'67066G104	14150	12.5	176875	0
NQ2I	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	5965	30.19	180083.35	0
NQ2I	EQUITY	SNDK	SANDISK CORP	'80004C101	4700	40.35	189645	0
NQ2I	EQUITY	SYMC	SYMANTEC CORP	'871503108	10940	16.3	178322	0
NQ2I	EQUITY	BDX	BECTON DICKINSON AND CO	'075887109	2500	73.32	183300	0
NQ2I	EQUITY	CTL	CENTURYLINK INC	'156700106	5432	33.12	179907.84	0
NQ2I	EQUITY	CLX	CLOROX COMPANY	'189054109	2654	66.33	176039.82	0
NQ2I	EQUITY	CAG	CONAGRA FOODS INC	'205887102	7800	24.22	188916	0
NQ2I	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1923	95.64	183915.72	0
NQ2I	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	2624	72.64	190607.36	0
NQ2I	EQUITY	WFR	MEMC ELECTRONIC MATERIALS	'552715104	35204	5.24	184468.96	0
NQ2I	EQUITY	NSC	NORFOLK SOUTHERN CORP	'655844108	3000	61.02	183060	0
NQ2I	EQUITY	NU	NORTHEAST UTILITIES	'664397106	5407	33.65	181945.55	0
NQ2I	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	3400	52.16	177344	0
NQ2I	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	2553	71.5	182539.5	0
NQ2I	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	2746	71.01	194993.46	0
NQ2I	EQUITY	MAS	MASCO CORP	'574599106	25141	7.12	179003.92	0
NQ2I	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	3696	48.19	178110.24	0
NQ2I	EQUITY	TMK	TORCHMARK CORP	'891027104	4976	34.86	173463.36	0
NQ2I	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	4870	36.99	180141.3	0
NQ2I	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	29801	6.12	182382.12	0
NQ2I	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	4316	41.31	178293.96	0
NQ2I	EQUITY	GWV	VW GRAINGER INC	'384802104	1200	149.54	179448	0
NQ2I	EQUITY	HRS	HARRIS CORP	'413875105	5300	34.17	181101	0
NQ2I	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	1100	175.03	192533	0
NQ2I	EQUITY	PLL	PALL CORP	'696429307	4337	42.4	183888.8	0

NQ2I	EQUITY	S	SPRINT NEXTEL CORP	'852061100	60393	3.04	183594.72	0	
NQ2I	CASH		US DOLLAR	'USD	-1685	1	-1685	0	
NQ2I	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	2662	71.28	189747.36	0	
NQ2I	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	3567	51.14	182416.38	0	
NQ2I	EQUITY	BMV	BRISTOL MYERS SQUIBB CO	'110122108	6076	31.38	190664.88	0	
NQ2I	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	7997	22.46	179612.62	0	
NQ2I	EQUITY	GCI	GANNETT CO	'364730101	19114	9.53	182156.42	0	
NQ2I	EQUITY	ITW	ILLINOIS TOOL WORKS	'452308109	4356	41.6	181209.6	0	
NQ2I	EQUITY	LOW	LOWE S COS INC	'548661107	9288	19.34	179629.92	0	
NQ2I	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	6600	26.54	175164	0	
NQ2I	EQUITY	MAT	MATTEL INC	'577081102	6822	25.89	176621.58	0	
NQ2I	EQUITY	NUE	NUCOR CORP	'670346105	5828	31.64	184397.92	0	
NQ2I	EQUITY	SYN	SYSCO CORP	'871829107	7200	25.9	186480	0	
NQ2I	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	7157	26.65	190734.05	0	
NQ2I	EQUITY	TXT	TEXTRON INC	'883203101	10328	17.64	182185.92	0	
NQ2I	EQUITY	XRK	XEROX CORP	'984121103	25777	6.97	179665.69	0	
NQ2I	EQUITY	CPWR	COMPUWARE CORP	'205638109	22210	7.66	170128.6	0	
NQ2I	EQUITY	COST	COSTCO WHOLESALE CORP	'22160K105	2347	82.12	192735.64	0	
NQ2I	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	4549	39.97	181823.53	0	
NQ2I	EQUITY	INTC	INTEL CORP	'458140100	8490	21.33	181091.7	0	
NQ2I	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	2873	63.71	183038.83	0	
NQ2I	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	6887	26.37	181610.19	0	
NQ2I	EQUITY	LLY	ELI LILLY + CO	'532457108	5260	36.97	194462.2	0	
NQ2I	EQUITY	APC	ANADARKO PETROLEUM CORP	'032511107	2838	63.05	178935.9	0	
NQ2I	EQUITY	DE	DEERE + CO	'244199105	2772	64.57	178988.04	0	
NQ2I	EQUITY	KIM	KIMCO REALTY CORP	'49446R109	12065	15.03	181336.95	0	
NQ2I	EQUITY	TIF	TIFFANY + CO	'886547108	2930	60.82	178202.6	0	
NQ2I	EQUITY	AVP	AVON PRODUCTS INC	'054030102	9560	19.6	187376	0	
NQ2I	EQUITY	LTD	LIMITED BRANDS INC	'532716107	4858	38.51	187081.58	0	
NQ2I	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	2447	74.62	182595.14	0	
NQ2I	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	12522	14.07	176184.54	0	
NQ2I	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	1588	114.05	181111.4	0	
NQ2I	EQUITY	BXP	BOSTON PROPERTIES INC	'101121101	1999	89.1	178110.9	0	
NQ2I	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	3500	51.87	181545	0	
NQ2I	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	16053	10.94	175619.82	0	
NQ2I	EQUITY	PSA	PUBLIC STORAGE	'74460D109	1700	111.35	189295	0	
NQ2I	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	1677	109.98	184436.46	0	
NQ2I	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	2300	76.37	175651	0	
NQ2I	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	3825	47.15	180348.75	0	
NQ2I	EQUITY	PFE	PFIZER INC	'717081103	10523	17.68	186046.64	0	
NQ2I	EQUITY	PX	PRAXAIR INC	'74005P104	1900	93.48	177612	0	
NQ2I	EQUITY	SWY	SAFEWAY INC	'786514208	11114	16.63	184825.82	0	
NQ2I	EQUITY	TLAB	TELLABS INC	'879664100	42061	4.29	180441.69	0	
NQ2I	EQUITY	WMT	WAL MART STORES INC	'931142103	3500	51.9	181650	0	
NQ2I	EQUITY	WAT	WATERS CORP	'941848103	2318	75.49	174985.82	0	
NQ2I	EQUITY	WFC	WELLS FARGO + CO	'949746101	7384	24.12	178102.08	0	
NQ2I	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	3419	56.14	191942.66	0	
NQ2I	EQUITY	HRB	H+R BLOCK INC	'093671105	13777	13.31	183371.87	0	
NQ2I	EQUITY	CB	CHUBB CORP	'171232101	3000	59.99	179970	0	
NQ2I	EQUITY	GPC	GENUINE PARTS CO	'372460105	3396	50.8	172516.8	0	
NQ2I	EQUITY	IFF	INTL FLAVORS + FRAGRANCES	'459506101	3300	56.22	185526	0	
NQ2I	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	3299	56.89	187680.11	0	
NQ2I	EQUITY	HAS	HASBRO INC	'418056107	5600	32.61	182616	0	
NQ2I	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	9178	19.79	181632.62	0	
NQ2I	EQUITY	AMT	AMERICAN TOWER CORP CL A	'029912201	3500	53.8	188300	0	
NQ2I	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	5100	36.8	187680	0	
NQ2I	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	5822755.54	100	5822755.54	0.078524	12/31/2030
NQ2I	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	10292	17.26	177639.92	0	
NQ2I	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	4669	39.69	185312.61	0	
NQ2I	EQUITY	XLNX	XILINX INC	'983919101	6700	27.44	183848	0	
NQ2I	EQUITY	YHOO	YAHOO INC	'984332106	13460	13.16	177133.6	0	
NQ2I	EQUITY	ALTR	ALTERA CORP	'021441100	5702	31.53	179784.06	0	
NQ2I	EQUITY	VRSN	VERISIGN INC	'92343E102	6556	28.61	187567.16	0	
NQ2I	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	11070	16.14	178669.8	0	
NQ2I	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	9188	20.45	187894.6	0	
NQ2I	EQUITY	FDO	FAMILY DOLLAR STORES	'307000109	3699	50.86	188131.14	0	
NQ2I	EQUITY	AFL	AFLAC INC	'001055102	5039	34.95	176113.05	0	
NQ2I	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	10174	17.79	180995.46	0	
NQ2I	EQUITY	MET	METLIFE INC	'59156R108	6448	28.01	180608.48	0	
NQ2I	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	6800	27.65	188020	0	
NQ2I	EQUITY	CVC	CABLEVISION SYSTEMS NY GRP A	'12686C109	11300	15.73	177749	0	
NQ2I	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	16253	11.27	183171.31	0	
NQ2I	EQUITY	SPLS	STAPLES INC	'855030102	13754	13.3	182928.2	0	
NQ2I	EQUITY	RRD	RR DONNELLEY + SONS CO	'257867101	12600	14.12	177912	0	
NQ2I	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	12000	14.53	174360	0	
NQ2I	EQUITY	SIAL	SIGMA ALDRICH	'826552101	2950	61.79	182280.5	0	
NQ2I	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	7500	24.17	181275	0	
NQ2I	EQUITY	BCR	CR BARD INC	'067383109	2000	87.54	175080	0	
NQ2I	EQUITY	FRX	FOREST LABORATORIES INC	'345838106	6100	30.79	187819	0	
NQ2I	EQUITY	HRL	HORMEL FOODS CORP	'440452100	6700	27.02	181034	0	
NQ2I	EQUITY	MKC	MCCORMICK + CO NON VTG SHRS	'579780206	3900	46.16	180024	0	
NQ2I	EQUITY	MUR	MURPHY OIL CORP	'626717102	4200	44.16	185472	0	
NQ2I	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	3925	46.12	181021	0	

NQ2I	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	5124	36.19	185437.56	0
NQ2I	EQUITY	ANF	ABERCROMBIE + FITCH CO CL A	'002896207	2900	61.56	178524	0
NQ2I	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	2733	68.25	186527.25	0
NQ2I	EQUITY	ADSK	AUTODESK INC	'052769106	6708	27.78	186348.24	0
NQ2I	EQUITY	JEC	JACOBS ENGINEERING GROUP INC	'469814107	5147	32.29	166196.63	0
NQ2I	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	2200	79.05	173910	0
NQ2I	EQUITY	MCD	MCDONALD S CORP	'580135101	2100	87.82	184422	0
NQ2I	EQUITY	STT	STATE STREET CORP	'857477103	5690	32.16	182990.4	0
NQ2I	EQUITY	TGT	TARGET CORP	'87612E106	3700	49.04	181448	0
NQ2I	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	2501	70.36	175970.36	0
NQ2I	EQUITY	WM	WASTE MANAGEMENT INC	'94106L109	5600	32.56	182336	0
NQ2I	EQUITY	WHR	WHIRLPOOL CORP	'963320106	3718	49.91	185565.38	0
NQ2I	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	3977	44.9	178567.3	0
NQ2I	EQUITY	KO	COCA COLA CO/THE	'191216100	2619	67.56	176939.64	0
NQ2I	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	6432	27.24	175207.68	0
NQ2I	EQUITY	NKE	NIKE INC CL B	'654106103	2212	85.51	189148.12	0
NQ2I	EQUITY	SLE	SARA LEE CORP	'803111103	11226	16.35	183545.1	0
NQ2I	EQUITY	ADI	ANALOG DEVICES INC	'032654105	5855	31.25	182968.75	0
NQ2I	EQUITY	BMC	BMC SOFTWARE INC	'055921100	4559	38.56	175795.04	0
NQ2I	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	3247	57.31	186085.57	0
NQ2I	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	4500	41.88	188460	0
NQ2I	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	6800	26.85	182580	0
NQ2I	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	4966	34.33	170482.78	0
NQ2I	EQUITY	IPG	INTERPUBLIC GROUP OF COS INC	'460690100	25484	7.2	183484.8	0
NQ2I	EQUITY	KR	KROGER CO	'501044101	8400	21.96	184464	0
NQ2I	EQUITY	PEP	PEPSICO INC	'713448108	2875	61.9	177962.5	0
NQ2I	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	2893	63.15	182692.95	0
NQ2I	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	2516	74.32	186989.12	0
NQ2I	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	15800	11.87	187546	0
NQ2I	EQUITY	SNA	SNAP ON INC	'833034101	4100	44.4	182040	0
NQ2I	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	6578	27.56	181289.68	0
NQ2I	EQUITY	WAG	WALGREEN CO	'931422109	5805	32.89	190926.45	0
NQ2I	EQUITY	WY	WEYERHAEUSER CO	'962166104	11749	15.55	182696.95	0
NQ2I	EQUITY	WMB	WILLIAMS COS INC	'969457100	7594	24.34	184837.96	0
NQ2I	EQUITY	DVA	DAVITA INC	'23918K108	2983	62.67	186944.61	0
NQ2I	EQUITY	MON	MONSANTO CO	'61166W101	2977	60.04	178739.08	0
NQ2I	EQUITY	EXC	EXELON CORP	'30161N101	4506	42.61	192000.66	0
NQ2I	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	3600	51.72	186192	0
NQ2I	EQUITY	FLR	FLUOR CORP	'343412102	3775	46.55	175726.25	0
NQ2I	EQUITY	AET	AETNA INC	'00817Y108	5101	36.35	185421.35	0
NQ2I	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	3810	47.77	182003.7	0
NQ2I	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	6024	30.12	181442.88	0
NQ2I	EQUITY	CI	CIGNA CORP	'125509109	4468	41.94	187387.92	0
NQ2I	EQUITY	CAT	CATERPILLAR INC	'149123101	2500	73.84	184600	0
NQ2I	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	2093	88.68	185607.24	0
NQ2I	EQUITY	ECL	ECOLAB INC	'278865100	3852	48.89	188324.28	0
NQ2I	EQUITY	GIS	GENERAL MILLS INC	'370334104	4900	38.47	188503	0
NQ2I	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	1877	94.55	177470.35	0
NQ2I	EQUITY	PAYX	PAYCHEX INC	'704326107	7154	26.37	188650.98	0
NQ2I	EQUITY	ROST	ROSS STORES INC	'778296103	2485	78.69	195544.65	0
NQ2I	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	35626	5.08	180980.08	0
NQ2I	EQUITY	AZO	AUTOZONE INC	'053332102	645	319.19	205877.55	0
NQ2I	EQUITY	AVY	AVERY DENNISON CORP	'053611109	7189	25.08	180300.12	0
NQ2I	EQUITY	BHI	BAKER HUGHES INC	'057224107	3884	46.16	179285.44	0
NQ2I	EQUITY	BA	BOEING CO/THE	'097023105	3036	60.51	183708.36	0
NQ2I	EQUITY	GLW	CORNING INC	'219350105	14900	12.36	184164	0
NQ2I	EQUITY	DOV	DOVER CORP	'260003108	4000	46.6	186400	0
NQ2I	EQUITY	ETN	EATON CORP	'278058102	5100	35.5	181050	0
NQ2I	EQUITY	EFX	EQUIFAX INC	'294429105	5800	30.74	178292	0
NQ2I	EQUITY	FDX	FEDEX CORP	'31428X106	2756	67.68	186526.08	0
NQ2I	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	6000	32.37	194220	0
NQ2I	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	2850	63.13	179920.5	0
NQ2I	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	5518	33.29	183694.22	0
NQ2I	EQUITY	VFC	VF CORP	'918204108	1500	121.52	182280	0
NQ2I	EQUITY	TSN	TYSON FOODS INC CL A	'902494103	10757	17.36	186741.52	0
NQ2I	EQUITY	DHR	DANAHER CORP	'235851102	4119	41.94	172750.86	0
NQ2I	EQUITY	SEE	SEALED AIR CORP	'81211K100	10200	16.7	170340	0
NQ2I	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	6695	28.06	187861.7	0
NQ2I	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	8440	19.88	167787.2	0
NQ2I	EQUITY	BLK	BLACKROCK INC	'09247X101	1200	148.01	177612	0
NQ2I	EQUITY	EP	EL PASO CORP	'28336L109	10664	17.48	186406.72	0
NQ2I	EQUITY	USB	US BANCORP	'902973304	8141	23.54	191639.14	0
NQ2I	EQUITY	RTN	RAYTHEON COMPANY	'755111507	4512	40.87	184405.44	0
NQ2I	EQUITY	BIG	BIG LOTS INC	'089302103	5688	34.83	198113.04	0
NQ2I	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	5213	33.88	176616.44	0
NQ2I	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	5359	33.58	179955.22	0
NQ2I	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	4913	37.6	184728.8	0
NQ2I	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	3526	52.76	186031.76	0
NQ2I	EQUITY	JOY	JOY GLOBAL INC	'481165108	2900	62.38	180902	0
NQ2I	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3335	53.5	178422.5	0
NQ2I	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	4763	37.27	177517.01	0
NQ2I	EQUITY	CVX	CHEVRON CORP	'166764100	1900	92.52	175788	0
NQ2I	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	7900	22.67	179093	0

NQ2I	EQUITY	PRU	PRUDENTIAL FINANCIAL INC	'744320102	3800	46.86	178068	0
NQ2I	EQUITY	DF	DEAN FOODS CO	'242370104	20721	8.87	183795.27	0
NQ2I	EQUITY	X	UNITED STATES STEEL CORP	'912909108	8152	22.01	179425.52	0
NQ2I	EQUITY	MWV	MEADWESTVACO CORP	'583334107	7333	24.56	180098.48	0
NQ2I	EQUITY	MMM	3M CO	'88579Y101	2560	71.79	183782.4	0
NQ2I	EQUITY	NBL	NOBLE ENERGY INC	'655044105	2629	70.8	186133.2	0
NQ2I	EQUITY	YUM	YUM BRANDS INC	'988498101	3848	49.39	190052.72	0
NQ2I	EQUITY	ITT	ITT CORP	'450911102	4323	42	181566	0
NQ2I	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	5822	31.25	181937.5	0
NQ2I	EQUITY	PCAR	PACCAR INC	'693718108	5300	33.82	179246	0
NQ2I	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	5700	31.11	177327	0
NQ2I	EQUITY	AGN	ALLERGAN INC	'018490102	2312	82.38	190462.56	0
NQ2I	EQUITY	DO	DIAMOND OFFSHORE DRILLING	'25271C102	3349	54.74	183324.26	0
NQ2I	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	3595	51.22	184135.9	0
NQ2I	EQUITY	SBUX	STARBUCKS CORP	'855244109	4813	37.29	179476.77	0
NQ2I	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	7600	24.32	184832	0
NQ2I	EQUITY	CA	CA INC	'12673P105	8942	19.41	173564.22	0
NQ2I	EQUITY	DUK	DUKE ENERGY CORP	'26441C105	9392	19.99	187746.08	0
NQ2I	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	4600	38.82	178572	0
NQ2I	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	4376	41.54	181779.04	0
NQ2I	EQUITY	HES	HESS CORP	'42809H107	3200	52.46	167872	0
NQ2I	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	574	317.16	182049.84	0
NQ2I	EQUITY	WIN	WINDSTREAM CORP	'97381W104	15934	11.66	185790.44	0
NQ2I	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	6353	28.51	181124.03	0
NQ2I	EQUITY	WU	WESTERN UNION CO	'959802109	11300	15.29	172777	0
NQ2I	EQUITY	SAI	SAIC INC	'78390X101	15540	11.81	183527.4	0
NQ2I	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	17878	9.97	178243.66	0
NQ2I	EQUITY	FISV	FISERV INC	'337738108	3674	50.77	186528.98	0
NQ2I	EQUITY	HAL	HALLIBURTON CO	'406216101	5905	30.52	180220.6	0
NQ2I	EQUITY	HSY	HERSHEY CO/THE	'427866108	3200	59.24	189568	0
NQ2I	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	4884	38.28	186959.52	0
NQ2I	EQUITY	KSS	KOHL'S CORP	'500255104	4025	49.1	197627.5	0
NQ2I	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	2632	70.66	185977.12	0
NQ2I	EQUITY	PBI	PITNEY BOWES INC	'724479100	9200	18.8	172960	0
NQ2I	EQUITY	QCOM	QUALCOMM INC	'747525103	3711	48.63	180465.93	0
NQ2I	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	3250	56	182000	0
NQ2I	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	21864	8.04	175786.56	0
NQ2I	EQUITY	STI	SUNTRUST BANKS INC	'867914103	10065	17.95	180666.75	0
NQ2I	EQUITY	TJX	TJX COMPANIES INC	'872540109	3406	55.47	188930.82	0
NQ2I	EQUITY	SLM	SLM CORP	'78442P106	14800	12.45	184260	0
NQ2I	EQUITY	NFLX	NETFLIX INC	'64110L106	1659	113.16	187732.44	0
NQ2I	EQUITY	SJM	JM SMUCKER CO/THE	'832696405	2651	72.89	193231.39	0
NQ2I	EQUITY	NBR	NABORS INDUSTRIES LTD	'G6359F103	14408	12.26	176642.08	0
NQ2I	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	9600	18.92	181632	0
NQ2I	EQUITY	COP	CONOCOPHILLIPS	'20825C104	2767	63.32	175206.44	0
NQ2I	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	9400	19.62	184428	0
NQ2I	EQUITY	KMX	CARMAX INC	'143130102	7848	23.85	187174.8	0
NQ2I	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	1524	115.08	175381.92	0
NQ2I	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	8732	20.9	182498.8	0
NQ2I	EQUITY	JNS	JANUS CAPITAL GROUP INC	'47102X105	29286	6	175716	0
NQ2I	EQUITY	TIE	TITANIUM METALS CORP	'888339207	11800	14.98	176764	0
NQ2I	EQUITY	CCL	CARNIVAL CORP	'143658300	5959	30.3	180557.7	0
NQ2I	EQUITY	MWV	MONSTER WORLDWIDE INC	'611742107	24360	7.18	174904.8	0
NQ2I	EQUITY	PCLN	PRICELINE.COM INC	'741503403	377	449.46	169446.42	0
NQ2I	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	496	364.28	180682.88	0
NQ2I	EQUITY	DELL	DELL INC	'24702R101	12620	14.15	178573	0
NQ2I	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	3910	46.89	183339.9	0
NQ2I	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	1996	93.15	185927.4	0
NQ2I	EQUITY	NRG	NRG ENERGY INC	'629377508	8768	21.21	185969.28	0
NQ2I	EQUITY	AIZ	ASSURANT INC	'04621X108	5243	35.8	187699.4	0
NQ2I	EQUITY	HSP	HOSPIRA INC	'441060100	5000	37	185000	0
NQ2I	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	29847	5.96	177888.12	0
NQ2I	EQUITY	GNW	GENWORTH FINANCIAL INC CL A	'37247D106	31533	5.74	180999.42	0
NQ2I	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	1500	114.28	171420	0
NQ2I	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	53268	3.33	177382.44	0
NQ2I	EQUITY	PDCO	PATTERSON COS INC	'703395103	6568	28.63	188041.84	0
NQ2I	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	385	514.38	198036.3	0
NQ2I	EQUITY	NWSA	NEWS CORP CL A	'65248E104	11842	15.47	183195.74	0
NQ2I	EQUITY	WLP	WELLPPOINT INC	'94973V107	2932	65.28	191400.96	0
NQ2I	EQUITY	PCS	METROPOLIS COMMUNICATIONS INC	'591708102	20900	8.71	182039	0
NQ2I	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	4400	39.61	174284	0
NQ2I	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	9739	18.79	182995.81	0
NQ2I	EQUITY	F	FORD MOTOR CO	'345370860	18916	9.67	182917.72	0
NQ2I	EQUITY	XEL	XCEL ENERGY INC	'98389B100	7600	24.69	187644	0
NQ2I	EQUITY	MCO	MOODY S CORP	'615369105	6053	30.45	184313.85	0
NQ2I	EQUITY	STZ	CONSTELLATION BRANDS INC A	'21036P108	9848	18	177264	0
NQ2I	EQUITY	NDAQ	NASDAQ OMX GROUP/THE	'631103108	7912	23.14	183083.68	0
NQ2I	EQUITY	DNB	DUN + BRADSTREET CORP	'26483E100	3013	61.26	184576.38	0
NQ2I	EQUITY	COH	COACH INC	'189754104	3338	51.83	173008.54	0
NQ2I	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	2637	71.04	187332.48	0
NQ2I	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	3694	49.1	181375.4	0
NQ2I	EQUITY	ETFC	E TRADE FINANCIAL CORP	'269246401	19795	9.11	180332.45	0
NQ2I	EQUITY	NEE	NEXTERA ENERGY INC	'65339F101	3300	54.02	178266	0

NQ2I	EQUITY	QEP	QEP RESOURCES INC	'74733V100	6800	27.07	184076	0
NQ2I	EQUITY	XL	XL GROUP PLC	'G98290102	9800	18.8	184240	0
NQ2I	EQUITY	CCE	COCA COLA ENTERPRISES	'19122T109	7465	24.88	185729.2	0
NQ2I	EQUITY	MSI	MOTOROLA SOLUTIONS INC	'620076307	4519	41.9	189346.1	0
NQ2I	EQUITY	MMI	MOTOROLA MOBILITY HOLDINGS I	'620097105	4929	37.78	186217.62	0
NQ2I	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'67103H107	2863	66.63	190761.69	0
NQ2I	EQUITY	COV	COVIDIEN PLC	'G2554F113	4200	44.1	185220	0
NQ2I	EQUITY	C	CITIGROUP INC	'172967424	6988	25.62	179032.56	0
NQ2I	EQUITY	MOS	MOSAIC CO/THE	'61945C103	3512	48.97	171982.64	0
NQ2I	EQUITY	PLD	PROLOGIS INC	'74340W103	7429	24.25	180153.25	0
NQ2I	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	6800	27.06	184008	0
NQ2I	EQUITY	RL	RALPH LAUREN CORP	'751212101	1328	129.7	172241.6	0
NQ2I	EQUITY	BEAM	BEAM INC	'073730103	3242	54.08	175327.36	0
NQ2I	EQUITY	CBG	CBRE GROUP INC A	'12504L109	12722	13.46	171238.12	0
NQ2I	EQUITY	FSLR	FIRST SOLAR INC	'336433107	2897	63.21	183119.37	0
NQ2I	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	7552	24.53	185250.56	0
NQ2I	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	3756	48.62	182616.72	0
NQ2I	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	3623	48.73	176548.79	0
NQ2I	EQUITY	NYX	NYSE EURONEXT	'629491101	7721	23.24	179436.04	0
NQ2I	EQUITY	PBCT	PEOPLE S UNITED FINANCIAL	'712704105	15810	11.4	180234	0
NQ2I	EQUITY	M	MACY S INC	'55616P104	7100	26.32	186872	0
NQ2I	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	8000	22.94	183520	0
NQ2I	EQUITY	BK	BANK OF NEW YORK MELLON CORP	'064058100	9758	18.59	181401.22	0
NQ2I	EQUITY	CME	CME GROUP INC	'12572Q105	776	246.4	191206.4	0
NQ2I	EQUITY	HCP	HCP INC	'40414L109	5009	35.06	175615.54	0
NQ2I	EQUITY	TDC	TERADATA CORP	'88076W103	3400	53.53	182002	0
NQ2I	EQUITY	IVZ	INVESCO LTD	'G4918T108	11500	15.51	178365	0
NQ2I	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	2100	85.72	180012	0
NQ2I	EQUITY	NTAP	NETAPP INC	'64110D104	5362	33.94	181986.28	0
NQ2I	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	4936	38.78	191418.08	0
NQ2I	EQUITY	SNI	SCRIPPS NETWORKS INTER CL A	'811065101	4881	37.17	181426.77	0
NQ2I	EQUITY	ACE	ACE LTD	'H0023R105	3022	60.6	183133.2	0
NQ2I	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	30353	6.11	185456.83	0
NQ2I	EQUITY	DISCA	DISCOVERY COMMUNICATIONS A	'25470F104	4908	37.62	184638.96	0
NQ2I	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	3500	51.17	179095	0
NQ2I	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	4857	38.43	186654.51	0
NQ2I	EQUITY	EQT	EQT CORP	'26884L109	3200	53.36	170752	0
NQ2I	EQUITY	MJN	MEAD JOHNSON NUTRITION CO	'582839106	2684	68.83	184739.72	0
NQ2I	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	4585	40.75	186838.75	0
NQ2I	EQUITY	TWC	TIME WARNER CABLE	'88732J207	2880	62.67	180489.6	0
NQ2I	EQUITY	TWX	TIME WARNER INC	'887317303	5967	29.97	178830.99	0
NQ2I	EQUITY	NE	NOBLE CORP	'H5833N103	6234	29.35	182967.03	0
NQ2I	EQUITY	AIG	AMERICAN INTERNATIONAL GROUP	'026874784	8223	21.95	180494.85	0
NQ2I	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	5700	28.09	160113	0
NQ2I	EQUITY	CFN	CAREFUSION CORP	'14170T101	7490	23.95	179385.5	0
NQ2I	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	3400	52.68	179112	0
NQ2I	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	5796	32.71	189587.16	0
NQ2I	EQUITY	DTV	DIRECTV CLASS A	'25490A101	4215	42.25	178083.75	0
NQ2I	EQUITY	ANR	ALPHA NATURAL RESOURCES INC	'02076X102	10076	17.69	178244.44	0
NQ2I	EQUITY	SHLD	SEARS HOLDINGS CORP	'812350106	3107	57.52	178714.64	0
NQ2I	EQUITY	EXPE	EXPEDIA INC	'30212P105	7005	25.75	180378.75	0
NQ2I	EQUITY	CF	CF INDUSTRIES HOLDINGS INC	'125269100	1356	123.39	167316.84	0
NQ2I	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	4616	39.36	181685.76	0
NQ2I	EQUITY	GME	GAMESTOP CORP CLASS A	'36467W109	8026	23.1	185400.6	0
NQ2I	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	2662	68.47	182267.14	0
NQ2I	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	1526	118.26	180464.76	0
NQ2I	EQUITY	T	AT+T INC	'00206R102	6645	28.52	189515.4	0
NQ2I	EQUITY	VIAB	VIACOM INC CLASS B	'92553P201	4650	38.74	180141	0
NQ2I	EQUITY	CBS	CBS CORP CLASS B NON VOTING	'124857202	9050	20.38	184439	0
NQ2I	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	581	302.95	176013.95	0
NQ2J	EQUITY	DNDN	DENDREON CORP	'24823Q107	1600	9	14400	0
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	1000	33.93	33930	0
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	8100	42.26	342306	0
NQ2J	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	4500	65.31	293895	0
NQ2J	EQUITY	LAMR	LAMAR ADVERTISING CO A	'512815101	1400	17.03	23842	0
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	7400	47.13	348762	0
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	5300	34.98	185394	0
NQ2J	EQUITY	K	KELLOGG CO	'487836108	7500	53.19	398925	0
NQ2J	EQUITY	MTB	M + T BANK CORP	'55261F104	1400	69.9	97860	0
NQ2J	EQUITY	AON	AON CORP	'037389103	10000	41.98	419800	0
NQ2J	EQUITY	ALL	ALLSTATE CORP	'020002101	14200	23.69	336398	0
NQ2J	EQUITY	APA	APACHE CORP	'037411105	800	80.24	64192	0
NQ2J	EQUITY	ACI	ARCH COAL INC	'039380100	3600	14.58	52488	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	3200	24.81	79392	0
NQ2J	EQUITY	CEG	CONSTELLATION ENERGY GROUP	'210371100	8600	38.06	327316	0
NQ2J	EQUITY	CMI	CUMMINS INC	'231021106	4600	81.66	375636	0
NQ2J	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	5500	55.44	304920	0
NQ2J	EQUITY	EMN	EASTMAN CHEMICAL CO	'277432100	200	68.53	13706	0
NQ2J	EQUITY	ETR	ENTERGY CORP	'29364G103	5200	66.29	344708	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	10235	44.91	459653.85	0
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	900	40.55	36495	0
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	5600	37.07	207592	0
NQ2J	EQUITY	NEM	NEWMONT MINING CORP	'651639106	4600	62.9	289340	0

NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	17500	10.1	176750	0
NQ2J	EQUITY	FCX	FREEPORT MCMORAN COPPER	'35671D857	10698	30.45	325754.1	0
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	3500	51.5	180250	0
NQ2J	EQUITY	LM	LEGG MASON INC	'524901105	6200	25.71	159402	0
NQ2J	EQUITY	AMZN	AMAZON.COM INC	'023135106	4400	216.23	951412	0
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	4400	72.7	319880	0
NQ2J	EQUITY	CTAS	CINTAS CORP	'172908105	2600	28.14	73164	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	5300	21.22	112466	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	2800	33.28	93184	0
NQ2J	CASH		CANADIAN DOLLAR	'CAD	805.21	0.959647	772.72	0
NQ2J	EQUITY	EBAY	EBAY INC	'278642103	2900	29.49	85521	0
NQ2J	EQUITY	POT	POTASH CORP OF SASKATCHEWAN	'73755L107	3800	43.22	164236	0
NQ2J	EQUITY	EOG	EOG RESOURCES INC	'26875P101	2900	71.01	205929	0
NQ2J	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	6100	38.25	233325	0
NQ2J	EQUITY	L	LOEWS CORP	'540424108	3900	34.55	134745	0
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	6200	17.13	106206	0
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	4600	33.33	153318	0
NQ2J	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	6100	50.64	308904	0
NQ2J	EQUITY	UNP	UNION PACIFIC CORP	'907818108	6900	81.67	563523	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	4900	17.78	87122	0
NQ2J	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	2900	28.58	82882	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1900	155.46	295374	0
NQ2J	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	2500	49.36	123400	0
NQ2J	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	1600	58.46	93536	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	18500	10.35	191475	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	6000	61.92	371520	0
NQ2J	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	8400	30.69	257796	0
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	10200	54.95	560490	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	10500	38.8	407400	0
NQ2J	EQUITY	NVDA	NVIDIA CORP	'67066G104	9400	12.5	117500	0
NQ2J	EQUITY	SNDK	SANDISK CORP	'80004C101	4700	40.35	189645	0
NQ2J	EQUITY	CAG	CONAGRA FOODS INC	'205887102	10300	24.22	249466	0
NQ2J	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	2000	66.44	132880	0
NQ2J	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1500	95.64	143460	0
NQ2J	EQUITY	HAS	HASBRO INC	'418056107	3300	32.61	107613	0
NQ2J	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	8700	43.91	382017	0
NQ2J	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	31062	63.18	1962497.16	0
NQ2J	EQUITY	AES	AES CORP	'00130H105	40100	9.76	391376	0
NQ2J	EQUITY	GR	GOODRICH CORP	'382388106	800	120.68	96544	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	1100	72.73	80003	0
NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	6800	23.25	158100	0
NQ2J	EQUITY	LRCX	LAM RESEARCH CORP	'512807108	1900	37.98	72162	0
NQ2J	EQUITY	LEN	LENNAR CORP A	'526057104	3900	13.54	52806	0
NQ2J	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	2000	72.64	145280	0
NQ2J	EQUITY	NSC	NORFOLK SOUTHERN CORP	'655844108	2100	61.02	128142	0
NQ2J	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	6500	71.5	464750	0
NQ2J	EQUITY	PPL	PPL CORPORATION	'69351T106	4400	28.54	125576	0
NQ2J	EQUITY	R	RYDER SYSTEM INC	'783549108	2200	37.51	82522	0
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	8600	381.18	3278148	0
NQ2J	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	8500	5.91	50235	0
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	10676	33.58	358500.08	0
NQ2J	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	43100	15.49	667619	0
NQ2J	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	18700	30.16	563992	0
NQ2J	EQUITY	EMC	EMC CORP/MASS	'268648102	15200	20.99	319048	0
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	46861	72.63	3403514.43	0
NQ2J	EQUITY	GPS	GAP INC/THE	'364760108	1200	16.24	19488	0
NQ2J	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	84200	15.24	1283208	0
NQ2J	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	25100	22.45	563495	0
NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	12500	32.87	410875	0
NQ2J	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	1100	41	45100	0
NQ2J	EQUITY	MDT	MEDTRONIC INC	'585055106	3200	33.24	106368	0
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	76300	24.89	1899107	0
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	23300	5.04	117432	0
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	22300	13.5	301050	0
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	4200	36.84	154728	0
NQ2J	EQUITY	ORCL	ORACLE CORP	'68389X105	17600	28.74	505824	0
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	79326	17.68	1402483.68	0
NQ2J	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	5400	27.56	148824	0
NQ2J	EQUITY	WAG	WALGREEN CO	'931422109	2800	32.89	92092	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	8346	15.55	129780.3	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	7800	24.34	189852	0
NQ2J	EQUITY	VERSN	VERISIGN INC	'92343E102	800	28.61	22888	0
NQ2J	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	2700	20.45	55215	0
NQ2J	EQUITY	AFL	AFLAC INC	'001055102	4900	34.95	171255	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	14200	28.01	397742	0
NQ2J	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	2500	27.65	69125	0
NQ2J	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	15900	14.53	231027	0
NQ2J	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	15300	24.17	369801	0
NQ2J	EQUITY	BCR	CR BARD INC	'067383109	1300	87.54	113802	0
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	5500	44.16	242880	0
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	14600	46.12	673352	0
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	3900	10.76	41964	0
NQ2J	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	1500	36.19	54285	0

NQ2J	EQUITY	ADSK	AUTODESK INC	'052769106	15400	27.78	427812	0
NQ2J	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	5200	33.29	173108	0
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	4900	40.67	199283	0
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	13600	41.94	570384	0
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	3500	93.48	327180	0
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	5000	51.9	259500	0
NQ2J	EQUITY	WFC	WELLS FARGO + CO	'949746101	51440	24.12	1240732.8	0
NQ2J	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	6800	56.14	381752	0
NQ2J	EQUITY	HRB	H+R BLOCK INC	'093671105	5000	13.31	66550	0
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	6100	59.99	365939	0
NQ2J	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	1900	71.01	134919	0
NQ2J	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	6600	48.19	318054	0
NQ2J	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	71584	6.12	438094.08	0
NQ2J	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	15400	41.31	636174	0
NQ2J	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	10100	175.03	1767803	0
NQ2J	EQUITY	PLL	PALL CORP	'696429307	2300	42.4	97520	0
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	62900	3.04	191216	0
NQ2J	CASH		US DOLLAR	'USD	-1260	1	-1260	0
NQ2J	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	1900	71.28	135432	0
NQ2J	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	8400	51.14	429576	0
NQ2J	EQUITY	BMJ	BRISTOL MYERS SQUIBB CO	'110122108	13700	31.38	429906	0
NQ2J	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	6300	22.46	141498	0
NQ2J	EQUITY	LOW	LOWE S COS INC	'548661107	5200	19.34	100568	0
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	12500	26.54	331750	0
NQ2J	EQUITY	MAT	MATTEL INC	'577081102	2800	25.89	72492	0
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	3900	31.64	123396	0
NQ2J	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	18100	26.65	482365	0
NQ2J	EQUITY	TXT	TEXTRON INC	'883203101	9700	17.64	171108	0
NQ2J	EQUITY	XRJ	XEROX CORP	'984121103	13600	6.97	94792	0
NQ2J	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	3000	39.97	119910	0
NQ2J	EQUITY	INTC	INTEL CORP	'458140100	11600	21.33	247428	0
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	25000	63.71	1592750	0
NQ2J	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	6700	26.37	176679	0
NQ2J	EQUITY	MCD	MCDONALD S CORP	'580135101	8000	87.82	702560	0
NQ2J	EQUITY	STT	STATE STREET CORP	'857477103	5800	32.16	186528	0
NQ2J	EQUITY	TGT	TARGET CORP	'87612E106	6900	49.04	338376	0
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	11400	70.36	802104	0
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	10500	44.9	471450	0
NQ2J	EQUITY	KO	COCA COLA CO/THE	'191216100	17200	67.56	1162032	0
NQ2J	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	4264	27.24	116151.36	0
NQ2J	EQUITY	NKE	NIKE INC CL B	'654106103	3800	85.51	324938	0
NQ2J	EQUITY	ADI	ANALOG DEVICES INC	'032654105	4900	31.25	153125	0
NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	6000	57.31	343860	0
NQ2J	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	1200	26.85	32220	0
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	3400	34.33	116722	0
NQ2J	EQUITY	KR	KROGER CO	'501044101	17000	21.96	373320	0
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	21085	61.9	1305161.5	0
NQ2J	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	8600	63.15	543090	0
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	2300	74.32	170936	0
NQ2J	EQUITY	AVP	AVON PRODUCTS INC	'054303102	11900	19.6	233240	0
NQ2J	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	2900	74.62	216398	0
NQ2J	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	3800	14.07	53466	0
NQ2J	EQUITY	PSA	PUBLIC STORAGE	'74460D109	1100	111.35	122485	0
NQ2J	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	4719	109.98	518995.62	0
NQ2J	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	800	76.37	61096	0
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	5300	47.15	249895	0
NQ2J	EQUITY	CAT	CATERPILLAR INC	'149123101	3500	73.84	258440	0
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	5700	88.68	505476	0
NQ2J	EQUITY	GIS	GENERAL MILLS INC	'370334104	12300	38.47	473181	0
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	5200	94.55	491660	0
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	1400	26.37	36918	0
NQ2J	EQUITY	ROST	ROSS STORES INC	'778296103	3400	78.69	267546	0
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	16101	59.73	961712.73	0
NQ2J	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	38600	5.08	196088	0
NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	800	319.19	255352	0
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	7204	46.16	332536.64	0
NQ2J	EQUITY	BA	BOEING CO/THE	'097023105	11300	60.51	683763	0
NQ2J	EQUITY	GLW	CORNING INC	'219350105	18500	12.36	228660	0
NQ2J	EQUITY	FDX	FEDEX CORP	'31428X106	4500	67.68	304560	0
NQ2J	EQUITY	HAL	HALLIBURTON CO	'406216101	4800	30.52	146496	0
NQ2J	EQUITY	KSS	KOHL S CORP	'500255104	9800	49.1	481180	0
NQ2J	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	2800	70.66	197848	0
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	16600	48.63	807258	0
NQ2J	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	10000	8.04	80400	0
NQ2J	EQUITY	DELL	DELL INC	'24702R101	27300	14.15	386295	0
NQ2J	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	3800	46.89	178182	0
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	1800	93.15	167670	0
NQ2J	EQUITY	TRW	TRW AUTOMOTIVE HOLDINGS CORP	'87264S106	1000	32.73	32730	0
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	1300	37	48100	0
NQ2J	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	9800	5.96	58408	0
NQ2J	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	2700	514.38	1388826	0
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	5900	65.28	385152	0
NQ2J	EQUITY	LVS	LAS VEGAS SANDS CORP	'517834107	8600	38.34	329724	0

NQ2J	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	5400	39.61	213894	0	
NQ2J	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	2600	39.36	102336	0	
NQ2J	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	1600	68.47	109552	0	
NQ2J	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	700	118.26	82782	0	
NQ2J	EQUITY	T	AT+T INC	'00206R102	80972	28.52	2309321.44	0	
NQ2J	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	600	302.95	181770	0	
NQ2J	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	2500	24.32	60800	0	
NQ2J	EQUITY	CA	CA INC	'12673P105	6500	19.41	126165	0	
NQ2J	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	2700	38.82	104814	0	
NQ2J	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	1900	41.54	78926	0	
NQ2J	EQUITY	HES	HESS CORP	'42809H107	4600	52.46	241316	0	
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	3900	31.25	121875	0	
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	3000	82.38	247140	0	
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	11800	37.29	440022	0	
NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'65876H105	12000	14.53	174360	0	
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP CL A	'029912201	6400	53.8	344320	0	
NQ2J	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	500	36.8	18400	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	5522098.19	100	5522098.19	0.078524	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	14200	17.26	245092	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	4100	39.69	162729	0	
NQ2J	EQUITY	F	FORD MOTOR CO	'345370860	9700	9.67	93799	0	
NQ2J	EQUITY	MCO	MOODY S CORP	'615369105	9200	30.45	280140	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	2400	51.83	124392	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	1400	62.67	87738	0	
NQ2J	EQUITY	MON	MONSANTO CO	'61166W101	7500	60.04	450300	0	
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	12800	42.61	545408	0	
NQ2J	EQUITY	FLR	FLUOR CORP	'343412102	2700	46.55	125685	0	
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	41100	30.12	1237932	0	
NQ2J	EQUITY	EP	EL PASO CORP	'28336L109	19000	17.48	332120	0	
NQ2J	EQUITY	USB	US BANCORP	'902973304	22100	23.54	520234	0	
NQ2J	EQUITY	RTN	RAYTHEON COMPANY	'755111507	2300	40.87	94001	0	
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	4600	33.88	155848	0	
NQ2J	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	12600	33.58	423108	0	
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	7200	37.6	270720	0	
NQ2J	EQUITY	JOY	JOY GLOBAL INC	'481165108	2000	62.38	124760	0	
NQ2J	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3400	53.5	181900	0	
NQ2J	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	3600	37.27	134172	0	
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	20400	92.52	1887408	0	
NQ2J	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	3400	22.67	77078	0	
NQ2J	EQUITY	X	UNITED STATES STEEL CORP	'912909108	2900	22.01	63829	0	
NQ2J	EQUITY	MMM	3M CO	'88579Y101	9900	71.79	710721	0	
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	3600	49.39	177804	0	
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	11800	12.45	146910	0	
NQ2J	EQUITY	COP	CONOCOPHILLIPS	'20825C104	8100	63.32	512892	0	
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	12500	19.62	245250	0	
NQ2J	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	1200	55.7	66840	0	
NQ2J	EQUITY	KMX	CARMAX INC	'143130102	11500	23.85	274275	0	
NQ2J	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	400	115.08	46032	0	
NQ2J	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	29600	20.9	618640	0	
NQ2J	EQUITY	CCL	CARNIVAL CORP	'143658300	9000	30.3	272700	0	
NQ2J	EQUITY	PCLN	PRICELINE.COM INC	'741503403	800	449.46	359568	0	
NQ2J	EQUITY	LINTA	LIBERTY INTERACTIVE CORP	'53071M104	8200	14.77	121114	0	
NQ2J	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	1300	317.16	412308	0	
NQ2J	EQUITY	WU	WESTERN UNION CO	'959802109	10400	15.29	159016	0	
NQ2J	EQUITY	FSLR	FIRST SOLAR INC	'336433107	400	63.21	25284	0	
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	16100	24.53	394933	0	
NQ2J	EQUITY	NYX	NYSE EURONEXT	'629491101	5500	23.24	127820	0	
NQ2J	EQUITY	M	MACY S INC	'55616P104	9100	26.32	239512	0	
NQ2J	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	5400	22.94	123876	0	
NQ2J	EQUITY	CME	CME GROUP INC	'12572Q105	1300	246.4	320320	0	
NQ2J	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	1400	71.14	99596	0	
NQ2J	EQUITY	ASML	ASML HOLDING NV NY REG SHS	'N07059186	2100	34.54	72534	0	
NQ2J	EQUITY	IVZ	INVESCO LTD	'G4918T108	8500	15.51	131835	0	
NQ2J	EQUITY	CPN	CALPINE CORP	'131347304	9500	14.08	133760	0	
NQ2J	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	3700	85.72	317164	0	
NQ2J	EQUITY	ACE	ACE LTD	'H0023R105	3000	60.6	181800	0	
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS C	'25470F302	5250	35.15	184537.5	0	
NQ2J	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	2300	51.17	117691	0	
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	1100	38.43	42273	0	
NQ2J	EQUITY	EQT	EQT CORP	'26884L109	2300	53.36	122728	0	
NQ2J	EQUITY	TWC	TIME WARNER CABLE	'88732J207	4571	62.67	286464.57	0	
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	14200	29.97	425574	0	
NQ2J	EQUITY	NE	NOBLE CORP	'H5833N103	4900	29.35	143815	0	
NQ2J	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	13200	28.09	370788	0	
NQ2J	EQUITY	SU	SUNCOR ENERGY INC	'867224107	4400	25.44	111936	0	
NQ2J	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	5700	52.68	300276	0	
NQ2J	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	7200	46.12	332064	0	
NQ2J	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	29104	32.71	951991.84	0	
NQ2J	EQUITY	DG	DOLLAR GENERAL CORP	'256677105	7000	37.76	264320	0	
NQ2J	EQUITY	DTV	DIRECTV CLASS A	'25490A101	8500	42.25	359125	0	
NQ2J	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	11700	71.04	831168	0	
NQ2J	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	1100	49.1	54010	0	
NQ2J	EQUITY	LYB	LYONDELLBASELL INDU CL A	'N53745100	2300	24.43	56189	0	

NQ2J	EQUITY	GGP	GENERAL GROWTH PROPERTIES	'370023103	3400	12.1	41140	0	
NQ2J	EQUITY	GM	GENERAL MOTORS CO	'37045V100	10300	20.18	207854	0	
NQ2J	EQUITY	MMI	MOTOROLA MOBILITY HOLDINGS I	'620097105	3250	37.78	122785	0	
NQ2J	EQUITY	HCA	HCA HOLDINGS INC	'40412C101	5600	20.16	112896	0	
NQ2J	EQUITY	TEL	TE CONNECTIVITY LTD	'H84989104	10725	28.14	301801.5	0	
NQ2J	EQUITY	COV	COVIDIEN PLC	'G2554F113	7725	44.1	340672.5	0	
NQ2J	EQUITY	C	CITIGROUP INC	'172967424	26120	25.62	669194.4	0	
NQ2J	EQUITY	PLD	PROLOGIS INC	'74340W103	3989	24.25	96733.25	0	
NQ2J	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	3600	27.06	97416	0	
NQ2J	EQUITY	CBG	CBRE GROUP INC A	'12504L109	6900	13.46	92874	0	
NQ2L	FIXED INCOME		LANDRY S RESTAURANT INC	'51508LAS2	525000	100.5	527625	11.625	12/1/2015
NQ2L	FIXED INCOME		CNO FINANCIAL GROUP INC	'12621EAD5	1100000	103.5	1138500	9	1/15/2018
NQ2L	FIXED INCOME	CHTR.I	CCO HLDGS LLC/CAP CORP	'1248EPAL7	600000	101.75	610500	7.875	4/30/2018
NQ2L	FIXED INCOME		FIDELITY NATIONAL INFORM	'31620MAD8	850000	104	884000	7.875	7/15/2020
NQ2L	FIXED INCOME		NRG ENERGY INC	'629377BL5	625000	93	581250	7.625	1/15/2018
NQ2L	FIXED INCOME	KEM.GF	KEMET CORP	'488360AF5	1325000	105	1391250	10.5	5/1/2018
NQ2L	FIXED INCOME	ALR.AJ	ALERE INC	'01449JAE5	900000	90.5	814500	8.625	10/1/2018
NQ2L	FIXED INCOME	ONEX36	SPIRIT AEROSYSTEMS INC	'85205TAD2	725000	99.75	723187.5	6.75	12/15/2020
NQ2L	FIXED INCOME		BI LO LLC/BI LO FIN CORP	'088611AA6	1450000	97	1406500	9.25	2/15/2019
NQ2L	FIXED INCOME	AZAT36	LANTHEUS MEDICAL IMAGING	'516545AC4	1150000	91	1046500	9.75	5/15/2017
NQ2L	FIXED INCOME	CACC.A	CREDIT ACCEPTANC	'225310AD3	675000	98.5	664875	9.125	2/1/2017
NQ2L	CASH		US DOLLAR	'USD	-102173.12	1	-102173.12	0	
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	6487991.25	100	6487991.25	0.078524	12/31/2030
NQ2L	FIXED INCOME	GEN370	MIRANT MID ATLANTIC TRST	'60467MAB7	894325.05	102	912211.55	9.125	6/30/2017
NQ2L	FIXED INCOME	BTH.GB	BLYTH INC	'09643PAB4	1000000	101.5	1015000	5.5	11/1/2013
NQ2L	FIXED INCOME		CHOCTAW RESORT DEVEL ENT	'17037NAC4	812000	60.25	489230	7.25	11/15/2019
NQ2L	FIXED INCOME		TENASKA OKLAHOMA	'88031TAA2	198279.22	93.459	185309.78	6.528	12/30/2014
NQ2L	FIXED INCOME		KNOWLEDGE LEARNING CTR	'49926AAA3	500000	95	475000	7.75	2/1/2015
NQ2L	FIXED INCOME	STNA.G	STANADYNE CORP	'852862AB7	750000	94	705000	10	8/15/2014
NQ2L	FIXED INCOME	DLLR.G	NATIONAL MONEY MART CO	'637004AC6	1575000	102.5	1614375	10.375	12/15/2016
NQ2L	FIXED INCOME		OXEA FINANCE/CY SCA	'69138WAA7	783000	97.25	761467.5	9.5	7/15/2017
NQ2L	FIXED INCOME	DFT.GD	DUPONT FABROS TECH LP	'26613TAC4	1000000	103.5	1035000	8.5	12/15/2017
NQ2L	FIXED INCOME		ICAHN ENTERPRISES/FIN	'451102AH0	1300000	99.625	1295125	8	1/15/2018
NQ2L	FIXED INCOME		GENERAL MARITIME CORP	'370290AF5	950000	35.75	339625	12	11/15/2017
NQ2L	FIXED INCOME	KKR368	ACCELLENT INC	'00430XAD9	1325000	95.25	1262062.5	8.375	2/1/2017
NQ2L	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GE9	700000	100.5	703500	8.875	9/1/2017
NQ2L	FIXED INCOME	MANT.A	MANTECH INTERNATIONAL CO	'564563AB0	1025000	99	1014750	7.25	4/15/2018
NQ2L	FIXED INCOME	CCMO36	CLEAR CHANNEL WORLDWIDE	'18451QAD0	350000	102.25	357875	9.25	12/15/2017
NQ2L	FIXED INCOME	CCMO36	CLEAR CHANNEL WORLDWIDE	'18451QAC2	175000	101.5	177625	9.25	12/15/2017
NQ2L	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	1300000	104.125	1353625	8.625	9/15/2017
NQ2L	FIXED INCOME		METROPICS WIRELESS INC	'591709AK6	725000	97	703250	7.875	9/1/2018
NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AB8	1000000	98.75	987500	6.25	3/1/2015
NQ2L	FIXED INCOME		BLOCK COMMUNICATIONS INC	'093645AD1	550000	100.25	551375	8.25	12/15/2015
NQ2L	FIXED INCOME	ELN.GT	ELAN FIN PLC/ELAN FIN CP	'284138AM6	750000	103.5	776250	8.75	10/15/2016
NQ2L	FIXED INCOME		HCA INC	'404121AC9	1450000	97.75	1417375	6.5	2/15/2020
NQ2L	FIXED INCOME		FIESTA RESTAURANT GROUP	'31660BAA9	925000	97.25	899562.5	8.875	8/15/2016
NQ2L	FIXED INCOME	GFF.GE	GRIFFON CORPORATION	'398433AF9	725000	88.25	639812.5	7.125	4/1/2018
NQ2L	FIXED INCOME	SHG.GG	SHERIDAN GROUP INC/THE	'823777AH0	750000	86	645000	12.5	4/15/2014
NQ2L	FIXED INCOME		CASE NEW HOLLAND INC	'147446AR9	700000	106.5	745500	7.875	12/1/2017
NQ2L	FIXED INCOME		HORIZON LINES INC 1ST LIEN	'9755ASII0	1250000	100	1250000	11	9/1/2016
NQ2L	FIXED INCOME		ALERIS INTL INC	'014477AL7	500000	89.75	448750	7.625	2/15/2018
NQ2L	FIXED INCOME	DAL.SF	DELTA AIR LINES 2010 2B	'247817AA7	900000	91.5	823500	6.75	5/23/2017
NQ2L	FIXED INCOME	SEVE.A	SEVERSTAL COLUMBUS LLC	'818149AB2	650000	102	663000	10.25	2/15/2018
NQ2L	FIXED INCOME		CREDIT ACCEPTANC	'225310AE1	550000	98.25	540375	9.125	2/1/2017
NQ2L	FIXED INCOME		NISKA GAS STORAGE US/CAN	'654679AB5	625000	99	618750	8.875	3/15/2018
NQ2L	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XAR5	300000	93	279000	6.5	7/15/2016
NQ2L	FIXED INCOME		HUNTINGTON INGALLS INDUS	'446413AA4	1475000	93	1371750	6.875	3/15/2018
NQ2L	FIXED INCOME		HYVA GLOBAL BV	'44890CAA2	450000	79	355500	8.625	3/24/2016
NQ2L	FIXED INCOME		LIMITED BRANDS INC	'532716AT4	750000	100.75	755625	6.625	4/1/2021
NQ2L	FIXED INCOME		INTELSAT JACKSON HLDG	'45824TAD7	1100000	92.75	1020250	7.25	4/1/2019
NQ2L	FIXED INCOME		APERAM	'03754HAB0	500000	88	440000	7.375	4/1/2016
NQ2L	FIXED INCOME		APERAM	'03754HAA2	950000	87	826500	7.75	4/1/2018
NQ2L	FIXED INCOME		KENNEDY WILSON INC	'489399AB1	850000	93.25	792625	8.75	4/1/2019
NQ2L	FIXED INCOME		PENN VIRGINIA CORP	'707882AC0	500000	92.5	462500	7.25	4/15/2019
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AC0	500000	103	515000	8.625	4/15/2020
NQ2L	FIXED INCOME		PRODUCTION RES GROUP	'74308TAA8	600000	90.25	541500	8.875	5/1/2019
NQ2L	FIXED INCOME	MRQC.G	MARQUETTE TRANS CO/FINAN	'57161AAC6	750000	96.375	722812.5	10.875	1/15/2017
NQ2L	FIXED INCOME	SQTW.A	SQUARETWO FINANCIAL CORP	'85224CAB0	950000	95	902500	11.625	4/1/2017
NQ2L	FIXED INCOME		CMA CGM	'189909AC8	500000	40.5	202500	8.5	4/15/2017
NQ2L	FIXED INCOME		IPAYMENT INC	'46262EAC9	1600000	91.5	1464000	10.25	5/15/2018
NQ2L	FIXED INCOME		FGI HOLDING CO INC	'30250KAC3	1175000	97.5	1145625	11.25	10/1/2015
NQ2L	FIXED INCOME		SENSATA TECHNOLOGIES BV	'81725WAF0	475000	95	451250	6.5	5/15/2019
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AG1	725000	92	667000	6.5	5/15/2019
NQ2L	FIXED INCOME		NRG ENERGY INC	'629377BQ4	400000	91.5	366000	7.875	5/15/2021
NQ2L	FIXED INCOME	ANPL.G	ANGIOTECH PHARMACEUTICAL	'034918AH5	1525000	82	1250500	5	12/1/2013
NQ2L	FIXED INCOME		THOMPSON CREEK METALS CO	'884768AA0	375000	90	337500	7.375	6/1/2018
NQ2L	FIXED INCOME		HUGHES SATELLITE SYSTEMS	'268520AC7	375000	96.25	360937.5	7.625	6/15/2021
NQ2L	FIXED INCOME		HUGHES SATELLITE SYSTEMS	'268520AA1	350000	96.25	336875	6.5	6/15/2019
NQ2L	FIXED INCOME		CRICKET COMMUNICATIONS I	'226566AN7	450000	86	387000	7.75	10/15/2020
NQ2L	FIXED INCOME		CHRYSLER GP/CG CO ISSUER	'17121EAC1	2050000	77	1578500	8.25	6/15/2021
NQ2L	FIXED INCOME		BERRY PLASTICS CORP	'085790AU7	1825000	85	1551250	9.5	5/15/2018
NQ2L	FIXED INCOME		EXCO RESOURCES INC	'269279AD7	1500000	88	1320000	7.5	9/15/2018
NQ2L	FIXED INCOME		APIRIA HEALTHCARE GROUP I	'037933AE8	725000	96	696000	11.25	11/1/2014

NQ2L	FIXED INCOME		APRIA HEALTHCARE GROUP I	'037933AG3	625000	92	575000	12.375	11/1/2014
NQ2L	FIXED INCOME		ENERGY TRANSFER EQUITY	'29273VAC4	1375000	102.75	1412812.5	7.5	10/15/2020
NQ2L	FIXED INCOME	PBH.AC	PRESTIGE BRANDS INC	'74112BAE5	575000	102	586500	8.25	4/1/2018
NQ2L	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XAL8	875000	92.125	806093.75	6.75	10/1/2017
NQ2L	FIXED INCOME	XPRZ.A	EXPRESS LLC/EXPRESS FIN	'30218AAB8	950000	105	997500	8.75	3/1/2018
NQ2L	FIXED INCOME		TEXAS PETROCHEMICAL CORP	'87263GAA1	500000	98	490000	8.25	10/1/2017
NQ2L	FIXED INCOME	GEQY.A	GEOEYE INC	'37250WAD0	575000	101	580750	8.625	10/1/2016
NQ2L	FIXED INCOME		DAVITA INC	'23918KAL2	950000	96	912000	6.375	11/1/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959GAA8	1000000	93	930000	7.125	4/15/2019
NQ2L	FIXED INCOME	ELN.GS	ELAN FIN PLC/ELAN FIN CP	'284138AK0	750000	103.5	776250	8.75	10/15/2016
NQ2L	FIXED INCOME	RGNC.G	REGENCY ENERGY PARTNERS	'75886AAE8	500000	103	515000	6.875	12/1/2018
NQ2L	FIXED INCOME		PETROHAWK ENERGY CORP	'716495AL0	575000	114.25	656937.5	7.25	8/15/2018
NQ2L	FIXED INCOME	TPPS.G	TOPS HLDG CORP/TOPS MKTS	'89078WBAB5	975000	100	975000	10.125	10/15/2015
NQ2L	FIXED INCOME		SIMMONS FOODS INC	'828732AA5	875000	86.5	756875	10.5	11/1/2017
NQ2L	FIXED INCOME		FRAC TECH SVCS/FRAC TECH	'35168XAA9	1000000	101.5	1015000	7.125	11/15/2018
NQ2L	FIXED INCOME		SENECA GAMING CORP	'817082AF7	850000	96.25	818125	8.25	12/1/2018
NQ2L	FIXED INCOME		CALFRAC HOLDINGS LP	'12958RAC1	625000	94.5	590625	7.5	12/1/2020
NQ2L	FIXED INCOME		GENESIS ENERGY LP/GENESI	'37185LAA0	650000	95	617500	7.875	12/15/2018
NQ2L	FIXED INCOME		DAVE + BUSTER S INC	'23833NAG9	600000	99.25	595500	11	6/1/2018
NQ2L	FIXED INCOME		WIND ACQUISITION FIN SA	'97314XAF1	1200000	85.375	1024500	7.25	2/15/2018
NQ2L	FIXED INCOME		OMEGA HLTHCARE INVESTORS	'681936AV2	500000	101	505000	7.5	2/15/2020
NQ2L	FIXED INCOME		FGI OPERATING CO INC	'30250XAA9	506000	104	526240	10.25	8/1/2015
NQ2L	FIXED INCOME		SEAGATE HDD CAYMAN	'81180WAB7	1750000	98	1715000	7.75	12/15/2018
NQ2L	FIXED INCOME		CEVA GROUP PLC	'125182AC9	700000	92.5	647500	8.375	12/1/2017
NQ2L	FIXED INCOME		SERVICEMASTER COMPANY	'81760NAE9	1000000	101	1010000	10.75	7/15/2015
NQ2L	FIXED INCOME		CATALINA MARKETING CORP	'148867AA2	650000	96.5	627250	10.5	10/1/2015
NQ2L	FIXED INCOME		APTALIS PHARMA INC	'05454RAG5	250000	101	252500	12.75	3/1/2016
NQ2L	FIXED INCOME	RYI367	RYERSON INC	'78375PAL1	1050000	100	1050000	12	11/1/2015
NQ2L	FIXED INCOME		SUPERVALU INC	'868536AT0	1100000	94.5	1039500	8	5/1/2016
NQ2L	FIXED INCOME		RELIANCE INTERMEDIATE HO	'759479AA6	975000	105	1023750	9.5	12/15/2019
NQ2L	FIXED INCOME	ALR.AE	ALERE INC	'46126PAG1	575000	94.5	543375	7.875	2/1/2016
NQ2L	FIXED INCOME		DISH DBS CORP	'25470XAB1	1350000	102	1377000	7.875	9/1/2019
NQ2L	FIXED INCOME		CEQUEL COM HLDG I/CAP CP	'15672WAA2	1000000	99	990000	8.625	11/15/2017
NQ2L	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	650000	105	682500	8.875	6/30/2017
NQ2L	FIXED INCOME		UR MERGER SUB CORP	'911365AU8	1350000	103.75	1400625	9.25	12/15/2019
NQ2L	FIXED INCOME		ESSAR STEEL ALGOMA INC	'29667WAA0	975000	88.5	862875	9.375	3/15/2015
NQ2L	FIXED INCOME		WENDY S RESTAURANTS LLC	'95058TAB3	1325000	105.25	1394562.5	10	7/15/2016
NQ2L	FIXED INCOME	AAMR36	AMERICAN AIRLINES INC	'023771R75	540486.07	104	562105.51	13	8/1/2016
NQ2L	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	600000	102.5	615000	9.5	5/15/2016
NQ2L	FIXED INCOME		STONE ENERGY CORP	'861642AK2	1025000	94	963500	8.625	2/1/2017
NQ2L	FIXED INCOME		WINDSTREAM CORP	'97381WAJ3	625000	101.25	632812.5	7.875	11/1/2017
NQ2L	FIXED INCOME	SOA368	SOLUTIONA INC	'834376AL9	825000	105.25	868312.5	7.875	3/15/2020
NQ2L	FIXED INCOME		US STEEL CORP	'912909AF5	480000	90	432000	7.375	4/1/2020
NQ2L	FIXED INCOME		FERRELLGAS PARTNERS LP	'315295AE5	569000	97	551930	8.625	6/15/2020
NQ2L	FIXED INCOME		INTEGRA TELECOM	'45823WAA7	900000	88.5	796500	10.75	4/15/2016
NQ2L	FIXED INCOME		C+S GROUP ENTERPRISES LL	'12467AAA6	1125000	100.5	1130625	8.375	5/1/2017
NQ2L	FIXED INCOME		INEOS FINANCE PLC	'44984WAA5	300000	95	285000	9	5/15/2015
NQ2L	FIXED INCOME	SGS.AB	STREAM GLOBAL SERVICES I	'86323MAB6	1000000	102.25	1022500	11.25	10/1/2014
NQ2L	FIXED INCOME		OMNICARE INC	'681904AM0	750000	102	765000	7.75	6/1/2020
NQ2L	FIXED INCOME	LNK.GG	LANDRY S RESTAURANT INC	'51508LAK9	925000	100.5	929625	11.625	12/1/2015
NQ2L	FIXED INCOME		HEXION US FIN/NOVA SCOTI	'428303AJ0	750000	82.5	618750	8.875	2/1/2018
NQ2L	FIXED INCOME	MPM368	MOMENTIVE PERFORMANCE	'60877UAT4	900000	102	918000	12.5	6/15/2014
NQ2L	FIXED INCOME		PHIBRO ANIMAL HEALTH COR	'71742QAQ9	1100000	97.75	1075250	9.25	7/1/2018
NQ2L	FIXED INCOME		TOYS R US PROPERTY CO I	'89236LAB8	850000	105.75	898875	10.75	7/15/2017
NQ2L	FIXED INCOME		BON TON DEPT STORES	'09776NAB8	1000000	80	800000	10.25	3/15/2014
NQ2L	FIXED INCOME	AP0366	METALS USA INC	'591324AJ7	700000	101.75	712250	11.125	12/1/2015
NQ2L	FIXED INCOME	AP0366	AFFINION GROUP INC	'00828DAJ0	1350000	78	1053000	11.5	10/15/2015
NQ2L	FIXED INCOME	HEQUP.	H+E EQUIPMENT SERVICES	'404030AC2	775000	96	744000	8.375	7/15/2016
NQ2L	FIXED INCOME	HNT.GB	HEALTH NET INC	'422248AA2	1850000	103.25	1910125	6.375	6/1/2017
NQ2L	FIXED INCOME		TUBE CITY IMS CORP	'89855VAB6	1100000	95.5	1050500	9.75	2/1/2015
NQ2L	FIXED INCOME		HARLAND CLARKE HOLDINGS	'412690AB5	1425000	74	1054500	9.5	5/15/2015
NQ2L	FIXED INCOME	QBRC36	QUEBECOR MEDIA	'74819RAK2	500000	99.75	498750	7.75	3/15/2016
NQ2L	FIXED INCOME		SEARS HOLDING CORP	'812350AE6	800000	82.5	660000	6.625	10/15/2018
NQ2L	FIXED INCOME		EXIDE TECHNOLOGIES	'302051AQ0	1425000	93	1325250	8.625	2/1/2018
NQ2L	FIXED INCOME	BHP369	PETROHAWK ENERGY CORP	'716495AN6	475000	113.5	539125	6.25	6/1/2019
NQ2L	FIXED INCOME		IRON MOUNTAIN INC	'46284PAN4	1050000	99.25	1042125	7.75	10/1/2019
NQ2L	FIXED INCOME		XERIUM TECHNOLOGIES INC	'98416JAA8	575000	85	488750	8.875	6/15/2018
NQ2L	FIXED INCOME	RGNC.G	REGENCY ENERGY PARTNERS	'75886AAF5	575000	100.5	577875	6.5	7/15/2021
NQ2L	FIXED INCOME		LEVEL 3 FINANCING INC	'527297AA3	1075000	88.375	950031.25	8.125	7/1/2019
NQ2L	FIXED INCOME	CMCO.G	COLUMBUS MCKINNON CORP	'199333AJ4	500000	97	485000	7.875	2/1/2019
NQ2L	FIXED INCOME	HEP.GE	HOLLY ENERGY PARTNERS LP	'435765AD4	500000	104.5	522500	8.25	3/15/2018
NQ2L	FIXED INCOME		AUDATEX NORTH AMERICA IN	'05070GAA6	925000	99.25	918062.5	6.75	6/15/2018
NQ2L	FIXED INCOME		ORION ENGINEERED CARBONS	'497125AA2	1100000	90.5	995500	9.625	6/15/2018
NQ2L	FIXED INCOME		ENTERTAINMENT PROPERTIES	'29380TAS4	950000	107	1016500	7.75	7/15/2020
NQ2L	FIXED INCOME		AMC NETWORKS INC	'00164VAA1	550000	102.5	563750	7.75	7/15/2021
NQ2L	FIXED INCOME		HARBINGER GROUP INC	'41146AAC0	1300000	97.5	1267500	10.625	11/15/2015
NQ2L	FIXED INCOME	CHMT36	CHEMTURA CORP	'163893AC4	675000	98	661500	7.875	9/1/2018
NQ2L	FIXED INCOME	CLW.GE	CLEARWATER PAPER CORP	'18538RAE3	700000	99.25	694750	7.125	11/1/2018
NQ2L	FIXED INCOME	ES.AC	ENERGYSOLUTIONS INC/LLC	'292757AB7	1418000	100	1418000	10.75	8/15/2018
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAP6	1100000	97.5	1072500	9.25	12/15/2017
NQ2L	FIXED INCOME	EQIX.A	EQUINIX INC	'29444UAK2	650000	99.625	647562.5	7	7/15/2021
NQ2L	FIXED INCOME		ROTECH HEALTHCARE INC	'778669AH4	625000	80.75	504687.5	10.5	3/15/2018
NQ2L	FIXED INCOME		EXAMWORKS GROUP INC	'30066AAA3	925000	93.5	864875	9	7/15/2019

NQ2L	FIXED INCOME		SUNCOKE ENERGY INC	'86722AAA1	600000	97.75	586500	7.625	8/1/2019
NQ2L	FIXED INCOME	HRG369	SPECTRUM BRANDS INC	'84762LAG0	1175000	106.5	1251375	9.5	6/15/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959HAA6	475000	96.5	458375	7.875	8/15/2019
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959HAB4	725000	88	638000	9.875	8/15/2019
NQ2L	FIXED INCOME		PRECISION DRILLING CORP	'740212AD7	500000	98.5	492500	6.5	12/15/2021
NQ2M	FIXED INCOME		US TREASURY N/B	'912828QT0	770000	106.375	819087.5	2.375	6/30/2018
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B0964LI18	900000	145.628137	1310653.23	3.25	7/4/2015
NQ2M	FIXED INCOME		EUROPEAN INVESTMENT BANK	'B0WV8KII5	150000000	1.359506	2039258.56	1.9	1/26/2026
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'B1405YII5	430000000	1.389233	5973703.04	2	5/9/2016
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'B1G0JZII4	5200000	29.944238	1557100.36	5.25	10/25/2017
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B1HNZPII7	3000000	150.914436	4527433.07	3.75	1/4/2017
NQ2M	FIXED INCOME		EUROPEAN INVESTMENT BANK	'B1N313II0	170000000	1.395239	2371905.81	2.15	1/18/2027
NQ2M	FIXED INCOME		LANDWIRTSCH. RENTENBANK	'B0ZNTWII1	900000	106.055	954495	5	2/15/2013
NQ2M	FIXED INCOME		LLOYDS TSB BANK PLC	'B2Q1C2II9	202000	106.645038	215422.98	5.625	3/5/2018
NQ2M	FIXED INCOME		HSBC HOLDINGS PLC	'B2QBQ6II3	1350000	136.363697	1840909.91	6.25	3/19/2018
NQ2M	FIXED INCOME		ING BANK NV	'B39GWZII8	960000	121.880044	1170048.42	6.125	5/29/2023
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B39QCFII2	1000000	157.804066	1578040.66	4.25	7/4/2018
NQ2M	FIXED INCOME		REPUBLIC OF POLAND	'914AHMII9	630000	144.185809	908370.6	5.625	6/20/2018
NQ2M	FIXED INCOME		JAPAN 296 (10 YR ISSUE)	'B3D0G2II9	200000000	1.3791	2758199.27	1.5	9/20/2018
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'B3DXQMII2	6400000	29.842133	1909896.53	5.5	10/25/2019
NQ2M	FIXED INCOME		US TREASURY N/B	'912828JZ4	250000	103.25	258125	1.75	1/31/2014
NQ2M	FIXED INCOME		ING BANK NV	'N31288AC2	1070000	104.53405	1118514.34	3.9	3/19/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828KT6	1120000	106.805	1196216	2.375	3/31/2016
NQ2M	FIXED INCOME		BUNDESOBLIGATION	'B3P218II5	2600000	139.657571	3631096.85	2.25	4/11/2014
NQ2M	FIXED INCOME		KINGDOM OF DENMARK	'B3DPFQII2	1030000	100.28	1032884	2.75	11/15/2011
NQ2M	FIXED INCOME		TELEFONICA EMISIONES SAU	'87938WAH6	510000	98.152	500575.2	5.877	7/15/2019
NQ2M	FIXED INCOME		US TREASURY N/B	'912828LJ7	4300000	115.156	4951708	3.625	8/15/2019
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'B66TG6II5	1500000	141.247486	2118712.29	2.75	1/15/2015
NQ2M	FIXED INCOME		STATE OF QATAR	'74727PAK7	1850000	110	2035000	5.25	1/20/2020
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'939YXEII8	1500000	136.102066	2041530.99	1.75	1/15/2013
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'B4NCHTII0	400000	162.734814	650939.26	3.75	1/15/2042
NQ2M	FIXED INCOME		JAPAN 308(10 YR ISSUE)	'B5VRB5II3	370000000	1.347911	4987271.67	1.3	6/20/2020
NQ2M	FIXED INCOME		JAPAN 309 (10 YR ISSUE)	'B40NS1II0	200000000	1.326271	2652542.81	1.1	6/20/2020
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'985HFEEI8	2900000	138.517126	4016996.66	2.25	9/4/2020
NQ2M	FIXED INCOME		US TREASURY N/B	'912828NW6	3090000	103.875	3209737.5	1.875	8/31/2017
NQ2M	FIXED INCOME		JAPAN 91(5 YEAR ISSUE)	'B3RYDCII1	400000000	1.303425	5213700.05	0.4	9/20/2015
NQ2M	FIXED INCOME		BUNDESOBLIGATION	'985SELI19	180000	138.14145	248654.61	1.75	10/9/2015
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'983DFPII4	2600000	142.186676	3696853.58	2.5	1/4/2021
NQ2M	FIXED INCOME		US TREASURY N/B	'912828PT1	4900000	108.195	5301555	2.625	1/31/2018
NQ2M	FIXED INCOME		US TREASURY N/B	'912828PX2	2300000	115.523	2657029	3.625	2/15/2021
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'982VNEII1	33130000	7.224787	2393571.98	6.5	6/10/2021
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'B683R6II1	1400000	145.473842	2036633.78	3.25	7/15/2021
NQ2M	FIXED INCOME		BUNDESOBLIGATION	'B4M1LDII5	2400000	143.756465	3450155.17	2.75	4/8/2016
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B63GF4II5	500000	149.73374	748668.7	3.25	7/4/2021
NQ2M	FIXED INCOME		BUNDESSCHATZANWEISUNGEN	'977DBWII1	1253815	136.866835	1716056.9	1.75	6/14/2013
NQ2M	FIXED INCOME		US TREASURY N/B	'912828QS2	1750000	100.969	1766957.5	0.75	6/15/2014
NQ2M	CASH		POLISH ZLOTY	'PLN	527850.99	0.303882	160404.46	0	
NQ2M	CASH		POUND STERLING	'GBP	8.8	1.5578	13.71	0	
NQ2M	CASH		MEXICAN PESO (NEW)	'MXN	0.01	0.072308	0	0	
NQ2M	CASH		US DOLLAR	'USD	13300	1	13300	0	
NQ2M	CASH		EURO CURRENCY	'EUR	-1792034.96	1.3417	-2404373.62	0	
NQ2M	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1142161.51	100	1142161.51	0.078524	12/31/2030
NQ2M	FIXED INCOME		TELEFONICA EUROPE BV	'879385AD4	600000	111.871	671226	8.25	9/15/2030
NQ2M	FIXED INCOME		DEVELOPMENT BK OF JAPAN	'752076II2	200000000	1.364167	2728334.2	1.7	9/20/2022
NQ2M	FIXED INCOME		JAPAN 247(10 YEAR ISSUE)	'660406II2	245000000	1.310223	3210046.7	0.8	3/20/2013
NQ2M	FIXED INCOME		JAPAN 250(10 YEAR ISSUE)	'665123II8	480000000	1.305708	6267400.1	0.5	6/20/2013
NQ2M	FIXED INCOME		JAPAN 252(10 YEAR ISSUE)	'667583II1	285000000	1.316846	3753011.48	1	6/20/2013
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'772286II3	75000000	1.32862	996464.71	1.35	11/26/2013
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'B039PMII3	7330000	31.562288	2313515.73	6.25	10/24/2015
NQ2M	FIXED INCOME		JAPAN 267(10 YEAR ISSUE)	'B064RNI17	250000000	1.342657	3356642.45	1.3	12/20/2014
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'B05MNCII2	14600000	8.179902	1194265.7	9.5	12/18/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828DV9	3920000	112.648	4415801.6	4.125	5/15/2015
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'744194II4	9180000	30.003647	2754334.76	5.75	9/23/2022
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2O	EQUITY		MELLON EB GLOBAL ALPHA 1 FUND	'58899R946	529389.748	151.768302	80344583.15	0	
NQ2O	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	114554.14	100	114554.14	0.078524	12/31/2030
NQ2P	EQUITY		PIMCO ALL ASSET FUND	'69399N905	13536222.59	11.5	155666559.8	0	
NQ2P	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	365.45	100	365.45	0.078524	12/31/2030
NQ2R	EQUITY		PRIME PPTY FD	'741565980	5636.067	11121.09	62679208.35	0	
NQ2R	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	10.45	100	10.45	0.078524	12/31/2030
NQ2R	EQUITY		RREEF AMERICA REIT III INC	'74099N940	509168.641	45.351088	23091351.84	0	
NQ2R	EQUITY		ASLAN REALTY PARTNERS III LLC	'00399R950	4039375	0.200744	810880.3	0	
NQ2R	EQUITY		UBS REAL ESTATE	'94299L924	7421.56	7937.997856	58912327.37	0	
NQ2S	EQUITY	XOXO	XO GROUP INC	'983772I04	2099	8.17	17148.83	0	
NQ2S	EQUITY	ININ	INTERACTIVE INTELLIGENCE GRO	'45841V109	1767	27.15	47974.05	0	
NQ2S	EQUITY	SKUL	SKULLCANDY INC	'83083I104	500	14.13	7065	0	
NQ2S	EQUITY	Z	ZILLOW INC	'98954A107	200	27.35	5470	0	
NQ2S	EQUITY	SXC	SUNCOKE ENERGY INC	'86722A103	900	11	9900	0	
NQ2S	EQUITY	PCO	PENDRELL CORP	'70686R104	12347	2.25	27780.75	0	
NQ2S	EQUITY	FRAN	FRANCESCAS HOLDINGS CORP	'351793I04	500	21.21	10605	0	
NQ2S	EQUITY	AMTG	APOLLO RESIDENTIAL MORTGAGE	'03763V102	900	16.4	14760	0	

NQ25	EQUITY	TNGO	TANGOE INC/CT	'87582Y108	1000	11.31	11310	0
NQ25	EQUITY	CHEF	CHEFS WAREHOUSE INC/THE	'163086101	800	11.76	9408	0
NQ25	EQUITY	WAIR	WESCO AIRCRAFT HOLDINGS INC	'950814103	1100	10.93	12023	0
NQ25	EQUITY	HZNP	HORIZON PHARMA INC	'44047T109	700	6.99	4893	0
NQ25	EQUITY	TEA	TEAVANA HOLDINGS INC	'87819P102	400	20.34	8136	0
NQ25	EQUITY	CJES	C+J ENERGY SERVICES INC	'12467B304	800	16.44	13152	0
NQ25	EQUITY	GTAT	GT ADVANCED TECHNOLOGIES INC	'36191U106	15669	7.02	109996.38	0
NQ25	EQUITY	CARB	CARBONITE INC	'141337105	700	12.04	8428	0
NQ25	EQUITY	DLLR	DFC GLOBAL CORP	'23324T107	5417	21.85	118361.45	0
NQ25	EQUITY	ASTX	ASTEX PHARMACEUTICALS	'04624B103	697	1.92	1338.24	0
NQ25	EQUITY	ALKS	ALKERMES PLC	'G01767105	11779	15.26	179747.54	0
NQ25	EQUITY	DGIT	DIGITAL GENERATION INC	'25400B108	2642	16.95	44781.9	0
NQ25	EQUITY	JCOM	J2 GLOBAL INC	'48123V102	5658	26.9	152200.2	0
NQ25	EQUITY	NAVJ	NAVIDEA BIOPHARMACEUTICALS I	'63937X103	10800	2.96	31968	0
NQ25	EQUITY	MODL	MMODAL INC	'60689B107	4000	7.56	30240	0
NQ25	EQUITY	MUX	MCEWEN MINING INC	'58039P107	13230	4.01	53052.3	0
NQ25	EQUITY	HTSI	HARRIS TEETER SUPERMARKETS I	'41585109	3285	38.99	128082.15	0
NQ25	EQUITY	UPIP	UNWIRED PLANET INC	'91531F103	2652	1.56	4137.12	0
NQ25	EQUITY	IFSIA	INTERFACE INC	'458665304	6589	11.86	78145.54	0
NQ25	EQUITY	FNP	FIFTH + PACIFIC CO INC	'316645100	556	5	2780	0
NQ25	EQUITY	MEET	MEETME INC	'585141104	700	3.44	2408	0
NQ25	EQUITY	BCOR	BLUCORA INC	'095229100	323	8.36	2700.28	0
NQ25	EQUITY	PES	PIONEER ENERGY SERVICES CORP	'723664108	6100	7.18	43798	0
NQ25	EQUITY	EOX	EMERALD OIL INC	'29101U100	3600	2.1	7560	0
NQ25	EQUITY	THRM	GENTHERM INC	'37253A103	2825	12.73	35962.25	0
NQ25	EQUITY	AEGR	AEGERION PHARMACEUTICALS INC	'00767E102	1100	12.67	13937	0
NQ25	EQUITY	PACB	PACIFIC BIOSCIENCES OF CALIF	'69404D108	811	3.21	2603.31	0
NQ25	EQUITY	CHMT	CHEMTURA CORP	'163893209	7400	10.03	74222	0
NQ25	EQUITY	EXAM	EXAMWORKS GROUP INC	'30066A105	3461	10.18	35232.98	0
NQ25	EQUITY	SWSH	SWISHER HYGIENE INC	'870808102	10700	4.05	43335	0
NQ25	EQUITY	TPLM	TRIANGLE PETROLEUM CORP	'89600B201	2200	3.59	7898	0
NQ25	EQUITY	TFM	FRESH MARKET INC/THE	'35804H106	3500	38.16	133560	0
NQ25	EQUITY	PRMW	PRIMO WATER CORP	'74165N105	900	5.64	5076	0
NQ25	EQUITY	KEM	KEMET CORP	'488360207	300	7.15	2145	0
NQ25	EQUITY	SBRA	SABRA HEALTH CARE REIT INC	'78573L106	1100	9.54	10494	0
NQ25	EQUITY	GKNT	GEEKNET INC	'36846Q203	500	20.22	10110	0
NQ25	EQUITY	IPHI	INPHI CORP	'45772F107	2200	8.77	19294	0
NQ25	EQUITY	GNOM	COMPLETE GENOMICS INC	'20454K104	1000	5.87	5870	0
NQ25	EQUITY	PULS	PULSE ELECTRONICS CORP	'74586W106	3983	2.86	11391.38	0
NQ25	EQUITY	ACW	ACCURIDE CORP	'00439T206	400	5.12	2048	0
NQ25	EQUITY	LGND	LIGAND PHARMACEUTICALS CL B	'53220K504	2199	13.68	30082.32	0
NQ25	EQUITY	ARX	AEROFLEX HOLDING CORP	'007767106	2100	9.1	19110	0
NQ25	EQUITY	ZGNX	ZOGENIX INC	'98978L105	3200	1.83	5856	0
NQ25	EQUITY	ANAC	ANACOR PHARMACEUTICALS INC	'032420101	1400	5.7	7980	0
NQ25	EQUITY	TRGP	TARGA RESOURCES CORP	'87612G101	2067	29.75	61493.25	0
NQ25	EQUITY	WD	WALKER + DUNLOP INC	'93148P102	1103	11.62	12816.86	0
NQ25	EQUITY	RNET	RIGNET INC	'766582100	600	16.03	9618	0
NQ25	EQUITY	SWFT	SWIFT TRANSPORTATION CO	'87074U101	2400	6.44	15456	0
NQ25	EQUITY	QADA	QAD INC A	'74727D306	605.443	10.69	6472.19	0
NQ25	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	7752	27.07	209846.64	0
NQ25	EQUITY	RVM	REVETT MINERALS INC	'76150S205	1500	3.86	5790	0
NQ25	EQUITY	AAT	AMERICAN ASSETS TRUST INC	'024013104	3820	17.95	68569	0
NQ25	EQUITY	DMD	DEMAND MEDIA INC	'24802N109	632	8	5056	0
NQ25	EQUITY	EPOC	EPOCRATES INC	'29429D103	726	9.01	6541.26	0
NQ25	EQUITY	TRNX	TORNIER NV	'N87237108	1400	20.49	28686	0
NQ25	EQUITY	NPTN	NEOPHOTONICS CORP	'64051T100	583	6.88	4011.04	0
NQ25	EQUITY	PKT	PROCERA NETWORKS INC	'74269U203	1800	9.6	17280	0
NQ25	EQUITY	PCRX	PACIRA PHARMACEUTICALS INC	'695127100	500	9.93	4965	0
NQ25	EQUITY	ECYT	ENDOCYTE INC	'29269A102	1925	10.6	20405	0
NQ25	EQUITY	IFT	IMPERIAL HOLDINGS INC	'452834104	1543	2.4	3703.2	0
NQ25	EQUITY	GEVO	GEVO INC	'374396109	600	5.57	3342	0
NQ25	EQUITY	FLDM	FLUIDIGM CORP	'34385P108	745	13.93	10377.85	0
NQ25	EQUITY	SNSS	SUNESIS PHARMACEUTICALS INC	'867328601	2800	1.23	3444	0
NQ25	EQUITY	MTRN	MATERION CORP	'576690101	184	22.68	4173.12	0
NQ25	EQUITY	NSP	INSPERITY INC	'45778Q107	2871	22.25	63879.75	0
NQ25	EQUITY	ANN	ANN INC	'035623107	6451	22.84	147340.84	0
NQ25	EQUITY	CSOD	CORNERSTONE ONDEMAND INC	'21925Y103	1200	12.54	15048	0
NQ25	EQUITY	SREV	SERVICESTOURCE INTERNATIONAL	'81763U100	1100	13.21	14531	0
NQ25	EQUITY	MTOR	MERITOR INC	'59001K100	8006	7.06	56522.36	0
NQ25	EQUITY	GNC	GNC HOLDINGS INC CL A	'36191G107	2900	20.12	58348	0
NQ25	EQUITY	BONE	BACTERIN INTERNATIONAL HOLDI	'05644R101	2300	2	4600	0
NQ25	EQUITY	ZIP	ZIPCAR INC	'98974X103	800	18	14400	0
NQ25	EQUITY	TMS	TMS INTERNATIONAL CORP A	'87261Q103	500	7.28	3640	0
NQ25	EQUITY	ELLI	ELLIE MAE INC	'28849P100	900	5.56	5004	0
NQ25	EQUITY	SGNT	SAGENT PHARMACEUTICALS INC	'786692103	700	20.24	14168	0
NQ25	EQUITY	MKTG	RESPONSYS INC	'761248103	1000	10.78	10780	0
NQ25	EQUITY	HMPR	HAMPTON ROADS BANKSHARES INC	'409321502	1000	4.7	4700	0
NQ25	EQUITY	WIFI	BOINGO WIRELESS INC	'09739C102	600	7.15	4290	0
NQ25	EQUITY	RPXC	RPX CORP	'74972G103	1200	20.71	24852	0
NQ25	EQUITY	THR	THERMON GROUP HOLDINGS INC	'88362T103	1100	13.82	15202	0
NQ25	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934602	18400	1.06	19504	0
NQ25	EQUITY	ACTV	ACTIVE NETWORK INC/THE	'00506D100	1300	14.75	19175	0
NQ25	EQUITY	SZYM	SOLAZYME INC	'83415T101	900	9.61	8649	0

NQ2S	EQUITY	AMPE	AMPIO PHARMACEUTICALS INC	'03209T109	2100	6.65	13965	0
NQ2S	EQUITY	RATE	BANKRATE INC	'06647F102	2200	15.21	33462	0
NQ2S	EQUITY	CAVM	CAVIUM INC	'14964U108	5982	27.01	161573.82	0
NQ2S	EQUITY	ICGE	ICG GROUP INC	'44928D108	400	9.21	3684	0
NQ2S	EQUITY	VHS	VANGUARD HEALTH SYSTEMS INC	'922036207	1400	10.16	14224	0
NQ2S	EQUITY	KIOR	KIOR INC CL A	'497217109	800	20.74	16592	0
NQ2S	EQUITY	EXXI	ENERGY XXI BERMUDA	'G10082140	9275	21.45	198948.75	0
NQ2S	EQUITY	IRWD	IRONWOOD PHARMACEUTICALS INC	'46333X108	6291	10.8	67942.8	0
NQ2S	EQUITY	VIAS	VIASYSTEMS GROUP INC	'92553H803	27	17.59	474.93	0
NQ2S	EQUITY	GNRC	GENERAC HOLDINGS INC	'368736104	1048	18.81	19712.88	0
NQ2S	EQUITY	QNST	QUINSTREET INC	'74874Q100	304	10.35	3146.4	0
NQ2S	EQUITY	ECOL	US ECOLOGY INC	'91732J102	1937	15.47	29965.39	0
NQ2S	EQUITY	GLF	GULFMARK OFFSHORE INC CL A	'402629208	500	36.34	18170	0
NQ2S	EQUITY	ANTH	ANTHERA PHARMACEUTICALS INC	'03674U102	2643	4.77	12607.11	0
NQ2S	EQUITY	UNIS	UNILIFE CORP	'90478E103	6282	4.2	26384.4	0
NQ2S	EQUITY	PTX	PERNIX THERAPEUTICS HOLDINGS	'71426V108	500	8.82	4410	0
NQ2S	EQUITY	AVEO	AVEO PHARMACEUTICALS INC	'053588109	3965	15.39	61021.35	0
NQ2S	EQUITY	FNGN	FINANCIAL ENGINES INC	'317485100	4815	18.11	87199.65	0
NQ2S	EQUITY	CALX	CALIX NETWORKS INC	'13100M509	4800	7.8	37440	0
NQ2S	EQUITY	MXL	MAXILINEAR INC CLASS A	'57776J100	1640	6.46	10594.4	0
NQ2S	EQUITY	TPCG	TPC GROUP INC	'89236Y104	900	20.08	18072	0
NQ2S	EQUITY	MERU	MERU NETWORKS INC	'59047Q103	1168	8.15	9519.2	0
NQ2S	EQUITY	BH	BIGLARI HOLDINGS INC	'08986R101	14	296.39	4149.46	0
NQ2S	EQUITY	MUSA	METALS USA HOLDINGS CORP	'59132A104	1178	8.95	10543.1	0
NQ2S	EQUITY	GG5	GLOBAL GEOPHYSICAL SERVICES	'37946S107	1900	7.97	15143	0
NQ2S	EQUITY	ALIM	ALIMERA SCIENCES INC	'016259103	1376	8	11008	0
NQ2S	EQUITY	CDXS	CODEXIS INC	'192005106	2565	4.57	11722.05	0
NQ2S	EQUITY	DVOX	DYNAVOX INC CLASS A	'26817F104	900	3.6	3240	0
NQ2S	EQUITY	SPSC	SPS COMMERCE INC	'78463M107	846	16.29	13781.34	0
NQ2S	EQUITY	CNVO	CONVIO INC	'21257W105	1260	8.41	10596.6	0
NQ2S	EQUITY	SIX	SIX FLAGS ENTERTAINMENT CORP	'83001A102	5200	27.72	144144	0
NQ2S	EQUITY	PLOW	DOUGLAS DYNAMICS INC	'25960R105	1100	12.78	14058	0
NQ2S	EQUITY	EXPR	EXPRESS INC	'30219E103	6867	20.29	139331.43	0
NQ2S	EQUITY	TNAV	TELENAV INC	'879455103	1644	8.87	14582.28	0
NQ2S	EQUITY	RRTS	ROADRUNNER TRANSPORTATION SY	'76973Q105	53	13.72	727.16	0
NQ2S	EQUITY	NOR	NORANDA ALUMINUM HOLDING COR	'65542W107	2964	8.35	24749.4	0
NQ2S	EQUITY	FSR	FLAGSTONE REINSURANCE HOLDIN	'L3466T104	300	7.75	2325	0
NQ2S	EQUITY	AH	ACCRETIVE HEALTH INC	'00438V103	4986	21.23	105852.78	0
NQ2S	EQUITY	RLOC	REACHLOCAL INC	'75525F104	1062	10.87	11543.94	0
NQ2S	EQUITY	OCZ	OCZ TECHNOLOGY GROUP INC	'67086E303	6600	4.85	32010	0
NQ2S	EQUITY	XRM	XERIUM TECHNOLOGIES INC	'98416J118	1199	10.47	12553.53	0
NQ2S	EQUITY	PWER	POWER ONE INC	'73930R102	8132	4.5	36594	0
NQ2S	EQUITY	BSFT	BROADSOFT INC	'11133B409	2800	30.35	84980	0
NQ2S	EQUITY	SPB	SPECTRUM BRANDS HOLDINGS INC	'84763R101	1700	23.62	40154	0
NQ2S	EQUITY	OAS	OASIS PETROLEUM INC	'674215108	7400	22.33	165242	0
NQ2S	EQUITY	ONE	HIGHER ONE HOLDINGS INC	'42983D104	3800	16.27	61826	0
NQ2S	EQUITY	MOTR	MOTRICITY INC	'620107102	3700	1.69	6253	0
NQ2S	EQUITY	HNRG	HALLADOR ENERGY CO	'40609P105	216	8.56	1848.96	0
NQ2S	EQUITY	FN	FABRINET	'G3323L100	2600	18.7	48620	0
NQ2S	EQUITY	GLPW	GLOBAL POWER EQUIPMENT GROUP	'37941P306	1000	23.27	23270	0
NQ2S	EQUITY	QUAD	QUAD GRAPHICS INC	'74730I109	200	18.07	3614	0
NQ2S	EQUITY	RLD	REALD INC	'75604L105	5158	9.35	48227.3	0
NQ2S	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	8700	21.66	188442	0
NQ2S	EQUITY	AMRC	AMERESCO INC CL A	'02361E108	1900	10.16	19304	0
NQ2S	EQUITY	ENV	ENVESTNET INC	'29404K106	2500	10	25000	0
NQ2S	EQUITY	TSRX	TRIUS THERAPEUTICS INC	'89685K100	700	6.3	4410	0
NQ2S	EQUITY	GMAN	GORDMANS STORES INC	'38269P100	500	11.97	5985	0
NQ2S	EQUITY	IL	INTRALINKS HOLDINGS INC	'46118H104	4100	7.51	30791	0
NQ2S	EQUITY	RP	REALPAGE INC	'75606N109	3737	20.45	76421.65	0
NQ2S	EQUITY	ZLCS	ZALICUS INC	'98887C105	7300	0.9806	7158.38	0
NQ2S	EQUITY	SQI	SCIQUEST INC	'80908T101	1300	14.94	19422	0
NQ2S	EQUITY	BGMD	BG MEDICINE INC	'08861T107	500	3.55	1775	0
NQ2S	EQUITY	AMRS	AMYRIS INC	'03236M101	2200	20.24	44528	0
NQ2S	EQUITY	LTXC	LTX CREDENCE CORP	'502403207	2841	5.29	15028.89	0
NQ2S	EQUITY	DLGC	DIALOGIC INC	'25250T100	1600	1.85	2960	0
NQ2S	EQUITY	TOWR	TOWER INTERNATIONAL INC	'891826109	700	10.31	7217	0
NQ2S	EQUITY	BODY	BODY CENTRAL CORP	'09689U102	1500	18.16	27240	0
NQ2S	EQUITY	NTSP	NETSPEND HOLDINGS INC	'64118V106	3100	5.14	15934	0
NQ2S	EQUITY	VRA	VERA BRADLEY INC	'92335C106	2500	36.05	90125	0
NQ2S	EQUITY	BBRG	BRAVO BRIO RESTAURANT GROUP	'10567B109	2400	16.64	39936	0
NQ2S	EQUITY	DIN	DINEEQUITY INC	'254423106	1936	38.49	74516.64	0
NQ2S	EQUITY	MSPD	MINDSPED TECHNOLOGIES INC	'602682205	1931	5.2	10041.2	0
NQ2S	EQUITY	BREW	CRAFT BREW ALLIANCE INC	'224122101	500	5.61	2805	0
NQ2S	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	3299	14.26	47043.74	0
NQ2S	EQUITY	MYRG	MYR GROUP INC/DELAWARE	'55405W104	2417	17.64	42635.88	0
NQ2S	EQUITY	IILG	INTERVAL LEISURE GROUP	'46113M108	5027	13.32	66959.64	0
NQ2S	EQUITY	PMFG	PMFG INC	'69345P103	1965	15.77	30988.05	0
NQ2S	EQUITY	FF	FUTUREFUEL CORP	'36116M106	700	10.4	7280	0
NQ2S	EQUITY	HSNI	HSN INC	'404303109	4929	33.13	163297.77	0
NQ2S	EQUITY	OGXI	ONCOGENEX PHARMACEUTICAL INC	'68230A106	1000	9.8	9800	0
NQ2S	EQUITY	PRIM	PRIMORIS SERVICES CORP	'74164F103	3022	10.46	31610.12	0
NQ2S	EQUITY	CLDX	CELLEDX THERAPEUTICS INC	'15117B103	677	2.285	1546.95	0
NQ2S	EQUITY	DMRC	DIGIMARC CORP	'25381B101	711	25.38	18045.18	0

NQ2S	EQUITY	ZN	ZION OIL + GAS INC	'989696109	2600	1.96	5096	0
NQ2S	EQUITY	WWW	WEB.COM GROUP INC	'94733A104	3700	6.98	25826	0
NQ2S	EQUITY	LOPE	GRAND CANYON EDUCATION INC	'38526M106	3602	16.15	58172.3	0
NQ2S	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	1132	12.87	14568.84	0
NQ2S	EQUITY	CBRL	CRACKER BARREL OLD COUNTRY	'22410J106	2663	40.08	106733.04	0
NQ2S	EQUITY	VRTS	VIRTUS INVESTMENT PARTNERS	'92828Q109	638	53.62	34209.56	0
NQ2S	EQUITY	SAAS	INCONTACT INC	'45336E109	3000	3.45	10350	0
NQ2S	EQUITY		WTS GREENHUNTER	'395990393	110	0	0	0
NQ2S	EQUITY	TSPT	TRANSCPT PHARMACEUTICALS IN	'89354M106	420	6.62	2780.4	0
NQ2S	EQUITY	IDT	IDT CORP CLASS B	'448947507	1600	20.4	32640	0
NQ2S	EQUITY	CSII	CARDIOVASCULAR SYSTEMS INC	'141619106	1900	11.39	21641	0
NQ2S	EQUITY	WG	WILLBROS GROUP INC	'969203108	800	4.17	3336	0
NQ2S	EQUITY	ZAGG	ZAGG INC	'98884U108	2400	9.92	23808	0
NQ2S	EQUITY	AUMN	GOLDEN MINERALS CO	'381119106	2800	7.44	20832	0
NQ2S	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	2263	17.44	39466.72	0
NQ2S	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	4344	19.43	84403.92	0
NQ2S	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	3885	11.92	46309.2	0
NQ2S	EQUITY	SWI	SOLARWINDS INC	'83416B109	7008	22.02	154316.16	0
NQ2S	EQUITY	OPEN	OPENTABLE INC	'68372A104	2904	46.01	133613.04	0
NQ2S	EQUITY	CDE	COEUR D ALENE MINES CORP	'192108504	606	21.44	12992.64	0
NQ2S	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1536	64.41	98933.76	0
NQ2S	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	4476	1.98	8862.48	0
NQ2S	EQUITY	MDSO	MEDIDATA SOLUTIONS INC	'58471A105	2674	16.44	43960.56	0
NQ2S	EQUITY	LOGM	LOGMEIN INC	'54142L109	2556	33.21	84884.76	0
NQ2S	EQUITY	MHR	MAGNUM HUNTER RESOURCES CORP	'55973B102	13969	3.31	46237.39	0
NQ2S	EQUITY	APAGF	APCO OIL AND GAS INTL INC	'60471F109	1159	74.42	86252.78	0
NQ2S	EQUITY	GSM	GLOBE SPECIALTY METALS INC	'37954N206	7790	14.52	113110.8	0
NQ2S	EQUITY	ART	ARTIO GLOBAL INVESTORS INC	'04315B107	3687	7.96	29348.52	0
NQ2S	EQUITY	AONE	A123 SYSTEMS INC	'03739T108	1670	3.44	5744.8	0
NQ2S	EQUITY	IRDM	IRIDIUM COMMUNICATIONS INC	'46269C102	500	6.2	3100	0
NQ2S	EQUITY	SEM	SELECT MEDICAL HOLDINGS CORP	'81619Q105	1100	6.67	7337	0
NQ2S	EQUITY	FNSR	FINISAR CORPORATION	'31787A507	11089	17.54	194501.06	0
NQ2S	EQUITY	REN	RESOLUTE ENERGY CORP	'76116A108	5800	11.36	65888	0
NQ2S	EQUITY	RPTP	RAPTOR PHARMACEUTICAL CORP	'75382F106	6000	4.51	27060	0
NQ2S	EQUITY	ECHO	ECHO GLOBAL LOGISTICS INC	'27875T101	1410	13.3	18753	0
NQ2S	EQUITY	MG	MISTRAS GROUP INC	'60649T107	1789	17.56	31414.84	0
NQ2S	EQUITY	PPHM	PEREGRINE PHARMACEUTICALS	'713661304	6833	1.09	7447.97	0
NQ2S	EQUITY	DOLE	DOLE FOOD CO INC	'256603101	700	10	7000	0
NQ2S	EQUITY	UIS	UNISYS CORP	'909214306	2309	15.69	36228.21	0
NQ2S	EQUITY	ICLK	INTERCLICK INC	'458483203	2200	5.55	12210	0
NQ2S	EQUITY	LMNR	LIMONEIRA CO	'532746104	856	14.28	12223.68	0
NQ2S	EQUITY	VSI	VITAMIN SHOPPE INC	'92849E101	3099	37.44	116026.56	0
NQ2S	EQUITY	ACOM	ANCESTRY.COM INC	'032803108	3965	23.5	93177.5	0
NQ2S	EQUITY	RUE	RUE21 INC	'781295100	1898	22.69	43065.62	0
NQ2S	EQUITY	ARCL	ARCHIPELAGO LEARNING INC	'03956P102	827	8.4	6946.8	0
NQ2S	EQUITY	CLD	CLOUD PEAK ENERGY INC	'18911Q102	1642	16.95	27831.9	0
NQ2S	EQUITY	AT	ATLANTIC POWER CORP	'04878Q863	500	14.19	7095	0
NQ2S	EQUITY	TMH	TEAM HEALTH HOLDINGS INC	'87817A107	3325	16.42	54596.5	0
NQ2S	EQUITY	KRA	KRATON PERFORMANCE POLYMERS	'50077C106	3513	16.18	56840.34	0
NQ2S	EQUITY	NAUH	NATIONAL AMERICAN UNIVERSITY	'63245Q105	1000	7.16	7160	0
NQ2S	EQUITY	LL	LUMBER LIQUIDATORS HOLDINGS	'55003T107	2942	15.1	44424.2	0
NQ2S	EQUITY	SCOR	COMSCORE INC	'20564W105	3993	16.87	67361.91	0
NQ2S	EQUITY	PRO	PROS HOLDINGS INC	'74346Y103	2755	12.89	35511.95	0
NQ2S	EQUITY	SHOR	SHORETEL INC	'825211105	5993	4.98	29845.14	0
NQ2S	EQUITY	IDCC	INTERDIGITAL INC	'45867G101	5582	46.58	260009.56	0
NQ2S	EQUITY	DHX	DICE HOLDINGS INC	'253017107	6133	7.82	47960.06	0
NQ2S	EQUITY	HGG	HHGREGG INC	'42833L108	122	9.75	1189.5	0
NQ2S	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	4124	27.54	113574.96	0
NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	266	14.76	3926.16	0
NQ2S	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS IN	'61022P100	4475	12.13	54281.75	0
NQ2S	EQUITY	REXX	REX ENERGY CORP	'761565100	3755	12.65	47500.75	0
NQ2S	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	3671	5.9	21658.9	0
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS CL A	'864909106	1305	3.73	4867.65	0
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	1616	13.2	21331.2	0
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	6496	21.65	140638.4	0
NQ2S	EQUITY	DMAN	DEMANDTEC INC	'24802R506	3447	6.54	22543.38	0
NQ2S	EQUITY	ZINC	HORSEHEAD HOLDING CORP	'440694305	200	7.42	1484	0
NQ2S	EQUITY	NBS	NEOSTEM INC	'640650305	4559	0.65	2963.35	0
NQ2S	EQUITY	PIP	PHARMATHENE INC	'71714G102	3800	1.76	6688	0
NQ2S	EQUITY	POWR	POWERSECURE INTERNATIONAL IN	'73936N105	275	4.73	1300.75	0
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	4267	59.55	254099.85	0
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	16346	4.73	77316.58	0
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP CLASS A	'26433B107	3794	10.66	40444.04	0
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	3685	17.29	63713.65	0
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	2812	14.62	41111.44	0
NQ2S	EQUITY	GMO	GENERAL MOLY INC	'370373102	7339	2.9	21283.1	0
NQ2S	EQUITY	TGH	TEXTAINER GROUP HOLDINGS LTD	'G8766E109	1406	20.28	28513.68	0
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	2738	15.02	41124.76	0
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY	'26613Q106	2772	19.69	54580.68	0
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	10800	21.14	228312	0
NQ2S	EQUITY	PZN	PZENA INVESTMENT MANAGM CL A	'74731Q103	1030	3.28	3378.4	0
NQ2S	EQUITY	PCXCQ	PATRIOT COAL CORP	'70336T104	10600	8.46	89676	0
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	2879	6.01	17302.79	0

NQ2S	EQUITY	AREX	APPROACH RESOURCES INC	'03834A103	2000	16.99	33980	0	
NQ2S	EQUITY	APEI	AMERICAN PUBLIC EDUCATION	'02913V103	2233	34	75922	0	
NQ2S	EQUITY	ENSG	ENSIGN GROUP INC/THE	'29358P101	2070	23.11	47837.7	0	
NQ2S	EQUITY	ES	ENERGYSOLUTIONS INC	'292756202	1800	3.53	6354	0	
NQ2S	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	1931	10.93	21105.83	0	
NQ2S	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	10294	22.99	236659.06	0	
NQ2S	EQUITY	HEK	HECKMANN CORP	'422680108	5850	5.29	30946.5	0	
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	7766	19.39	150582.74	0	
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	682	3.4	2318.8	0	
NQ2S	EQUITY	TITN	TITAN MACHINERY INC	'88830R101	533	17.9	9540.7	0	
NQ2S	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	10762	4.13	44447.06	0	
NQ2S	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	6793	5.37	36478.41	0	
NQ2S	EQUITY	ONTY	ONCOTHYREON INC	'682324108	3100	5.98	18538	0	
NQ2S	EQUITY	CATM	CARDOTRONICS INC	'14161H108	5369	22.92	123057.48	0	
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	4918	9.61	47261.98	0	
NQ2S	EQUITY	LRN	K12 INC	'48273U102	3228	25.46	82184.88	0	
NQ2S	EQUITY	TBI	TRUEBLUE INC	'89785X101	3316	11.33	37570.28	0	
NQ2S	EQUITY	N	NETSUITE INC	'64118Q107	3339	27.01	90186.39	0	
NQ2S	EQUITY	HCKT	HACKETT GROUP INC/THE	'404609109	2432	3.73	9071.36	0	
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO	'44984A105	2041	35.69	72843.29	0	
NQ2S	EQUITY	DAN	DANA HOLDING CORP	'235825205	16982	10.5	178311	0	
NQ2S	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	3982	34.22	136264.04	0	
NQ2S	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	560	3.29	1842.4	0	
NQ2S	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	1619	0.3201	518.24	0	
NQ2S	EQUITY	GPX	GRAPHIC PACKAGING HOLDING CO	'388689101	17500	3.45	60375	0	
NQ2S	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	500	18.16	9080	0	
NQ2S	EQUITY	BEAT	CARDIONET INC	'14159L103	1082	3	3246	0	
NQ2S	EQUITY	VHC	VIRNETX HOLDING CORP	'92823T108	5028	14.99	75369.72	0	
NQ2S	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	6109	6.09	37203.81	0	
NQ2S	EQUITY	HI	HILLENBRAND INC	'431571108	7800	18.4	143520	0	
NQ2S	EQUITY	BGCP	BGC PARTNERS INC CL A	'05541T101	9480	6.03	57164.4	0	
NQ2S	EQUITY	CFX	COLFAX CORP	'194014106	3036	20.26	61509.36	0	
NQ2S	EQUITY	CPST	CAPSTONE TURBINE CORP	'14067D102	31457	1	31457	0	
NQ2S	EQUITY	PGNX	PROGENICS PHARMACEUTICALS	'743187106	2359	5.74	13540.66	0	
NQ2S	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	6768412.64	100	6768412.64	0.078524	12/31/2030
NQ2S	EQUITY	OVTI	OMNIVISION TECHNOLOGIES INC	'682128103	5691	14.04	79901.64	0	
NQ2S	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	2393	15.88	38000.84	0	
NQ2S	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	1207	1.45	1750.15	0	
NQ2S	EQUITY	CRIS	CURIS INC	'231269101	5705	3.16	18027.8	0	
NQ2S	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	1794	34.91	62628.54	0	
NQ2S	EQUITY	EVC	ENTRAVISION COMMUNICATIONS A	'29382R107	4419	1.02	4507.38	0	
NQ2S	EQUITY	ACPW	ACTIVE POWER INC	'00504W100	8400	1.29	10836	0	
NQ2S	EQUITY	MDCO	MEDICINES COMPANY	'584688105	3865	14.88	57511.2	0	
NQ2S	EQUITY	TSYS	TELECOMMUNICATION SYSTEMS A	'87929J103	2037	3.45	7027.65	0	
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	9018	1.26	11362.68	0	
NQ2S	EQUITY	AXTI	AXT INC	'00246W103	1598	5.04	8053.92	0	
NQ2S	EQUITY	POL	POLYONE CORPORATION	'73179P106	8465	10.71	90660.15	0	
NQ2S	EQUITY	TTMI	TTM TECHNOLOGIES	'87305R109	1247	9.51	11858.97	0	
NQ2S	EQUITY	DRRX	DURECT CORPORATION	'266605104	8807	1.61	14179.27	0	
NQ2S	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	5914	7.96	47075.44	0	
NQ2S	EQUITY	POZN	POZEN INC	'73941U102	3120	2.41	7519.2	0	
NQ2S	EQUITY	XXIA	IXIA	'45071R109	4907	7.67	37636.69	0	
NQ2S	EQUITY	ATROB	ASTRONICS CORP CL B	'046433207	92.2	27.55	2540.11	0	
NQ2S	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	2672	1.96	5237.12	0	
NQ2S	EQUITY	ATU	ACTUANT CORP A	'00508X203	1364	19.75	26939	0	
NQ2S	EQUITY	PEET	PEETS COFFEE + TEA INC	'705560100	1641	55.64	91305.24	0	
NQ2S	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	7604	15.17	115352.68	0	
NQ2S	EQUITY	EXAS	EXACT SCIENCES CORP	'30063P105	4540	6.63	30100.2	0	
NQ2S	EQUITY	ATPAQ	ATP OIL + GAS CORPORATION	'00208J108	5600	7.71	43176	0	
NQ2S	EQUITY	ASYS	AMTECH SYSTEMS INC	'032332504	900	8	7200	0	
NQ2S	EQUITY	MPX	MARINE PRODUCTS CORP	'568427108	1084	3.42	3707.28	0	
NQ2S	EQUITY	FTEK	FUEL TECH INC	'359523107	1800	5.82	10476	0	
NQ2S	EQUITY	AFCE	AFC ENTERPRISES	'00104Q107	3143	11.83	37181.69	0	
NQ2S	EQUITY	HF	HFF INC CLASS A	'40418F108	3677	8.74	32136.98	0	
NQ2S	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	2590	3.25	8417.5	0	
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	6812	14.51	98842.12	0	
NQ2S	EQUITY	ARRAY	ACCURAY INC	'004397105	7707	4.02	30982.14	0	
NQ2S	EQUITY	PRTS	US AUTO PARTS NETWORK INC	'90343C100	1652	5.07	8375.64	0	
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	3450	33.89	116920.5	0	
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	5796	13.84	80216.64	0	
NQ2S	EQUITY	PAET	PAETEC HOLDING CORP	'695459107	11135	5.29	58904.15	0	
NQ2S	EQUITY	STEC	STEC INC	'784774101	5195	10.14	52677.3	0	
NQ2S	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	3502	26.76	93713.52	0	
NQ2S	EQUITY	CBLI	CLEVELAND BIOLABS INC	'185860103	2500	2.54	6350	0	
NQ2S	EQUITY	CXIC	COLEMAN CABLE INC	'193459302	878	8.46	7427.88	0	
NQ2S	EQUITY	GLUU	GLU MOBILE INC	'379890106	4400	2.11	9284	0	
NQ2S	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	10539	20.91	220370.49	0	
NQ2S	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	3368	12.53	42201.04	0	
NQ2S	EQUITY	TWER	TOWERSTREAM CORP	'892000100	5200	2.56	13312	0	
NQ2S	EQUITY	CNK	CINEMARK HOLDINGS INC	'17243V102	10400	18.88	196352	0	
NQ2S	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	3678	1.99	7319.22	0	
NQ2S	EQUITY	VGZ	VISTA GOLD CORP	'927926303	1600	3.34	5344	0	
NQ2S	EQUITY	PODD	INSULET CORP	'45784P101	5724	15.26	87348.24	0	

NQ2S	EQUITY	CAP	CAI INTERNATIONAL INC	'12477X106	1160	11.72	13595.2	0
NQ2S	EQUITY	TRS	TRIMAS CORP	'896215209	3192	14.85	47401.2	0
NQ2S	EQUITY	TTGT	TECHTARGET	'87874R100	1200	5.71	6852	0
NQ2S	EQUITY	ENOC	ENERNOC INC	'292764107	743	9	6687	0
NQ2S	EQUITY	FRM	FURMANITE CORP	'361086101	4061	5.41	21970.01	0
NQ2S	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD A	'G4095J109	700	20.74	14518	0
NQ2S	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	6196	11.12	68899.52	0
NQ2S	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	1700	3.84	6528	0
NQ2S	EQUITY	JAZZ	JAZZ PHARMACEUTICALS INC	'472147107	2771	41.52	115051.92	0
NQ2S	EQUITY	INFN	INFINERA CORP	'45667G103	645	7.72	4979.4	0
NQ2S	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	6051	2.36	14280.36	0
NQ2S	EQUITY	BAGL	EINSTEIN NOAH RESTAURANT GRO	'28257U104	572	12.83	7338.76	0
NQ2S	EQUITY	OPK	OPKO HEALTH INC	'68375N103	13595	4.33	58866.35	0
NQ2S	EQUITY	PLT	PLANTRONICS INC	'727493108	1609	28.45	45776.05	0
NQ2S	EQUITY	PWAV	POWERWAVE TECHNOLOGIES INC	'739363109	17800	1.72	30616	0
NQ2S	EQUITY	SONE	S1 CORPORATION	'78463B101	800	9.17	7336	0
NQ2S	EQUITY	SWC	STILLWATER MINING CO	'86074Q102	12771	8.5	108553.5	0
NQ2S	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	20395	5.02	102382.9	0
NQ2S	EQUITY	USTR	UNITED STATIONERS INC	'913004107	3660	27.25	99735	0
NQ2S	EQUITY	WRE	WASHINGTON REIT	'939653101	2080	28.18	58614.4	0
NQ2S	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	1610	38.32	61695.2	0
NQ2S	EQUITY	WWE	WORLD WRESTLING ENTERTAIN A	'98156Q108	2911	8.91	25937.01	0
NQ2S	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	1317	48.86	64348.62	0
NQ2S	CASH		US DOLLAR	'USD	-1.94	1	-1.94	0
NQ2S	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	800	4.42	3536	0
NQ2S	EQUITY	CALP	CALIPER LIFE SCIENCES INC	'130872104	5948	10.47	62275.56	0
NQ2S	EQUITY	EXEL	EXELIXIS INC	'30161Q104	15880	5.46	86704.8	0
NQ2S	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	0.84	11.27	9.47	0
NQ2S	EQUITY	TR	TOOTSIE ROLL INDS	'890516107	2735	24.12	65968.2	0
NQ2S	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	1571	6.77	10635.67	0
NQ2S	EQUITY	ERT	ERESEARCH TECHNOLOGY INC	'29481V108	2648	4.46	11810.08	0
NQ2S	EQUITY	KEYN	KEYNOTE SYSTEMS INC	'493308100	1776	21.13	37526.88	0
NQ2S	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	6070	18.74	113751.8	0
NQ2S	EQUITY	SONS	SONUS NETWORKS INC	'835916107	1679	2.17	3643.43	0
NQ2S	EQUITY	SAPE	SAPIENT CORPORATION	'803062108	13539	10.14	137285.46	0
NQ2S	EQUITY	OZRK	BANK OF THE OZARKS	'063904106	400	20.93	8372	0
NQ2S	EQUITY	MVIS	MICROVISION INC	'594960106	11443	0.6801	7782.38	0
NQ2S	EQUITY	NTCT	NETSCOUT SYSTEMS INC	'64115T104	4703	11.42	53708.26	0
NQ2S	EQUITY	POWI	POWER INTEGRATIONS INC	'739276103	3574	30.61	109400.14	0
NQ2S	EQUITY	HSII	HEIDRICK + STRUGGLES INTL	'422819102	264	16.45	4342.8	0
NQ2S	EQUITY	HNI	HNI CORP	'404251100	5591	19.13	106955.83	0
NQ2S	EQUITY	LMNX	LUMINEX CORP	'55027E102	4651	22.17	103112.67	0
NQ2S	EQUITY	SCS	STEELCASE INC CL A	'858155203	994	6.31	6272.14	0
NQ2S	EQUITY	TIVO	TIVO INC	'888706108	14800	9.34	138232	0
NQ2S	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	3051	6.34	19343.34	0
NQ2S	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	2742	2.65	7266.3	0
NQ2S	EQUITY	MCRL	MICREL INC	'594793101	6328	9.47	59926.16	0
NQ2S	EQUITY	BIOS	BIOCRIP INC	'09069N108	3446	6.36	21916.56	0
NQ2S	EQUITY	CCOI	COGENT COMMUNICATIONS GROUP	'19239V302	5694	13.45	76584.3	0
NQ2S	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	10254	6.14	62959.56	0
NQ2S	EQUITY	DXCM	DEXCOM INC	'252131107	8349	12	100188	0
NQ2S	EQUITY	CORE	CORE MARK HOLDING CO INC	'218681104	157	30.63	4808.91	0
NQ2S	EQUITY	PAY	VERIFONE SYSTEMS INC	'92342Y109	0.54	35.02	18.91	0
NQ2S	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	2675	17.51	46839.25	0
NQ2S	EQUITY	CRAI	CRA INTERNATIONAL INC	'12618T105	202	20.01	4042.02	0
NQ2S	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	1200	37	44400	0
NQ2S	EQUITY	XNPT	XENOPORT INC	'98411C100	3022	5.9	17829.8	0
NQ2S	EQUITY	LHCG	LHC GROUP INC	'50187A107	105	17.06	1791.3	0
NQ2S	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	2600	61.84	160784	0
NQ2S	EQUITY	DTSI	DTS INC	'23335C101	2157	24.83	53558.31	0
NQ2S	EQUITY	KNXA	KENEXA CORP	'488879107	3333	15.64	52128.12	0
NQ2S	EQUITY	DMND	DIAMOND FOODS INC	'252603105	2706	79.79	215911.74	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	2958	23.41	69246.78	0
NQ2S	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	3829	48.7	186472.3	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMMUNICATIONS	'209034107	2617	18.05	47236.85	0
NQ2S	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	900	6.13	5517	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	1572	68.82	108185.04	0
NQ2S	EQUITY	OFLX	OMEGA FLEX INC	'682095104	200	13.3	2660	0
NQ2S	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGI	'00752J108	882	4.33	3819.06	0
NQ2S	EQUITY	ATRC	ATRICURE INC	'04963C209	1500	9.74	14610	0
NQ2S	EQUITY	RUTH	RUTH S HOSPITALITY GROUP INC	'783332109	615	4.29	2638.35	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'755248104	2173	33.99	73860.27	0
NQ2S	EQUITY	HPY	HEARTLAND PAYMENT SYSTEMS IN	'42235N108	4813	19.72	94912.36	0
NQ2S	EQUITY	BGS	B+G FOODS INC	'05508R106	3435	16.68	57295.8	0
NQ2S	EQUITY	GBL	GAMCO INVESTORS INC A	'361438104	509	39.39	20049.51	0
NQ2S	EQUITY	SURG	SYNERGETICS USA INC	'87160G107	2300	5.39	12397	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE CO INC	'142042209	879	11.82	10389.78	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	2199	21.98	48334.02	0
NQ2S	EQUITY	TLEO	TALEO CORP CLASS A	'87424N104	5105	25.72	131300.6	0
NQ2S	EQUITY	TAL	TAL INTERNATIONAL GROUP INC	'874083108	2785	24.94	69457.9	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	696	12.63	8790.48	0
NQ2S	EQUITY	NCIT	NCI INC A	'62886K104	135	11.93	1610.55	0
NQ2S	EQUITY	CSA	COGDELL SPENCER INC	'19238U107	1200	3.77	4524	0

NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC	'67072V103	5565	20.86	116085.9	0
NQ2S	EQUITY	CBEY	CBEYOND INC	'149847105	3066	7.06	21645.96	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS	'543881106	124	50.1	6212.4	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	2929	25.16	73693.64	0
NQ2S	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	857	15.14	12974.98	0
NQ2S	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	4584	2.95	13522.8	0
NQ2S	EQUITY	VOCs	VOCUS INC	'92858J108	2187	16.76	36654.12	0
NQ2S	EQUITY	BAS	BASIC ENERGY SERVICES INC	'06985P100	3000	14.16	42480	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	4449	15.67	69715.83	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	14408	5.55	79964.4	0
NQ2S	EQUITY	FTK	FLOTEK INDUSTRIES INC	'343389102	6400	4.67	29888	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS INC A	'05348P401	14073	2.86	40248.78	0
NQ2S	EQUITY	WNR	WESTERN REFINING INC	'959319104	6200	12.46	77252	0
NQ2S	EQUITY	MIPS	MIPS TECHNOLOGIES INC	'604567107	4778	4.84	23125.52	0
NQ2S	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	613	38.59	23655.67	0
NQ2S	EQUITY	NHI	NATL HEALTH INVESTORS INC	'63633D104	1306	42.13	55021.78	0
NQ2S	EQUITY	NUS	NU SKIN ENTERPRISES INC A	'67018T105	6774	40.52	274482.48	0
NQ2S	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	11938	15.93	190172.34	0
NQ2S	EQUITY	PSB	PS BUSINESS PARKS INC/CA	'69360J107	445	49.54	22045.3	0
NQ2S	EQUITY	BEcn	BEACON ROOFING SUPPLY INC	'073685109	5715	15.99	91382.85	0
NQ2S	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	7267	13.22	96069.74	0
NQ2S	EQUITY	THRX	THERAVANCE INC	'88338T104	7091	20.14	142812.74	0
NQ2S	EQUITY	HURN	HURON CONSULTING GROUP INC	'447462102	2641	31.13	82214.33	0
NQ2S	EQUITY	TRLG	TRUE RELIGION APPAREL INC	'89784N104	3178	26.96	85678.88	0
NQ2S	EQUITY	EFSC	ENTERPRISE FINANCIAL SERVICE	'293712105	300	13.59	4077	0
NQ2S	EQUITY	MKTX	MARKETAXESS HOLDINGS INC	'57060D108	3582	26.02	93203.64	0
NQ2S	EQUITY		INPHONIC INC	'45772G105	870	0	0	0
NQ2S	EQUITY	NTRI	NUTRISYSTEM INC	'67069D108	3165	12.11	38328.15	0
NQ2S	EQUITY	NP	NEENAH PAPER INC	'640079109	702	14.18	9954.36	0
NQ2S	EQUITY	MPWR	MONOLITHIC POWER SYSTEMS INC	'609839105	2923	10.18	29756.14	0
NQ2S	EQUITY	ELS	EQUITY LIFESTYLE PROPERTIES	'29472R108	2651	62.7	166217.7	0
NQ2S	EQUITY	SMA	SYMMETRY MEDICAL INC	'871546206	1000	7.72	7720	0
NQ2S	EQUITY	BBG	BILL BARRETT CORP	'06846N104	400	36.24	14496	0
NQ2S	EQUITY	BXC	BLUELINX HOLDINGS INC	'09624H109	945	1.45	1370.25	0
NQ2S	EQUITY	KNL	KNOLL INC	'498904200	5934	13.7	81295.8	0
NQ2S	EQUITY	AEA	ADVANCE AMERICA CASH ADVANCE	'00739W107	684	7.36	5034.24	0
NQ2S	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	327	12.87	4208.49	0
NQ2S	EQUITY	WRES	WARREN RESOURCES INC	'93564A100	1121	2.4	2690.4	0
NQ2S	EQUITY	MDF	METRO HEALTH NETWORKS INC	'592142103	4592	4.54	20847.68	0
NQ2S	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	4383	13.76	60310.08	0
NQ2S	EQUITY	ARC	AMERICAN REPROGRAPHICS CO	'029263100	553	3.36	1858.08	0
NQ2S	EQUITY	SWHC	SMITH + WESSON HOLDING CORP	'831756101	2101	2.52	5294.52	0
NQ2S	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	4730	38.04	179929.2	0
NQ2S	EQUITY	GOK	GEOKINETICS INC	'372910307	1100	2.42	2662	0
NQ2S	EQUITY	SYUT	SYNUTRA INTERNATIONAL INC	'87164C102	1808	5.32	9618.56	0
NQ2S	EQUITY	UEC	URANIUM ENERGY CORP	'916896103	9209	2.74	25232.66	0
NQ2S	EQUITY	ZIOP	ZIOPHARM ONCOLOGY INC	'98973P101	7508	4.41	33110.28	0
NQ2S	EQUITY	RDNT	RADNET INC	'750491102	3200	2.44	7808	0
NQ2S	EQUITY	JMBA	JAMBA INC	'47023A101	7567	1.29	9761.43	0
NQ2S	EQUITY	ALGT	ALLEGiant TRAVEL CO	'01748X102	1883	47.13	88745.79	0
NQ2S	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	6200	1.91	11842	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	2121	9.07	19237.47	0
NQ2S	EQUITY	GUID	GUIDANCE SOFTWARE INC	'401692108	1487	6.49	9650.63	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	2690	4.48	12051.2	0
NQ2S	EQUITY	AIMC	ALTRA HOLDINGS INC	'02208R106	3060	11.57	35404.2	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	1262	8.9	11231.8	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	244	10.18	2483.92	0
NQ2S	EQUITY	WFD	WESTFIELD FINANCIAL INC	'96008P104	800	6.59	5272	0
NQ2S	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	2094	28.15	58946.1	0
NQ2S	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	2156	15.62	33676.72	0
NQ2S	EQUITY	SNMX	SENOOMYX INC	'81724Q107	4328	3.51	15191.28	0
NQ2S	EQUITY	BEE	STRATEGIC HOTELS + RESORTS I	'86272T106	5655	4.31	24373.05	0
NQ2S	EQUITY	MFLX	MULTI FINELINE ELECTRONIX IN	'62541B101	143	19.94	2851.42	0
NQ2S	EQUITY	MGI	MONEYGRAM INTERNATIONAL INC	'60935Y109	9875	2.33	23008.75	0
NQ2S	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	4741	36.85	174705.85	0
NQ2S	EQUITY	VVI	VIAD CORP	'92552R406	343	16.98	5824.14	0
NQ2S	EQUITY	WCG	WELLCARE HEALTH PLANS INC	'94946T106	5300	37.98	201294	0
NQ2S	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	8409	48.11	404556.99	0
NQ2S	EQUITY	DPZ	DOMINO S PIZZA INC	'25754A201	2963	27.25	80741.75	0
NQ2S	EQUITY	BDC	BELDEN INC	'077454106	5043	25.79	130058.97	0
NQ2S	EQUITY	MSSR	MCCORMICK + SCHMICK S SEAFOO	'579793100	600	6.92	4152	0
NQ2S	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	5513	22.27	122774.51	0
NQ2S	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	1576	4.99	7864.24	0
NQ2S	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	5989	14.99	89775.11	0
NQ2S	EQUITY	MNKD	MANNKIND CORP	'56400P201	9849	3.79	37327.71	0
NQ2S	EQUITY	VLTR	VOLTRRA SEMICONDUCTOR CORP	'928708106	3077	19.23	59170.71	0
NQ2S	EQUITY	ENS	ENERSYS	'29275Y102	1850	20.02	37037	0
NQ2S	EQUITY	CVGI	COMMERCIAL VEHICLE GROUP INC	'202608105	3700	6.57	24309	0
NQ2S	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	3085	33.05	101959.25	0
NQ2S	EQUITY	EXR	EXTRA SPACE STORAGE INC	'30225T102	4500	18.63	83835	0
NQ2S	EQUITY	ACC	AMERICAN CAMPUS COMMUNITIES	'024835100	3700	37.21	137677	0
NQ2S	EQUITY	CNS	COHEN + STEERS INC	'19247A100	1822	28.75	52382.5	0
NQ2S	EQUITY	BJRI	BJ S RESTAURANTS INC	'09180C106	3005	44.11	132550.55	0

NQ25	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	1300	6.9	8970	0
NQ25	EQUITY	HAYN	HAYNES INTERNATIONAL INC	'420877201	1179	43.45	51227.55	0
NQ25	EQUITY	STXS	STEREOTAXIS INC	'85916J102	4611	1.11	5118.21	0
NQ25	EQUITY	DDIC	DDI CORP	'233162502	1173	7.24	8492.52	0
NQ25	EQUITY	CROX	CROCS INC	'227046109	10587	23.67	250594.29	0
NQ25	EQUITY	NTLS	NTELOS HOLDINGS CORP	'67020Q107	3719	17.73	65937.87	0
NQ25	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	4917	19.96	98143.32	0
NQ25	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	766	5.99	4588.34	0
NQ25	EQUITY	ROSE	ROSETTA RESOURCES INC	'777779307	6522	34.22	223182.84	0
NQ25	EQUITY	LQDT	LIQUIDITY SERVICES INC	'53635B107	2381	32.07	76358.67	0
NQ25	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	14696	15.38	226024.48	0
NQ25	EQUITY	URRE	URANIUM RESOURCES INC	'916901507	9800	0.6815	6678.7	0
NQ25	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	2693	4.95	13330.35	0
NQ25	EQUITY	TRGT	TARGACEPT INC	'87611R306	3502	15	52530	0
NQ25	EQUITY	CPX	COMPLETE PRODUCTION SERVICES	'20453E109	9800	18.85	184730	0
NQ25	EQUITY	FRPT	FORCE PROTECTION INC	'345203202	2900	3.85	11165	0
NQ25	EQUITY	MEA	METALICO INC	'591176102	2400	3.9	9360	0
NQ25	EQUITY	MITI	MICROMET INC	'59509C105	5958	4.8	28598.4	0
NQ25	EQUITY	PZG	PARAMOUNT GOLD AND SILVER	'69924P102	14900	2.36	35164	0
NQ25	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	1768	3.3	5834.4	0
NQ25	EQUITY	POOL	POOL CORP	'73278L105	5999	26.18	157053.82	0
NQ25	EQUITY	VG	VONAGE HOLDINGS CORP	'92886T201	6218	2.6	16166.8	0
NQ25	EQUITY	DORM	DORMAN PRODUCTS INC	'258278100	1365	33.08	45154.2	0
NQ25	EQUITY	CLUB	TOWN SPORTS INTERNATIONAL	'89214A102	900	7.26	6534	0
NQ25	EQUITY	SQNM	SEQUENOM INC	'817337405	8725	5.09	44410.25	0
NQ25	EQUITY	MOSY	MOSYS INC	'619718109	3569	3.66	13062.54	0
NQ25	EQUITY	LOOP	LOOPNET INC	'543524300	1921	17.13	32906.73	0
NQ25	EQUITY	CHTP	CHELSEA THERAPEUTICS INTERNA	'163428105	6858	3.65	25031.7	0
NQ25	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	6800	1.37	9316	0
NQ25	EQUITY	VOLC	VOLCANO CORP	'928645100	6423	29.63	190313.49	0
NQ25	EQUITY	HWCC	HOUSTON WIRE + CABLE CO	'44244K109	2108	11.49	24220.92	0
NQ25	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	3342	24.91	83249.22	0
NQ25	EQUITY	MOVE	MOVE INC	'62458M108	18527	1.45	26864.15	0
NQ25	EQUITY	URG	UR ENERGY INC	'91688R108	8900	0.9	8010	0
NQ25	EQUITY	INAP	INTERNAP NETWORK SERVICES	'45885A300	5800	4.92	28536	0
NQ25	EQUITY	KALU	KAISER ALUMINUM CORP	'483007704	800	44.28	35424	0
NQ25	EQUITY	EPM	EVOLUTION PETROLEUM CORP	'30049A107	1651	7.06	11656.06	0
NQ25	EQUITY	GTLS	CHART INDUSTRIES INC	'16115Q308	3600	42.17	151812	0
NQ25	EQUITY	WAVX	WAVE SYSTEMS CORP CLASS A	'943526301	9572	2.34	22398.48	0
NQ25	EQUITY	MDW	MIDWAY GOLD CORP	'598153104	9400	2.01	18894	0
NQ25	EQUITY	HALL	HALLMARK FINL SERVICES INC	'40624Q203	700	7.37	5159	0
NQ25	EQUITY	OSIR	OSIRIS THERAPEUTICS INC	'68827R108	1897	5.12	9712.64	0
NQ25	EQUITY	AYR	AIRCASTLE LTD	'G0129K104	600	9.52	5712	0
NQ25	EQUITY	EVR	EVERCORE PARTNERS INC CL A	'29977A105	2606	22.8	59416.8	0
NQ25	EQUITY	PRGX	PRGX GLOBAL INC	'69357C503	2100	4.72	9912	0
NQ25	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	2987	7.84	23418.08	0
NQ25	EQUITY	GORO	GOLD RESOURCE CORP	'38068T105	3600	16.65	59940	0
NQ25	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	12993	9.67	125642.31	0
NQ25	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	2175	7.05	15333.75	0
NQ25	EQUITY	CVLT	COMMAVAULT SYSTEMS INC	'204166102	5453	37.06	202088.18	0
NQ25	EQUITY	ICFI	ICF INTERNATIONAL INC	'44925C103	753	18.81	14163.93	0
NQ25	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	3649	41.18	150265.82	0
NQ25	EQUITY	GEOY	GEOEYE INC	'37250W108	136	28.35	3855.6	0
NQ25	EQUITY	MDVN	MEDIVATION INC	'58501N101	3916	16.98	66493.68	0
NQ25	EQUITY	EXLS	EXLSERVICE HOLDINGS INC	'302081104	1908	22	41976	0
NQ25	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	4824	6.55	31597.2	0
NQ25	EQUITY	ACHN	ACHILLION PHARMACEUTICALS	'00448Q201	5500	4.72	25960	0
NQ25	EQUITY	IPHS	INNOPHOS HOLDINGS INC	'45774N108	2676	39.87	106692.12	0
NQ25	EQUITY	EMAN	EMAGIN CORPORATION	'29076N206	1800	2.63	4734	0
NQ25	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	1982	28.38	56249.16	0
NQ25	EQUITY	MBLX	METABOLIX INC	'591018809	2870	4.38	12570.6	0
NQ25	EQUITY	HUSA	HOUSTON AMERICAN ENERGY CORP	'44183U100	2151	13.76	29597.76	0
NQ25	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	3089	15.43	47663.27	0
NQ25	EQUITY	HNSN	HANSEN MEDICAL INC	'411307101	5141	3.32	17068.12	0
NQ25	EQUITY	VQ	VENOCO INC	'92275P307	814	8.81	7171.34	0
NQ25	EQUITY	UPI	UROPLASTY INC	'917277204	1900	4.85	9215	0
NQ25	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	300	22.26	6678	0
NQ25	EQUITY	BPAX	BIOSANTE PHARMACEUTICALS INC	'09065V203	14027	2.28	31981.56	0
NQ25	EQUITY	DCTH	DELCATH SYSTEMS INC	'24661P104	5830	3.34	19472.2	0
NQ25	EQUITY	GMXR	GMX RESOURCES INC	'38011M108	2000	2.27	4540	0
NQ25	EQUITY	GEOI	GEORESOURCES INC	'372476101	800	17.79	14232	0
NQ25	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	585	21.99	12864.15	0
NQ25	EQUITY	EXP	EAGLE MATERIALS INC	'26969P108	4500	16.65	74925	0
NQ25	EQUITY	GTXI	GTX INC	'40052B108	1900	3.35	6365	0
NQ25	EQUITY	DVAX	DYNAVAX TECHNOLOGIES CORP	'268158102	13449	1.86	25015.14	0
NQ25	EQUITY	TNS	TNS INC	'872960109	2967	18.8	55779.6	0
NQ25	EQUITY	SBNY	SIGNATURE BANK	'82669G104	5687	47.73	271440.51	0
NQ25	EQUITY	UCTT	ULTRA CLEAN HOLDINGS	'90385V107	2384	4.29	10227.36	0
NQ25	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	982	18.83	18491.06	0
NQ25	EQUITY	SNTS	SANTARUS INC	'802817304	6926	2.79	19323.54	0
NQ25	EQUITY	CORT	CORCEPT THERAPEUTICS INC	'218352102	4335	3.1	13438.5	0
NQ25	EQUITY	KOG	KODIAK OIL + GAS CORP	'50015Q100	25950	5.21	135199.5	0
NQ25	EQUITY	INTX	INTERSECTIONS INC	'460981301	1000	12.85	12850	0

NQ2S	EQUITY	DHIL	DIAMOND HILL INVESTMENT GRP	'25264R207	328	69.39	22759.92	0
NQ2S	EQUITY	MCHX	MARCHEX INC CLASS B	'56624R108	900	8.5	7650	0
NQ2S	EQUITY	XIDE	EXIDE TECHNOLOGIES	'302051206	1810	4	7240	0
NQ2S	EQUITY	STMP	STAMPS.COM INC	'852857200	1241	20.44	25366.04	0
NQ2S	EQUITY	NUVA	NUVASIVE INC	'670704105	4988	17.07	85145.16	0
NQ2S	EQUITY	CVO	CENVEO INC	'15670S105	3031	3.01	9123.31	0
NQ2S	EQUITY	NILE	BLUE NILE INC	'09578R103	1574	35.28	55530.72	0
NQ2S	EQUITY	STAN	STANDARD PARKING CORP	'853790103	1783	15.64	27886.12	0
NQ2S	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	4675	6.57	30714.75	0
NQ2S	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	3100	26.62	82522	0
NQ2S	EQUITY	INHX	INHIBITEX INC	'45719T103	5026	2.46	12363.96	0
NQ2S	EQUITY	BBBB	BLACKBOARD INC	'091935502	4359	44.66	194672.94	0
NQ2S	EQUITY	NEU	NEWMARKET CORP	'651587107	1072	151.87	162804.64	0
NQ2S	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'68077T100	5749	11.5	66113.5	0
NQ2S	EQUITY	HEES	H+E EQUIPMENT SERVICES INC	'404030108	1400	8.25	11550	0
NQ2S	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	2563	25.61	65638.43	0
NQ2S	EQUITY	IOSP	INNOSEC INC	'45768S105	2600	24.21	62946	0
NQ2S	EQUITY	HS	HEALTHSPRING INC	'42224N101	4500	36.46	164070	0
NQ2S	EQUITY	PCH	POTLATCH CORP	'737630103	2732	31.52	86112.64	0
NQ2S	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	176	18.3	3220.8	0
NQ2S	EQUITY	MED	MEDIFAST INC	'58470H101	1502	16.15	24257.3	0
NQ2S	EQUITY	WRC	WARNACO GROUP INC/THE	'934390402	4578	46.09	211000.02	0
NQ2S	EQUITY	HMSY	HMS HOLDINGS CORP	'40425J101	10415	24.39	254021.85	0
NQ2S	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	10409	5.15	53606.35	0
NQ2S	EQUITY	CHDX	CHINDEX INTERNATIONAL INC	'169467107	635	8.81	5594.35	0
NQ2S	EQUITY	BCO	BRINK S CO/THE	'109696104	5063	23.31	118018.53	0
NQ2S	EQUITY	SABA	SABA SOFTWARE INC	'784932600	3116	5.76	17948.16	0
NQ2S	EQUITY	PETS	PETMED EXPRESS INC	'1716382106	2332	9	20988	0
NQ2S	EQUITY	CBB	CINCINNATI BELL INC	'171871106	6112	3.09	18886.08	0
NQ2S	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	5976	7.36	43983.36	0
NQ2S	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	2156	15.44	33288.64	0
NQ2S	EQUITY	NVEC	NVE CORP	'629445206	547	60.66	33181.02	0
NQ2S	EQUITY	ECPG	ENCORE CAPITAL GROUP INC	'292554102	2028	21.85	44311.8	0
NQ2S	EQUITY	NTGR	NETGEAR INC	'64111Q104	4536	25.89	117437.04	0
NQ2S	EQUITY	GOOD	GLADSTONE COMMERCIAL CORP	'376536108	400	15.68	6272	0
NQ2S	EQUITY	GLNG	GOLAR LNG LTD	'G9456A100	4905	31.78	155880.9	0
NQ2S	EQUITY	PRSC	PROVIDENCE SERVICE CORP	'743815102	239	10.65	2545.35	0
NQ2S	EQUITY	CRI	CARTER S INC	'146229109	5259	30.54	160609.86	0
NQ2S	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	500	10.67	5335	0
NQ2S	EQUITY	QLTY	QUALITY DISTRIBUTION INC	'74756M102	428	8.97	3839.16	0
NQ2S	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	1900	2.46	4674	0
NQ2S	EQUITY	SIGA	SIGA TECHNOLOGIES INC	'826917106	3703	3.27	12108.81	0
NQ2S	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	3200	4.61	14752	0
NQ2S	EQUITY	ATRS	ANTARES PHARMA INC	'036642106	11341	2.32	26311.12	0
NQ2S	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	2270	59.8	135746	0
NQ2S	EQUITY	RMTI	ROCKWELL MEDICAL INC	'774374102	1700	8.16	13872	0
NQ2S	EQUITY	GLBC	GLOBAL CROSSING LTD	'G3921A175	2421	23.91	57886.11	0
NQ2S	EQUITY	UTI	UNIVERSAL TECHNICAL INSTITUT	'913915104	2436	13.59	33105.24	0
NQ2S	EQUITY	KNOL	KNOLOGY INC	'499183804	3520	12.98	45689.6	0
NQ2S	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	462	4.86	2245.32	0
NQ2S	EQUITY	MDCA	MDC PARTNERS INC A	'552697104	3200	14.42	46144	0
NQ2S	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	4500	13.48	60660	0
NQ2S	EQUITY	ABVT	ABOVENET INC	'00374N107	2828	53.6	151580.8	0
NQ2S	EQUITY	CPSI	COMPUTER PROGRAMS + SYSTEMS	'205306103	1397	66.15	92411.55	0
NQ2S	EQUITY	OSTK	OVERSTOCK.COM INC	'690370101	1637	9.27	15174.99	0
NQ2S	EQUITY	NPO	ENPRO INDUSTRIES INC	'29355X107	1167	29.68	34636.56	0
NQ2S	EQUITY	EGOV	NIC INC	'62914B100	8000	11.45	91600	0
NQ2S	EQUITY	PACR	PACER INTERNATIONAL INC	'69373H106	373	3.75	1398.75	0
NQ2S	EQUITY	CELL	BRIGHTPOINT INC	'109473405	3752	9.21	34555.92	0
NQ2S	EQUITY	LCI	LANNETT CO INC	'516012101	562	3.83	2152.46	0
NQ2S	EQUITY	WHG	WESTWOOD HOLDINGS GROUP INC	'961765104	689	34.55	23804.95	0
NQ2S	EQUITY	RRGB	RED ROBIN GOURMET BURGERS	'75689M101	1300	24.09	31317	0
NQ2S	EQUITY	RTK	RENTECH INC	'760112102	24313	0.7802	18969	0
NQ2S	EQUITY	MSTR	MICROSTRATEGY INC CL A	'594972408	984	114.07	112244.88	0
NQ2S	EQUITY	MCF	CONTANGO OIL + GAS	'21075N204	1515	54.71	82885.65	0
NQ2S	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	6504	7.63	49625.52	0
NQ2S	EQUITY	BCSI	BLUE COAT SYSTEMS INC	'09534T508	2120	13.88	29425.6	0
NQ2S	EQUITY	EBIX	EBIX INC	'278715206	2192	14.7	32222.4	0
NQ2S	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	1354	20.52	27784.08	0
NQ2S	EQUITY	NCT	NEWCASTLE INVESTMENT CORP	'65105M108	12400	4.07	50468	0
NQ2S	EQUITY	TAYC	TAYLOR CAPITAL GROUP INC	'876851106	500	6.42	3210	0
NQ2S	EQUITY	NVTL	NOVATEL WIRELESS INC	'69687M604	566	3.02	1709.32	0
NQ2S	EQUITY	CEVA	CEVA INC	'157210105	2925	24.31	71106.75	0
NQ2S	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCIATE	'73640Q105	2109	62.22	131221.98	0
NQ2S	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	3500	3.45	12075	0
NQ2S	EQUITY	BPZ	BPZ RESOURCES INC	'055639108	2841	2.77	7869.57	0
NQ2S	EQUITY	TASR	TASER INTERNATIONAL INC	'87651B104	6960	4.31	29997.6	0
NQ2S	EQUITY	ACTG	ACACIA RESEARCH ACACIA TEC	'003881307	5309	35.99	191070.91	0
NQ2S	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	9084	4.85	44057.4	0
NQ2S	EQUITY	SXI	STANDEX INTERNATIONAL CORP	'854231107	212	31.13	6599.56	0
NQ2S	EQUITY	STE	STERIS CORP	'859152100	7339	29.27	214812.53	0
NQ2S	EQUITY	SGY	STONE ENERGY CORP	'861642106	6050	16.21	98070.5	0
NQ2S	EQUITY	SRI	STONERIDGE INC	'86183P102	2745	5.22	14328.9	0

NQ25	EQUITY	RGR	STURM RUGER + CO INC	'864159108	2355	25.98	61182.9	0
NQ25	EQUITY	SNHY	SUN HYDRAULICS CORP	'866942105	2534	20.38	51642.92	0
NQ25	EQUITY	SYNT	SYNTEL INC	'87162H103	1936	43.19	83615.84	0
NQ25	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	11460	0.8601	9856.75	0
NQ25	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	9163	12.72	116553.36	0
NQ25	EQUITY	TRC	TEJON RANCH CO	'879080109	1795	23.87	42846.65	0
NQ25	EQUITY	TTEC	TELETECH HOLDINGS INC	'879939106	3161	15.24	48173.64	0
NQ25	EQUITY	TNC	TENNANT CO	'880345103	2403	35.37	84994.11	0
NQ25	EQUITY	TTEK	TETRA TECH INC	'88162G103	1620	18.74	30358.8	0
NQ25	EQUITY	TRST	TRUSTCO BANK CORP NY	'898349105	717	4.46	3197.82	0
NQ25	EQUITY	USNA	USANA HEALTH SCIENCES INC	'90328M107	764	27.5	21010	0
NQ25	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	11945	19.06	227671.7	0
NQ25	EQUITY	PHX	PANHANDLE OIL AND GAS INC A	'698477106	924	28.37	26213.88	0
NQ25	EQUITY	ARB	ARBITRON INC	'03875Q108	3390	33.08	112141.2	0
NQ25	EQUITY	RLRN	RENAISSANCE LEARNING INC	'75968L105	462	16.78	7752.36	0
NQ25	EQUITY	ITMN	INTERMUNE INC	'45884X103	3110	20.2	62822	0
NQ25	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATION	'82312B106	3059	11.14	34077.26	0
NQ25	EQUITY	KERX	KERYX BIOPHARMACEUTICALS	'492515101	8843	3	26529	0
NQ25	EQUITY	MCBC	MACATAWA BANK CORP	'554225102	15	2.7	40.5	0
NQ25	EQUITY	KAI	KADANT INC	'48282T104	393	17.76	6979.68	0
NQ25	EQUITY	BABY	NATUS MEDICAL INC	'639050103	1542	9.51	14664.42	0
NQ25	EQUITY	PDFS	PDF SOLUTIONS INC	'693282105	2054	4.08	8380.32	0
NQ25	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICE	'018606202	3110	1.14	3545.4	0
NQ25	EQUITY	OMCL	OMNICELL INC	'68213N109	1995	13.78	27491.1	0
NQ25	EQUITY	AHS	AMN HEALTHCARE SERVICES INC	'001744101	1806	4.01	7242.06	0
NQ25	EQUITY	ABCO	ADVISORY BOARD CO/THE	'00762W107	1945	64.53	125510.85	0
NQ25	EQUITY	LAVA	MAGMA DESIGN AUTOMATION INC	'559181102	8502	4.55	38684.1	0
NQ25	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	5325	36.04	191913	0
NQ25	EQUITY	NYMX	NYMOX PHARMACEUTICAL CORP	'67076P102	1824	8.18	14920.32	0
NQ25	EQUITY	LTS	LADENBURG THALMANN FINANCIAL	'50575Q102	12067	1.55	18703.85	0
NQ25	EQUITY	CNC	CENTENE CORP	'15135B101	3900	28.67	111813	0
NQ25	EQUITY	PNNW	PENNICHUCK CORP	'708254206	300	27.98	8394	0
NQ25	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	7181	29.6	212557.6	0
NQ25	EQUITY	HDY	HYPERDYNAMICS CORP	'448954107	19400	3.7	71780	0
NQ25	EQUITY	SYNA	SYNAPTICS INC	'87157D109	4006	23.9	95743.4	0
NQ25	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	437	5.73	2504.01	0
NQ25	EQUITY	TVL	LIN TV CORP CL A	'532774106	200	2.18	436	0
NQ25	EQUITY	ARO	AEROPOSTALE INC	'007865108	10000	10.81	108100	0
NQ25	EQUITY	VRNT	VERINT SYSTEMS INC	'92343X100	2600	26.29	68354	0
NQ25	EQUITY	PLPC	PREFORMED LINE PRODUCTS CO	'740444104	36	45.8	1648.8	0
NQ25	EQUITY	CBL	CBL + ASSOCIATES PROPERTIES	'124830100	5800	11.36	65888	0
NQ25	EQUITY	CGNX	COGNEX CORP	'192422103	4159	27.11	112750.49	0
NQ25	EQUITY	CYMI	CYMER INC	'232572107	912	37.18	33908.16	0
NQ25	EQUITY	DY	DYCOM INDUSTRIES INC	'267475101	600	15.3	9180	0
NQ25	EQUITY	EGP	EASTGROUP PROPERTIES INC	'277276101	1572	38.14	59956.08	0
NQ25	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	300	13.47	4041	0
NQ25	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	275	7.04	1936	0
NQ25	EQUITY	GRT	GLIMCHER REALTY TRUST	'379302102	11600	7.08	82128	0
NQ25	EQUITY	HLIT	HARMONIC INC	'413160102	2601	4.26	11080.26	0
NQ25	EQUITY	HIW	HIGHWOODS PROPERTIES INC	'431284108	6700	28.26	189342	0
NQ25	EQUITY	HME	HOME PROPERTIES INC	'437306103	5931	56.76	336643.56	0
NQ25	EQUITY	JACK	JACK IN THE BOX INC	'466367109	338	19.92	6732.96	0
NQ25	EQUITY	KRC	KILROY REALTY CORP	'49427F108	3600	31.3	112680	0
NQ25	EQUITY	LTC	LTC PROPERTIES INC	'502175102	636	25.32	16103.52	0
NQ25	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	4680	5.25	24570	0
NQ25	EQUITY	MTZ	MASTEC INC	'576323109	7000	17.61	123270	0
NQ25	EQUITY	MRX	MEDICIS PHARMACEUTICAL CL A	'584690309	6300	36.48	229824	0
NQ25	EQUITY	LBY	LIBBEY INC	'529898108	2500	10.54	26350	0
NQ25	EQUITY	LNN	LINDSAY CORP	'535555106	1599	53.8	86026.2	0
NQ25	EQUITY	LFUS	LITTELFUSE INC	'537008104	2491	40.21	100163.11	0
NQ25	EQUITY	SHOO	STEVEN MADDEN LTD	'556269108	4725	30.1	142222.5	0
NQ25	EQUITY	MANH	MANHATTAN ASSOCIATES INC	'562750109	2731	33.08	90341.48	0
NQ25	EQUITY	MMS	MAXIMUS INC	'577933104	4278	34.9	149302.2	0
NQ25	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	12157	9.93	120719.01	0
NQ25	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	1900	25.96	49324	0
NQ25	EQUITY	MTOX	MEDTOX SCIENTIFIC INC	'584977201	800	13.09	10472	0
NQ25	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	5058	9.62	48657.96	0
NQ25	EQUITY	MPR	MET PRO CORP	'590876306	176	8.58	1510.08	0
NQ25	EQUITY	MINI	MOBILE MINI INC	'60740F105	1000	16.44	16440	0
NQ25	EQUITY	MYE	MYERS INDUSTRIES INC	'628464109	400	10.15	4060	0
NQ25	EQUITY	NL	NL INDUSTRIES	'629156407	711	12.53	8908.83	0
NQ25	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1296	15.16	19647.36	0
NQ25	EQUITY	NATR	NATURES SUNSHINE PRODS INC	'639027101	1164	14.08	16389.12	0
NQ25	EQUITY	NEOG	NEOGEN CORP	'640491106	2917	34.72	101278.24	0
NQ25	EQUITY	NVAX	NOVAVAX INC	'670002104	8667	1.61	13953.87	0
NQ25	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	500	7.07	3535	0
NQ25	EQUITY	OTTR	OTTER TAIL CORP	'689648103	162	18.3	2964.6	0
NQ25	EQUITY	OMI	OWENS + MINOR INC	'690732102	6454	28.48	183809.92	0
NQ25	EQUITY	PFCB	PF CHANG S CHINA BISTRO INC	'69333Y108	2629	27.24	71613.96	0
NQ25	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	6896	19.69	135782.24	0
NQ25	EQUITY	PRXL	PAREXEL INTERNATIONAL CORP	'699462107	6579	18.93	124540.47	0
NQ25	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	2051	30.61	62781.11	0
NQ25	EQUITY	PSEM	PERICOM SEMICONDUCTOR CORP	'713831105	200	7.41	1482	0

NQ2S	EQUITY	PCYC	PHARMACYCLICS INC	'716933106	5717	11.83	67632.11	0
NQ2S	EQUITY	PLXS	PLEXUS CORP	'729132100	3986	22.62	90163.32	0
NQ2S	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	4983	17.55	87451.65	0
NQ2S	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS	'74835Y101	6609	27.26	180161.34	0
NQ2S	EQUITY	ROG	ROGERS CORP	'775133101	655	39.13	25630.15	0
NQ2S	EQUITY	ROL	ROLLINS INC	'775711104	7885	18.71	147528.35	0
NQ2S	EQUITY	SRLS	SRS LABS INC	'78464M106	1353	7.16	9687.48	0
NQ2S	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	11388	0.95	10818.6	0
NQ2S	EQUITY	SHS	SAUER DANFOSS INC	'804137107	1475	28.9	42627.5	0
NQ2S	EQUITY	SCSC	SCANSOURCE INC	'806037107	400	29.56	11824	0
NQ2S	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	3847	3.81	14657.07	0
NQ2S	EQUITY	SEAC	SEACHANGE INTERNATIONAL INC	'811699107	1268	7.7	9763.6	0
NQ2S	EQUITY	SCSS	SELECT COMFORT CORPORATION	'81616X103	6051	13.97	84532.47	0
NQ2S	EQUITY	SMTC	SEMTECH CORP	'816850101	8078	21.1	170445.8	0
NQ2S	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	5462	8.41	45935.42	0
NQ2S	EQUITY	SONC	SONIC CORP	'835451105	7728	7.07	54636.96	0
NQ2S	EQUITY	SONO	SONOSITE INC	'83568G104	1776	30.34	53883.84	0
NQ2S	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	4302	7.14	30716.28	0
NQ2S	EQUITY	STAA	STAAR SURGICAL CO	'852312305	3358	7.8	26192.4	0
NQ2S	EQUITY	QDEL	QUIDEL CORP	'74838J101	3577	16.37	58555.49	0
NQ2S	EQUITY	RTI	RTI INTERNATIONAL METALS INC	'74973W107	440	23.32	10260.8	0
NQ2S	EQUITY	ELGX	ENDOLOGIX INC	'292665106	6134	10.04	61585.36	0
NQ2S	EQUITY	RAVN	RAVEN INDUSTRIES INC	'754212108	2264	48.2	109124.8	0
NQ2S	EQUITY	RENT	RENTRAK CORP	'760174102	979	12.59	12325.61	0
NQ2S	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	1558	19.2	29913.6	0
NQ2S	EQUITY	KFRC	KFORCE INC	'493732101	3833	9.81	37601.73	0
NQ2S	EQUITY	SJI	SOUTH JERSEY INDUSTRIES	'838518108	643	49.75	31989.25	0
NQ2S	EQUITY	STFC	STATE AUTO FINANCIAL CORP	'855707105	300	13.15	3945	0
NQ2S	EQUITY	SF	STIFEL FINANCIAL CORP	'860630102	2709	26.56	71951.04	0
NQ2S	EQUITY	SSYS	STRATASYS INC	'862685104	2658	18.54	49279.32	0
NQ2S	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	5538	4.63	25640.94	0
NQ2S	EQUITY	SYX	SYSTEMAX INC	'871851101	110	12.72	1399.2	0
NQ2S	EQUITY	TRR	TRC COS INC	'872625108	1900	3.01	5719	0
NQ2S	EQUITY	TISI	TEAM INC	'878155100	2448	20.98	51359.04	0
NQ2S	EQUITY	TTI	TETRA TECHNOLOGIES INC	'88162F105	880	7.72	6793.6	0
NQ2S	EQUITY	DDD	3D SYSTEMS CORP	'88554D205	5254	13.99	73503.46	0
NQ2S	EQUITY	TWI	TITAN INTERNATIONAL INC	'88830M102	5288	15	79320	0
NQ2S	EQUITY	TRCR	TRANSCEND SERVICES INC	'893929208	1114	22.54	25109.56	0
NQ2S	EQUITY	TGI	TRIUMPH GROUP INC	'896818101	500	48.74	24370	0
NQ2S	EQUITY	TWIN	TWIN DISC INC	'901476101	1100	26.67	29337	0
NQ2S	EQUITY	IIVI	II VI INC	'902104108	6380	17.5	111650	0
NQ2S	EQUITY	FLOW	FLOW INTL CORP	'343468104	4702	2.21	10391.42	0
NQ2S	EQUITY	FORR	FORRESTER RESEARCH INC	'346563109	1885	32.51	61281.35	0
NQ2S	EQUITY	FWRD	FORWARD AIR CORPORATION	'349853101	3682	25.45	93706.9	0
NQ2S	EQUITY	FELE	FRANKLIN ELECTRIC CO INC	'353514102	2716	36.28	98536.48	0
NQ2S	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	12305	0.8399	10334.97	0
NQ2S	EQUITY	GCO	GENESCO INC	'371532102	236	51.53	12161.08	0
NQ2S	EQUITY	GERN	GERON CORP	'374163103	2964	2.12	6283.68	0
NQ2S	EQUITY	GCOM	GLOBECOMM SYSTEMS INC	'37956X103	1700	13.51	22967	0
NQ2S	EQUITY	GDP	GOODRICH PETROLEUM CORP	'382410405	3300	11.82	39006	0
NQ2S	EQUITY	WINA	WINMARK CORP	'974250102	231	46.22	10676.82	0
NQ2S	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	3165	58.48	185089.2	0
NQ2S	EQUITY	HAIR	HAIR CELESTIAL GROUP INC	'405217100	1100	30.55	33605	0
NQ2S	EQUITY	HWKN	HAWKINS INC	'420261109	1093	31.84	34801.12	0
NQ2S	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	6317	13.56	85658.52	0
NQ2S	EQUITY	HL	HECLA MINING CO	'422704106	34500	5.36	184920	0
NQ2S	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	10687	28.98	309709.26	0
NQ2S	EQUITY	HTCO	HICKORYTECH CORP	'429060106	1400	9.62	13468	0
NQ2S	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	6741	10.96	73881.36	0
NQ2S	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	7248	3.2	23193.6	0
NQ2S	EQUITY	INCY	INCYTE CORP	'45337C102	10968	13.97	153222.96	0
NQ2S	EQUITY	IART	INTEGRA LIFESCIENCES HOLDING	'457985208	2563	35.77	91678.51	0
NQ2S	EQUITY	IVC	INVACARE CORP	'461203101	182	23.04	4193.28	0
NQ2S	EQUITY	ISIS	ISIS PHARMACEUTICALS INC	'464330109	12453	6.78	84431.34	0
NQ2S	EQUITY	KVPHQ	KV PHARMACEUTICAL CO CL A	'482740206	3600	1.35	4860	0
NQ2S	EQUITY	KNSY	KENSEY NASH CORP	'490057106	1065	24.5	26092.5	0
NQ2S	EQUITY	KNX	KNIGHT TRANSPORTATION INC	'499064103	7552	13.31	100517.12	0
NQ2S	EQUITY	KOPN	KOPIN CORP	'500600101	2594	3.43	8897.42	0
NQ2S	EQUITY	LDR	LANDAUER INC	'51476K103	1142	49.54	56574.68	0
NQ2S	EQUITY	LCRY	LECROY CORP	'52324W109	1700	7.9	13430	0
NQ2S	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	3188	46.72	148943.36	0
NQ2S	EQUITY	USLM	UNITED STATES LIME + MINERAL	'911922102	66	39.9	2633.4	0
NQ2S	EQUITY	UEIC	UNIVERSAL ELECTRONICS INC	'913483103	521	16.39	8539.19	0
NQ2S	EQUITY	VECO	VEECO INSTRUMENTS INC	'922417100	3533	24.4	86205.2	0
NQ2S	EQUITY	VSAT	VIASAT INC	'92552V100	1668	33.31	55561.08	0
NQ2S	EQUITY	VICAL	VICAL INC	'925602104	7578	2.48	18793.44	0
NQ2S	EQUITY	VVUS	VIVUS INC	'928551100	11108	8.07	89641.56	0
NQ2S	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	1821	55.95	101884.95	0
NQ2S	EQUITY	ZIXI	ZIX CORP	'98974P100	7313	2.67	19525.71	0
NQ2S	EQUITY	BIRT	ACTUATE CORP	'00508B102	4250	5.52	23460	0
NQ2S	EQUITY	ALX	ALEXANDER S INC	'014752109	223	361.02	80507.46	0
NQ2S	EQUITY	AXL	AMERICAN AXLE + MFG HOLDINGS	'024061103	1539	7.63	11742.57	0
NQ2S	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES INC	'101388106	4443	20.14	89482.02	0

NQ2S	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	303	2.57	778.71	0
NQ2S	EQUITY	EXAC	EXACTECH INC	'30064E109	722	14.08	10165.76	0
NQ2S	EQUITY	FXEN	FX ENERGY INC	'302695101	6743	4.13	27848.59	0
NQ2S	EQUITY	FICO	FAIR ISAAC CORP	'303250104	2900	21.83	63307	0
NQ2S	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	2014	31.55	63541.7	0
NQ2S	EQUITY	FHCO	FEMALE HEALTH COMPANY	'314462102	1992	4.08	8127.36	0
NQ2S	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	1741	26.16	45544.56	0
NQ2S	EQUITY	BCPC	BALCHEM CORP	'057665200	3545	37.31	132263.95	0
NQ2S	EQUITY		BALLY TOTAL FITNESS HLDG CORP	'05873K108	1500	0	0	0
NQ2S	EQUITY	BRY	BERRY PETROLEUM CO CLASS A	'085789105	6400	35.38	226432	0
NQ2S	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	6429	4.1	26358.9	0
NQ2S	EQUITY	BCRX	BIOCRYST PHARMACEUTICALS INC	'09058V103	3436	2.76	9483.36	0
NQ2S	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES	'090931106	445	16.14	7182.3	0
NQ2S	EQUITY	BLT	BLOUNT INTERNATIONAL INC	'095180105	6033	13.36	80600.88	0
NQ2S	EQUITY	SAM	BOSTON BEER COMPANY INC A	'100557107	1071	72.7	77861.7	0
NQ2S	EQUITY	BKE	BUCKLE INC/THE	'118440106	3382	38.46	130071.72	0
NQ2S	EQUITY	CDI	CDI CORP	'125071100	277	10.68	2958.36	0
NQ2S	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	2523	28.47	71829.81	0
NQ2S	EQUITY	CACI	CACI INTERNATIONAL INC CL A	'127190304	291	49.94	14532.54	0
NQ2S	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	4810	21.55	103655.5	0
NQ2S	EQUITY	CERS	CERUS CORP	'157085101	4381	2.12	9287.72	0
NQ2S	EQUITY	CAKE	CHEESECAKE FACTORY INC/THE	'163072101	7119	24.65	175483.35	0
NQ2S	EQUITY	CHKE	CHEROKEE INC	'16444H102	901	12.85	11577.85	0
NQ2S	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	388	39.03	15143.64	0
NQ2S	EQUITY	COKE	COCA COLA BOTTLING CO CONSOL	'191098102	571	55.46	31667.66	0
NQ2S	EQUITY	CSTR	COINSTAR INC	'19259P300	3862	40	154480	0
NQ2S	EQUITY	KCP	KENNETH COLE PRODUCTIONS A	'193294105	400	10.73	4292	0
NQ2S	EQUITY	CBRX	COLUMBIA LABORATORIES INC	'197779101	6200	1.95	12090	0
NQ2S	EQUITY	COLM	COLUMBIA SPORTSWEAR CO	'198516106	1000	46.4	46400	0
NQ2S	EQUITY	CTGX	COMPUTER TASK GROUP INC	'205477102	1114	11.17	12443.38	0
NQ2S	EQUITY	CPTS	CONCEPTUS INC	'206016107	3959	10.47	41450.73	0
NQ2S	EQUITY	CNU	CONTINU CARE CORP	'212172100	2672	6.38	17047.36	0
NQ2S	EQUITY	CRVL	CORVEL CORP	'221006109	720	42.5	30600	0
NQ2S	EQUITY	CPWM	COST PLUS INC/CALIFORNIA	'221485105	1300	6.3	8190	0
NQ2S	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	3118	51.97	162042.46	0
NQ2S	EQUITY	CRD/B	CRAWFORD + CO CL B	'224633107	2859	5.36	15324.24	0
NQ2S	EQUITY	CRY	CRYOLIFE INC	'228903100	494	4.49	2218.06	0
NQ2S	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	7415	35.32	261897.8	0
NQ2S	EQUITY	CYBX	CYBERONICS INC	'23251P102	3570	28.3	101031	0
NQ2S	EQUITY	DAKT	DAKTRONICS INC	'234264109	778	8.58	6675.24	0
NQ2S	EQUITY	DEPO	DEPOMED INC	'249908104	6153	5.4	33226.2	0
NQ2S	EQUITY	DRIV	DIGITAL RIVER INC	'25388B104	489	20.73	10136.97	0
NQ2S	EQUITY	HILL	DOT HILL SYSTEMS CORP	'25848T109	1800	1.51	2718	0
NQ2S	EQUITY	DW	DREW INDUSTRIES INC	'26168L205	771	19.98	15404.58	0
NQ2S	EQUITY	DRQ	DRIL QUIP INC	'262037104	4194	53.91	226098.54	0
NQ2S	EQUITY	ELON	ECHELON CORP	'27874N105	4520	7.01	31685.2	0
NQ2S	EQUITY	NRCI	NATIONAL RESEARCH CORP	'637372103	165	33.14	5468.1	0
NQ2S	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	3275	2.92	9563	0
NQ2S	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	4590	5.98	27448.2	0
NQ2S	EQUITY	NR	NEWPARK RESOURCES INC	'651718504	402	6.09	2448.18	0
NQ2S	EQUITY	NEWP	NEWPORT CORP	'651824104	1514	10.81	16366.34	0
NQ2S	EQUITY	NMRX	NUMEREX CORP CL A	'67053A102	1000	5.56	5560	0
NQ2S	EQUITY	OSIS	OSI SYSTEMS INC	'671044105	1866	33.52	62548.32	0
NQ2S	EQUITY	OYOG	OYO GEOSPACE CORP	'671074102	480	56.29	27019.2	0
NQ2S	EQUITY	ODC	OIL DRI CORP OF AMERICA	'677864100	94	18.58	1746.52	0
NQ2S	EQUITY	ODFL	OLD DOMINION FREIGHT LINE	'679580100	5833	28.97	168982.01	0
NQ2S	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	7796	30.01	233957.96	0
NQ2S	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	3131	12.8	40076.8	0
NQ2S	EQUITY	OXM	OXFORD INDUSTRIES INC	'691497309	1651	34.3	56629.3	0
NQ2S	EQUITY	PKOH	PARK OHIO HOLDINGS CORP	'700666100	905	12.01	10869.05	0
NQ2S	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	3537	9.78	34591.86	0
NQ2S	EQUITY	PNK	PINNACLE ENTERTAINMENT INC	'723456109	252	9.08	2288.16	0
NQ2S	EQUITY	PSMT	PRICESMART INC	'741511109	2176	62.32	135608.32	0
NQ2S	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	2375	97	230375	0
NQ2S	EQUITY	GRC	GORMAN RUPP CO	'383082104	1898	24.69	46861.62	0
NQ2S	EQUITY	GHM	GRAHAM CORP	'384556106	1247	16.64	20750.08	0
NQ2S	EQUITY	GIFI	GULF ISLAND FABRICATION INC	'402307102	200	20.68	4136	0
NQ2S	EQUITY	HGR	HANGER INC	'41043F208	2176	18.89	41104.64	0
NQ2S	EQUITY	HCSG	HEALTHCARE SERVICES GROUP	'421906108	8207	16.14	132460.98	0
NQ2S	EQUITY	HEI	HEICO CORP	'422806109	5122	49.24	252207.28	0
NQ2S	EQUITY	HXL	HEXCEL CORP	'428291108	10226	22.16	226608.16	0
NQ2S	EQUITY	HITK	HI TECH PHARMACAL CO INC	'42840B101	319	33.6	10718.4	0
NQ2S	EQUITY	HUBG	HUB GROUP INC CL A	'443320106	4585	28.27	129617.95	0
NQ2S	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	297	36.8	10929.6	0
NQ2S	EQUITY	IPAR	INTER PARFUMS INC	'458834109	1766	15.45	27284.7	0
NQ2S	EQUITY	IRIS	IRIS INTERNATIONAL INC	'46270W105	1913	8.97	17159.61	0
NQ2S	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	1822	48.05	87547.1	0
NQ2S	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	869	23.44	20369.36	0
NQ2S	EQUITY	EPHC	EPOCH HOLDING CORP	'29428R103	1645	13.57	22322.65	0
NQ2S	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	3455	46.63	161106.65	0
NQ2S	EQUITY	KVHI	KVH INDUSTRIES INC	'482738101	77	7.91	609.07	0
NQ2S	EQUITY	KAMN	KAMAN CORP	'483548103	1856	27.85	51689.6	0
NQ2S	EQUITY	KEG	KEY ENERGY SERVICES INC	'492914106	13905	9.49	131958.45	0

NQ2S	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	500	17.06	8530	0
NQ2S	EQUITY	LXU	LSB INDUSTRIES INC	'502160104	2246	28.67	64392.82	0
NQ2S	EQUITY	LUFK	LUFKIN INDUSTRIES INC	'549764108	3758	53.21	199963.18	0
NQ2S	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	2004	30.64	61402.56	0
NQ2S	EQUITY	MRTN	MARTEN TRANSPORT LTD	'573075108	251	17.24	4327.24	0
NQ2S	EQUITY	MTRX	MATRIX SERVICE CO	'576853105	337	8.51	2867.87	0
NQ2S	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	3485	18.41	64158.85	0
NQ2S	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	800	5.05	4040	0
NQ2S	EQUITY	MMSI	MERIT MEDICAL SYSTEMS INC	'589889104	5206	13.14	68406.84	0
NQ2S	EQUITY	MSCC	MICROSEMI CORP	'595137100	10667	15.98	170458.66	0
NQ2S	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	3963	25.28	100184.64	0
NQ2S	EQUITY	UTEK	ULTRATECH INC	'904034105	3136	17.15	53782.4	0
NQ2S	EQUITY	UNFI	UNITED NATURAL FOODS INC	'911163103	5956	37.04	220610.24	0
NQ2S	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	3500	37.79	132265	0
NQ2S	EQUITY	VLNCQ	VALENCE TECHNOLOGY INC	'918914102	4400	1.04	4576	0
NQ2S	EQUITY	VVTV	VALUEVISION MEDIA INC A	'92047K107	3400	2.36	8024	0
NQ2S	EQUITY	WTS	WATTS WATER TECHNOLOGIES A	'942749102	300	26.65	7995	0
NQ2S	EQUITY	SHF	SCHIFF NUTRITION INTERNATION	'806693107	400	11.08	4432	0
NQ2S	EQUITY	CWEI	CLAYTON WILLIAMS ENERGY INC	'969490101	749	42.81	32064.69	0
NQ2S	EQUITY	WGO	WINNEBAGO INDUSTRIES	'974637100	3720	6.92	25742.4	0
NQ2S	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	6124	33.25	203623	0
NQ2S	EQUITY	WWD	WOODWARD INC	'980745103	7620	27.4	208788	0
NQ2S	EQUITY	INT	WORLD FUEL SERVICES CORP	'981475106	4998	32.65	163184.7	0
NQ2S	EQUITY	ZIGO	ZYGO CORP	'989855101	400	11.56	4624	0
NQ2S	EQUITY	ZOLL	ZOLL MEDICAL CORP	'989922109	2713	37.74	102388.62	0
NQ2S	EQUITY	AAON	AAON INC	'000360206	2397	15.75	37752.75	0
NQ2S	EQUITY	APAC	APAC CUSTOMER SERVICES INC	'00185E106	3021	8.52	25738.92	0
NQ2S	EQUITY	ATMI	ATMI INC	'00207R101	228	15.82	3606.96	0
NQ2S	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	14602	1.12	16354.24	0
NQ2S	EQUITY	ABAX	ABAXIS INC	'002567105	2847	22.91	65224.77	0
NQ2S	EQUITY	ABMD	ABIOMED INC	'003654100	4009	11.03	44219.27	0
NQ2S	EQUITY	DENN	DENNY S CORP	'24869P104	9150	3.33	30469.5	0
NQ2S	EQUITY	AKRX	AKORN INC	'009728106	7017	7.81	54802.77	0
NQ2S	EQUITY	ACO	AMCOL INTERNATIONAL CORP	'02341W103	3023	23.99	72521.77	0
NQ2S	EQUITY	ASEI	AMERICAN SCIENCE + ENGINEERI	'029429107	1136	61.05	69352.8	0
NQ2S	EQUITY	ANEN	ANAREN INC	'032744104	293	19.15	5610.95	0
NQ2S	EQUITY	AXE	ANIXTER INTERNATIONAL INC	'035290105	1810	47.44	85866.4	0
NQ2S	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	16369	8.79	143883.51	0
NQ2S	EQUITY	ARTC	ARTHROCARE CORP	'043136100	3440	28.77	98968.8	0
NQ2S	EQUITY	AZPN	ASPEN TECHNOLOGY INC	'045327103	10437	15.27	159372.99	0
NQ2S	EQUITY	SGMS	SCIENTIFIC GAMES CORP A	'80874P109	3865	7.12	27518.8	0
NQ2S	EQUITY	EGHT	8X8 INC	'282914100	7900	4.07	32153	0
NQ2S	EQUITY	ESIO	ELECTRO SCIENTIFIC INDS INC	'285229100	200	11.89	2378	0
NQ2S	EQUITY	EPIQ	EPIQ SYSTEMS INC	'26882D109	411	12.53	5149.83	0
NQ2S	EQUITY	ESC	EMERITUS CORP	'291005106	3841	14.1	54158.1	0
NQ2S	EQUITY	GY	GENCORP INC	'368682100	4572	4.49	20528.28	0
NQ2S	EQUITY	MGRG	MCGRATH RENTCORP	'580589109	1260	23.79	29975.4	0
NQ2S	EQUITY	KWR	QUAKER CHEMICAL CORP	'747316107	1262	25.92	32711.04	0
NQ2S	EQUITY	SHLM	SCHULMAN (A.) INC	'808194104	200	16.99	3398	0
NQ2S	EQUITY	WNC	WABASH NATIONAL CORP	'929566107	8700	4.77	41499	0
NQ2S	EQUITY	WSO	WATSCO INC	'942622200	3519	51.1	179820.9	0
NQ2S	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	720	20.83	14997.6	0
NQ2S	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	2308	37.1	85626.8	0
NQ2S	EQUITY	ABM	ABM INDUSTRIES INC	'000957100	1825	19.06	34784.5	0
NQ2S	EQUITY	BRC	BRADY CORPORATION CL A	'104674106	400	26.43	10572	0
NQ2S	EQUITY	BMTC	BRYN MAWR BANK CORP	'117665109	300	16.57	4971	0
NQ2S	EQUITY	CLC	CLARCOR INC	'179895107	5939	41.38	245755.82	0
NQ2S	EQUITY	FARM	FARMER BROS CO	'307675108	70	5.51	385.7	0
NQ2S	EQUITY	DFZ	BARRY (R.G.)	'068798107	115	10.6	1219	0
NQ2S	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES IN	'87162G105	1528	16.7	25517.6	0
NQ2S	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	74	31.43	2325.82	0
NQ2S	EQUITY	CPE	CALLON PETROLEUM CO	'13123X102	4362	3.87	16880.94	0
NQ2S	EQUITY	CSU	CAPITAL SENIOR LIVING CORP	'140475104	900	6.17	5553	0
NQ2S	EQUITY	CWST	CASELLA WASTE SYSTEMS INC A	'147448104	2377	5.26	12503.02	0
NQ2S	EQUITY	CSH	CASH AMERICA INTL INC	'14754D100	1264	51.16	64666.24	0
NQ2S	EQUITY	CATO	CATO CORP CLASS A	'149205106	3481	22.56	78531.36	0
NQ2S	EQUITY	CGI	CELADON GROUP INC	'150838100	1367	8.88	12138.96	0
NQ2S	EQUITY	CHE	CHEMED CORP	'16359R103	2636	54.96	144874.56	0
NQ2S	EQUITY	CIR	CIRCOR INTERNATIONAL INC	'17273K109	1400	29.37	41118	0
NQ2S	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	8166	14.74	120366.84	0
NQ2S	EQUITY	CLH	CLEAN HARBORS INC	'184496107	5750	51.3	294975	0
NQ2S	EQUITY	COHR	COHERENT INC	'192479103	2263	42.96	97218.48	0
NQ2S	EQUITY	CMCO	COLUMBUS MCKINNON CORP/NY	'199333105	1600	10.96	17536	0
NQ2S	EQUITY	CGX	CONSOLIDATED GRAPHICS INC	'209341106	1018	36.53	37187.54	0
NQ2S	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	848	64.36	54577.28	0
NQ2S	EQUITY	ATX	AT CROSS CO CL A	'227478104	900	11.28	10152	0
NQ2S	EQUITY	CRMT	AMERICA S CAR MART INC	'03062T105	507	29.02	14713.14	0
NQ2S	EQUITY	CUB	CUBIC CORP	'229669106	793	39.07	30982.51	0
NQ2S	EQUITY	DAR	DARLING INTERNATIONAL INC	'237266101	14437	12.59	181761.83	0
NQ2S	EQUITY	DWSN	DAWSON GEOPHYSICAL CO	'239359102	200	23.58	4716	0
NQ2S	EQUITY	DEL	DELTC TIMBER CORP	'247850100	1322	59.68	78896.96	0
NQ2S	EQUITY	DGII	DIGI INTERNATIONAL INC	'253798102	329	11	3619	0
NQ2S	EQUITY	DIOD	DIODES INC	'254543101	4414	17.92	79098.88	0

NQ2S	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GP	'256743105	3149	56.3	177288.7	0
NQ2S	EQUITY	BOOM	DYNAMIC MATERIALS CORP	'267888105	1756	15.75	27657	0
NQ2S	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	900	25.5	22950	0
NQ2S	EQUITY	ELRC	ELECTRO RENT CORP	'285218103	800	13.81	11048	0
NQ2S	EQUITY	PERY	PERRY ELLIS INTERNATIONAL	'288853104	100	18.8	1880	0
NQ2S	EQUITY	MIDD	MIDDLEBY CORP	'596278101	2346	70.46	165299.16	0
NQ2S	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	3389	26.96	91367.44	0
NQ2S	EQUITY	MIND	MITCHAM INDUSTRIES INC	'606501104	600	11.2	6720	0
NQ2S	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	3808	32.97	125549.76	0
NQ2S	EQUITY	MOG/A	MOOG INC CLASS A	'615394202	500	32.62	16310	0
NQ2S	EQUITY	LABL	MULTI COLOR CORP	'625383104	104	22.59	2349.36	0
NQ2S	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	4050	1.68	6804	0
NQ2S	EQUITY	NNBR	NN INC	'629337106	1800	5.05	9090	0
NQ2S	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	10783	6.51	70197.33	0
NQ2S	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	622	86.91	54058.02	0
NQ2S	EQUITY	EXAR	EXAR CORP	'300645108	642	5.71	3665.82	0
NQ2S	EQUITY	EXPO	EXPONENT INC	'30214U102	1732	41.33	71583.56	0
NQ2S	EQUITY	EZPW	EZCORP INC CL A	'302301106	5764	28.54	164504.56	0
NQ2S	EQUITY	FEIC	FEI COMPANY	'30241L109	4414	29.96	132243.44	0
NQ2S	EQUITY	FINL	FINISH LINE/THE CL A	'317923100	2018	19.99	40339.82	0
NQ2S	EQUITY	FCFS	FIRST CASH FINL SVCS INC	'31942D107	3862	41.95	162010.9	0
NQ2S	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	2500	28.44	71100	0
NQ2S	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	443	9.99	4425.57	0
NQ2S	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	2110	22.86	48234.6	0
NQ2S	EQUITY	GNCMA	GENERAL COMMUNICATION INC A	'369385109	5200	8.2	42640	0
NQ2S	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	4934	46.52	229529.68	0
NQ2S	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	7899	5.87	46367.13	0
NQ2S	EQUITY	DUSA	DUSA PHARMACEUTICALS INC	'266898105	2600	3.7	9620	0
NQ2S	EQUITY	FUL	H.B. FULLER CO.	'359694106	406	18.22	7397.32	0
NQ2S	EQUITY	GTY	GETTY REALTY CORP	'374297109	1302	14.42	18774.84	0
NQ2S	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	1427	30.76	43894.52	0
NQ2S	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	5100	15.74	80274	0
NQ2S	EQUITY	STRA	STRAYER EDUCATION INC	'863236105	1531	76.67	117381.77	0
NQ2S	EQUITY	VALU	VALUE LINE INC	'920437100	200	11.49	2298	0
NQ2S	EQUITY	WDFC	WD 40 CO	'929236107	2083	39.84	82986.72	0
NQ2S	EQUITY	AEC	ASSOCIATED ESTATES REALTY CP	'045604105	252	15.46	3895.92	0
NQ2S	EQUITY	FCH	FELCOR LODGING TRUST INC	'31430F101	6207	2.33	14462.31	0
NQ2S	EQUITY	MAA	MID AMERICA APARTMENT COMM	'59522J103	4529	60.22	272736.38	0
NQ2S	EQUITY	AMSWA	AMERICAN SOFTWARE INC CL A	'029683109	2336	7.25	16936	0
NQ2S	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	4003	16.05	64248.15	0
NQ2S	EQUITY	ALOG	ANALOGIC CORP	'032657207	1205	45.41	54719.05	0
NQ2S	EQUITY	AIT	APPLIED INDUSTRIAL TECH INC	'03820C105	5212	27.16	141557.92	0
NQ2S	EQUITY	ARQL	ARQULE INC	'04269E107	6751	5.05	34092.55	0
NQ2S	EQUITY	AROW	ARROW FINANCIAL CORP	'042744102	97.85	22.25	2177.16	0
NQ2S	EQUITY	ATRO	ASTRONICS CORP	'046433108	1322	28.25	37346.5	0
NQ2S	EQUITY	ATRI	ATRION CORPORATION	'049904105	150	207.39	31108.5	0
NQ2S	EQUITY	AZZ	AZZ INC	'002474104	1525	38.77	59124.25	0
NQ2S	EQUITY	BMI	BADGER METER INC	'056525108	1560	28.93	45130.8	0
NQ2S	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	4946	3.58	17706.68	0
NQ2S	EQUITY	BFS	SAUL CENTERS INC	'804395101	963	33.81	32559.03	0
NQ2S	EQUITY	SKT	TANGER FACTORY OUTLET CENTER	'875465106	10632	26.01	276538.32	0
NQ2S	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	190	56.29	10695.1	0
NQ2S	EQUITY	AM	AMERICAN GREETINGS CORP CL A	'026375105	240	18.5	4440	0
NQ2S	EQUITY	BLC	BELO CORPORATION A	'080555105	2877	4.89	14068.53	0
NQ2S	EQUITY	BC	BRUNSWICK CORP	'117043109	10974	14.04	154074.96	0
NQ2S	EQUITY	CTB	COOPER TIRE + RUBBER	'216831107	7722	10.89	84092.58	0
NQ2S	EQUITY	IDTI	INTEGRATED DEVICE TECH INC	'458118106	11907	5.15	61321.05	0
NQ2S	EQUITY	OLN	OLIN CORP	'680665205	5984	18.01	107771.84	0
NQ2S	EQUITY	RAD	RITE AID CORP	'767754104	3903	0.98	3824.94	0
NQ2S	EQUITY	TEN	TENNECO INC	'880349105	7508	25.61	192279.88	0
NQ2S	EQUITY	URI	UNITED RENTALS INC	'911363109	2300	16.84	38732	0
NQ2S	EQUITY	WOR	WORTHINGTON INDUSTRIES	'981811102	4454	13.97	62222.38	0
NQ2S	EQUITY	AIR	AAR CORP	'000361105	1100	16.67	18337	0
NQ2S	EQUITY	AEPI	AEP INDUSTRIES INC	'001031103	460	22.2	10212	0
NQ2S	EQUITY	AXAS	ABRAXAS PETROLEUM CORP	'003830106	10569	2.64	27902.16	0
NQ2S	EQUITY	AIRM	AIR METHODS CORP	'009128307	1415	63.67	90093.05	0
NQ2S	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	622	18.25	11351.5	0
NQ2S	EQUITY	ALCO	ALICO INC	'016230104	222	19.64	4360.08	0
NQ2S	EQUITY	NDN	99 CENTS ONLY STORES	'65440K106	570	18.42	10499.4	0
NQ2S	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	2300	61.01	140323	0
NQ2S	EQUITY	USG	USG CORP	'903293405	6400	6.73	43072	0
NQ2S	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	818	13.61	11132.98	0
NQ2S	EQUITY	IGTE	IGATE CORP	'45169U105	3853	11.54	44463.62	0
NQ2S	EQUITY	BID	SOTHEBY S	'835898107	8335	27.57	229795.95	0
NQ2S	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	582	34.39	20014.98	0
NQ2S	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	6715	6.82	45796.3	0
NQ2S	EQUITY	PZZA	PAPA JOHN S INTL INC	'698813102	2508	30.4	76243.2	0
NQ2S	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	300	7.76	2328	0
NQ2S	EQUITY	ALSK	ALASKA COMM SYSTEMS GROUP	'01167P101	960	6.56	6297.6	0
NQ2S	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	1836	40.77	74853.72	0
NQ2S	EQUITY	MLHR	HERMAN MILLER INC	'600544100	7122	17.86	127198.92	0
NQ2S	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	500	11.16	5580	0
NQ2S	EQUITY	AP	AMPICO PITTSBURGH CORP	'032037103	145	20.45	2965.25	0

NQ2S	EQUITY	CCC	CALGON CARBON CORP	'129603106	5558	14.57	80980.06	0	
NQ2S	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	4676	43.65	204107.4	0	
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	5188	24.18	125445.84	0	
NQ2S	EQUITY	CPHD	CEPHEID INC	'15670R107	7621	38.83	295923.43	0	
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	3036	18.41	55892.76	0	
NQ2S	EQUITY	KMG	KMG CHEMICALS INC	'482564101	539	12.32	6640.48	0	
NQ2S	EQUITY	USPH	U.S. PHYSICAL THERAPY INC	'90337L108	1505	18.52	27872.6	0	
NQ2S	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	4243	4.76	20196.68	0	
NQ2S	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	2084	11.45	23861.8	0	
NQ2S	EQUITY	DLX	DELUXE CORP	'248019101	6366	18.6	118407.6	0	
NQ2S	EQUITY	MW	MEN S WEARHOUSE INC/THE	'587118100	1100	26.08	28688	0	
NQ2S	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	233	32.88	7661.04	0	
NQ2S	EQUITY	KFY	KORN/FERRY INTERNATIONAL	'500643200	274	12.19	3340.06	0	
NQ2S	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	4102	20.85	85526.7	0	
NQ2S	EQUITY	CSGS	CSG SYSTEMS INTL INC	'126349109	1839	12.64	23244.96	0	
NQ2S	EQUITY	CEB	CORPORATE EXECUTIVE BOARD CO	'21988R102	4263	29.8	127037.4	0	
NQ2S	EQUITY	IMMR	IMMERISION CORPORATION	'452521107	2686	5.98	16062.28	0	
NQ2S	EQUITY	SYBT	S.Y. BANCORP INC	'785060104	114	18.62	2122.68	0	
NQ2S	EQUITY	LGF	LIONS GATE ENTERTAINMENT COR	'535919203	5706	6.9	39371.4	0	
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	1939	7.32	14193.48	0	
NQ2S	EQUITY	IRET	INVESTORS REAL ESTATE TRUST	'461730103	1600	7.2	11520	0	
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	6670	4.35	29014.5	0	
NQ2S	EQUITY	ENTG	ENTEGRIUS INC	'29362U104	5572	6.38	35549.36	0	
NQ2S	EQUITY	TESO	TESCO CORP	'88157K101	3100	11.6	35960	0	
NQ2S	EQUITY	LPSN	LIVEPERSON INC	'538146101	6567	9.95	65341.65	0	
NQ2S	EQUITY	PQ	PETROQUEST ENERGY INC	'716748108	1579	5.5	8684.5	0	
NQ2S	EQUITY	AKR	ACADIA REALTY TRUST	'004239109	862	18.7	16119.4	0	
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	851	33.61	28602.11	0	
NQ2S	EQUITY	UBA	URSTADT BIDDLE CLASS A	'917286205	285	15.97	4551.45	0	
NQ2S	EQUITY	BTX	BIOTIME INC	'09066L105	2419	4.41	10667.79	0	
NQ2S	EQUITY	BIOL	BIOLASE INC	'090911108	909	3	2727	0	
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	7347	17.91	131584.77	0	
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	4771	47.94	228721.74	0	
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INC	'987520103	251	28.5	7153.5	0	
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC A	'039762109	118	79.5	9381	0	
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	1097	31.05	34061.85	0	
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	139	57.79	8032.81	0	
NQ2S	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	2265	34.51	78165.15	0	
NQ2S	EQUITY	PTRY	PANTRY INC	'698657103	175	12.13	2122.75	0	
NQ2S	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	6610	2.46	16260.6	0	
NQ2S	EQUITY	IXYS	IXYS CORPORATION	'46600W106	1726	10.88	18778.88	0	
NQ2S	EQUITY	VCLK	VALUECLICK INC	'92046N102	9732	15.56	151429.92	0	
NQ2S	EQUITY	TREX	TREX COMPANY INC	'89531P105	2004	16.03	32124.12	0	
NQ2S	EQUITY	VDSI	VASCO DATA SECURITY INTL	'92230Y104	2874	5.11	14686.14	0	
NQ2S	EQUITY	CRWN	CROWN MEDIA HOLDINGS CLASS A	'228411104	1400	1.43	2002	0	
NQ2S	EQUITY	RMBS	RAMBUS INC	'750917106	12100	14	169400	0	
NQ2S	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	5487	37.22	204226.14	0	
NQ2S	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	544	14.95	8132.8	0	
NQ2S	EQUITY	VICR	VICOR CORP	'925815102	2101	8.75	18383.75	0	
NQ2S	EQUITY	ADTN	ADTRAN INC	'00738A106	8029	26.46	212447.34	0	
NQ2S	EQUITY	SBGI	SINCLAIR BROADCAST GROUP A	'829226109	300	7.17	2151	0	
NQ2S	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	7694	1.84	14156.96	0	
NQ2S	EQUITY	WBSN	WEBSense INC	'947684106	4936	17.3	85392.8	0	
NQ2S	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	8294	0.9199	7629.65	0	
NQ2S	EQUITY	HSTM	HEALTHSTREAM INC	'42222N103	2000	12.83	25660	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	65322.55	100	65322.55	0.078524	12/31/2030
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2866.46	100	2866.46	0.078524	12/31/2030
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	4018284.01	43.473677	174689581.2	0	
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	73180000	1.109711	81208650.98	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2335.25	100	2335.25	0.078524	12/31/2030
NQ2X	EQUITY		CTF DAS PLUS BETA 10 YEAR PORT	'12399H999	5961427.445	15.87	94607853.55	0	
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	40464.06	100	40464.06	0.078524	12/31/2030
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	8200397.598	9.54	78231793.08	0	
NQ40	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	204	0.0265	5.41	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	221901.08	100	221901.08	0.078524	12/31/2030
NQ41	FIXED INCOME		VALE SA	'B011X9I12	3200	0	0	4.456875	9/29/2049
NQ41	CASH		BRAZILIAN REAL	'BRL	263.62	0.538721	142.02	0	
NQ4A	EQUITY		VPIC ACADIAN	'96999B965	51596.125	1039.894518	53654527.54	0	
NQ4A	EQUITY		VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	97136.167	1001.457142	97277708.19	0	
NQ4A	EQUITY		VPIC BRANDYWINE	'96999B999	35345.789	1643.817671	58102032.55	0	
NQ4A	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	23999.155	1122.048678	26928220.14	0	
NQ4A	EQUITY		VPIC WELLINGTON	'96999B981	20922.527	1285.358719	26892952.5	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	6295.144	1068.776611	6728102.67	0	
NQ4A	EQUITY		VPIC SSGA	'96999C948	36601.834	1100.795876	40291147.92	0	
NQ4A	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	38926.514	1055.729829	41095881.97	0	
NQ4A	EQUITY		VPIC POST	'96999C955	42266.373	1460.122833	61714096.29	0	
NQ4A	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	51306.101	1337.736582	68634048.19	0	
NQ4A	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	33645.864	1097.0447	36911016.78	0	
NQ4A	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	36550.87	1579.179667	57720390.72	0	
NQ4A	EQUITY		VPIC REAL ESTATE FUND	'96999C997	84119.106	819.509748	68936427.36	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	28448.203	946.202977	26917774.37	0	
NQ4A	EQUITY		VPIC ABERDEEN	'926999970	62605.531	1239.654428	77609223.72	0	
NQ4A	EQUITY		VPIC OPPENHEIMER	'92699D930	32360.919	1144.781373	37046177.28	0	

NQ4A	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	30236.767	1354.60176	40958777.79	0
NQ4A	EQUITY	VPIC WELLINGTON GAA	'94999N998	34301.445	1046.164025	35884937.76	0
NQ4A	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	9533.507	1151.320533	10976122.36	0
NQ4A	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	20721.852	1249.990056	25902108.94	0
NQ4A	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	86624.469	1329.931655	115204623.4	0
NQ4A	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	83277.317	1165.707093	97076959.11	0
NQ4A	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	36723.359	1170.808008	42996002.8	0
NQ4A	EQUITY	VPIC BARCLAYS TIPS	'96999N944	38660.205	1154.407678	44629637.49	0
NQ4A	EQUITY	VPIC SCHRODER	'96999F982	27395.319	1118.741169	30648271.2	0
NQ4A	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	37293.996	1103.159681	41141232.73	0
NQ4A	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	25212.745	982.309388	24766716.11	0
NQ4A	EQUITY	VPIC GROSVENOR	'ACI00CYO9	28600	974.105021	27859403.6	0
NQ4A	EQUITY	VPIC PERMAL	'ACI00GKQ0	29500	944.959808	27876314.34	0
NQ4A	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	14800	959.580867	14201796.83	0
NQ4A	EQUITY	VPIC MONDRIAN	'96999C914	47669.422	1184.00659	56440909.79	0
NQ4B	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	25199.339	946.202977	23843689.58	0
NQ4B	EQUITY	VPIC REAL ESTATE FUND	'96999C997	67114.93	819.509748	55001339.37	0
NQ4B	EQUITY	VPIC OPPENHEIMER	'92699D930	28058.206	1144.781373	32120511.59	0
NQ4B	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	28706.77	1354.60176	38886241.17	0
NQ4B	EQUITY	VPIC WELLINGTON GAA	'94999N998	29882.18	1046.164025	31261661.7	0
NQ4B	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	8498.159	1151.320533	9784104.95	0
NQ4B	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	13200	959.580867	12666467.44	0
NQ4B	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	86151.085	1001.457142	86276619.36	0
NQ4B	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	18185.355	1249.990056	22731512.91	0
NQ4B	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	77161.386	1329.931655	102619369.8	0
NQ4B	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	74144.867	1165.707093	86431197.37	0
NQ4B	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	32660.612	1170.808008	38239306.08	0
NQ4B	EQUITY	VPIC BARCLAYS TIPS	'96999N944	34435.463	1154.407678	39752562.88	0
NQ4B	EQUITY	VPIC SCHRODER	'96999F982	24295.294	1118.741169	27180145.61	0
NQ4B	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	33651.07	1103.159681	37122503.65	0
NQ4B	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	22550.614	982.309388	22151679.84	0
NQ4B	EQUITY	VPIC GROSVENOR	'ACI00CYO9	26000	974.105021	25326730.55	0
NQ4B	EQUITY	VPIC PERMAL	'ACI00GKQ0	26400	944.959808	24946938.93	0
NQ4B	EQUITY	VPIC ACADIAN	'96999B965	45278.82	1039.894518	47085196.7	0
NQ4B	EQUITY	VPIC MONDRIAN	'96999C914	41910.778	1184.00659	49622637.34	0
NQ4B	EQUITY	VPIC BRANDYWINE	'96999B999	31442.21	1643.817671	51685260.41	0
NQ4B	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	21066.102	1122.048678	23637191.9	0
NQ4B	EQUITY	VPIC WELLINGTON	'96999B981	18607.667	1285.358719	23917527.02	0
NQ4B	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	5812.493	1068.776611	6212256.57	0
NQ4B	EQUITY	VPIC SSGA	'96999C948	33117.674	1100.795876	36455798.96	0
NQ4B	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	35343.41	1055.729829	37313092.2	0
NQ4B	EQUITY	VPIC POST	'96999C955	38021.749	1460.122833	55516423.87	0
NQ4B	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	47000.499	1337.736582	62874286.88	0
NQ4B	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	29065.764	1097.0447	31886442.35	0
NQ4B	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	32557.593	1579.179667	51414288.87	0
NQ4B	EQUITY	VPIC ABERDEEN	'926999970	56583.477	1239.654428	70143957.81	0
NQ4D	EQUITY	VPIC POST	'96999C955	11056.586	1460.122833	16143973.67	0
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	13430.4	1039.894518	13966199.33	0
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	12271.709	1184.00659	14529784.33	0
NQ4D	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	13884.281	1337.736582	18573510.61	0
NQ4D	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	8048.217	1097.0447	8829253.8	0
NQ4D	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	9565.444	1579.179667	15105554.67	0
NQ4D	EQUITY	VPIC REAL ESTATE FUND	'96999C997	19483.334	819.509748	15966782.14	0
NQ4D	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	7278.584	946.202977	6887017.85	0
NQ4D	EQUITY	VPIC ABERDEEN	'926999970	16547.831	1239.654428	20513591.97	0
NQ4D	EQUITY	VPIC OPPENHEIMER	'92699D930	8019.345	1144.781373	9180396.78	0
NQ4D	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	8307.056	1354.60176	11252752.68	0
NQ4D	EQUITY	VPIC WELLINGTON GAA	'94999N998	7991.222	1046.164025	8360128.97	0
NQ4D	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	2480.903	1151.320533	2856314.56	0
NQ4D	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	5698.786	1249.990056	7123425.83	0
NQ4D	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	22630.645	1329.931655	30097211.16	0
NQ4D	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	21775.217	1165.707093	25383524.91	0
NQ4D	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	9529.981	1170.808008	11157778.07	0
NQ4D	EQUITY	VPIC BARCLAYS TIPS	'96999N944	10124.701	1154.407678	11688032.57	0
NQ4D	EQUITY	VPIC SCHRODER	'96999F982	6983.697	1118.741169	7812949.35	0
NQ4D	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	9836.86	1103.159681	10851627.34	0
NQ4D	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	7044.138	982.309388	6919522.89	0
NQ4D	EQUITY	VPIC GROSVENOR	'ACI00CYO9	7200	974.105021	7013556.15	0
NQ4D	EQUITY	VPIC PERMAL	'ACI00GKQ0	7500	944.959808	7087198.56	0
NQ4D	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	3700	959.580867	3550449.21	0
NQ4D	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	25281.394	1001.457142	25318232.58	0
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	9247.655	1643.817671	15201458.7	0
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	6324.598	1122.048678	7096506.82	0
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	5399.836	1285.358719	6940726.28	0
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	1855.145	1068.776611	1982735.59	0
NQ4D	EQUITY	VPIC SSGA	'96999C948	9613.213	1100.795876	10582185.23	0
NQ4D	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	10281.475	1055.729829	10854459.84	0
NQ4E	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	1487.285	1249.990056	1859091.46	0
NQ4E	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	750	1151.320533	863490.4	0
NQ4E	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	6686.677	1165.707093	7794706.81	0
NQ4E	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	2905.702	1170.808008	3402019.17	0
NQ4E	EQUITY	VPIC BARCLAYS TIPS	'96999N944	3091.472	1154.407678	3568819.01	0
NQ4E	EQUITY	VPIC SCHRODER	'96999F982	2139.346	1118.741169	2393374.44	0

NQ4E	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008H07	3001.448	1103.159681	3311076.42	0	
NQ4E	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	2264.583	982.309388	2224521.14	0	
NQ4E	EQUITY	VPIC GROSVENOR	'ACI00CYO9	2400	974.105021	2337852.05	0	
NQ4E	EQUITY	VPIC PERMAL	'ACI00GKQ0	2400	944.959808	2267903.54	0	
NQ4E	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	1200	959.580867	1151497.04	0	
NQ4E	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI005TP7	7831.4	1001.457142	7842811.46	0	
NQ4E	EQUITY	VPIC ACADIAN	'96999B965	4149.946	1039.894518	4315506.1	0	
NQ4E	EQUITY	VPIC MONDRIAN	'96999C914	3794.544	1184.00659	4492765.1	0	
NQ4E	EQUITY	VPIC BRANDYWINE	'96999B999	2836.327	1643.817671	4662404.44	0	
NQ4E	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	1877.123	1122.048678	2106223.38	0	
NQ4E	EQUITY	VPIC WELLINGTON	'96999B981	1640.858	1285.358719	2109091.14	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	495.193	1068.776611	529250.7	0	
NQ4E	EQUITY	VPIC SSGA	'96999C948	2992.766	1100.795876	3294424.47	0	
NQ4E	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	3173.938	1055.729829	3350821.02	0	
NQ4E	EQUITY	VPIC POST	'96999C955	3427.812	1460.122833	5005026.57	0	
NQ4E	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	4175.022	1337.736582	5585079.66	0	
NQ4E	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	2581.875	1097.0447	2832432.28	0	
NQ4E	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	2923.629	1579.179667	4616935.47	0	
NQ4E	EQUITY	VPIC REAL ESTATE FUND	'96999C997	6820.211	819.509748	5589229.4	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	2313.324	946.202977	2188874.06	0	
NQ4E	EQUITY	VPIC UNITIZED CASH ACCOUNT	'96999F917	55.616	1174.615113	65327.39	0	
NQ4E	EQUITY	VPIC ABERDEEN	'926999970	5183.44	1239.654428	6425674.35	0	
NQ4E	EQUITY	VPIC OPPENHEIMER	'92699D930	2499.661	1144.781373	2861565.35	0	
NQ4E	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	2592.952	1354.60176	3512417.34	0	
NQ4E	EQUITY	VPIC WELLINGTON GAA	'94999N998	2643.497	1046.164025	2765531.46	0	
NQ4E	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	7006.552	1329.931655	9318235.3	0	
NQ5A	FIXED INCOME	FNMA POOL AH2430	'3138A3VY0	1093162	104.575	1143174.16	3.5	1/1/2026
NQ5A	FIXED INCOME	MAGNOLIA FUNDING LIMITED	'B59JBMH9	164209.53	134.573716	220982.86	3	4/20/2017
NQ5A	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHX1	1000000	100.412	1004120	3.45	3/1/2016
NQ5A	CASH EQUIVALENT	MORGAN STANLEY SWAP BOC	'975XKT004	-215000	100	-215000	1	12/31/2030
NQ5A	FIXED INCOME	TREASURY BILL	'9127955D9	400000	99.9795	399918	0.01	3/15/2012
NQ5A	FIXED INCOME	FNMA POOL AH1559	'3138A2WV7	3500003.04	104.947	3673148.19	4	12/1/2040
NQ5A	FIXED INCOME	TREASURY BILL	'9127955E7	800000	99.97862	799828.96	0.01	3/22/2012
NQ5A	CASH EQUIVALENT	MORGAN STANLEY REPO	'617989009	500000	100	500000	0.09	10/3/2011
NQ5A	FIXED INCOME	ICICI BANK LTD/BAHRAIN	'B4MB62I14	300000	100.269	300807	5.5	3/25/2015
NQ5A	FUTURE	GERMAN EURO BOBL FUTURES	'992206494	2400000	163.861842	0	0	12/8/2011
NQ5A	FIXED INCOME	HCA INC	'404121AC9	1300000	97.75	1270750	6.5	2/15/2020
NQ5A	FIXED INCOME	SL GREEN REALTY CORP	'75625AAC8	900000	96.65	869850	5	8/15/2018
NQ5A	FIXED INCOME	US TREASURY N/B	'912828RC6	51100000	101.766	52002426	2.125	8/15/2021
NQ5A	OPTIONS	EURODOLLAR FTR OPTN	'992286769	-365000	0.2725	-99462.5	0	6/18/2012
NQ5A	FIXED INCOME	FNMA POOL AB2828	'31416YEA2	445531.74	105.541	470218.65	4	2/1/2026
NQ5A	FIXED INCOME	TREASURY BILL	'912795246	200000	99.98333	199966.66	0.01	3/1/2012
NQ5A	FIXED INCOME	FANNIE MAE	'3136A0J65	585960.5	100.37871	588179.59	0.78456	9/25/2041
NQ5A	FIXED INCOME	FANNIE MAE	'3136A0K48	1078792.54	100.34618	1082527.1	0.78456	9/25/2041
NQ5A	CASH EQUIVALENT	MORGAN STANLEY SWAP BOC	'975JMP001	-35000	100	-35000	1	12/31/2030
NQ5A	FIXED INCOME	RABOBANK NEDERLAND	'21685WBS5	600000	101.101	606606	1.85	1/10/2014
NQ5A	FIXED INCOME	SWU0372Q0 IRS USD R V 03MLIBOR	'99508QH82	2500000	67.47122	1686780.5	0.34711	6/15/2021
NQ5A	FIXED INCOME	SWU0372Q0 IRS USD P F 4.25000	'99508QH90	-2500000	100	-2500000	4.25	6/15/2041
NQ5A	FIXED INCOME	C.AII CITIGROUP INC	'172967FLO	850000	97.33	827305	1.69605	1/13/2014
NQ5A	FIXED INCOME	SWU0498Q9 IRS USD R V 03MLIBOR	'99508RPT5	1200000	87.22345	1046681.4	0.34711	6/15/2021
NQ5A	FIXED INCOME	SWU0498Q9 IRS USD P F 3.50000	'99508RPU2	-1200000	100	-1200000	3.5	6/15/2021
NQ5A	FIXED INCOME	BNP PARIBAS	'05567LT31	600000	97.902	587412	5	1/15/2021
NQ5A	FIXED INCOME	FNMA POOL AH5290	'3138A62Y5	3062427.88	104.575	3202533.96	3.5	1/1/2026
NQ5A	FIXED INCOME	FNMA POOL AH0834	'3138A14U2	50886.51	104.575	53214.57	3.5	12/1/2025
NQ5A	FIXED INCOME	FNMA POOL AE3278	'31419DUC3	126701.42	104.575	132498.01	3.5	10/1/2025
NQ5A	FIXED INCOME	PETROBRAS INTL FIN CO	'71645WAT8	850000	99.2	843200	3.875	1/27/2016
NQ5A	FIXED INCOME	FNMA POOL AH1298	'3138A2NQ8	82650.92	104.575	86432.2	3.5	11/1/2025
NQ5A	OPTIONS	EURODOLLAR FTR OPTN	'99XZ97617	-132500	0.08	-10600	0	12/19/2011
NQ5A	FIXED INCOME	US TREASURY N/B	'912828PX2	500000	115.523	577615	3.625	2/15/2021
NQ5A	FIXED INCOME	GJM.AA ALLY FINANCIAL INC	'02005NAG5	1200000	91.902	1102824	3.47839	2/11/2014
NQ5A	FIXED INCOME	DBUBS MORTGAGE TRUST	'233050AN3	790341.12	102.5831	810756.42	3.742	11/10/2046
NQ5A	FIXED INCOME	FNMA POOL AH6039	'3138A7V96	47650.96	104.575	49830.99	3.5	1/1/2026
NQ5A	FIXED INCOME	TSY INFL IX N/B	'912810QP6	2579050	127.703	3293524.22	2.125	2/15/2041
NQ5A	FIXED INCOME	FNMA POOL AH5639	'3138A7HR2	2956018.19	104.916	3101336.04	4	2/1/2041
NQ5A	FIXED INCOME	ENSCO PLC	'29358QA47	700000	101.924	713468	4.7	3/15/2021
NQ5A	FIXED INCOME	FNMA POOL AE8864	'31419KZ65	677836.58	106.224	720025.13	4.5	11/1/2040
NQ5A	FIXED INCOME	ANHEUSER BUSCH INBEV WOR	'03523TBE7	510000	129.869	662331.9	7.75	1/15/2019
NQ5A	FIXED INCOME	FNMA POOL AH8234	'3138AAEG2	43305.36	104.575	45286.58	3.5	3/1/2026
NQ5A	FIXED INCOME	SANTANDER UK PLC	'B0M2BXI18	400000	114.044515	456178.06	1.833	10/10/2017
NQ5A	FIXED INCOME	TREASURY BILL	'9127953M1	830000	100	830000	0.01	10/6/2011
NQ5A	FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	110.19	606045	5.5	12/1/2041
NQ5A	FIXED INCOME	SAN369 ABBEY NATL TREASURY SERV	'002799AH7	600000	95.273	571638	1.8321	4/25/2014
NQ5A	FIXED INCOME	MS.ADK MORGAN STANLEY	'61747YDC6	600000	94.493	566958	1.23285	4/29/2013
NQ5A	OPTIONS	317U078C3 IRO USD 10Y C 3 RYL	'992119010	-25600000	8.10648	-2075258.88	0	10/11/2011
NQ5A	OPTIONS	317U077C4 IRO USD 10Y P 4.25 R	'992119036	-25600000	0.00001	-2.56	0	10/11/2011
NQ5A	OPTIONS	317U082C7 IRO USD10Y C 3 MYC	'992125017	-13200000	8.10648	-1070055.36	0	10/11/2011
NQ5A	OPTIONS	317U083C6 IRO USD10Y P4.25 MYC	'992125025	-13200000	0.00001	-1.32	0	10/11/2011
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QQ4	4100000	129.188	5296708	4.25	5/15/2041
NQ5A	FIXED INCOME	FNMA POOL AE0828	'31419A4N4	504291.93	102.838	518603.73	3.5	2/1/2041
NQ5A	FIXED INCOME	FNMA POOL AE0981	'31419BCT0	2460573.02	102.838	2530404.08	3.5	3/1/2041
NQ5A	FIXED INCOME	FNMA POOL AI2470	'3138AFW89	1076441.66	106.224	1143439.39	4.5	5/1/2041
NQ5A	FIXED INCOME	FNMA POOL AE4576	'31419FCN4	47979.59	104.575	50174.66	3.5	6/1/2026
NQ5A	FIXED INCOME	FNMA POOL AB1609	'31416WYF3	796347.5	105.603	840966.85	4	10/1/2025

NQ5A	FIXED INCOME	FNMA POOL AE7688	'31419JRJ9	536493.72	104.575	561038.31	3.5	10/1/2025
NQ5A	FIXED INCOME	WAL MART STORES INC	'931142CY7	450000	114.27	514215	5	10/25/2040
NQ5A	OPTIONS	OCDO01077 FVA USD 1Y2Y MYC	'99XY44349	-9900000	1.04006	-102965.94	0	11/14/2011
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	700000	99.9995	699996.5	3.83	7/10/2046
NQ5A	OPTIONS	317U830B4 IRO USD 1Y GLM	'99XY55386	-5300000	0.12263	-6499.39	0	11/19/2012
NQ5A	FIXED INCOME	KILROY REALTY LP	'49427FAA6	450000	103.809	467140.5	5	11/3/2015
NQ5A	FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	129.897	844330.5	6.907	10/1/2050
NQ5A	FIXED INCOME	SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	111.959	615774.5	6.308	2/1/2037
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QL5	800000	126.453	1011624	4.25	11/15/2040
NQ5A	FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	117.88	825160	5.735	6/1/2039
NQ5A	FIXED INCOME	LOS ANGELES CNTY CA PUBLIC WKS	'54473ENS9	600000	123.685	742110	7.618	8/1/2040
NQ5A	FIXED INCOME	HEALTHCARE REALTY TRUST	'421946AG9	600000	97.828	586968	5.75	1/15/2021
NQ5A	FIXED INCOME	SWU0338Q3 IRS USD R V 03MLIBOR	'99S08N3W1	2300000	67.47122	1551838.06	0.34711	6/15/2041
NQ5A	FIXED INCOME	SWU0338Q3 IRS USD P F 4.25000	'99S08N3X9	-2300000	100	-2300000	4.25	6/15/2041
NQ5A	FIXED INCOME	FNMA POOL AH1370	'3138A2QY8	1302436.14	104.575	1362022.59	3.5	12/1/2025
NQ5A	FIXED INCOME	FNMA POOL AH1736	'3138A24W6	64831.26	104.575	67797.29	3.5	12/1/2025
NQ5A	FIXED INCOME	NEW YORK NY	'64966JAS5	700000	115.202	806414	6.646	12/1/2031
NQ5A	FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	'59259YGf0	150000	125.603	188404.5	6.814	11/15/2040
NQ5A	FIXED INCOME	FNMA POOL AD1151	'31418NH52	77490.9	104.669	81108.95	3.5	2/1/2025
NQ5A	FIXED INCOME	TSY INFL IX N/B	'912828NM8	207180	110.398	228722.58	1.25	7/15/2020
NQ5A	FIXED INCOME	ORACLE CORP	'68389XAL9	600000	116	696000	5.375	7/15/2040
NQ5A	FIXED INCOME	WAHA AEROSPACE BV	'92928BA95	335000	102.75	344212.5	3.925	7/28/2020
NQ5A	FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	118.001	413003.5	5.178	4/1/2030
NQ5A	FIXED INCOME	CREDIT SUISSE NEW YORK	'22546QAF4	700000	96.768	677376	4.375	8/5/2020
NQ5A	FIXED INCOME	PRIDE INTERNATIONAL INC	'74153QAH5	200000	115.388	230776	6.875	8/15/2020
NQ5A	OPTIONS	317U701B0 IRO USD 3Y P2.75 DUB	'99XX11308	-3700000	0.05929	-2193.73	0	6/18/2012
NQ5A	OPTIONS	317U702B9 IRO USD 3Y P2.75 RYL	'99XX11316	-3400000	0.05929	-2015.86	0	6/18/2012
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36249KAC4	1100000	103.6325	1139957.5	4.592	8/10/2043
NQ5A	FIXED INCOME	CITIGROUP INC	'172967FG1	1200000	98.914	1186968	2.28617	8/13/2013
NQ5A	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'78010XAE1	700000	96.585	676095	5.625	8/24/2020
NQ5A	FIXED INCOME	FNMA TBA NOVEMBER 15 YR SINGL	'01F0304B1	1500000	102.625	1539375	3	11/1/2026
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'30215EAN7	200000	99.976	199952	1.39289	3/13/2012
NQ5A	OPTIONS	317U744B9 IRO 2Y RYL	'99XX72623	-13700000	0.06858	-9395.46	0	9/24/2012
NQ5A	OPTIONS	317U745B8 SWAPTION 2Y 2.25 BOA	'99XX73795	-12300000	0.06858	-8435.34	0	9/24/2012
NQ5A	FIXED INCOME	TRANSOCEAN INC	'893830AY5	650000	109.12	709280	6.5	11/15/2020
NQ5A	FIXED INCOME	FNMA POOL AB1475	'31416WT93	392844.46	106.224	417295.1	4.5	9/1/2040
NQ5A	FIXED INCOME	CMS ENERGY CORP	'125896BF6	300000	98.388	295164	4.25	9/30/2015
NQ5A	FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	550000	108.238	595309	6.296	5/15/2050
NQ5A	FIXED INCOME	GERDAU TRADE INC	'37373WAA8	850000	94.75	805375	5.75	1/30/2021
NQ5A	FIXED INCOME	FNMA POOL AE4180	'31419JEU7	63376.2	104.575	66275.66	3.5	10/1/2025
NQ5A	FIXED INCOME	BP CAPITAL MARKETS PLC	'05565QB2	450000	108.313	487408.5	4.5	10/1/2020
NQ5A	FIXED INCOME	DALLAS TX AREA RAPID TRANSIT S	'235241LW4	200000	113.171	226342	5.022	12/1/2048
NQ5A	FIXED INCOME	FANNIE MAE	'31398NWE0	540026.54	100.22224	541226.69	0.75456	10/25/2040
NQ5A	FIXED INCOME	SWU0A0PQ2 IRS BRL R F 11.49000	'99S08J3U4	8300000	53.927914	4476016.85	11.49	1/2/2012
NQ5A	FIXED INCOME	SWU0A0PQ2 IRS BRL P V 00MBRCDI	'99S08J3U62	-8300000	53.872054	-4471380.47	1	1/2/2012
NQ5A	FIXED INCOME	PETROLEOS MEXICANOS	'71654QAX0	1200000	105	1260000	5.5	1/21/2021
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	97.6083	829670.55	3.6159	11/15/2043
NQ5A	OPTIONS	317Y13R66 INF FLOOR USD CPURNSA	'99XY29233	-900000	0.586445	-5278.01	0	10/13/2020
NQ5A	OPTIONS	OCDO01044 FVA USD 1Y2Y MYC	'99XY30587	-34500000	1.015759	-350436.86	0	10/11/2011
NQ5A	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LAA6	500000	95.09533	475476.65	2.375	12/21/2012
NQ5A	FIXED INCOME	ALLY FINANCIAL INC	'36186CBT9	200000	100.875	201750	6.625	5/15/2012
NQ5A	FIXED INCOME	ILLINOIS ST	'4521518U0	650000	102.956	669214	4.071	1/1/2014
NQ5A	FIXED INCOME	ING BANK NV	'449786AC6	350000	99.978	349923	0.87605	1/13/2012
NQ5A	FIXED INCOME	ILLINOIS ST	'4521518V8	100000	104.006	104006	4.421	1/1/2015
NQ5A	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LUQ9	400000	99.30398	397215.92	0.74975	1/19/2012
NQ5A	FIXED INCOME	NEWGATE FUNDING PLC	'B2NDQDII7	300000	101.751992	305255.98	2.128	12/15/2050
NQ5A	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	107	642000	6	1/22/2020
NQ5A	FIXED INCOME	SWU058971 IRS BRL R F 11.57000	'99S05JSW6	10300000	54.881503	5652794.81	11.57	1/2/2012
NQ5A	FIXED INCOME	SWU058971 IRS BRL P V 00MCETIP	'99S05JSX4	-10300000	53.872054	-5548821.55	1	1/2/2012
NQ5A	FIXED INCOME	UBS AG STAMFORD CT	'90261XGA4	500000	100.264	501320	1.403	2/23/2012
NQ5A	FIXED INCOME	FEDERAL REALTY INVS TRST	'313747AR8	300000	108.553	325659	5.9	4/1/2020
NQ5A	FIXED INCOME	NOMURA HOLDINGS INC	'65535HAA7	300000	104.791	314373	5	3/4/2015
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	108.2535	649521	5.509	4/15/2047
NQ5A	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	600000	105.417	632502	4	3/15/2016
NQ5A	OPTIONS	317512JL6 INF CAP USD CPURNSA	'99XU62968	-1100000	0.592787	-6520.66	0	3/4/2015
NQ5A	OPTIONS	317512JK8 INF FLOOR USD CPURNS	'99XU62984	-1100000	0.608085	-6688.94	0	3/4/2015
NQ5A	FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	'59259NZN6	250000	120.74	301850	6.089	11/15/2040
NQ5A	FIXED INCOME	CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	117.608	294020	6.486	5/15/2049
NQ5A	FIXED INCOME	SANTANDER US DEBT SA UNI	'802815AR1	900000	99.266	893394	1.04575	3/30/2012
NQ5A	CASH EQUIVALENT	HSBC BANK HUS CASH COLL	'916HNC005	-330000	100	-330000	1	12/31/2030
NQ5A	CASH EQUIVALENT	ROYAL BANK OF SCOTLAND	'78199F9N5	2000000	100	2000000	2.72	12/31/2030
NQ5A	FIXED INCOME	UNITED MEXICAN STATES	'91086QAW8	152000	113.5	172520	5.95	3/19/2019
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AT6	100000	111.62	111620	8.125	1/21/2014
NQ5A	FIXED INCOME	PEMEX PROJ FDG MASTER TR	'706451BR1	435000	107.5	467625	6.625	6/15/2038
NQ5A	FIXED INCOME	KOREA DEVELOPMENT BANK	'500630BQ0	100000	111.084	111084	8	1/23/2014
NQ5A	CASH EQUIVALENT	BANK OF AMER BOS CASH	'916VTU008	-10000	100	-10000	1	12/31/2030
NQ5A	FIXED INCOME	ENTERGY TEXAS INC	'29365TAA2	208000	121.229	252156.32	7.125	2/1/2019
NQ5A	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141EA25	125000	111.592	139490	7.5	2/15/2019
NQ5A	FIXED INCOME	AT+T INC	'00206RAS1	115000	118.428	136192.2	6.55	2/15/2039
NQ5A	FIXED INCOME	PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	114.633	286582.5	6.532	6/15/2039
NQ5A	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	97.972	342902	5.375	4/15/2020
NQ5A	FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	350000	114.633	401215.5	6.425	12/15/2035
NQ5A	FIXED INCOME	RBSFCF TRUST	'74928HAA4	700000	108.205	757435	5.467	9/16/2039

NQ5A	FIXED INCOME	FINANCE FOR DANISH IND	'31737UAH1	1200000	102.269	1227228	2	6/12/2013
NQ5A	FIXED INCOME	FNMA POOL 995672	'31416CCH7	973600.17	106.224	1034197.04	4.5	4/1/2039
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46634NAA4	875270.6	103.6509	907225.85	3.853	6/15/2043
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	108.934	217868	5.467	12/18/2043
NQ5A	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	112.635	394222.5	5.468	6/15/2027
NQ5A	FIXED INCOME	FREDDIE MAC	'31398QGG6	350581.72	100.7402	353176.73	0.959	5/15/2040
NQ5A	FIXED INCOME	SHELL INTERNATIONAL FIN	'822582AQ5	700000	106.164	743148	3.1	6/28/2015
NQ5A	FIXED INCOME	WRIGLEY WM JR CO	'982526AM7	700000	103.372	723604	3.7	6/30/2014
NQ5A	FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	108.62	651720	6.124	6/15/2042
NQ5A	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61759LAA6	2300000	109.0607	2508396.1	5.983849	8/15/2045
NQ5A	FIXED INCOME	STATE OF QATAR	'74727PAJ0	400000	105.25	421000	4	1/20/2015
NQ5A	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	117.886	412601	5.77	3/15/2039
NQ5A	FIXED INCOME	LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	117.171	410098.5	6.008	7/1/2039
NQ5A	FIXED INCOME	CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	116.319	697914	7.25	7/29/2019
NQ5A	FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	123.981	371943	6.583	5/15/2049
NQ5A	FIXED INCOME	CVS PASS THROUGH TRUST	'126650BS8	484586.54	117.845	571061.01	7.507	1/10/2032
NQ5A	OPTIONS	317U409B5 IRO USD 10Y P 10.0	'99XT12693	-4700000	0.0001	-4.7	0	7/10/2012
NQ5A	FIXED INCOME	CIT GROUP INC	'125581FW3	450000	97	436500	7	5/1/2016
NQ5A	FIXED INCOME	FNMA POOL 993303	'31415YNU9	997913.45	106.599	1063765.76	4.5	8/1/2039
NQ5A	FIXED INCOME	MISSOURI ST JT MUNI ELEC UTILI	'606092ET7	200000	114.142	228284	6.89	1/1/2042
NQ5A	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	118.154	295385	6.55	7/15/2019
NQ5A	FIXED INCOME	FEDERAL HOME LOAN MORTGAGE COR	'02R040680	0	0	0	4	12/1/2099
NQ5A	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	109.0607	327182.1	5.983847	8/12/2045
NQ5A	FIXED INCOME	RBOS.J ROYAL BK OF SCOTLAND PLC	'B46D2MIH8	600000	100.51	603060	1.153	4/23/2012
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	300000	106.333	318999	5.875	1/14/2015
NQ5A	OPTIONS	SWAPTION 317U153B3	'99XQ49451	-400000	0.0001	-0.4	0	7/10/2012
NQ5A	FIXED INCOME	KOREA ELECTRIC POWER	'50065BAB8	250000	97.245	243112.5	3	10/5/2015
NQ5A	FIXED INCOME	F.GSR FORD MOTOR CREDIT CO LLC	'345397VK6	400000	101.988	407952	7.5	8/1/2012
NQ5A	FIXED INCOME	DOMINION RESOURCES INC	'25746UBH1	190000	115.468	219389.2	5.2	8/15/2019
NQ5A	FIXED INCOME	HUTCHISON WHAM INT 09/16	'44841AA6	300000	104.106	312318	4.625	9/11/2015
NQ5A	FIXED INCOME	ENTERPRISE PRODUCTS OPER	'29379VAF0	250000	109.895	274737.5	5.25	1/31/2020
NQ5A	OPTIONS	SWAPTION 317U268B5	'99XS01524	-1500000	0.0001	-1.5	0	7/10/2012
NQ5A	FIXED INCOME	CREDIT AGRICOLE SA	'225313AB1	800000	78.75	630000	8.375	10/29/2049
NQ5A	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	601326.4	77.8597	468190.93	0.69456	11/25/2035
NQ5A	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	600000	102.663	615978	7.875	10/15/2019
NQ5A	FIXED INCOME	FNMA TBA OCT 30 YR SINGLE FA	'01F0326A7	1000000	102.734	1027340	3.5	10/1/2041
NQ5A	FIXED INCOME	JPM.MS JPM CHASE CAPITAL XXVII	'48125BAA2	350000	100.36	351260	7	11/1/2039
NQ5A	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	850000	97.6831	830306.35	5.137339	8/25/2035
NQ5A	FIXED INCOME	CELLCO PART/VERI WIRELESS	'92344SAK6	255000	133.254	339797.7	8.5	11/15/2018
NQ5A	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	600000	101.33	607980	2.25	11/19/2012
NQ5A	FIXED INCOME	CALIFORNIA ST	'13063BFV9	700000	113.466	794262	7.95	3/1/2036
NQ5A	FIXED INCOME	EL PASO PIPELINE PART OP	'28370TAA7	400000	110.076	440304	6.5	4/1/2020
NQ5A	FIXED INCOME	ING BANK NV	'449786AE2	1300000	99.876	1298388	1.16856	3/30/2012
NQ5A	FIXED INCOME	RUSSIAN RR(RZD CAP)	'B578YFIH5	250000	99.965	249912.5	5.739	4/3/2017
NQ5A	FIXED INCOME	FNMA POOL 932559	'31412RB48	22145.17	105.603	23385.96	4	2/1/2025
NQ5A	FIXED INCOME	CALIFORNIA ST PUBLIC WKS BRD L	'130685F39	100000	108.367	108367	7.004	3/1/2035
NQ5A	FUTURE	90DAY EURODOLLAR FUTURES CME	'99XE23529	69500000	99.055	0	0	12/16/2013
NQ5A	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'74958VAA6	381368	79.4214	302887.8	6	10/25/2037
NQ5A	FIXED INCOME	TRANSOCEAN INC	'893830AS8	250000	106.478	266195	6	3/15/2018
NQ5A	FIXED INCOME	NGPL PIPECO LLC	'62912XAA2	2000000	104.082	2081640	6.514	12/15/2012
NQ5A	FIXED INCOME	UBS AG STAMFORD CT	'90261XEM0	950000	102.903	977578.5	5.875	12/20/2017
NQ5A	FIXED INCOME	AES CORPORATION	'00130H8H7	500000	100.5	502500	8	10/15/2017
NQ5A	CASH EQUIVALENT	JP MORGAN	'01399Q9E1	20000	100	20000	2.72	12/31/2030
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'060505DR2	300000	85.015	255045	8	12/29/2049
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE LOAN TRUST	'20173WAE8	1200000	105.3827	1264592.4	6.213942	12/10/2049
NQ5A	FIXED INCOME	MORGAN STANLEY	'6174466Q7	215000	99.206	213292.9	6.625	4/1/2018
NQ5A	FIXED INCOME	PETROBRAS INTL FIN CO	'71645WAN1	260000	116	301600	7.875	3/15/2019
NQ5A	FIXED INCOME	METLIFE INC	'59156RAT5	205000	122.576	251280.8	7.717	2/15/2019
NQ5A	FIXED INCOME	ROCHE HLDGS INC	'771196AS1	250000	122.178	305445	6	3/1/2019
NQ5A	FIXED INCOME	CONSUMERS ENERGY COMPANY	'210518CS3	250000	126.562	316405	6.7	9/15/2019
NQ5A	FIXED INCOME	APPALACHIAN POWER CO	'037735CP0	250000	131.497	328742.5	7.95	1/15/2020
NQ5A	FIXED INCOME	PFIZER INC	'717081DB6	130000	125.314	162908.2	6.2	3/15/2019
NQ5A	FIXED INCOME	BARRICK GOLD CORP	'067901AB4	250000	121.249	303122.5	6.95	4/1/2019
NQ5A	FIXED INCOME	VERIZON COMMUNICATIONS	'92343VAV6	350000	120.253	420885.5	6.35	4/1/2019
NQ5A	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	116.168	290420	9.375	4/8/2014
NQ5A	FIXED INCOME	FNMA POOL AA4463	'31416MS23	482512.59	106.224	512544.17	4.5	4/1/2039
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AF3	250000	118.258	295645	8.95	5/1/2014
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AH9	340000	134.577	457561.8	9	5/1/2019
NQ5A	FIXED INCOME	JPMORGAN CHASE + CO	'46625HHL7	240000	113.133	271519.2	6.3	4/23/2019
NQ5A	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	127.419	318547.5	7.9	5/15/2019
NQ5A	FIXED INCOME	DOW CHEMICAL CO/THE	'260543BX0	500000	128.096	640480	8.55	5/15/2019
NQ5A	FIXED INCOME	FNMA POOL AA5818	'31416PPC5	964389.17	106.224	1024412.75	4.5	5/1/2039
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'06051G DY2	1100000	103.103	1134133	7.375	5/15/2014
NQ5A	FUTURE	90DAY EURODOLLAR FUTURES CME	'99XM77451	10250000	98.715	0	0	6/16/2014
NQ5A	FIXED INCOME	VODAFONE GROUP PLC	'92857WAS9	200000	117.23	234460	5.45	6/10/2019
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAZ4	250000	116.58	291450	5.7	7/1/2019
NQ5A	FIXED INCOME	ROGERS COMMUNICATIONS IN	'775109AK7	250000	121.273	303182.5	6.8	8/15/2018
NQ5A	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258MOCY3	860000	109.462	941373.2	7.3	8/20/2013
NQ5A	CASH EQUIVALENT	MORGAN STANLEY SWP CASH	'9185XYI12	1970000	100	1970000	2.72	12/31/2030
NQ5A	CASH EQUIVALENT	CITI SWAP CASH COLLATERAL	'17199W9D8	780000	100	780000	2.72	12/31/2030
NQ5A	FIXED INCOME	VERIZON COMMUNICATIONS	'92343VAQ7	180000	133.913	241043.4	8.75	11/1/2018
NQ5A	FIXED INCOME	TIME WARNER CABLE INC	'88732JQA1	195000	113.657	221631.15	8.25	2/14/2014
NQ5A	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BL3	650000	63.745724	414347.21	12.5	1/5/2022

NQ5A	FIXED INCOME	ANADARKO PETROLEUM CORP	'032511AX5	270000	109.38	295326	5.95	9/15/2016
NQ5A	FIXED INCOME	BARCLAYS BANK PLC	'06739FEY3	600000	74	444000	5.926	9/29/2049
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46629MAF2	730500	108.1489	790027.71	5.399	5/15/2045
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'46628BAD2	131280.33	78.0151	102418.48	4.162956	10/25/2036
NQ5A	FIXED INCOME	AIG.GP AMERICAN INTL GROUP	'02687QBD9	100000	100	100000	0.35975	10/18/2011
NQ5A	FIXED INCOME	CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	300000	105.1418	315425.4	5.617	10/15/2048
NQ5A	FIXED INCOME	AIG.GQ INTL LEASE FINANCE CORP	'45974VA99	800000	99.25	794000	5.4	2/15/2012
NQ5A	FIXED INCOME	CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	570000	108.7901	620103.57	5.431	10/15/2049
NQ5A	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GXQ6	78227.79	82.8198	64788.1	2.45	8/25/2035
NQ5A	FIXED INCOME	MLCC MORTGAGE INVESTORS INC	'59020UA39	899419.38	80.8642	727308.29	1.18825	10/25/2035
NQ5A	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	965533.78	100.325	968671.76	5.3	11/15/2038
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'38741YDC0	427494.73	94.75	405051.26	0.3205	12/20/2054
NQ5A	FIXED INCOME	CWVCAPITAL COBALT	'190749AE1	300000	104.0986	312295.8	5.223	8/15/2048
NQ5A	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VD2	700000	100.431	703017	2.99605	1/13/2012
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047EAE2	250000	104.9549	262387.25	5.306	12/10/2046
NQ5A	FIXED INCOME	AIG.GQ SPRINGLEAF FINANCE CORP	'02635PTH6	300000	98.691	296073	0.59711	12/15/2011
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46629PAL2	309830.11	100.0389	309950.63	5.284	5/15/2047
NQ5A	FIXED INCOME	SLM.GH SLM CORP	'78442FEF1	2100000	91.79	1927590	0.553	1/27/2014
NQ5A	FIXED INCOME	TSY INFL IX N/B	'912810PS1	2800625	125.039	3501873.49	2.375	1/15/2027
NQ5A	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BN9	250000	55.757576	139393.94	10.25	1/10/2028
NQ5A	FIXED INCOME	GREENWICH CAPITAL COMMERCIAL F	'20173QAB7	510121.45	100.6023	513193.91	5.381	3/10/2039
NQ5A	FIXED INCOME	CHASE MORTGAGE FINANCE CORPORA	'161630AW8	207259.92	98.0272	203171.1	3.0344	2/25/2037
NQ5A	FIXED INCOME	CANADIAN NATL RESOURCES	'136385AK7	250000	114.189	285472.5	5.7	5/15/2017
NQ5A	FIXED INCOME	FREEPORT MCMORAN C + G	'35671DAS4	305000	107.25	327112.5	8.375	4/1/2017
NQ5A	FIXED INCOME	F.GSN FORD MOTOR CREDIT CO LLC	'345397VG5	450000	102.492	461214	7.8	6/1/2012
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'059511AB1	54826.35	101.3619	55573.03	5.634	4/10/2049
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZU0	500000	99.31596	496579.8	1.31693	3/6/2020
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	1288224.48	102.037	1314465.61	5.853018	6/11/2040
NQ5A	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341XG9	331218.38	91.04	301541.21	5.1728	11/25/2035
NQ5A	FIXED INCOME	CITICORP MORTGAGE SECURITIES,	'17310BAJ3	390836.89	91.9339	359311.6	5.75	6/25/2036
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAU5	75000	116.91	87682.5	6.3	11/15/2017
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05954CAA6	314352.99	87.2696	274334.6	6	9/25/2037
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	201029.87	97.8507	196709.14	4.5	5/25/2034
NQ5A	FIXED INCOME	FNMA POOL 922386	'31412DXP8	604388.28	107.272	648339.4	5.5	1/1/2037
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388QAE9	450000	106.4026	478811.7	5.694	6/11/2050
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949834AA3	386497.14	98.8597	382089.91	6	10/25/2037
NQ5A	FIXED INCOME	CHASE ISSUANCE TRUST	'161571CH5	200000	104.69024	209380.48	5.12	10/15/2014
NQ5A	FIXED INCOME	D.IP DOMINION RESOURCES INC	'257469AF3	500000	104.38	521900	5.7	9/17/2012
NQ5A	FIXED INCOME	FNMA TBA OCT 30 SINGLE FAM	'01F0506A9	7000000	107.563	7529410	5	10/1/2041
NQ5A	FIXED INCOME	KINDER MORGAN INC	'494553AB6	80000	103	82400	6.5	9/1/2012
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625MPM5	12788.54	102.7892	13145.24	5.05	12/12/2034
NQ5A	FIXED INCOME	SLM.GV SLM CORP	'78442FAG3	100000	100.005	100005	5.375	1/15/2013
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625MTX7	85000	103.2811	87788.94	4.985	1/12/2037
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05948BXP5	402.97	62.0319	249.97	2.747	5/25/2033
NQ5A	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051DVL0	17045.79	106.4408	18143.68	8	7/25/2033
NQ5A	FIXED INCOME	MID STATE TRUST	'59549WAA1	71403.23	100.75027	71938.95	4.864	7/15/2038
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'126175AB4	250000	102.4872	256218	4.084	6/10/2038
NQ5A	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694AE5	281749.88	61.5072	173296.46	5.68235	5/20/2036
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047QAB1	80185.01	99.9338	80131.93	5.69	6/10/2046
NQ5A	FIXED INCOME	TELEFONICA EMISIONES SAU	'87938WAB9	160000	102.524	164038.4	6.421	6/20/2016
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	315000	109.5885	345203.78	5.92116	5/10/2045
NQ5A	FIXED INCOME	LEHMAN MORTGAGE TRUST	'52520MFJ7	227241.33	98.0031	222703.55	5.5	2/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	225550.8	87.9805	198440.72	6	6/25/2036
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'059500AD0	1300000	107.7768	1401098.4	5.889	7/10/2044
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B0LCYTH1	89998.81	127.246845	114520.64	1.546	12/20/2054
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B15MSHHI8	269996.34	127.092549	343145.23	1.546	12/20/2054
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	181210.27	106.1258	192310.85	5.854574	5/12/2039
NQ5A	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'749575AG1	201508.09	70.7381	142542.99	6.043128	9/25/2036
NQ5A	FIXED INCOME	AIG.GO INTL LEASE FINANCE CORP	'45974VA73	500000	98.375	491875	5.55	9/5/2012
NQ5A	FIXED INCOME	MORGAN STANLEY	'61747YCE3	275000	99.528	273702	6	4/28/2015
NQ5A	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VB80	600000	97	582000	6.625	11/15/2013
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	225000	106.7197	240119.33	5.69	2/12/2051
NQ5A	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	500000	91.2395	456197.5	2.58228	8/25/2035
NQ5A	FIXED INCOME	COUNTRYWIDE ALTERNATIVE LOAN T	'12667FVY1	184488.8	95.157	175554.01	6	1/25/2035
NQ5A	FIXED INCOME	MEX BONOS DESARR FIX RT	'B05QN1II1	25500000	9.22141	2351459.64	10	12/5/2024
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MORTGAGE PRO	'76112BGM6	62796.67	103.8976	65244.23	6.5	7/25/2032
NQ5A	FIXED INCOME	FNMA POOL 735264	'31402QZ53	39351.27	109.505	43091.61	6.5	8/1/2017
NQ5A	FIXED INCOME	GSMPs MORTGAGE LOAN TRUST	'36242DXL2	41452.12	97.6718	40487.03	8.5	1/25/2035
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	434758.92	100.9732	439899.99	4.625	3/15/2046
NQ5A	FIXED INCOME	MASTR REPERFORMING LOAN TRUST	'576436AV1	142579.91	103.4207	147457.14	8	8/25/2034
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KYR4	125893.88	101.5447	127838.56	5.5	4/25/2020
NQ5A	FIXED INCOME	MASTR ALTERNATIVE LOANS TRUST	'576434N67	202420.39	97.2882	196931.15	6	4/25/2035
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B05Q7KII7	315984.56	127.126092	401698.82	1.526	12/20/2054
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KB32	280736.06	72.989	204906.44	6	6/25/2035
NQ5A	FIXED INCOME	BNP PARIBAS	'05565AAA1	700000	69	483000	5.186	6/29/2049
NQ5A	FIXED INCOME	MASTR SPECIALIZED LOAN TRUST	'576436CD9	91785.35	100.5513	92291.36	5.0061	7/25/2035
NQ5A	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	321283.93	98.2771	315748.53	5.377133	6/25/2035
NQ5A	FIXED INCOME	AIG.GJ SPRINGLEAF FINANCE CORP	'02635PTB9	200000	93.5	187000	4.875	7/15/2012
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247RN5	186656.53	95.6643	178563.66	5.311453	7/25/2035
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59022JHJ6	60091.8	101.3605	60909.35	4.96	7/12/2038
NQ5A	FIXED INCOME	HOMEBANC MORTGAGE TRUST	'43739EB55	522720.63	64.81	338775.24	0.50456	10/25/2035
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	526476.88	89.8372	472972.09	2.762789	10/25/2035
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247TM5	290000	75.373	218581.7	5.144854	9/25/2035

NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	215785.39	89.5109	193151.44	5.155385	10/25/2035
NQ5A	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341RX9	154515.3	91.7363	141746.62	2.754468	9/25/2035
NQ5A	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	991466.63	82.5616	818570.71	2.56	10/25/2035
NQ5A	FIXED INCOME	AMERICAN HOME MORTGAGE INVESTM	'02660TER0	527163.03	91.2131	480841.74	5.064	9/25/2035
NQ5A	FIXED INCOME	INDYMAC INDX MORTGAGE LOAN TRU	'45660LQ93	225400.01	65.7255	148145.28	5.3814	12/25/2035
NQ5A	FIXED INCOME	AMERIQUEST MORTGAGE SECURITIES	'030725S48	152122	91.7592	139585.93	0.45456	12/25/2035
NQ5A	FIXED INCOME	RENAISSANCE HOME EQUITY LOAN T	'759950FX1	46071.72	88.0346	40559.05	5.565	2/25/2036
NQ5A	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'225470NKS	400000	108.717	434868	5.23	12/15/2040
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05949AL99	292410.84	94.7071	276933.83	5.5	2/25/2020
NQ5A	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	306574.14	100.9774	309570.6	6	10/25/2034
NQ5A	FIXED INCOME	BPCE SA	'772453I19	300000	71.841336	215524.01	5.25	7/29/2049
NQ5A	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	95.5437	334402.95	5.5	12/25/2035
NQ5A	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1347252.89	85.7331	1155041.67	2.5	10/25/2035
NQ5A	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694TD0	464528.07	86.9241	403786.84	5.75	12/25/2035
NQ5A	FIXED INCOME	MORGAN STANLEY MORTGAGE LOAN T	'61748HVVW8	371550.64	73	271231.97	6.5	2/25/2036
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	222630.38	104.378	232377.14	5.594576	2/15/2039
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	464270.23	83.0715	385676.24	5.769801	4/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983LBB2	249134.96	97.2616	242312.65	5.75	3/25/2036
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	225000	109.1167	245512.58	5.475	4/15/2043
NQ5A	FIXED INCOME	BPCE SA	'8030R1I16	100000	68.674923	68674.92	4.625	7/29/2049
NQ5A	FIXED INCOME	GSMPS MORTGAGE LOAN TRUST	'36228FAK2	50778.4	105.9242	53786.61	7.75	9/19/2027
NQ5A	FIXED INCOME	GREEN TREE FINANCIAL CORPORATI	'393505E40	529832.68	110.55089	585734.74	6.76	3/1/2030
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZW6	450000	99.21649	446474.21	1.53497	3/6/2020
NQ5A	FIXED INCOME	FNMA TBA OCT 30 SINGLE FAM	'01F0526A5	5000000	108.516	5425800	5.5	10/1/2041
NQ5A	CASH	POUND STERLING	'GBP	5252.71	1.5578	8182.67	0	
NQ5A	CASH	CANADIAN DOLLAR	'CAD	885.78	0.959647	850.04	0	
NQ5A	CASH	US DOLLAR	'USD	22848.4	1	22848.4	0	
NQ5A	CASH	EURO CURRENCY	'EUR	138634.45	1.3417	186005.87	0	
NQ5A	FIXED INCOME	HSBC CAPITAL FUNDING LP	'40429Q200	750000	89	667500	4.61	12/29/2049
NQ5A	FIXED INCOME	FNMA TBA SEP 15YR TBAXXX	'01F032492	2000000	104.555	2091100	3.5	9/1/2026
NQ5A	FIXED INCOME	FNMA 15 YR OCT TBAXXX	'01F040A2	4500000	105.375	4741875	4	10/1/2026
NQ5A	FIXED INCOME	FHLMC TBA OCT 30 GOLD SINGLE	'02R0426A1	5000000	105.766	5288300	4.5	10/1/2041
NQ5A	FIXED INCOME	FHLMC GOLD TBA OCT 30YTBAXXX	'02R0406A5	7000000	104.656	7325920	4	10/1/2041
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07383FXN3	150000	104.4518	156677.7	4.68	8/13/2039
NQ5A	FIXED INCOME	FNMA TBA OCT 15YR TBAXXX	'01F0324A9	-3000000	104.406	-3132180	3.5	10/1/2026
NQ5A	FIXED INCOME	FNMA OCT TBA TBAXXX	'01F0406A0	-4000000	104.813	-4192520	4	10/1/2041
NQ5A	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433GA8	23024.89	89.7477	20664.31	2.575007	12/25/2033
NQ5A	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'22541Q4B5	45828.2	106.5816	48844.43	7	12/25/2033
NQ5A	FIXED INCOME	VALE OVERSEAS LIMITED	'91911TAE3	700000	121.8	852600	8.25	1/17/2034
NQ5A	FIXED INCOME	WEST VIRGINIA ST ECON DEV AUTH	'95648XAM7	185000	110.097	203679.45	5.37	7/1/2020
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MORTGAGE PRO	'760985W49	4434.92	100.3905	4452.24	7	11/25/2031
NQ5A	FIXED INCOME	TSY INFL IX N/B	'912810FR4	1198510	123.523	1480435.51	2.375	1/15/2025
NQ5A	FIXED INCOME	COUNTRYWIDE ALTERNATIVE LOAN T	'12667FSF3	468507.06	98.256	460336.3	7	9/25/2034
NQ5A	FIXED INCOME	FED HM LN PC POOL 1B1980	'31281MCS4	14581.68	105.428	15373.17	2.642	4/1/2034
NQ5A	FIXED INCOME	MORGAN STANLEY CAPITAL INC	'61744CGN0	455814.68	87.6659	399594.04	0.69456	6/25/2034
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949803AA8	21417.16	94.1384	20161.77	2.75558	10/25/2034
NQ5A	FIXED INCOME	STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	463627.13	89.1393	413273.98	2.491078	2/25/2034
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KVS5	54879.57	101.4195	55658.59	6	11/25/2034
NQ5A	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	2925790.42	100	2925790.42	0.078524	12/31/2030
NQ5A	FIXED INCOME	MELLON RESIDENTIAL FUNDING COR	'585525EN4	270882.4	91.1946	247030.12	0.669	12/15/2030
NQ5A	FIXED INCOME	FANNIEMAE GRANTOR TRUST	'31359SK96	170876.39	112.19052	191707.11	7	2/19/2030
NQ5A	FIXED INCOME	GSMPS MORTGAGE LOAN TRUST	'36228FEC6	691601.15	100.0164	691714.57	7.5	6/19/2032
NQ5A	FIXED INCOME	HSBC FINANCE CORP	'441812JW5	400000	100.144	400576	6.375	10/15/2011
NQ5A	FUTURE	90DAY EURODOLLAR FUTURES CME	'31999F948	21500000	99.47	0	0	12/19/2011
NQ5A	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'52108HJJ4	245901.23	100.967	248279.09	6.462	3/15/2031
NQ5A	FIXED INCOME	GE CAPITAL COMMERCIAL MORTGAGE	'36158YEQ8	57974.77	100.9725	58538.57	6.269	12/10/2035
NQ5A	FIXED INCOME	FNMA.T FANNIE MAE	'31359MNU3	150000	104.128	156192	5.25	8/1/2012
NQ5A	FIXED INCOME	C.N.GMF CITIGROUP INC	'172967BP5	115000	101.826	117099.9	5.625	8/27/2012
NQ5B	EQUITY	AQR CAPITAL MANAGEMENT	'03999U977	1934.229	132993.2702	257239440	0	
NQ5D	FIXED INCOME	AVIS BUDGET CAR RENTAL	'053773AN7	235000	91.5	215025	8.25	1/15/2019
NQ5D	FIXED INCOME	DENBURY RESOURCES INC	'247916AC3	160000	97	155200	6.375	8/15/2021
NQ5D	FIXED INCOME	ALERIS INTL INC	'014477AL7	255000	89.75	228862.5	7.625	2/15/2018
NQ5D	FIXED INCOME	DEL MONTE FOODS CO	'095699AA2	195000	84.5	164775	7.625	2/15/2019
NQ5D	FIXED INCOME	CONSOL ENERGY INC	'20854PAD1	250000	104.5	261250	8	4/1/2017
NQ5D	FIXED INCOME	NISKA GAS STORAGE US/CAN	'654679AB5	245000	99	242550	8.875	3/15/2018
NQ5D	FIXED INCOME	VALEANT PHARMACEUTICALS	'91911XAS3	110000	87.75	96525	7.25	7/15/2022
NQ5D	FIXED INCOME	NRG ENERGY INC	'629377BG6	245000	96.5	236425	8.5	6/15/2019
NQ5D	FIXED INCOME	IRON MOUNTAIN INC	'46284PAM6	250000	102	255000	8.375	8/15/2021
NQ5D	FIXED INCOME	SPRINT NEXTEL CORP	'852061AF7	240000	93	223200	8.375	8/15/2017
NQ5D	FIXED INCOME	AMC ENTERTAINMENT INC	'00165AAB4	240000	98.25	235800	8.75	6/1/2019
NQ5D	FIXED INCOME	NORTH AMERICAN ENERGY AL	'65684RAA4	200000	103.75	207500	10.875	6/1/2016
NQ5D	FIXED INCOME	SWN.GF SOUTHWESTERN ENERGY CO	'845467AE9	235000	113.271	266186.85	7.5	2/1/2018
NQ5D	FIXED INCOME	BZ.GE BOISE PAPER HDG/CO ISSR	'09747GAB9	180000	101.375	182475	8	4/1/2020
NQ5D	FIXED INCOME	CCIX.A COLEMAN CABLE INC	'193459AH7	240000	97.5	234000	9	2/15/2018
NQ5D	FIXED INCOME	ICAHN ENTERPRISES/FIN	'451102AH0	160000	99.625	159400	8	1/15/2018
NQ5D	FIXED INCOME	ADVANCED MICRO DEVICES	'007903AR8	215000	100	215000	8.125	12/15/2017
NQ5D	FIXED INCOME	PERP36 ALLBRITTON COMMUNICATION	'016745AL5	145000	94	136300	8	5/15/2018
NQ5D	FIXED INCOME	RANGE RESOURCES CORP	'75281AAL3	290000	106.5	308850	6.75	8/1/2020
NQ5D	FIXED INCOME	LEVI STRAUSS + CO	'52736RBB7	210000	93	195300	7.625	5/15/2020
NQ5D	FIXED INCOME	ARCH COAL INC	'039380AC4	200000	96	192000	7.25	10/1/2020
NQ5D	FIXED INCOME	CHESAPEAKE ENERGY CORP	'165167CF2	239000	103	246170	6.625	8/15/2020
NQ5D	FIXED INCOME	ANZ536 REGAL ENTERTAINMENT GRP	'758766AE9	205000	99	202950	9.125	8/15/2018
NQ5D	FIXED INCOME	POL.GB GEON COMPANY	'37246WAC9	185000	101	186850	7.5	12/15/2015

NQ5D	FIXED INCOME		OWENS ILLINOIS INC	'690768BF2	235000	102.5	240875	7.8	5/15/2018
NQ5D	FIXED INCOME		DILLARDS INC	'254067AH4	120000	100	120000	7.13	8/1/2018
NQ5D	CASH		US DOLLAR	'USD	10929.95	1	10929.95	0	
NQ5D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	904127.25	100	904127.25	0.078524	12/31/2030
NQ5D	FIXED INCOME	EIX.GS	HOMER CITY FUNDING LLC	'437410AB9	3619	84	3039.96	8.734	10/1/2026
NQ5D	FIXED INCOME	EIX370	HOMER CITY FUNDING LLC	'437410AA1	268800	84	225792	8.137	10/1/2019
NQ5D	FIXED INCOME	D36747	ELWOOD ENERGY LLC	'290408AB9	183216	98	179551.68	8.159	7/5/2026
NQ5D	FIXED INCOME		BOMBARDIER INC	'097751AL5	200000	100.5	201000	7.45	5/1/2034
NQ5D	FIXED INCOME	NENA.G	NEENAH PAPER INC	'640079AC3	160000	98	156800	7.375	11/15/2014
NQ5D	FIXED INCOME		KINDER MORGAN FINANCE	'49455WAD8	100000	100.25	100250	5.7	1/5/2016
NQ5D	FIXED INCOME		KB HOME	'48666KAN9	220000	78.5	172700	7.25	6/15/2018
NQ5D	FIXED INCOME		ROYAL CARIBBEAN CRUISES	'780153AR3	105000	101.25	106312.5	7.25	6/15/2016
NQ5D	FIXED INCOME		CONSTELLATION BRANDS INC	'21036PAD0	170000	105	178500	7.25	9/1/2016
NQ5D	FIXED INCOME		AMERICAN AXLE + MFG INC	'02406PAF7	190000	94	178600	7.875	3/1/2017
NQ5D	FIXED INCOME		GENERAL CABLE CORP	'369300AH1	175000	100	175000	7.125	4/1/2017
NQ5D	FIXED INCOME		SERVICE CORP INTL	'817565BT0	230000	93.25	214475	7.5	4/1/2027
NQ5D	FIXED INCOME		US STEEL CORP	'912656AG0	150000	90	135000	7	2/1/2018
NQ5D	FIXED INCOME		AES CORPORATION	'00130HBH7	230000	100.5	231150	8	10/15/2017
NQ5D	FIXED INCOME		FOREST OIL CORPORATION	'346091AZ4	225000	98.5	221625	7.25	6/15/2019
NQ5D	FIXED INCOME		CINCINNATI BELL INC	'171871AL0	250000	97	242500	8.25	10/15/2017
NQ5D	FIXED INCOME		DISH DBS CORP	'25470XAB1	190000	102	193800	7.875	9/1/2019
NQ5D	FIXED INCOME		CROWN CASTLE INTL CORP	'228227BA1	220000	103	226600	7.125	11/1/2019
NQ5D	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	240000	105	252000	8.875	6/30/2017
NQ5D	FIXED INCOME		VIRGIN MEDIA FINANCE PLC	'92769VAB5	230000	106.25	244375	8.375	10/15/2019
NQ5D	FIXED INCOME		GRAPHIC PACKAGING INTL	'38869PAF1	150000	107	160500	9.5	6/15/2017
NQ5D	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	115000	102.5	117875	9.5	5/15/2016
NQ5D	FIXED INCOME		ALLY FINANCIAL INC	'36186CBY8	330000	87.75	289575	8	11/1/2031
NQ5D	FIXED INCOME		NEWFIELD EXPLORATION CO	'651290AN8	190000	103	195700	6.875	2/1/2020
NQ5D	FIXED INCOME		QVC INC	'747262AE3	150000	106.5	159750	7.375	10/15/2020
NQ5D	FIXED INCOME		PNM RESOURCES INC	'69349HAB3	245000	110.25	270112.5	9.25	5/15/2015
NQ5D	FIXED INCOME		EL PASO CORP	'28336LBR9	230000	111.835	257220.5	7.25	6/1/2018
NQ5D	FIXED INCOME		UPC HOLDING BV	'90320LAC1	200000	100	200000	9.875	4/15/2018
NQ5D	FIXED INCOME		TESORO CORP	'881609AW1	225000	108	243000	9.75	6/1/2019
NQ5D	FIXED INCOME	NRGY36	INERGY LP/INERGY FIN	'45661TAL5	70000	91	63700	6.875	8/1/2021
NQ5D	FIXED INCOME		HCA INC	'404122AL7	100000	94	94000	1	5/1/2018
NQ5D	FIXED INCOME		DELOS AIRCRAFT INC	'24712GAB9	84615.38	100.5	85038.46	1	3/17/2016
NQ5D	FIXED INCOME		UNCLE ACQUISITION 2010 CORP	'90429PAC2	124062.5	99.75	123752.34	1	7/26/2017
NQ5D	FIXED INCOME		VENOCO INC	'92275PAF6	175000	86	150500	8.875	2/15/2019
NQ5D	FIXED INCOME		CHRYSLER GROUP LLC	'17121HAB6	498750	87.25	435159.38	1	5/24/2017
NQ5D	FIXED INCOME	OHI.GN	OMEGA HLTHCARE INVESTORS	'681936AX8	200000	95.375	190750	6.75	10/15/2022
NQ5D	FIXED INCOME		TEREX CORP	'975NKUII5	500000	98.5	492500	1	4/28/2017
NQ5D	FIXED INCOME		CASE NEW HOLLAND INC	'147446AR9	230000	106.5	244950	7.875	12/1/2017
NQ5D	FIXED INCOME		SPX CORP	'784635AP9	175000	102.5	179375	6.875	9/1/2017
NQ5D	FIXED INCOME	LINE36	LINN ENERGY LLC/FIN CORP	'536022AF3	255000	100	255000	7.75	2/1/2021
NQ5D	FIXED INCOME	CADN36	CASCADES INC	'146900AG0	215000	95	204250	7.75	12/15/2017
NQ5D	FIXED INCOME	MCFH36	REVLON CONSUMER PRODS	'761519BB2	190000	104.75	199025	9.75	11/15/2015
NQ5D	FIXED INCOME		LIMITED BRANDS INC	'532716AT4	35000	100.75	35262.5	6.625	4/1/2021
NQ5D	FIXED INCOME		INTELSAT JACKSON HLDG	'45824TAD7	225000	92.75	208687.5	7.25	4/1/2019
NQ5D	FIXED INCOME	OLOG.G	OFFSHORE GROUP INVST LTD	'676253AC1	120000	103	123600	11.5	8/1/2015
NQ5D	FIXED INCOME		MGM MIRAGE	'987HMJII7	275000	95.25	261937.5	1	2/21/2014
NQ5D	FIXED INCOME		PLAINS EXPLORATION + PRO	'726505AK6	175000	98.125	171718.75	6.625	5/1/2021
NQ5D	FIXED INCOME		AMERISTAR CASINOS INC	'03070QAM3	235000	96.75	227362.5	7.5	4/15/2021
NQ5D	FIXED INCOME		NORTEK INC	'656559BP5	215000	80.5	173075	8.5	4/15/2021
NQ5D	FIXED INCOME	SBGI.G	SINCLAIR TELEVISION GROU	'829259AG5	215000	98.5	211775	8.375	10/15/2018
NQ5D	FIXED INCOME		SANMINA SCI CORP	'800907AQ0	230000	88	202400	7	5/15/2019
NQ5D	FIXED INCOME		FELCOR LODGING LP	'31430YAA8	130000	89.5	116350	6.75	6/1/2019
NQ5D	FIXED INCOME		FORD MOTOR CREDIT CO LLC	'345397VT7	370000	96.592	357390.4	5	5/15/2018
NQ5D	FIXED INCOME	CE.AD	CELANESE US HOLDINGS LLC	'15089QAC8	150000	98.5	147750	5.875	6/15/2021
NQ5D	FIXED INCOME	GNNE.A	GENON ENERGY INC	'37244DAC3	225000	94	211500	9.5	10/15/2018
NQ5D	FIXED INCOME	SGRS36	SUNGARD DATA SYSTEMS INC	'867363AR4	200000	93	186000	7.375	11/15/2018
NQ5D	FIXED INCOME		US TELEPACIFIC CORP	'90343TAL7	199103.1	96	191138.98	1	2/23/2017
NQ5D	FIXED INCOME		AMKOR TECHNOLOGIES INC	'031652BD1	170000	89.5	152150	6.625	6/1/2021
NQ5D	FIXED INCOME		CRICKET COMMUNICATIONS I	'226566AN7	215000	86	184900	7.75	10/15/2020
NQ5D	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GH2	265000	86.919	230335.35	6.25	5/15/2019
NQ5D	FIXED INCOME		KAR AUCTION SVCS INC	'48562RAC3	99750	96	95760	1	5/19/2017
NQ5D	FIXED INCOME	NRGY36	INERGY LP/INERGY FIN	'45661TAM3	155000	94	145700	7	10/1/2018
NQ5D	FIXED INCOME		PETROHAWK ENERGY CORP	'716495AL0	150000	114.25	171375	7.25	8/15/2018
NQ5D	FIXED INCOME		UNITED RENTALS NORTH AME	'911365AW4	220000	91.75	201850	8.375	9/15/2020
NQ5D	FIXED INCOME		BOYD GAMING CORP	'103304BE0	140000	82.25	115150	9.125	12/1/2018
NQ5D	FIXED INCOME		METROPICS WIRELESS INC	'591709AL4	230000	88	202400	6.625	11/15/2020
NQ5D	FIXED INCOME	TOY.GJ	TOYS R US PROPERTY CO II	'89236MAB6	240000	97.5	234000	8.5	12/1/2017
NQ5D	FIXED INCOME		FMG RESOURCES AUG 2006	'30251GAC1	230000	88	202400	6.875	2/1/2018
NQ5D	FIXED INCOME		INTERNATIONAL LEASE FIN CORP	'45974TAF0	265384.63	100.25	266048.09	1	3/17/2015
NQ5D	FIXED INCOME		YANKEE CABLE ACQ LLC	'983NBII9	297000	97.5	289575	1	8/26/2016
NQ5D	FIXED INCOME		CHARTER COMMUNICATIONS OPT LLC	'16117LAR0	10978.77	100.25	11006.22	1	3/6/2014
NQ5D	FIXED INCOME		CCO HLDGS LLC/CAP CORP	'1248EPAT0	200000	96.75	193500	7	1/15/2019
NQ5D	FIXED INCOME		LEAR CORP	'521865AS4	115000	105	120750	8.125	3/15/2020
NQ5D	FIXED INCOME		LIMITED BRANDS INC	'532716AS6	200000	105	210000	7	5/1/2020
NQ5D	FIXED INCOME		AK STEEL CORP	'001546AL4	125000	87.625	109531.25	7.625	5/15/2020
NQ5D	FIXED INCOME	VHLH.G	VANGUARD HLT HDG LLC/INC	'92203PAE6	190000	91.75	174325	8	2/1/2018
NQ5D	FIXED INCOME		NOVA CHEMICALS CORP	'66977WAM1	200000	108.25	216500	8.625	11/1/2019
NQ5D	FIXED INCOME		MYLAN INC	'628530AL1	115000	104.5	120175	7.875	7/15/2020
NQ5D	FIXED INCOME		CENVEO CORP	'15671BAE1	175000	78.75	137812.5	8.875	2/1/2018

NQ5D	FIXED INCOME	MCCC36	MEDIACOM LLC/CAPTL CORP	'58445MAM4	200000	99.5	199000	9.125	8/15/2019
NQ5D	FIXED INCOME	GEOY.A	GEOEYE INC	'37250WAC2	175000	109	190750	9.625	10/1/2015
NQ5D	FIXED INCOME		FRONTIER COMMUNICATIONS	'35906AAF5	230000	97	223100	8.25	4/15/2017
NQ5D	FIXED INCOME		ALLIANCE HEALTHCARE SVCS	'018606AL7	240000	78	187200	8	12/1/2016
NQ5D	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	225000	104.125	234281.25	8.625	9/15/2017
NQ5D	FIXED INCOME		LAMAR MEDIA CORP	'513075AY7	215000	100	215000	7.875	4/15/2018
NQ5D	FIXED INCOME		HEALTHSOUTH CORP	'421924BH3	205000	95	194750	7.25	10/1/2018
NQ5D	FIXED INCOME		DAVITA INC	'23918KAL2	125000	96	120000	6.375	11/1/2018
NQ5D	FIXED INCOME	TVL.GL	LIN TELEVISION CORP	'532776AU5	160000	101	161600	8.375	4/15/2018
NQ5D	FIXED INCOME		XM SATELLITE RADIO INC	'98375YAZ9	175000	101	176750	7.625	11/1/2018
NQ5D	FIXED INCOME		UNIVISION COMMUNICATIONS	'914906AH5	230000	93.75	215625	7.875	11/1/2020
NQ5D	FIXED INCOME		TEXAS INDUSTRIES INC	'882491AQ6	280000	77.75	217700	9.25	8/15/2020
NQ5D	FIXED INCOME		BURGER KING CORP	'121207AA2	180000	103	185400	9.875	10/15/2018
NQ5D	FIXED INCOME	ONEX36	SPIRIT AEROSYSTEMS INC	'85205TAD2	235000	99.75	234412.5	6.75	12/15/2020
NQ5E	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	35500	18.74	665270	0	
NQ5E	EQUITY	DV	DEVRY INC	'251893103	13000	36.96	480480	0	
NQ5E	EQUITY	ATR	APTARGROUP INC	'038336103	17300	44.67	772791	0	
NQ5E	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	5900	70.14	413826	0	
NQ5E	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	17500	37.1	649250	0	
NQ5E	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	8600	68.91	592626	0	
NQ5E	EQUITY	WRB	WR BERKLEY CORP	'084423102	48000	29.69	1425120	0	
NQ5E	EQUITY	GR	GOODRICH CORP	'382388106	4400	120.68	530992	0	
NQ5E	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	8800	65.77	578776	0	
NQ5E	EQUITY	BIO	BIO RAD LABORATORIES A	'090572207	9000	90.77	816930	0	
NQ5E	EQUITY	BEXP	BRIGHAM EXPLORATION CO	'109178103	26500	25.26	669390	0	
NQ5E	EQUITY	VRSK	VERISK ANALYTICS INC CLASS A	'92345Y106	41000	34.77	1425570	0	
NQ5E	EQUITY	WSH	WILLIS GROUP HOLDINGS PLC	'G96666105	39000	34.37	1340430	0	
NQ5E	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	15500	21.66	335730	0	
NQ5E	EQUITY	AWH	ALLIED WORLD ASSURANCE CO	'H01531104	22500	53.71	1208475	0	
NQ5E	EQUITY	FRC	FIRST REPUBLIC BANK/SAN FRAN	'33616C100	13000	23.16	301080	0	
NQ5E	EQUITY	ROVI	ROVI CORP	'779376102	18000	42.98	773640	0	
NQ5E	EQUITY	ARBA	ARIBA INC	'04033V203	15500	27.71	429505	0	
NQ5E	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	26500	39.61	1049665	0	
NQ5E	EQUITY	MORN	MORNINGSTAR INC	'617700109	12800	56.44	722432	0	
NQ5E	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	7000	48.7	340900	0	
NQ5E	EQUITY	DRC	DRESSER RAND GROUP INC	'261608103	8200	40.53	332346	0	
NQ5E	EQUITY	IHS	IHS INC CLASS A	'451734107	9000	74.81	673290	0	
NQ5E	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	27000	19.96	538920	0	
NQ5E	EQUITY	CLR	CONTINENTAL RESOURCES INC/OK	'212015101	10500	48.37	507885	0	
NQ5E	EQUITY	NTAP	NETAPP INC	'64110D104	16000	33.94	543040	0	
NQ5E	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	30300	38.43	1164429	0	
NQ5E	EQUITY	PLL	PALL CORP	'696429307	15000	42.4	636000	0	
NQ5E	EQUITY	AVP	AVON PRODUCTS INC	'054303102	45000	19.6	882000	0	
NQ5E	EQUITY	CHKP	CHECK POINT SOFTWARE TECH	'M22465104	11000	52.76	580360	0	
NQ5E	EQUITY	DOV	DOVER CORP	'260003108	24500	46.6	1141700	0	
NQ5E	EQUITY	ALTR	ALTERA CORP	'021441100	24500	31.53	772485	0	
NQ5E	EQUITY	BCR	CR BARD INC	'067383109	11000	87.54	962940	0	
NQ5E	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	17600	36.19	636944	0	
NQ5E	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	12000	79.05	948600	0	
NQ5E	EQUITY	PNR	PENTAIR INC	'709631105	31000	32.01	992310	0	
NQ5E	EQUITY	QGEN	QIAGEN N.V.	'N72482107	35000	13.83	484050	0	
NQ5E	EQUITY	UPL	ULTRA PETROLEUM CORP	'903914109	10600	27.72	293832	0	
NQ5E	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	74000	11.5	851000	0	
NQ5E	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	18500	37.22	688570	0	
NQ5E	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	15000	39.61	594150	0	
NQ5E	EQUITY	INTU	INTUIT INC	'461202103	24000	47.44	1138560	0	
NQ5E	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	10500	54.53	572565	0	
NQ5E	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	33500	34.98	1171830	0	
NQ5E	EQUITY	K	KELLOGG CO	'487836108	22000	53.19	1170180	0	
NQ5E	EQUITY	NATI	NATIONAL INSTRUMENTS CORP	'636518102	35000	22.86	800100	0	
NQ5E	EQUITY	VFC	VF CORP	'918204108	4500	121.52	546840	0	
NQ5E	EQUITY	IEX	IDEX CORP	'45167R104	31000	31.16	965960	0	
NQ5E	EQUITY	AGN	ALLERGAN INC	'018490102	11100	82.38	914418	0	
NQ5E	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	853218.07	100	853218.07	0.078524	12/31/2030
NQ5E	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	13000	47.77	621010	0	
NQ5E	EQUITY	FLO	FLOWERS FOODS INC	'343498101	37000	19.46	720020	0	
NQ5E	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	11500	53.5	615250	0	
NQ5E	EQUITY	GPRO	GEN PROBE INC	'36866T103	22000	57.25	1259500	0	
NQ5E	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	1800	364.28	655704	0	
NQ5E	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	24500	35.08	859460	0	
NQ5E	EQUITY	PPDI	PHARMACEUTICAL PRODUCT DEVEL	'717124101	22500	25.66	577350	0	
NQ5E	EQUITY	RAH	RALCORP HOLDINGS INC	'751028101	11300	76.71	866823	0	
NQ5E	EQUITY	RMD	RESMED INC	'761152107	31000	28.79	892490	0	
NQ5E	EQUITY	SPN	SUPERIOR ENERGY SERVICES INC	'868157108	38000	26.24	997120	0	
NQ5E	EQUITY	INFA	INFORMATICA CORP	'45666Q102	12000	40.95	491400	0	
NQ5E	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	13000	53.74	698620	0	
NQ5E	EQUITY	JW/A	WILEY (JOHN) + SONS CLASS A	'968223206	17500	44.42	777350	0	
NQ5E	EQUITY	CLX	CLOROX COMPANY	'189054109	21000	66.33	1392930	0	
NQ5E	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	18500	66.44	1229140	0	
NQ5E	EQUITY	HNZ	HJ HEINZ CO	'423074103	22000	50.48	1110560	0	
NQ5E	EQUITY	CPRT	COPART INC	'217204106	17500	39.12	684600	0	
NQ5E	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	8800	51.84	456192	0	
NQ5E	EQUITY	HCC	HCC INSURANCE HOLDINGS INC	'404132102	49000	27.05	1325450	0	

NQ5E	EQUITY	AME	AMETEK INC	'031100100	22500	32.97	741825	0	
NQ5E	EQUITY	ANSS	ANSYS INC	'03662Q105	15000	49.04	735600	0	
NQ5E	EQUITY	CHD	CHURCH + DWIGHT CO INC	'171340102	21500	44.2	950300	0	
NQ5E	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	13500	28.98	391230	0	
NQ5E	EQUITY	LSTR	LANDSTAR SYSTEM INC	'515098101	13000	39.56	514280	0	
NQ5E	EQUITY	MCRS	MICROS SYSTEMS INC	'594901100	11000	43.91	483010	0	
NQ5F	EQUITY		WELLINGTON EMERGING DEBT	'ACI00STD4	4428807.525	21.63	95795106.77	0	
NQ5G	EQUITY		BARCLAYS GLOBAL INV US TIPS	'06799M939	8357754.17	11.921693	99638579.38	0	
NQ5G	CASH		US DOLLAR	'USD	473.22	1	473.22	0	
NQ5H	EQUITY		SCHRODER COMMODITY	'80899G936	60840000	1.118249	68034269.16	0	
NQ5H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	471.41	100	471.41	0.078524	12/31/2030
NQ5I	EQUITY		SSGA S+P 500 CAP WEIGHTED	'985PQX905	388352.914	237.996	92426440.12	0	
NQ5I	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	0.83	100	0.83	0.078524	12/31/2030
NQ5J	EQUITY		SSGA ACWI	'998CFU907	4345576.654	12.901	56062284.41	0	
NQ5J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1200152.57	100	1200152.57	0.078524	12/31/2030
NQ5L	EQUITY		GROSVENOR INSTITUTIONAL PRT	'39999K973	63621979	0.982955	62537542.37	0	
NQ5M	EQUITY		PERMAL FIXED INC HOLDINGS NV	'71499U961	60735.285	1023.76	62178355.37	0	
NQ5N	EQUITY		GAM INSTITUTIONAL	'364995944	330612.74	95.49	31570210.54	0	
NQ5P	FIXED INCOME		MID STATE TRUST	'59560UAA9	41194.35	105.02647	43264.97	6.005	8/15/2037
NQ5P	FIXED INCOME		TSY INFL IX N/B	'912810FR4	1317588	123.523	1627524.23	2.375	1/15/2025
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CTE3	0.01	100.03	0.01	4.602	8/10/2038
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981BA09	47232.57	92.3785	43632.74	2.739188	9/25/2034
NQ5P	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667FSF3	441699.23	98.256	433996	7	9/25/2034
NQ5P	FIXED INCOME		FIRST HORIZON MORTGAGE PASS TH	'32051D6R8	83838.77	98.999	82999.54	1	10/25/2034
NQ5P	FIXED INCOME		STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	481153.5	89.1393	428896.86	1	2/25/2034
NQ5P	FIXED INCOME		STRUCTURED ADJUSTABLE RATE MOR	'863579GA0	101552.31	89.3728	90760.14	1	12/25/2034
NQ5P	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05949AZE3	114361.5	82.81	94702.76	1	1/25/2035
NQ5P	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GEA8	280000	103.238	289066.4	5.125	1/15/2015
NQ5P	FIXED INCOME		MEX BONOS DESARR FIX RT	'B05QN1I1	24000000	9.22141	2213138.49	10	12/5/2024
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'20046FAG5	13721.48	99.96031	13716.03	0.72939	7/16/2034
NQ5P	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	242873.27	89.5109	217398.05	1	10/25/2035
NQ5P	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KP78	164710.36	92.8815	152985.45	5.5	10/25/2020
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'B0XKLF14	44999.4	127.092549	57190.88	1	12/20/2054
NQ5P	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59023BAE4	40000	110.4154	44166.16	1	5/12/2039
NQ5P	FIXED INCOME		SPRINGLEAF FINANCE CORP	'02635PTD5	300000	85.5	256500	5.85	6/1/2013
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	300000	109.5885	328765.5	1	5/10/2045
NQ5P	FIXED INCOME		LEHMAN MORTGAGE TRUST	'52520MFJ7	258472.6	98.0031	253311.16	5.5	2/25/2036
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	230554.83	87.9805	202843.29	6	6/25/2036
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983YAK5	192519.59	73.7872	142054.81	2.733049	7/25/2036
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'059500AD0	1400000	107.7768	1508875.2	1	7/10/2044
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'B15MSH1I8	269996.33	127.092549	343145.21	1	12/20/2054
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'05950WAF5	25000	108.2019	27050.48	5.634	7/10/2046
NQ5P	FIXED INCOME		BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	1011211.53	82.5616	834872.42	1	10/25/2035
NQ5P	FIXED INCOME		AMERICAN HOME MORTGAGE INVESTM	'02660TER0	559097.78	91.2131	509970.42	1	9/25/2035
NQ5P	FIXED INCOME		GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	711217.03	100.0164	711333.67	1	6/19/2032
NQ5P	FIXED INCOME	AT.GN	ALLTEL CORP	'020039DB6	230000	104.401	240122.3	7	7/1/2012
NQ5P	FIXED INCOME	FNMA.T	FANNIE MAE	'31359MNU3	200000	104.128	208256	5.25	8/1/2012
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625MLS6	136631.62	101.5344	138728.1	5.376	7/12/2037
NQ5P	FIXED INCOME		FNMA TBA SEP 30 SINGLE FAM	'01F042699	6000000	106.19	6371400	4.5	9/1/2041
NQ5P	FIXED INCOME		FNMA TBA OCT 30 SINGLE FAM	'01F0506A9	6000000	107.563	6453780	5	10/1/2041
NQ5P	FIXED INCOME		STRUCTURED ASSET SECURITIES CO	'86359AA9	30610.67	98.2692	30080.86	1	11/25/2032
NQ5P	FIXED INCOME		FEDERAL NATL MTG ASSN GTD	'31393AV61	178813.52	105.54893	188735.76	5.407	9/26/2033
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'126175AB4	250000	102.4872	256218	4.084	6/10/2038
NQ5P	FIXED INCOME		HSBC CAPITAL FUNDING LP	'40429Q200	750000	89	667500	1	12/29/2049
NQ5P	FIXED INCOME		GE CAPITAL COMMERCIAL MORTGAGE	'36828QKN5	17127.4	99.9171	17113.2	4.353	6/10/2048
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	551482.46	100.9732	556849.49	4.625	3/15/2046
NQ5P	FIXED INCOME		NOMURA ASSET ACCEPTANCE CORPOR	'65535VKU1	219931.12	91.963	202255.26	4.786	3/25/2035
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'B05Q7KI17	315984.52	127.126092	401698.77	1	12/20/2054
NQ5P	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KB32	281220.9	72.989	205260.32	6	6/25/2035
NQ5P	FIXED INCOME		BNP PARIBAS	'05565AAA1	800000	69	552000	1	6/29/2049
NQ5P	FIXED INCOME		MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	338698.45	98.2771	332863.01	1	6/25/2035
NQ5P	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'466247RN5	210035.21	95.6643	200928.71	1	7/25/2035
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	431207.33	89.8372	387384.59	2.758858	10/25/2035
NQ5P	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'466247TM5	290000	75.373	218581.7	1	9/25/2035
NQ5P	FIXED INCOME		GREEN TREE FINANCIAL CORPORATI	'393505E40	541798.58	110.55089	598963.15	1	3/1/2030
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CW6	450000	99.21649	446474.21	1.53497	3/6/2020
NQ5P	FIXED INCOME		FNMA TBA OCT 30 SINGLE FAM	'01F0526A5	8000000	108.516	8681280	5.5	10/1/2041
NQ5P	FIXED INCOME		FNMA TBA OCT 30 SINGLE FAM	'01F0606A8	1000000	109.688	1096880	6	10/1/2041
NQ5P	CASH		CANADIAN DOLLAR	'CAD	750	0.959647	719.74	0	
NQ5P	CASH		US DOLLAR	'USD	3204	1	3204	0	
NQ5P	CASH		EURO CURRENCY	'EUR	61525.53	1.3417	82548.81	0	
NQ5P	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	886533.74	100	886533.74	0.078524	12/31/2030
NQ5P	FIXED INCOME		MELLON RESIDENTIAL FUNDING COR	'585525EN4	270882.28	91.1946	247030.01	0.669	12/15/2030
NQ5P	CASH EQUIVALENT		GREENWHICH FUTURES CASH	'39699H9T5	43000	100	43000	1	12/31/2030
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE LOAN TRUST	'20173WAE8	1300000	105.3827	1369975.1	1	12/10/2049
NQ5P	FIXED INCOME		FREDDIE MAC	'31397BP39	597085.13	99.99956	597082.5	0.679	10/15/2036
NQ5P	FIXED INCOME		JPMORGAN CHASE + CO	'46625HHA1	290000	103.001	298702.9	1	4/29/2049
NQ5P	FIXED INCOME		MERRILL LYNCH + CO	'59018YN64	205000	100.036	205073.8	6.875	4/25/2018
NQ5P	FIXED INCOME		MORGAN STANLEY	'61747YCE3	250000	99.528	248820	6	4/28/2015
NQ5P	FIXED INCOME		INTL LEASE FINANCE CORP	'45974VB80	500000	97	485000	6.625	11/15/2013
NQ5P	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	300000	106.7197	320159.1	5.69	2/12/2051
NQ5P	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	500000	91.2395	456197.5	1	8/25/2035
NQ5P	FIXED INCOME		FREDDIE MAC	'31396JLZ6	1627502.28	15.8265	257576.65	6.471	3/15/2036

NQ5P	EQUITY	SWAP BARCLAYS COC	'996HWD907	1700000	1	1700000	0	
NQ5P	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258M0CY3	850000	109.462	930427	7.3	8/20/2013
NQ5P	EQUITY	SWAP HSBC BOC	'996HWU909	-270000	1	-270000	0	
NQ5P	FIXED INCOME	NISSAN AUTO RECEIVABLES OWNER	'65476AAD7	67283.71	100.56061	67660.91	3.2	2/15/2013
NQ5P	FIXED INCOME	CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	260000	105.1418	273368.68	5.617	10/15/2048
NQ5P	FIXED INCOME	AIG.GQ INTL LEASE FINANCE CORP	'45974VA99	800000	99.25	794000	5.4	2/15/2012
NQ5P	FIXED INCOME	CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	500000	108.7901	543950.5	5.431	10/15/2049
NQ5P	FIXED INCOME	MLCC MORTGAGE INVESTORS INC	'59020UA39	928720.64	80.8642	751002.52	1	10/25/2035
NQ5P	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	1045994.93	100.325	1049394.41	5.3	11/15/2038
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'38741YDC0	427494.13	94.75	405050.69	1	12/20/2054
NQ5P	FIXED INCOME	CWCAPITAL COBALT	'190749AB7	27981.45	99.7239	27904.19	5.174	8/15/2048
NQ5P	FIXED INCOME	CWCAPITAL COBALT	'190749AE1	300000	104.0986	312295.8	5.223	8/15/2048
NQ5P	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VD2	700000	100.431	703017	1	1/13/2012
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047EAE2	250000	104.9549	262387.25	5.306	12/10/2046
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'93363EAA3	205197.65	72.3211	148401.2	5.8371	9/25/2036
NQ5P	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	208404.47	106.1258	221170.91	1	5/12/2039
NQ5P	FIXED INCOME	AIG.GQ INTL LEASE FINANCE CORP	'45974VA73	500000	98.375	491875	5.55	9/5/2012
NQ5P	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BL3	600000	63.745724	382474.34	12.5	1/5/2022
NQ5P	FIXED INCOME	ANADARKO PETROLEUM CORP	'032511AX5	400000	109.38	437520	5.95	9/15/2016
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'38741YCD9	269996.29	94.75	255821.48	1	12/20/2054
NQ5P	FIXED INCOME	BARCLAYS BANK PLC	'06739FEY3	600000	74	444000	1	9/29/2049
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46629MAF2	730500	108.1489	790027.71	5.399	5/15/2045
NQ5P	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'362332AE8	50000	105.676	52838	5.56	11/10/2039
NQ5P	FIXED INCOME	WACHOVIA BANK COMMERCIAL MORTG	'92978MAB2	191909.53	99.9528	191818.95	5.5	10/15/2048
NQ5P	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BN9	250000	55.757576	139393.94	10.25	1/10/2028
NQ5P	FIXED INCOME	GREENWICH CAPITAL COMMERCIAL F	'20173QA87	511207.17	100.6023	514286.17	5.381	3/10/2039
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'933634AJ6	173691.37	80.6422	140068.54	2.63538	3/25/2037
NQ5P	FIXED INCOME	CANADIAN NATL RESOURCES	'136385AK7	250000	114.189	285472.5	5.7	5/15/2017
NQ5P	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388VAD0	65000	106.2711	69076.22	5.429	1/12/2045
NQ5P	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VG5	450000	102.492	461214	7.8	6/1/2012
NQ5P	FIXED INCOME	F.GSN LEHMAN MORTGAGE TRUST	'52520MBU6	30322.08	99.6066	30202.79	5.5	12/25/2035
NQ5P	FIXED INCOME	MID STATE TRUST	'595481AA0	119942.85	108.27492	129868.02	5.745	1/15/2040
NQ5P	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'225470NK5	370000	108.717	402252.9	1	12/15/2040
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05949AL99	272761.2	94.7071	258324.22	5.5	2/25/2020
NQ5P	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	345373.25	100.9774	348748.93	6	10/25/2034
NQ5P	FIXED INCOME	BPCE SA	'772453I19	300000	71.841336	215524.01	5.25	7/29/2049
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'93933TAS2	214748.08	86.2965	185320.08	1.459	5/25/2041
NQ5P	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	95.5437	334402.95	5.5	12/25/2035
NQ5P	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1360142.89	85.7331	1166092.66	1	10/25/2035
NQ5P	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694TD0	462490.57	86.9241	402015.77	5.75	12/25/2035
NQ5P	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694XC7	213566	81.861	174827.26	6	3/25/2036
NQ5P	FIXED INCOME	MORGAN STANLEY MORTGAGE LOAN T	'61748HVV8	421947.92	73	308021.98	6.5	2/25/2036
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	231077.53	104.378	241194.1	1	2/15/2039
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	517209.18	83.0715	429653.42	5.769801	4/25/2036
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	300000	109.1167	327350.1	1	4/15/2043
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983BAH2	36075.6	99.4235	35867.62	5.75	4/25/2036
NQ5P	FIXED INCOME	FNMA 15 YR OCT TBAXXX	'01F040A2	1500000	105.375	1580625	4	10/1/2026
NQ5P	FIXED INCOME	FNMA TBA OCT 15YR TBAXXX	'01F032A49	-8000000	104.406	-8352480	3.5	10/1/2026
NQ5P	FIXED INCOME	FNMA OCT TBA TBAXXX	'01F0406A0	-13000000	104.813	-13625690	4	10/1/2041
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KH88	214253.58	104.6422	224199.66	6	12/25/2033
NQ5P	FIXED INCOME	PRIME MORTGAGE TRUST	'74160MDK5	42100.26	105.7144	44506.04	6	2/25/2034
NQ5P	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'22541SAN8	28526.12	103.6293	29561.42	7	2/25/2034
NQ5P	FIXED INCOME	MASTR ALTERNATIVE LOANS TRUST	'576434GF5	8173.66	102.6246	8388.19	8	9/25/2033
NQ5P	FIXED INCOME	STRUCTURED ASSET SECURITIES CO	'86359BUP4	104550.9	98.3608	102837.1	6	5/25/2034
NQ5P	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	500000	105.417	527085	4	3/15/2016
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	'59259NZN6	250000	120.74	301850	6.089	11/15/2040
NQ5P	FIXED INCOME	CALIFORNIA ST UNIV REVENUE	'13077CTL8	200000	113.964	227928	6.484	11/1/2041
NQ5P	FIXED INCOME	CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	117.608	294020	6.486	5/15/2049
NQ5P	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZU0	500000	99.31596	496579.8	1.31693	3/6/2020
NQ5P	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	1312223.53	102.037	1338953.52	1	6/11/2040
NQ5P	FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	400000	114.633	458532	6.425	12/15/2035
NQ5P	FIXED INCOME	CANADIAN GOVERNMENT	'135087ZG2	5500000	98.899285	5439460.68	2.5	9/1/2013
NQ5P	FIXED INCOME	RBSCF TRUST	'74928HAA4	700000	108.205	757435	1	9/16/2039
NQ5P	FIXED INCOME	FINANCE FOR DANISH IND	'31737UAH1	2500000	102.269	2556725	2	6/12/2013
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46634NAA4	878063.19	103.6509	910120.4	3.853	6/15/2043
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	108.934	217868	1	12/18/2043
NQ5P	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	112.635	394222.5	5.468	6/15/2027
NQ5P	FIXED INCOME	FREDDIE MAC	'31398QGG6	350581.72	100.7402	353176.73	1	5/15/2040
NQ5P	FIXED INCOME	WRIGLEY WM JR CO	'982526AM7	600000	103.372	620232	3.7	6/30/2014
NQ5P	FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	108.62	651720	6.124	6/15/2042
NQ5P	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	500000	101.33	506650	2.25	11/19/2012
NQ5P	FIXED INCOME	STATE OF QATAR	'74727PAJ0	400000	105.25	421000	4	1/20/2015
NQ5P	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	117.886	412601	5.77	3/15/2039
NQ5P	FIXED INCOME	LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	117.171	410098.5	6.008	7/1/2039
NQ5P	FIXED INCOME	CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	116.319	697914	7.25	7/29/2019
NQ5P	FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	123.981	371943	6.583	5/15/2049
NQ5P	FIXED INCOME	CIT GROUP INC	'125581FW3	450000	97	436500	7	5/1/2016
NQ5P	FIXED INCOME	CIT GROUP INC	'125581FU7	146439.4	102	149368.19	7	5/1/2014
NQ5P	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LAA6	400000	95.09533	380381.32	2.375	12/21/2012
NQ5P	FIXED INCOME	ILLINOIS ST	'4521518U0	650000	102.956	669214	4.071	1/1/2014
NQ5P	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	116.168	290420	9.375	4/8/2014
NQ5P	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	127.419	318547.5	7.9	5/15/2019
NQ5P	FIXED INCOME	DOW CHEMICAL CO/THE	'260543BX0	500000	128.096	640480	8.55	5/15/2019

NQ5P	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	1200000	103.103	1237236	7.375	5/15/2014
NQ5P	FIXED INCOME	RABOBANK NEDERLAND	'749770AQ6	124000	120.25	149110	1	12/29/2049
NQ5P	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	118.154	295385	6.55	7/15/2019
NQ5P	FIXED INCOME	TENNESSEE GAS PIPELINE	'880451AY5	170000	116.164	197478.8	8	2/1/2016
NQ5P	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	109.0607	327182.1	1	8/12/2045
NQ5P	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'B46D2MIH8	600000	100.51	603060	1	4/23/2012
NQ5P	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	400000	106.333	425332	5.875	1/14/2015
NQ5P	FIXED INCOME	KOREA ELECTRIC POWER	'50065BA88	250000	97.245	243112.5	3	10/5/2015
NQ5P	FIXED INCOME	FNMA TBA SEP 30 SINGLE FAM	'01F040693	0	0	0	4	12/1/2099
NQ5P	FIXED INCOME	CITIGROUP INC	'172967EZO	480000	103.895	498696	5.5	10/15/2014
NQ5P	FIXED INCOME	CREDIT AGRICOLE SA	'225313AB1	700000	78.75	551250	1	10/29/2049
NQ5P	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	561237.87	77.8597	436978.12	0.69456	11/25/2035
NQ5P	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	600000	102.663	615978	7.875	10/15/2019
NQ5P	FIXED INCOME	FNMA TBA OCT 30 YR SINGLE FA	'01F0326A7	3000000	102.734	3082020	3.5	10/1/2041
NQ5P	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'78011CAE6	4000000	100.041	4001640	1.45	10/20/2011
NQ5P	FIXED INCOME	UNIV OF MASSACHUSETTS MA BLDG	'914440KK7	200000	113.969	227938	6.573	5/1/2039
NQ5P	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	850000	97.6831	830306.35	1	8/25/2035
NQ5P	FIXED INCOME	SANTANDER US DEBT SA UNI	'802815AR1	1000000	99.266	992660	1	3/30/2012
NQ5P	FIXED INCOME	CALIFORNIA ST	'13063BFV9	700000	113.466	794262	7.95	3/1/2036
NQ5P	FIXED INCOME	EL PASO PIPELINE PART OP	'28370TAA7	400000	110.076	440304	6.5	4/1/2020
NQ5P	FIXED INCOME	ING BANK NV	'449786AE2	1200000	99.876	1198512	1	3/30/2012
NQ5P	FIXED INCOME	RUSSIAN RR(RZD CAP)	'B578YFIH5	250000	99.965	249912.5	5.739	4/3/2017
NQ5P	FIXED INCOME	CALIFORNIA ST PUBLIC WKS BRD L	'130685C81	200000	112.218	224436	7.804	3/1/2035
NQ5P	FIXED INCOME	PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	114.633	286582.5	6.532	6/15/2039
NQ5P	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	97.972	342902	5.375	4/15/2020
NQ5P	FIXED INCOME	SPRINGLEAF FINANCE CORP	'02635PTH6	300000	98.691	296073	1	12/15/2011
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46629PAL2	311189.62	100.0389	311310.67	5.284	5/15/2047
NQ5P	FIXED INCOME	SLM CORP	'78442FEF1	2100000	91.79	1927590	1	1/27/2014
NQ5P	FIXED INCOME	TSY INFL IX N/B	'912810PS1	2799125	125.039	3499997.91	2.375	1/15/2027
NQ5P	FIXED INCOME	TRANSOCEAN INC	'893830AS8	250000	106.478	266195	6	3/15/2018
NQ5P	FIXED INCOME	NGPL PIPECO LLC	'62912XAA2	2000000	104.082	2081640	6.514	12/15/2012
NQ5P	FIXED INCOME	UBS AG STAMFORD CT	'90261XEM0	1000000	102.903	1029030	5.875	12/20/2017
NQ5P	FIXED INCOME	AES CORPORATION	'00130H8H7	500000	100.5	502500	8	10/15/2017
NQ5P	FIXED INCOME	BANK OF AMERICA CORP	'060505DR2	100000	85.015	85015	1	12/29/2049
NQ5P	FIXED INCOME	CANADIAN GOVERNMENT	'135087YN8	1900000	100.095965	1901823.33	3.5	6/1/2013
NQ5P	FIXED INCOME	ALLY FINANCIAL INC	'02005NAH3	400000	91.276	365104	1	6/20/2014
NQ5P	FIXED INCOME	FNMA POOL AH7265	'3138A9CB8	1133336.48	104.575	1185186.62	3.5	3/1/2026
NQ5P	FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	110.19	606045	5.5	12/1/2041
NQ5P	FIXED INCOME	ABBEEY NATL TREASURY SERV	'002799AH7	500000	95.273	476365	1	4/25/2014
NQ5P	FIXED INCOME	MORGAN STANLEY	'61747YDC6	700000	94.493	661451	1	4/29/2013
NQ5P	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HMC6	193036.68	76.0978	146896.67	0.53456	1/25/2035
NQ5P	FIXED INCOME	FNMA POOL AE0828	'31419AAN4	487296.02	102.838	501125.48	3.5	2/1/2041
NQ5P	FIXED INCOME	FNMA POOL AE0981	'31419BCT0	2460573.04	102.838	2530404.1	3.5	3/1/2041
NQ5P	FIXED INCOME	FNMA POOL AE1568	'31419BW68	32721.8	104.947	34340.55	4	9/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE3759	'31419EE96	943875.11	104.947	990568.61	4	9/1/2040
NQ5P	FIXED INCOME	FNMA POOL AD8768	'31418WW63	799158	106.416	850431.98	4	9/1/2025
NQ5P	FIXED INCOME	TRANSOCEAN INC	'893830AY5	650000	109.12	709280	6.5	11/15/2020
NQ5P	FIXED INCOME	CMS ENERGY CORP	'125896BF6	300000	98.388	295164	4.25	9/30/2015
NQ5P	FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	500000	108.238	541190	6.296	5/15/2050
NQ5P	FIXED INCOME	BP CAPITAL MARKETS PLC	'05565QB2P	450000	108.313	487408.5	4.5	10/1/2020
NQ5P	FIXED INCOME	FANNIE MAE	'31398NWE0	540026.52	100.22224	541226.67	1	10/25/2040
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	97.6083	829670.55	3.6159	11/15/2043
NQ5P	FIXED INCOME	FNMA POOL AE1525	'31419BVT9	25084.87	104.947	26325.82	4	9/1/2040
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	600000	99.9995	599997	3.83	7/10/2046
NQ5P	FIXED INCOME	KILROY REALTY LP	'49427FAA6	450000	103.809	467140.5	5	11/3/2015
NQ5P	FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	129.897	844330.5	6.907	10/1/2050
NQ5P	FIXED INCOME	SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	111.959	615774.5	6.308	2/1/2037
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	117.88	825160	5.735	6/1/2039
NQ5P	FIXED INCOME	FNMA POOL AE5147	'31419FWH5	2196452.15	104.947	2305110.64	4	11/1/2040
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA PUBLIC WKS	'54473JENS9	600000	123.685	742110	7.618	8/1/2040
NQ5P	FIXED INCOME	CITIGROUP INC	'172967FH9	450000	102.676	462042	4.587	12/15/2015
NQ5P	FIXED INCOME	FNMA POOL 932865	'31412RMN4	976563.54	104.947	1024874.14	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL 932849	'31412RL62	3881912.04	104.947	4073950.23	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AD7685	'31418VRF1	29170.62	104.947	30613.69	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AH0921	'3138A2AX7	341494	105.27	359490.73	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AH1610	'3138A2YG8	1975644.36	104.947	2073379.49	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE0307	'31419AKV8	186948.86	105.541	197307.7	4	5/1/2025
NQ5P	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341XG9	336059.87	91.04	305948.91	1	11/25/2035
NQ5P	FIXED INCOME	CITICORP MORTGAGE SECURITIES,	'17310BAJ3	309135.91	91.9339	284200.7	5.75	6/25/2036
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	215878.45	97.8507	211238.57	4.5	5/25/2034
NQ5P	FIXED INCOME	FNMA POOL 922386	'31412DXP8	335771.25	107.272	360188.54	5.5	1/1/2037
NQ5P	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388QAE9	450000	106.4026	478811.7	1	6/11/2050
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949834AA3	433654.18	98.8597	428709.22	6	10/25/2037
NQ5P	FIXED INCOME	CHASE ISSUANCE TRUST	'161571CH5	210000	104.69024	219849.5	5.12	10/15/2014
NQ5P	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'74958BAA6	375896.54	79.4214	298542.29	6	10/25/2037
NQ5P	FIXED INCOME	CENOVUS ENERGY INC	'15135UAB5	150000	107.804	161706	4.5	9/15/2014
NQ5P	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61759LAA6	2400000	109.0607	2617456.8	1	8/15/2045
NQ5P	FIXED INCOME	TSY INFL IX N/B	'912828NM8	207168	110.398	228709.33	1.25	7/15/2020
NQ5P	FIXED INCOME	FNMA POOL AD8370	'31418WJQ4	3705192.43	105.603	3912794.36	4	7/1/2025
NQ5P	FIXED INCOME	WAHA AEROSPACE BV	'92928BAA9	475000	102.75	488062.5	3.925	7/28/2020
NQ5P	FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	118.001	413003.5	5.178	4/1/2030
NQ5P	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VP5	400000	104.131	416524	6.625	8/15/2017
NQ5P	FIXED INCOME	CREDIT SUISSE NEW YORK	'22546QAF4	700000	96.768	677376	4.375	8/5/2020

NQ5P	FIXED INCOME	ESV368	PRIDE INTERNATIONAL INC	'74153QAHS	200000	115.388	230776	6.875	8/15/2020
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36249KAC4	1200000	103.6325	1243590	4.592	8/10/2043
NQ5P	FIXED INCOME	C.HVU	CITIGROUP INC	'172967FG1	1200000	98.914	1186968	1	8/13/2013
NQ5P	FIXED INCOME		FNMA POOL AE1819	'31419CAV5	2413140.36	104.947	2532518.41	4	8/1/2040
NQ5P	FIXED INCOME		ROYAL BK OF SCOTLAND PLC	'78010XAE1	100000	96.585	96585	5.625	8/24/2020
NQ5P	FIXED INCOME		FNMA TBA NOVEMBER 15 YR SINGL	'01F0304B1	1500000	102.625	1539375	3	11/1/2026
NQ5P	FIXED INCOME		EXPORT IMPORT BK KOREA	'30215EAN7	200000	99.976	199952	1	3/13/2012
NQ5P	FIXED INCOME		FNMA POOL AE1526	'31419BVU6	966095.71	106.224	1026225.51	4.5	9/1/2040
NQ5P	FIXED INCOME		ING BANK NV	'449786AC6	350000	99.978	349923	1	1/13/2012
NQ5P	FIXED INCOME		ILLINOIS ST	'4521518S5	200000	100.441	200882	2.766	1/1/2012
NQ5P	FIXED INCOME		INTESA SANPAOLO NEW YORK	'46115LUQ9	500000	99.30398	496519.9	1	1/19/2012
NQ5P	FIXED INCOME		NEWGATE FUNDING PLC	'B2NDQDI17	300000	101.751992	305255.98	1	12/15/2050
NQ5P	FIXED INCOME		BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	107	642000	6	1/22/2020
NQ5P	FIXED INCOME	UBS.HL	UBS AG STAMFORD CT	'90261XGA4	500000	100.264	501320	1	2/23/2012
NQ5P	FIXED INCOME		NOMURA HOLDINGS INC	'65535HAA7	300000	104.791	314373	5	3/4/2015
NQ5P	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	108.2535	649521	1	4/15/2047
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AEYR0	200000	104.16	208320	11.452	9/15/2041
NQ5P	FIXED INCOME		ICICI BANK LTD/BAHRAIN	'B4MB62I14	300000	100.269	300807	5.5	3/25/2015
NQ5P	FIXED INCOME		FNMA POOL AI0285	'3138ADJ71	1216393.28	106.224	1292101.6	4.5	5/1/2041
NQ5P	FIXED INCOME		FNMA POOL AI2472	'3138AFXA3	1961838.47	106.224	2083943.3	4.5	5/1/2041
NQ5P	FIXED INCOME		TREASURY BILL	'912795V62	1210000	99.9955	1209945.55	0.01	1/19/2012
NQ5P	FIXED INCOME		SWU0736R9 IRS USD R V 03MLIBOR	'9950A75Q9	37500000	95.67105	35876643.75	1	12/21/2016
NQ5P	FIXED INCOME		SWU0736R9 IRS USD P F 2.25000	'9950A75R7	-37500000	100	-37500000	2.25	12/21/2016
NQ5P	FIXED INCOME		US TREASURY N/B	'912828QW3	1500000	100.215	1503225	0.375	7/31/2013
NQ5P	FIXED INCOME		US TREASURY N/B	'912828RC6	1000000	101.766	1017660	2.125	8/15/2021
NQ5P	FIXED INCOME		FANNIE MAE	'31397SRK2	273543.28	101.37216	277296.73	12.64632	1/25/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137A5LE2	88998.82	102.95609	91629.71	10.5588	10/15/2040
NQ5P	OPTIONS		EURODOLLAR FTR OPTN	'992286769	-342500	0.2725	-93331.25	0	6/18/2012
NQ5P	FIXED INCOME		SWPC608N3 CDS USD R F .25000	'9950AGXH3	800000	95.943537	767548.3	0.25	9/20/2016
NQ5P	FIXED INCOME		SWPC608N3 CDS USD P V 03MEVENT	'9950AGX11	-800000	100	-800000	1	9/20/2016
NQ5P	FIXED INCOME		SWPC627N0 CDS USD R F 1.00000	'9950AGYK5	800000	100.129994	801039.95	1	9/20/2016
NQ5P	FIXED INCOME		SWPC627N0 CDS USD P V 03MEVENT	'9950AGYL3	-800000	100	-800000	1	9/20/2016
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0KB8	148131.62	101.30083	150058.56	12.79632	8/25/2041
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0ZP5	2190825.1	99.96813	2190126.88	0.78456	9/25/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137A8XS2	92175.46	102.62888	94598.64	12.663	4/15/2041
NQ5P	FIXED INCOME		SWPC861N5 CDS USD R F 1.00000	'9950ALDH4	1100000	100.129994	1101429.93	1	9/20/2016
NQ5P	FIXED INCOME		SWPC861N5 CDS USD P V 03MEVENT	'9950ALDI2	-1100000	100	-1100000	1	9/20/2016
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AAMX8	86126.78	101.40396	87335.97	12.663	5/15/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AEAP0	96236.6	100.37499	96597.48	13.563	8/15/2041
NQ5P	FIXED INCOME		TREASURY BILL	'912795Z46	4880000	99.98333	4879186.5	0.01	3/1/2012
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0J65	585960.5	100.37871	588179.59	0.78456	9/25/2041
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0K48	980720.49	100.34618	984115.55	0.78456	9/25/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AESL0	289766.57	99.71694	288946.36	8.442	1/15/2041
NQ5P	FIXED INCOME		TREASURY BILL	'912795SD9	2980000	99.9795	2979389.1	0.01	3/15/2012
NQ5P	FIXED INCOME		FNMA POOL AE2288	'31419CRJ4	2294808.95	105.603	2423387.1	4	8/1/2025
NQ5P	FIXED INCOME		TREASURY BILL	'912795SE7	9300000	99.97862	9298011.66	0.01	3/22/2012
NQ5P	FIXED INCOME		TREASURY BILL	'912795SF4	12700000	99.97281	12696546.87	0.01	3/29/2012
NQ5P	FIXED INCOME		FNMA POOL AB2813	'3141GYDT2	5000000.61	106.224	5311200.65	4.5	4/1/2041
NQ5P	FIXED INCOME		NEW YORK NY	'64966JAS5	700000	115.202	806414	6.646	12/1/2031
NQ5P	FIXED INCOME		MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	125.603	188404.5	6.814	11/15/2040
NQ5P	FIXED INCOME	C.AII	CITIGROUP INC	'172967FL0	850000	97.33	827305	1	1/13/2014
NQ5P	FIXED INCOME		FNMA POOL AH0032	'3138A1BA8	977951.06	104.947	1026330.3	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH1315	'3138A2N96	974656.11	104.947	1022872.35	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH4775	'3138A6JV3	244870.93	104.947	256984.69	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AC9279	'31417WJZ5	36674.41	104.916	38477.32	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH3256	'3138A4TN5	363955.09	104.947	381959.95	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH3781	'3138A5FX5	4905542.12	104.947	5148219.29	4	2/1/2041
NQ5P	FIXED INCOME		FNMA POOL AB2086	'31416XJ84	99286.41	104.947	104198.11	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH3000	'3138A4KN4	381557.19	104.916	400314.54	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH0321	'3138A1LB5	871832.25	104.947	914961.79	4	1/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH1561	'3138A2WX3	67258.94	104.947	70586.24	4	12/1/2040
NQ5P	FIXED INCOME		FNMA POOL AH3431	'3138A4Y58	976054.89	104.575	1020709.4	3.5	1/1/2026
NQ5P	FIXED INCOME		PETROBRAS INTL FIN CO	'71645WAT8	850000	99.2	843200	3.875	1/27/2016
NQ5P	OPTIONS		EURODOLLAR FTR OPTN	'99XZ97617	-127500	0.08	-10200	0	12/19/2011
NQ5P	FIXED INCOME		US TREASURY N/B	'912828PX2	500000	115.523	577615	3.625	2/15/2021
NQ5P	FIXED INCOME	GJM.AA	ALLY FINANCIAL INC	'02005NAG5	1200000	91.902	1102824	3.47839	2/11/2014
NQ5P	FIXED INCOME		FNMA POOL AH6936	'3138A8V60	920614.74	104.575	962732.86	3.5	2/1/2026
NQ5P	FIXED INCOME		FNMA POOL AH4542	'3138A6BL3	123018.11	104.575	128646.19	3.5	2/1/2026
NQ5P	FIXED INCOME		FNMA POOL AH5049	'3138A6TF7	1810754.92	104.575	1893596.96	3.5	3/1/2026
NQ5P	FIXED INCOME		MAGNOLIA FUNDING LIMITED	'B59JBMI19	218945.9	134.573716	294643.64	3	4/20/2017
NQ5P	FIXED INCOME		JPMORGAN CHASE + CO	'46625HHX1	1100000	100.412	1104532	3.45	3/1/2016
NQ5P	FIXED INCOME		KINDER MORGAN ENER PART	'494550BG0	100000	102.596	102596	3.5	3/1/2016
NQ5P	FIXED INCOME		TREASURY BILL	'9127953G4	720000	99.98037	719858.66	0.01	3/8/2012
NQ5P	FIXED INCOME		FNMA POOL AD5132	'31418SV22	613782.63	104.575	641863.19	3.5	2/1/2026
NQ5P	FIXED INCOME		FNMA POOL AH4600	'3138A6DE7	1391957.39	104.575	1455639.44	3.5	4/1/2026
NQ5P	FIXED INCOME		FNMA POOL AH6822	'3138A8SL1	116843.46	104.575	1167939.05	3.5	3/1/2026
NQ5P	FIXED INCOME		FNMA POOL AH8112	'3138AAAN1	1082476.85	104.575	1132000.17	3.5	3/1/2026
NQ5P	FIXED INCOME		FNMA POOL AL0145	'3138EGET7	3000299.82	106.224	3187038.48	4.5	8/1/2040
NQ5P	FIXED INCOME		SANTANDER UK PLC	'B0M28XI18	500000	114.044515	570222.57	1	10/10/2017
NQ5P	FIXED INCOME		TREASURY BILL	'9127953M1	2500000	100	2500000	0	10/6/2011
NQ60	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	342272.62	100	342272.62	0.078524	12/31/2030