

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	7.94636	861348	0	
NQ20	CASH		US DOLLAR	'USD	-2156.32	1	-2156.32	0	
NQ20	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	48	0.0165	0.79	0	
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	169668.02	100	169668.02	0.111812	12/31/2030
NQ2A	EQUITY	7599	GULLIVER INTERNATIONAL CO	'613637909	2930	41.200936	120718.74	0	
NQ2A	EQUITY	S10	SUPER GROUP LTD	'683866909	74000	1.014152	75047.24	0	
NQ2A	EQUITY	9869	KATO SANGYO CO LTD	'648418002	6700	19.313751	129402.13	0	
NQ2A	EQUITY	544	CSE GLOBAL LTD	'614399905	194000	0.578414	112212.24	0	
NQ2A	EQUITY	NTG	NETGEM SA	'594093908	38758	2.920838	113205.82	0	
NQ2A	EQUITY	8876	RELO HOLDINGS INC	'617390901	1700	25.04549	42577.33	0	
NQ2A	EQUITY	KSB3	KSB AG VORZUG	'449806009	100	509.523878	50952.39	0	
NQ2A	EQUITY	1973	NEC NETWORKS + SYSTEM INTEGR	'661942003	23200	14.595789	338622.3	0	
NQ2A	EQUITY	9946	MINISTOP CO LTD	'658385901	1800	18.702885	33665.19	0	
NQ2A	EQUITY	4722	FUTURE ARCHITECT INC	'622158905	92	389.914219	35872.11	0	
NQ2A	EQUITY	5989	H ONE CO LTD	'642866909	4000	7.122433	28489.73	0	
NQ2A	EQUITY	6315	TOWA CORP	'687866905	5000	5.367819	26839.01	0	
NQ2A	EQUITY	62	TRANSPORT INTERNATIONAL HLDG	'608116901	6269	1.957098	12269.05	0	
NQ2A	EQUITY	8566	RICOH LEASING CO LTD	'672911906	1700	22.368079	38025.73	0	
NQ2A	EQUITY	9682	DTS CORP	'625569900	5700	11.632441	66304.91	0	
NQ2A	EQUITY	510	HIAP SENG ENGINEERING LTD	'616207908	23992	0.215941	5180.86	0	
NQ2A	EQUITY	SEQ	SEQUANA	'546924903	9619	5.569064	53568.82	0	
NQ2A	EQUITY	ESH	GOLDEN AGRIC RESOURCES LTD	'616447900	743000	0.551421	409705.78	0	
NQ2A	EQUITY	9842	ARC LAND SAKAMOTO CO LTD	'604800904	5800	18.689888	108401.35	0	
NQ2A	EQUITY	7279	HI LEX CORP	'664347002	12500	15.557577	194469.72	0	
NQ2A	EQUITY	8593	MITSUBISHI UFJ LEASE + FINAN	'626897003	3290	39.641279	130419.81	0	
NQ2A	EQUITY	CGO	COGECO INC	'19238T100	1200	47.522711	57027.25	0	
NQ2A	EQUITY	9936	OHSO FOOD SERVICE CORP	'666093901	2200	23.823759	52412.27	0	
NQ2A	EQUITY	5988	PIOLAX INC	'648596906	1700	21.796205	37053.55	0	
NQ2A	EQUITY	4205	ZEON CORP	'664401007	43000	8.68209	373329.87	0	
NQ2A	EQUITY	7451	MITSUBISHI SHOKUHIN CO LTD	'674454905	1500	26.241227	39361.84	0	
NQ2A	EQUITY	KIN	KINEPOLIS	'543952907	171	71.605954	12244.62	0	
NQ2A	EQUITY	SAAB B	SAAB AB B	'546955907	37174	20.772249	772187.59	0	
NQ2A	EQUITY	4471	SANYO CHEMICAL INDUSTRIES	'677680001	7000	6.537562	45762.93	0	
NQ2A	EQUITY	7239	TACHI S CO LTD	'686949009	5900	17.520146	103368.86	0	
NQ2A	EQUITY	NTE	NAM TAI ELECTRONICS INC	'629865205	7574	5.31	40217.94	0	
NQ2A	EQUITY	2572	MIKUNI COCA COLA BOTTLING CO	'659214001	4500	8.877047	39946.71	0	
NQ2A	EQUITY	MRW	WM MORRISON SUPERMARKETS	'060431004	229370	5.069476	1162785.73	0	
NQ2A	EQUITY	9997	BELLUNA CO LTD	'607035904	19000	7.421367	141005.98	0	
NQ2A	EQUITY	7518	NET ONE SYSTEMS CO LTD	'603654906	18	2728.099818	49105.8	0	
NQ2A	EQUITY	EAD	EADS NV	'401225909	63129	31.350323	1979114.52	0	
NQ2A	EQUITY	IFS B	INDUST + FINANCIAL SYSTEM B	'508170909	10371	12.836783	133130.28	0	
NQ2A	EQUITY	9603	H I S CO LTD	'640043907	7200	28.567715	205687.55	0	
NQ2A	EQUITY	7925	MAEZAWA KASEI INDUSTRIES CO	'655947901	2200	10.13777	22303.09	0	
NQ2A	EQUITY	PTC	PAKISTAN TELECOM CO LTD	'667262901	277693	0.111445	30947.43	0	
NQ2A	EQUITY	2910	ROCK FIELD CO LTD	'674574900	2600	16.623343	43220.69	0	
NQ2A	EQUITY	9810	NIPPON STEEL TRADING CO LTD	'664688900	10000	2.690408	26904.08	0	
NQ2A	EQUITY	7014	NAMURA SHIPBUILDING CO LTD	'662106004	5200	3.587211	18653.5	0	
NQ2A	EQUITY	AAD	AMADEUS FIRE AG	'562366906	574	34.595698	19857.93	0	
NQ2A	EQUITY	SOL	WASHINGTON H. SOUL PATTINSON	'682180005	5589	14.178522	79243.76	0	
NQ2A	EQUITY	5191	TOKAI RUBBER INDUSTRIES	'689391001	5400	11.086561	59867.43	0	
NQ2A	EQUITY	BP.	BP PLC	'079805909	316869	7.156633	2267715.19	0	
NQ2A	EQUITY	AZN	ASTRAZENECA PLC	'098952906	63343	46.234492	2928631.43	0	
NQ2A	EQUITY	MAERSK	A P MOLLER MAERSK A/S B	'425304003	303	6623.175876	2006822.29	0	
NQ2A	EQUITY	DAN	DANIELI + CO	'425335007	2700	21.172827	57166.63	0	
NQ2A	EQUITY	KBC	KBC GROEP NV	'449774009	3297	12.632298	41648.69	0	
NQ2A	EQUITY	VALN	VALORA HOLDING AG REG	'458161007	91	210.137953	19122.55	0	
NQ2A	EQUITY	OMV	OMV AG	'465145001	27652	30.428636	841412.65	0	
NQ2A	EQUITY	UPM1V	UPM KYMMENE OYJ	'505125906	28349	11.047257	313178.68	0	
NQ2A	EQUITY	BAYN	BAYER AG REG	'506921907	37250	64.12861	2388790.73	0	
NQ2A	EQUITY	ELE	ENDESA SA DE ESPANA	'527178909	7045	20.575678	144955.65	0	
NQ2A	EQUITY	LHA	DEUTSCHE LUFTHANSA REG	'528748908	122309	11.923508	1458352.32	0	
NQ2A	EQUITY	MUV2	MUENCHENER RUECKVER AG REG	'529412900	9028	123.038658	1110793	0	
NQ2A	EQUITY	DBK	DEUTSCHE BANK AG REGISTERED	'575035902	29373	38.211045	1122373.04	0	
NQ2A	EQUITY	8219	AOYAMA TRADING CO LTD	'604587006	26500	18.793865	498037.43	0	
NQ2A	EQUITY	VCH	CHARLES VOEGELE HOLDING A BR	'568257901	3263	19.67704	64206.18	0	
NQ2A	EQUITY	8056	NIHON UNISYS LTD	'664268000	35100	6.381596	223994.02	0	
NQ2A	EQUITY	8586	HITACHI CAPITAL CORP	'642915003	2900	13.867949	40217.05	0	
NQ2A	EQUITY	BLT	BHP BILLITON PLC	'005665906	11527	29.178238	336337.56	0	
NQ2A	CASH		POUND STERLING	'GBP	19784.81	1.554101	30747.58	0	
NQ2A	CASH		JAPANESE YEN	'JPY	7334921	0.012997	95333	0	
NQ2A	CASH		CANADIAN DOLLAR	'CAD	104273.09	0.982077	102404.21	0	
NQ2A	CASH		AUSTRALIAN DOLLAR	'AUD	100.22	1.0252	102.75	0	
NQ2A	CASH		HONG KONG DOLLAR	'HKD	425861.79	0.128756	54832.46	0	
NQ2A	CASH		MEXICAN PESO (NEW)	'MXN	483890.66	0.071657	34674.2	0	
NQ2A	CASH		NORWEGIAN KRONE	'NOK	5.37	0.167562	0.9	0	
NQ2A	CASH		SWEDISH KRONA	'SEK	203662.97	0.145873	29708.83	0	
NQ2A	CASH		SWISS FRANC	'CHF	1.17	1.069404	1.25	0	
NQ2A	EQUITY	SSE	SSE PLC	'079087003	26771	20.063438	537118.31	0	
NQ2A	EQUITY	AGFB	AGFA GEVAERT NV	'568905905	29401	1.596725	46945.3	0	
NQ2A	CASH		NEW ZEALAND DOLLAR	'NZD	1.71	0.7801	1.33	0	
NQ2A	EQUITY	LGEN	LEGAL + GENERAL GROUP PLC	'056039902	83107	1.597615	132773.03	0	
NQ2A	EQUITY	AV.	AVIVA PLC	'021623004	19620	4.674735	91718.29	0	

NQ2A	EQUITY	BA.	BAE SYSTEMS PLC	'026349902	19235	4.430741	85225.31	0
NQ2A	EQUITY	7513	KOJIMA CO LTD	'648891901	35500	6.550559	232544.84	0
NQ2A	CASH		HUNGARIAN FORINT	'HUF	90761.76	0.004124	374.32	0
NQ2A	CASH		ISRAELI SHEKEL	'ILS	344.8	0.261523	90.17	0
NQ2A	CASH		MALAYSIAN RINGGIT	'MYR	9723.14	0.315457	3067.24	0
NQ2A	CASH		PAKISTAN RUPEE	'PKR	322333	0.011122	3585.06	0
NQ2A	CASH		POLISH ZLOTY	'PLN	6.02	0.29121	1.75	0
NQ2A	CASH		THAILAND BAHT	'THB	459	0.031696	14.55	0
NQ2A	EQUITY	9792	NICHII GAKKAN CO	'662235902	19500	12.204315	237984.14	0
NQ2A	EQUITY	4686	JUSTSYSTEMS CORP	'607979903	30000	1.884585	56537.56	0
NQ2A	CASH		DANISH KRONE	'DKK	79978.12	0.174662	13969.12	0
NQ2A	CASH		SINGAPORE DOLLAR	'SGD	221944.69	0.771218	171167.77	0
NQ2A	EQUITY	6816	ALPINE ELECTRONICS INC	'602148009	14500	10.77463	156232.13	0
NQ2A	EQUITY	KGH	KGHM POLSKA MIEDZ SA	'526325907	11522	32.207807	371098.36	0
NQ2A	EQUITY	7541	MEGANE TOP CO LTD	'652702903	10400	11.515467	119760.85	0
NQ2A	EQUITY	6425	UNIVERSAL ENTERTAINMENT CORP	'612689901	1000	27.670912	27670.91	0
NQ2A	EQUITY	HEN3	HENKEL AG + CO KGAA VORZUG	'507670909	3415	57.884509	197675.6	0
NQ2A	EQUITY	SZU	SUEDZUCKER AG	'578446908	31205	31.999398	998541.2	0
NQ2A	CASH		PHILIPPINE PESO	'PHP	45362	0.022802	1034.36	0
NQ2A	EQUITY	MG	MAGNA INTERNATIONAL INC	'559222955	10000	33.390621	333906.21	0
NQ2A	CASH		SOUTH AFRICAN RAND	'ZAR	792280.23	0.123864	98134.64	0
NQ2A	EQUITY	142	FIRST PACIFIC CO	'633987003	368000	1.040352	382849.64	0
NQ2A	EQUITY	9956	VALOR CO LTD	'692655905	4400	15.557577	68453.34	0
NQ2A	EQUITY	RWD	ROBERT WISEMAN DAIRIES PLC	'074420902	7723	3.990153	30815.95	0
NQ2A	EQUITY	8282	K S HOLDINGS CORP	'648427003	37600	39.641279	1490512.09	0
NQ2A	EQUITY	9887	MATSUYA FOODS CO LTD	'657298907	6500	20.678451	134409.93	0
NQ2A	EQUITY	NML	NISHAT MILLS LTD	'664681905	108500	0.44767	48572.18	0
NQ2A	EQUITY	SKB	KOENIG + BAUER AG	'555820901	643	12.942556	8322.06	0
NQ2A	EQUITY	5461	CHUBU STEEL PLATE CO LTD	'619573009	6000	5.107876	30647.26	0
NQ2A	EQUITY	5949	UNIPRES CORP	'698569902	20900	28.749675	600868.21	0
NQ2A	EQUITY	NDA	AURUBIS AG	'548552900	7063	53.48378	377755.94	0
NQ2A	EQUITY	4694	BML INC	'619787906	14000	23.654796	331167.14	0
NQ2A	EQUITY	ILU	ILUKA RESOURCES LTD	'695757005	40600	15.890607	645158.64	0
NQ2A	EQUITY	IFX	INFINEON TECHNOLOGIES AG	'588950907	106111	7.55004	801142.35	0
NQ2A	EQUITY	ANZ	AUST AND NZ BANKING GROUP	'606558005	6951	21.047365	146300.24	0
NQ2A	EQUITY	7241	FUTABA INDUSTRIAL CO LTD	'635774003	71600	5.640759	403878.35	0
NQ2A	EQUITY	6412	HEIWA CORP	'641958004	21200	17.2732	366191.84	0
NQ2A	EQUITY	1881	NIPPO CORP	'664078003	15000	9.565896	143488.43	0
NQ2A	EQUITY	6588	TOSHIBA TEC CORP	'689488005	57000	3.561217	202989.34	0
NQ2A	EQUITY	1946	TOENEC CORP	'689562007	5000	5.406811	27034.05	0
NQ2A	EQUITY	6815	UNIDEN CORP	'691151005	8000	3.353262	26826.1	0
NQ2A	EQUITY	AFIL	AFRICA ISRAEL INV LTD	'600811905	19935	3.012749	60059.16	0
NQ2A	EQUITY	5185	AFFIN HOLDINGS BERHAD	'600945000	108000	0.971609	104933.75	0
NQ2A	EQUITY	941	CHINA MOBILE LTD	'607355906	134000	9.772616	1309530.55	0
NQ2A	EQUITY	A00538	HYUNDAI MOTOR CO	'645105909	5660	184.895833	1046510.42	0
NQ2A	EQUITY	A00027	KIA MOTORS CORPORATION	'649092905	5951	57.899306	344558.77	0
NQ2A	EQUITY	KTB-F	KRUNG THAI BANK PUB CO FOREI	'649283900	1000	0.472266	472.27	0
NQ2A	EQUITY	4863	TELEKOM MALAYSIA BHD	'686839002	62400	1.564669	97635.33	0
NQ2A	EQUITY	ADN	ABERDEEN ASSET MGMT PLC	'000312900	12949	3.294693	42662.98	0
NQ2A	EQUITY	IRV	INTERSERVE PLC	'015281900	11220	4.984001	55920.49	0
NQ2A	EQUITY	DCG	DAIRY CREST GROUP PLC	'025028903	16102	5.221778	84081.07	0
NQ2A	EQUITY	MGNS	MORGAN SINDALL GROUP PLC	'080856008	15732	9.223587	145105.47	0
NQ2A	EQUITY	REC	RECTICEL	'436349005	18216	5.919564	107830.78	0
NQ2A	EQUITY	NOLA B	NOLATO AB B SHS	'458971900	3688	7.403031	27302.38	0
NQ2A	EQUITY	PAAL B	PER AARSLEFF A/S CL B	'545747909	52	70.214048	3651.13	0
NQ2A	EQUITY	CAL	CAPITAL + REGIONAL PLC	'017415001	82302	0.493427	40610.03	0
NQ2A	EQUITY	8864	AIRPORT FACILITIES CO LTD	'601274905	19500	4.003119	78060.83	0
NQ2A	EQUITY	129	ASIA STANDARD INTL.GROUP	'605458009	126000	0.154508	19467.98	0
NQ2A	EQUITY	5195	BANDO CHEMICAL INDUSTRIES	'607506003	18000	3.769171	67845.07	0
NQ2A	EQUITY	BPT	BEACH ENERGY LTD	'608820007	666815	1.266123	844269.52	0
NQ2A	EQUITY	6702	FUJITSU LTD	'635694003	75000	5.198856	389914.22	0
NQ2A	EQUITY	9749	FUJI SOFT INC	'635700008	24400	18.00104	439225.37	0
NQ2A	EQUITY	6501	HITACHI LTD	'642910004	250000	5.250845	1312711.2	0
NQ2A	EQUITY	ORI	ORICA LTD	'645800004	27582	24.850859	685436.39	0
NQ2A	EQUITY	7013	IHI CORP	'646698001	108000	2.430465	262490.25	0
NQ2A	EQUITY	8088	IWATANI CORP	'646820001	87000	3.327268	289472.32	0
NQ2A	EQUITY	8584	JACCS CO LTD	'646862003	106000	2.989342	316870.29	0
NQ2A	EQUITY	8267	AEON CO LTD	'648004000	7200	13.737978	98913.44	0
NQ2A	EQUITY	1861	KUMAGAI GUMI CO LTD	'649756004	34000	0.896803	30491.29	0
NQ2A	EQUITY	1883	MAEDA ROAD CONSTRUCTION CO	'655472009	44000	10.488692	461502.47	0
NQ2A	EQUITY	SUN	SUNCORP GROUP LTD	'658508007	27995	8.59118	240510.08	0
NQ2A	EQUITY	8253	CREDIT SAISON CO LTD	'659180004	6400	20.054588	128349.36	0
NQ2A	EQUITY	NAB	NATIONAL AUSTRALIA BANK LTD	'662460005	17973	23.948683	430429.67	0
NQ2A	EQUITY	9432	NIPPON TELEGRAPH + TELEPHONE	'664137007	45700	51.143748	2337269.3	0
NQ2A	EQUITY	8591	ORIX CORP	'666114004	1390	82.661814	114899.92	0
NQ2A	EQUITY	STO	SANTOS LTD	'677670002	11352	12.548454	142450.04	0
NQ2A	EQUITY	9076	SEINO HOLDINGS CO LTD	'679342006	131000	7.759293	1016467.38	0
NQ2A	EQUITY	TAH	TABCORP HOLDINGS LTD	'687326900	34742	2.798797	97235.81	0
NQ2A	EQUITY	TEL	TELECOM CORP OF NEW ZEALAND	'688143007	81178	1.614807	131086.8	0
NQ2A	EQUITY	9715	TRANSCOSMOS INC	'690095906	11600	11.983364	139007.02	0
NQ2A	EQUITY	AMC	AMCOR LIMITED	'606660009	73643	7.391695	544346.61	0
NQ2A	EQUITY	9832	AUTOBACS SEVEN CO LTD	'606842003	800	45.749935	36599.95	0
NQ2A	EQUITY	5108	BRIDGESTONE CORP	'613210004	2300	22.68001	52164.02	0

NQ2A	EQUITY	BHP	BHP BILLITON LTD	'614469005	72842	35.2874	2570404.76	0
NQ2A	EQUITY	D05	DBS GROUP HOLDINGS LTD	'617520903	238000	8.884433	2114495.04	0
NQ2A	EQUITY	CSL	CSL LTD	'618549901	31381	32.806414	1029498.09	0
NQ2A	EQUITY	RIO	RIO TINTO LTD	'622010007	31967	61.819587	1976186.75	0
NQ2A	EQUITY	C07	JARDINE CYCLE + CARRIAGE LTD	'624226007	21000	37.111017	779331.35	0
NQ2A	EQUITY	1878	DAITO TRUST CONSTRUCT CO LTD	'625050000	19300	85.781128	1655575.77	0
NQ2A	EQUITY	8840	DAIKYO INC	'625095005	64000	1.975565	126436.18	0
NQ2A	EQUITY	1925	DAIWA HOUSE INDUSTRY CO LTD	'625136007	101000	11.931375	1205068.88	0
NQ2A	EQUITY	LOG	LOGICA PLC	'052270006	851481	0.95888	816468.15	0
NQ2A	EQUITY	HSBA	HSBC HOLDINGS PLC	'054052907	131069	7.631411	1000241.38	0
NQ2A	EQUITY	IPR	INTERNATIONAL POWER PLC	'063201008	228205	5.240427	1195891.67	0
NQ2A	EQUITY	RIO	RIO TINTO PLC	'071887004	39671	48.565643	1926647.62	0
NQ2A	EQUITY	RBS	ROYAL BANK OF SCOTLAND GROUP	'075478008	1407694	0.313617	441477.47	0
NQ2A	EQUITY	386	CHINA PETROLEUM + CHEMICAL H	'629181900	1788000	1.05194	1880869.36	0
NQ2A	EQUITY	6493	NITTAN VALVE CO LTD	'664172905	8700	3.418248	29738.76	0
NQ2A	EQUITY	6584	SANOH INDUSTRIAL CO LTD	'677580904	9100	7.04445	64104.5	0
NQ2A	EQUITY	7007	SAEBO HEAVY INDUSTRIES CO	'677740003	20000	1.624643	32492.85	0
NQ2A	EQUITY	4212	SEKISUI JUSHI CORP	'679384008	9000	10.098778	90889	0
NQ2A	EQUITY	8132	SINANEN CO LTD	'680452000	33000	4.419028	145827.92	0
NQ2A	EQUITY	6844	SHINDENGEN ELECTRIC MFG	'680454006	10000	4.198076	41980.76	0
NQ2A	EQUITY	7243	SHIROKI CORP	'680516002	10000	2.82038	28203.8	0
NQ2A	EQUITY	7274	SHOWA CORP	'680562006	8900	5.77073	51359.5	0
NQ2A	EQUITY	STERV	STORA ENSO OYJ R SHS	'507267904	127157	6.007838	763938.69	0
NQ2A	EQUITY	S16	SMB UNITED LTD	'685295909	162000	0.304631	49350.25	0
NQ2A	EQUITY	8550	TOCHIGI BANK LTD/THE	'689355006	15000	3.587211	53808.16	0
NQ2A	EQUITY	5975	TOPRE CORP	'689492007	7500	9.838835	73791.27	0
NQ2A	EQUITY	5445	TOKYO TEKKO CO LTD	'689506004	33000	2.846374	93930.34	0
NQ2A	EQUITY	1835	TOTETSU KOGYO CO LTD	'689744001	6000	8.604107	51624.64	0
NQ2A	EQUITY	7236	T RAD CO LTD	'689992006	9000	3.314271	29828.44	0
NQ2A	EQUITY	8175	BEST DENKI CO LTD	'609818000	27500	2.430465	66837.8	0
NQ2A	EQUITY	4506	DAINIPPON SUMITOMO PHARMA CO	'625086004	27800	11.398492	316878.09	0
NQ2A	EQUITY	41	GREAT EAGLE HOLDINGS LTD	'638740902	28000	1.962249	54942.96	0
NQ2A	EQUITY	7205	HINO MOTORS LTD	'642830004	150000	6.069665	910449.7	0
NQ2A	EQUITY	8393	MIYAZAKI BANK LTD/THE	'642968002	12000	2.45646	29477.51	0
NQ2A	EQUITY	8012	NAGASE + CO LTD	'661982009	36700	10.904601	400198.86	0
NQ2A	EQUITY	1924	PANAHOME CORP	'662572007	31000	6.784507	210319.73	0
NQ2A	EQUITY	8173	JOSHIN DENKI CO LTD	'647960004	4000	10.969587	43878.35	0
NQ2A	EQUITY	8037	KAMEI CORP	'648255008	3000	9.487913	28463.74	0
NQ2A	EQUITY	8020	KANEMATSU CORP	'648346005	34000	0.935794	31817	0
NQ2A	EQUITY	8196	KASUMI CO LTD	'648411007	7600	6.381596	48500.13	0
NQ2A	EQUITY	7122	KINKI SHARYO CO LTD	'649300902	15000	3.184299	47764.49	0
NQ2A	EQUITY	3106	KURABO INDUSTRIES LTD	'649765005	60000	1.897583	113854.95	0
NQ2A	EQUITY	2288	MARUDAI FOOD CO LTD	'656944006	12000	3.665194	43982.32	0
NQ2A	EQUITY	1868	MITSUI HOME CO LTD	'659939904	6000	5.107876	30647.26	0
NQ2A	EQUITY	8005	SCROLL CORP	'661171009	13600	3.535222	48079.02	0
NQ2A	EQUITY	5011	NICHIREKI CO LTD	'663868008	10000	4.717962	47179.62	0
NQ2A	EQUITY	7248	CALSONIC KANSEI CORP	'663984003	56000	5.705745	319521.71	0
NQ2A	EQUITY	1950	NIPPON DENSETSU KOGYO CO LTD	'664032000	5000	9.643878	48219.39	0
NQ2A	EQUITY	2001	NIPPON FLOUR MILLS CO LTD	'664074002	59000	4.419028	260722.64	0
NQ2A	EQUITY	5457	SUMITOMO PIPE + TUBE CO LTD	'664142007	3600	7.915259	28494.93	0
NQ2A	EQUITY	4201	NIPPON SYNTHETIC CHEMICAL	'664354008	28000	5.757733	161216.53	0
NQ2A	EQUITY	7250	PACIFIC INDUSTRIAL CO LTD	'666620000	13000	4.821939	62685.21	0
NQ2A	EQUITY	7246	PRESS KOGYO CO LTD	'670100007	10000	4.821939	48219.39	0
NQ2A	EQUITY	2281	PRIMA MEAT PACKERS LTD	'670340009	61000	1.63764	99896.02	0
NQ2A	EQUITY	1926	RAITO KOGYO CO LTD	'672100005	16600	5.484793	91047.57	0
NQ2A	EQUITY	TESB	TESSENDERLO CHEMIE	'488400003	931	26.664001	24824.19	0
NQ2A	EQUITY	8084	RYODEN TRADING CO LTD	'676300007	24000	5.692748	136625.94	0
NQ2A	EQUITY	4633	SAKATA INX CORP	'676983000	12000	4.510008	54120.09	0
NQ2A	EQUITY	8097	SAN AI OIL CO LTD	'677280000	18000	4.250065	76501.17	0
NQ2A	EQUITY	1961	SANKI ENGINEERING CO LTD	'677482002	24000	5.211853	125084.48	0
NQ2A	EQUITY	B69	BROADWAY INDUSTRIAL GRP LTD	'611363904	409367	0.231365	94713.38	0
NQ2A	EQUITY	CTX	CALTEX AUSTRALIA LTD	'616150009	19569	12.066609	236131.48	0
NQ2A	EQUITY	3877	CHUETSU PULP + PAPER CO LTD	'619570005	23000	1.689628	38861.45	0
NQ2A	EQUITY	VRL	VILLAGE ROADSHOW LTD	'625953005	11209	3.075601	34474.42	0
NQ2A	EQUITY	113	DICKSON CONCEPTS INTL LTD	'626685903	25000	0.520176	13004.4	0
NQ2A	EQUITY	7260	FUJI KIKO CO LTD	'635650005	12000	2.742397	32908.76	0
NQ2A	EQUITY	393	GLORIOUS SUN ENTERPRISES LTD	'636175903	108000	0.30644	33095.56	0
NQ2A	EQUITY	2533	OENON HOLDINGS INC	'637430000	14000	2.339485	32752.79	0
NQ2A	EQUITY	8543	MINATO BANK LTD/THE	'640784005	17000	1.8196	30933.19	0
NQ2A	EQUITY	6910	HITACHI MEDICAL CORP	'642894000	4000	10.293735	41174.94	0
NQ2A	EQUITY	1982	HIBIYA ENGINEERING LTD	'643797905	5000	10.748635	53743.18	0
NQ2A	EQUITY	4989	IHARA CHEMICAL INDUSTRY CO	'645688003	7000	3.678191	25747.34	0
NQ2A	EQUITY	9934	INABA DENKI SANGYO CO LTD	'645921909	1300	28.047829	36462.18	0
NQ2A	EQUITY	8098	INABATA + CO LTD	'646160002	9100	5.991682	54524.3	0
NQ2A	EQUITY	8133	ITOCHU ENEX CO LTD	'646782003	22600	5.614765	126893.68	0
NQ2A	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	11000	11.776501	129541.51	0
NQ2A	EQUITY	U14	UOL GROUP LTD	'691684005	52000	3.084873	160413.37	0
NQ2A	EQUITY	UG	PEUGEOT SA	'710352907	26815	15.720597	421547.8	0
NQ2A	EQUITY	2692	ITOCHU SHOKUHIN CO LTD	'632785903	700	35.521185	24864.83	0
NQ2A	EQUITY	ENEL	ENEL SPA	'714456902	161094	4.081384	657486.42	0
NQ2A	EQUITY	BOS	BOSSARD HOLDING AG BR	'712679901	1049	109.079243	114424.13	0
NQ2A	EQUITY	2590	DYDO DRINCO INC	'637499906	10100	39.641279	400376.92	0
NQ2A	EQUITY	ENG	ENGINEERING INGEGNERIA INFO	'482045903	2536	28.779986	72986.04	0

NQ2A	EQUITY	4295	FAITH INC	'638204909	342	105.276839	36004.68	0	
NQ2A	EQUITY	8129	TOHO HOLDINGS CO LTD	'689555001	10400	13.867949	144226.67	0	
NQ2A	EQUITY	BILL	BILLERUD AKTIEBOLAG	'724037908	49105	8.533543	419039.65	0	
NQ2A	EQUITY	AZK	AURIZON MINES LTD	'05155P106	16647	4.93	82069.71	0	
NQ2A	EQUITY	PPC	PUBLIC POWER CORP	'726829906	11062	4.93297	54568.51	0	
NQ2A	EQUITY	WES	KONINKLIJKE WESSANEN NV	'727116907	21569	3.671168	79183.42	0	
NQ2A	EQUITY	9430	NEC MOBILING LTD	'643990906	1100	33.532623	36885.89	0	
NQ2A	EQUITY	BNP	BNP PARIBAS	'730968906	24429	39.398853	962474.57	0	
NQ2A	EQUITY	GW1	GERRY WEBER INTL AG	'464295906	10	30.597396	305.97	0	
NQ2A	EQUITY	ECONB	ECONOCOM GROUP	'430414904	219	20.186233	4420.78	0	
NQ2A	EQUITY	8880	IIDA HOME MAX	'620787903	9400	7.486353	70371.72	0	
NQ2A	EQUITY	2730	EDION CORP	'651271900	49600	8.162204	404845.33	0	
NQ2A	EQUITY	4343	AEON FANTASY CO LTD	'643925902	5000	16.207434	81037.17	0	
NQ2A	EQUITY	BARC	BARCLAYS PLC	'313486904	359275	2.735994	982974.27	0	
NQ2A	EQUITY	2305	STUDIO ALICE CO LTD	'652816901	4000	15.63556	62542.24	0	
NQ2A	EQUITY	WMH	WILLIAM HILL PLC	'316988906	154937	3.151716	488317.42	0	
NQ2A	EQUITY	MF	WENDEL	'739011906	724	66.854725	48402.82	0	
NQ2A	EQUITY	2322	NEC FIELDING LTD	'654275908	8300	12.893164	107013.26	0	
NQ2A	EQUITY	2327	NS SOLUTIONS CORP	'654468909	10000	19.937614	199376.14	0	
NQ2A	EQUITY	SLHN	SWISS LIFE HOLDING AG REG	'743780900	4822	92.396535	44536.09	0	
NQ2A	EQUITY	DPW	DEUTSCHE POST AG REG	'461785909	36	15.422022	555.19	0	
NQ2A	EQUITY	BAR	BARCO (NEW) N.V.	'470409905	2065	50.316294	103903.15	0	
NQ2A	EQUITY	VIV	VIVENDI	'483477907	100206	21.964698	2200994.54	0	
NQ2A	EQUITY	1762	TAKAMATSU CONSTRUCTION GROUP	'608313904	2800	15.843514	44361.84	0	
NQ2A	EQUITY	4711	TOKYU COMMUNITY CORP	'613349901	2900	31.245126	90610.87	0	
NQ2A	EQUITY	B16	GUOCOLEISURE LTD	'633859905	72000	0.458875	33038.99	0	
NQ2A	EQUITY	NSG	NORSKE SKOGINDUSTRIER ASA	'707039905	81000	0.757379	61347.7	0	
NQ2A	EQUITY	8306	MITSUBISHI UFJ FINANCIAL GRO	'633517909	35000	4.250065	148752.27	0	
NQ2A	EQUITY	8328	SAPPORO HOKUYO HOLDINGS INC	'633547906	127900	3.587211	458804.26	0	
NQ2A	EQUITY	4842	USEN CORP	'634122907	46600	0.701846	32706	0	
NQ2A	EQUITY	PAH3	PORSCHE AUTOMOBIL HLDG PRF	'710106907	8	53.678503	429.43	0	
NQ2A	EQUITY	ROG	ROCHE HOLDING AG GENUSSSCHEIN	'711038901	8907	170.249171	1516409.37	0	
NQ2A	EQUITY	CS	AXA SA	'708842901	68741	13.039917	896376.93	0	
NQ2A	EQUITY	7256	KASAI KOGYO CO LTD	'648396901	16000	5.055888	80894.2	0	
NQ2A	EQUITY	H13	HO BEE INVESTMENT LTD	'619935901	215000	0.790499	169957.2	0	
NQ2A	EQUITY	CLN	CLARIANT AG REG	'711399907	71319	9.913378	707012.22	0	
NQ2A	EQUITY	5210	NIHON YAMAMURA GLASS CO LTD	'698534005	44000	2.508448	110371.72	0	
NQ2A	EQUITY	2290	YONEKYU CORP	'698693900	12500	9.643878	120548.48	0	
NQ2A	EQUITY	7294	YOROZU CORP	'698697000	1600	22.848973	36558.36	0	
NQ2A	EQUITY	8392	OITA BANK LTD/THE	'665754008	9000	2.885365	25968.29	0	
NQ2A	EQUITY	W05	WING TAI HOLDINGS LTD	'697238004	42000	0.728801	30609.65	0	
NQ2A	EQUITY	20	WHEELLOCK + CO LTD	'698148004	7000	2.477274	17340.92	0	
NQ2A	CASH		EURO CURRENCY	'EUR	95275.13	1.29815	123681.41	0	
NQ2A	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	4737	4.85	22974.45	0	
NQ2A	EQUITY	7459	MEDIPAL HOLDINGS CORP	'678209909	35490	10.449701	370859.89	0	
NQ2A	EQUITY	SDR	SCHROEDERS PLC	'024054900	9581	20.420882	195652.47	0	
NQ2A	EQUITY	ASML	ASML HOLDING NV	'594936908	34382	42.157421	1449456.46	0	
NQ2A	EQUITY	HYUDI	HYUNDAI MOTOR CO REG S GDR	'444302004	955	27	25785	0	
NQ2A	EQUITY	SKM	SK TELECOM CO LTD ADR	'78440P108	117512	13.61	1599338.32	0	
NQ2A	EQUITY	8155	MIMASU SEMICONDUCTOR INDUST	'659460901	18400	8.344164	153532.62	0	
NQ2A	EQUITY	CBA	COMMONWEALTH BANK OF AUSTRAL	'621503002	28184	50.460366	1422174.96	0	
NQ2A	EQUITY	M14	INNOTEK LTD	'609697909	78000	0.258358	20151.93	0	
NQ2A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	81603.78	100	81603.78	0.111812	12/31/2030
NQ2A	EQUITY	9613	NTT DATA CORP	'612563908	1	3194.697167	3194.7	0	
NQ2A	EQUITY	8881	NISSHIN FUDOSAN CO LTD	'625934906	8800	5.666753	49867.43	0	
NQ2A	EQUITY	2664	CAWACHI LTD	'628978900	3200	20.223551	64715.36	0	
NQ2A	EQUITY	SEM	SEMAPA SOCIEDADE DE INVESTIM	'596293902	6353	6.971066	44287.18	0	
NQ2A	EQUITY	TRI	TRIGANO SA	'445762909	2105	15.129938	31848.53	0	
NQ2A	EQUITY	7212	F TECH INC	'632956900	1900	11.22953	21336.11	0	
NQ2A	EQUITY	ABY	ADITYA BIRLA MINERALS LTD	'B12TY1903	74966	0.707388	53030.07	0	
NQ2A	EQUITY	CNSWF	CONSTELLATION SOFTWARE INC	'21037X100	500	75.364596	37682.3	0	
NQ2A	EQUITY	FP	TOTAL SA	'B15C55900	45110	51.276925	2313102.1	0	
NQ2A	EQUITY	AKE	ARKEMA	'B025Y2906	20612	71.008805	1463633.5	0	
NQ2A	EQUITY	ATEA	ATEA ASA	'B12TR1901	22498	10.053704	226188.22	0	
NQ2A	EQUITY	HZNOF	HORIZON NORTH LOGISTICS INC	'44044D107	8400	4.576479	38442.43	0	
NQ2A	EQUITY	PARRO	PARROT SA	'B04VST904	1461	22.509921	32886.99	0	
NQ2A	EQUITY	CCC	COMPUTACENTER PLC	'B16490904	21801	5.200021	113365.65	0	
NQ2A	EQUITY	3048	BIC CAMERA INC	'B194YN903	427	558.22719	238363.01	0	
NQ2A	EQUITY	BOC	BANK OF CYPRUS PUBLIC CO LTD	'450501903	30041	0.791872	23788.61	0	
NQ2A	EQUITY	9938	SUMIKIN BUSSAN CORP	'685762908	15000	2.534442	38016.64	0	
NQ2A	EQUITY	3360	SHIP HEALTHCARE HOLDINGS INC	'B05MTR906	6600	21.861191	144283.86	0	
NQ2A	EQUITY	6023	DAIHATSU DIESEL MFG CO LTD	'625033006	21000	4.328048	90889	0	
NQ2A	EQUITY	BNG	BUONGIORNO SPA	'457269900	121788	1.329306	161893.47	0	
NQ2A	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	132765	36.542923	4851621.13	0	
NQ2A	EQUITY	7414	ONOKEN CO LTD	'665919908	5300	8.13621	43121.91	0	
NQ2A	EQUITY	VAHN	VAUDOISE ASSURANCES HOL CL B	'B08BV7908	223	282.322746	62957.97	0	
NQ2A	EQUITY	BRSN	BERENDSEN PLC	'B0F997900	14100	6.763446	95364.58	0	
NQ2A	EQUITY	2412	BENEFIT ONE INC	'B02JV6909	45	694.04731	31232.13	0	
NQ2A	EQUITY	PNA	PANAUST LTD	'670394907	77499	3.280641	254246.43	0	
NQ2A	EQUITY	4972	SOKEN CHEMICAL + ENGINEERING	'633891908	2500	9.072004	22680.01	0	
NQ2A	EQUITY	T35	SUNNINGDALE TECH LTD	'670193903	203000	0.075579	15342.61	0	
NQ2A	EQUITY	PFC	PETROFAC LTD	'B0H2K5904	1369	22.394589	30658.19	0	
NQ2A	EQUITY	7593	VT HOLDINGS CO LTD	'612733907	27500	4.289056	117949.05	0	

NQ2A	EQUITY	P11	PACIFIC ANDES RESOURCES DEVE	'653140905	202000	0.149616	30222.5	0
NQ2A	EQUITY	BAM	BROOKFIELD ASSET MANAGE CL A	'112585104	28	27.48	769.44	0
NQ2A	EQUITY	LRE	LANCASHIRE HOLDINGS LTD	'80PYHC904	9700	11.259459	109216.75	0
NQ2A	EQUITY	F9D	BOUSTEAD SINGAPORE LTD	'620707901	163000	0.624687	101823.93	0
NQ2A	EQUITY		8897 TAKARA LEBEN CO LTD	'641635909	4600	5.900702	27143.23	0
NQ2A	EQUITY	CCP	CREDIT CORP GROUP LTD	'628765901	11353	4.592898	52143.17	0
NQ2A	EQUITY		7611 HIDAY HIDAKA CORP	'617385901	500	16.441383	8220.69	0
NQ2A	EQUITY	QQ	QINETIQ GROUP PLC	'80WMMWD903	55900	2.060737	115195.22	0
NQ2A	EQUITY		9422 ITC NETWORKS CORP	'80YHY904	7300	6.355602	46395.89	0
NQ2A	EQUITY	H22	HONG LEONG ASIA LTD	'610575904	46000	1.206956	55519.99	0
NQ2A	EQUITY		728 CHINA TELECOM CORP LTD H	'655933901	1704000	0.569104	969752.53	0
NQ2A	EQUITY		7220 MUSASHI SEIMITSU INDUSTRY CO	'613522903	6100	21.627242	131926.18	0
NQ2A	EQUITY		2681 GEO HOLDINGS CORP	'629655903	117	1038.471536	121501.17	0
NQ2A	EQUITY	5CH	DMX TECHNOLOGIES GROUP LTD	'657894903	860000	0.181236	155863.19	0
NQ2A	EQUITY		539 VICTORY CITY INTL HLDGS LTD	'617961909	872000	0.096567	84206.73	0
NQ2A	EQUITY		551 YUE YUEN INDUSTRIAL HLDG	'658653902	26000	3.160971	82185.25	0
NQ2A	EQUITY		9824 SENSHU ELECTRIC CO LTD	'679561902	2400	12.282298	29477.51	0
NQ2A	EQUITY		2768 SOJITZ CORP	'659414908	408800	1.54666	632274.5	0
NQ2A	EQUITY	VET	VETROPACK HOLDING AG BR	'516606902	101	1753.823121	177136.14	0
NQ2A	EQUITY	SIP	SIGMA PHARMACEUTICALS LTD	'655259901	97899	0.56386	55201.35	0
NQ2A	EQUITY	KGF	KINGFISHER PLC	'331952903	21500	3.89613	83766.8	0
NQ2A	EQUITY		9640 SAISON INFORMATION SYSTEMS	'680043908	2800	12.867169	36028.07	0
NQ2A	EQUITY		2782 SERIA CO LTD	'668071905	5	5549.779049	27748.9	0
NQ2A	EQUITY		2784 ALFRESA HOLDINGS CORP	'668721905	10400	42.175721	438627.5	0
NQ2A	EQUITY		6676 MELCO HOLDINGS INC	'668814908	5000	27.04705	135235.25	0
NQ2A	EQUITY		2790 NAFCO CO LTD	'671281905	1900	17.143228	32572.13	0
NQ2A	EQUITY		1766 TOKEN CORP	'689844900	2100	33.896543	71182.74	0
NQ2A	EQUITY		2767 FIELDS CORP	'659147904	189	1538.86145	290844.81	0
NQ2A	EQUITY		8303 SHINSEI BANK LTD	'673093902	178000	1.039771	185079.28	0
NQ2A	EQUITY		7266 IMASEN ELECTRIC INDUSTRIAL	'650995905	2700	11.190538	30214.45	0
NQ2A	EQUITY		3332 JFE SHOJI HOLDINGS INC	'80152K901	46000	4.172082	191915.78	0
NQ2A	EQUITY		8425 IBJ LEASING CO LTD	'802QLW907	1000	22.22511	22225.11	0
NQ2A	EQUITY	SAF	SAFRAN SA	'8058TZ909	23678	30.123571	713265.91	0
NQ2A	CASH		TURKISH LIRA	'TRY	2.3	0.529493	1.22	0
NQ2A	EQUITY		2418 BEST BRIDAL INC	'8030Y3903	104	908.50013	94484.01	0
NQ2A	EQUITY		4812 INFO SERVICES INTL DENTSU	'629597907	2400	9.916818	23800.36	0
NQ2A	EQUITY	NESN	NESTLE SA REG	'712387901	24375	57.747834	1407603.46	0
NQ2A	EQUITY	STL	STATOIL ASA	'713360907	49274	25.720725	1267363	0
NQ2A	EQUITY		2580 COCA COLA CENTRAL JAPAN CO	'635554900	10900	12.763192	139118.79	0
NQ2A	EQUITY	COST	COSTAIN GROUP PLC	'864NSP907	10612	2.873143	30489.81	0
NQ2A	EQUITY		1417 MIRAIT HOLDINGS CORP	'864KR6906	4000	7.538342	30153.37	0
NQ2A	EQUITY	OGC	OCEANAGOLD CORP	'675222962	13500	2.209673	29830.59	0
NQ2A	EQUITY	NST	NORTHERN STAR RESOURCES LTD	'671745909	74399	0.804782	59875.01	0
NQ2A	EQUITY	TMB	TEMBEK INC	'87974D951	32000	2.739995	87679.84	0
NQ2A	EQUITY		6627 TERA PROBE INC	'863R48903	1500	10.618664	15928	0
NQ2A	EQUITY	WJX	WAJAX CORP	'930783956	807	37.868893	30560.2	0
NQ2A	EQUITY	KBL	K BRO LINEN INC	'48243M958	1531	21.841395	33439.18	0
NQ2A	EQUITY	DCI	DIRECTCASH PAYMENTS INC	'25456A954	2505	19.641542	49202.06	0
NQ2A	EQUITY	CIU	CAPE PLC	'85SJD909	4502	5.09745	22948.72	0
NQ2A	EQUITY	LMA	LA MANCHA RESOURCES INC	'503548950	12100	2.690891	32559.78	0
NQ2A	EQUITY		7022 SANOYAS HOLDINGS CORP	'85NR47905	30700	4.081102	125289.84	0
NQ2A	EQUITY	CNU	CHORUS LTD	'ACI00YY29	16235	2.433912	39514.56	0
NQ2A	EQUITY	OIBR	OI SA ADR	'670851203	85674	17.79	1524140.46	0
NQ2A	EQUITY	SCA B_	SVENSKA CELLULOOSA AB B SHS	'81VVGZ901	333	14.878999	4954.71	0
NQ2A	EQUITY		1382 PACIFIC TEXTILES HOLDINGS	'81WMLF908	167000	0.567816	94825.28	0
NQ2A	EQUITY	BOL	BOLIDEN AB	'81XCBX901	29	14.66019	425.15	0
NQ2A	EQUITY	DAE	DAETWYLER HOLDING AG BR	'81Z4WD908	1667	59.565822	99296.23	0
NQ2A	EQUITY	UMC	UNITED MICROELECTRON SP ADR	'910873405	476015	2.14	1018672.1	0
NQ2A	EQUITY	USTN	USTER TECHNOLOGIES AG	'828DHC905	747	44.059459	32912.42	0
NQ2A	EQUITY	POL	POLO RESOURCES LTD	'824920900	429088	0.045457	19505.24	0
NQ2A	EQUITY	D5IU	LIPPO MALLS INDONESIA RETAIL	'8296MJ908	147000	0.269926	39679.17	0
NQ2A	EQUITY	DTAC	TOTAL ACCESS COMMUNICATION	'81Z4V2903	115600	2.202853	254649.76	0
NQ2A	EQUITY	PAG	PARAGON GROUP COMPANIES PLC	'82NGPM900	29858	2.844004	84916.27	0
NQ2A	EQUITY	SMWH	WH SMITH PLC	'82PDGW903	27182	8.260045	224524.53	0
NQ2A	EQUITY	VPP	VALIANT PETROLEUM PLC	'82NJD6902	7100	6.826387	48467.35	0
NQ2A	EQUITY		3626 IT HOLDINGS CORP	'82Q4CR907	34400	12.022355	413569.01	0
NQ2A	EQUITY	FP1	DAPAI INTERNATIONAL HOLDINGS	'82Q8QW902	312705	0.0509	15916.81	0
NQ2A	EQUITY		880 SJM HOLDINGS LTD	'82NR3Y904	77000	1.632632	125712.67	0
NQ2A	EQUITY		6632 JVC KENWOOD CORP	'83CYSL905	11100	3.457239	38375.36	0
NQ2A	EQUITY	SAP	SAPUTO INC	'802912956	13017	38.330469	498947.71	0
NQ2A	EQUITY		3788 GMO CLOUD K.K.	'80Q3FT906	77	708.344164	54542.5	0
NQ2A	EQUITY	ATD.B	ALIMENTATION COUCHE TARD B	'01626P957	3200	31.131844	99621.9	0
NQ2A	EQUITY	EMP.A	EMPIRE CO LTD A	'291843951	3200	58.050577	185761.85	0
NQ2A	EQUITY	EXO	EXOR SPA	'806HZC902	20815	20.186233	420176.43	0
NQ2A	EQUITY	CG	CENTERRA GOLD INC	'152006953	2000	17.677388	35354.78	0
NQ2A	EQUITY	MFI	MAPLE LEAF FOODS INC	'564905958	6300	10.635895	67006.14	0
NQ2A	EQUITY	SMF	SEMAFO INC	'816922959	4100	6.481709	26575.01	0
NQ2A	EQUITY	CCA	COGECO CABLE INC	'19238V956	2200	50.429659	110945.25	0
NQ2A	EQUITY	CCL.B	CCL INDUSTRIES INC CL B	'124900952	1100	30.748834	33823.72	0
NQ2A	EQUITY	NTG	NORTHGATE PLC	'841H73900	14252	2.988535	42592.61	0
NQ2A	EQUITY	I4U	CHINA GAOXIAN FIBRE FABRIC	'84MVK909	270000	0.146531	39563.49	0
NQ2A	EQUITY	MBTN	MEYER BURGER TECHNOLOGY AG	'85NC0D909	8067	15.720244	126815.21	0
NQ2A	EQUITY	K2N	CHINA MINZHONG FOOD CORP LTD	'851VJ7904	133000	0.628543	83596.19	0

NQ2A	EQUITY	HOME	HOME RETAIL GROUP	'B19NKB902	442163	1.29612	573096.25	0	
NQ2A	EQUITY	8508	J TRUST CO LTD	'612671909	13600	6.940473	94390.43	0	
NQ2A	EQUITY	FWEB	FIBERWEB PLC	'B1FMH0905	30238	0.831444	25141.2	0	
NQ2A	EQUITY	3828	NIFTY CORP	'B1GHR5903	86	1108.656096	95344.42	0	
NQ2A	EQUITY	B61	BUKIT SEMBAWANG ESTATES LTD	'B1FMSL907	13000	3.023175	39301.28	0	
NQ2A	EQUITY	6257	FUJISHOJI CO LTD	'B1MP48907	94	1046.269821	98349.36	0	
NQ2A	EQUITY	SPD	SPORTS DIRECT INTERNATIONAL	'B1QHP909	16619	3.316451	55116.1	0	
NQ2A	EQUITY	7313	TS TECH CO LTD	'B1P1JR909	2200	15.843514	34855.73	0	
NQ2A	EQUITY	7825	DUNLOP SPORTS CO LTD	'B1F2D0903	4500	10.904601	49070.7	0	
NQ2A	EQUITY	BS6	YANGZJIANG SHIPBUILDING	'B1VT03904	368000	0.701809	258265.53	0	
NQ2A	EQUITY	8409	YACHIYO BANK LTD/THE	'B1VKYH905	3200	23.758773	76028.07	0	
NQ2A	EQUITY	6256	NUFLARE TECHNOLOGY INC	'B1VPX2905	22	3513.127112	77288.8	0	
NQ2A	EQUITY	TFG	TETRAGON FINANCIAL GROUP LTD	'B1RMC5906	4389	6.25	27431.25	0	
NQ2A	EQUITY	INDU C	INDUSTRIVARDEN AB C SHS	'B1VSK5909	17873	11.976135	214049.47	0	
NQ2A	EQUITY	VOLV B	VOLVO AB B SHS	'B1QH83908	50	10.984202	549.21	0	
NQ2A	EQUITY	DRX	DRAX GROUP PLC	'B1VNSX901	106990	8.469848	906189.05	0	
NQ2A	EQUITY	3028	ALPEN CO LTD	'B02GKM908	41000	17.611126	722056.15	0	
NQ2A	EQUITY	BAFL	BANK ALFALAH LTD	'B02ZK8901	607600	0.125236	76093.6	0	
NQ2A	EQUITY	EMMN	EMMI AG REG	'B03PQ2906	637	208.533847	132836.06	0	
NQ2A	EQUITY	AHL1V	AHLSTROM OYJ	'B03L38900	880	16.226875	14279.65	0	
NQ2B	EQUITY	TWE	TREASURY WINE ESTATES LTD	'B61JC6908	9045	3.772738	34124.41	0	
NQ2B	EQUITY	DTE	DEUTSCHE TELEKOM AG REG	'584235907	261859	11.5081	3013499.51	0	
NQ2B	EQUITY	AMC	AMCOR LIMITED	'606660009	305138	7.391695	2255487.11	0	
NQ2B	EQUITY	TLS	TELSTRA CORP LTD	'608728903	788851	3.413918	2693072.24	0	
NQ2B	EQUITY	7751	CANON INC	'617232004	88500	44.32025	3922342.08	0	
NQ2B	EQUITY	7741	HOYA CORP	'644150005	56900	21.549259	1226152.85	0	
NQ2B	EQUITY	4452	KAO CORP	'648380004	110600	27.332987	3023028.33	0	
NQ2B	EQUITY	7974	NINTENDO CO LTD	'663955003	8500	137.769691	1171042.37	0	
NQ2B	EQUITY	QBE	QBE INSURANCE GROUP LTD	'671574002	142848	13.276346	1896499.45	0	
NQ2B	EQUITY	4063	SHIN ETSU CHEMICAL CO LTD	'680458007	18500	49.259163	911294.52	0	
NQ2B	EQUITY	4502	TAKEDA PHARMACEUTICAL CO LTD	'687044008	75500	43.930335	3316740.32	0	
NQ2B	EQUITY	7203	TOYOTA MOTOR CORP	'690064001	58600	33.337666	1953587.21	0	
NQ2B	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	135913	11.776501	1600579.58	0	
NQ2B	EQUITY	4503	ASTELLAS PHARMA INC	'698538006	89500	40.68105	3640953.99	0	
NQ2B	EQUITY	2330	TAIWAN SEMICONDUCTOR MANUFAC	'688910900	840000	2.503385	2102843.55	0	
NQ2B	CASH		EURO CURRENCY	'EUR	34579.73	1.29815	44889.68	0	
NQ2B	EQUITY	TSM	TAIWAN SEMICONDUCTOR SP ADR	'874039100	15108	12.91	195044.28	0	
NQ2B	EQUITY	TEVA	TEVA PHARMACEUTICAL SP ADR	'881624209	73600	40.36	2970496	0	
NQ2B	EQUITY	GLE	SOCIETE GENERALE	'596651901	50499	22.334671	1127878.55	0	
NQ2B	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1589712.95	100	1589712.95	0.111812	12/31/2030
NQ2B	EQUITY	ZURN	ZURICH INSURANCE GROUP AG	'598381903	13597	227.248423	3089896.8	0	
NQ2B	EQUITY	RWE	RWE AG	'476896907	100896	35.244773	3556056.58	0	
NQ2B	EQUITY	GSK	GLAXOSMITHKLINE PLC	'092528900	159615	22.86859	3650169.99	0	
NQ2B	EQUITY	CPG	COMPASS GROUP PLC	'053315909	309101	9.495554	2935085.39	0	
NQ2B	EQUITY	NOVN	NOVARTIS AG REG	'710306903	68359	57.427013	3925653.19	0	
NQ2B	EQUITY	ENI	ENI SPA	'714505906	159285	20.783382	3310480.94	0	
NQ2B	EQUITY	INGA	ING GROEP NV CVA	'715418901	200011	7.217714	1443622.2	0	
NQ2B	EQUITY	AGSS	AGEAS STRIP VVPR	'726615909	82908	0.001298	107.63	0	
NQ2B	EQUITY	8766	TOKIO MARINE HOLDINGS INC	'651312902	115900	22.160125	2568358.46	0	
NQ2B	EQUITY	SGO	COMPAGNIE DE SAINT GOBAIN	'738048909	48912	38.50962	1883582.53	0	
NQ2B	EQUITY	AMP	AMP LTD	'670995901	503618	4.172566	2101379.26	0	
NQ2B	EQUITY	Z74	SINGAPORE TELECOM LTD	'B02PY2901	771000	2.383064	1837342.38	0	
NQ2B	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	106109	36.542923	3877532.98	0	
NQ2B	EQUITY	3382	SEVEN + I HOLDINGS CO LTD	'B0FFSD909	137700	27.878867	3838919.94	0	
NQ2B	EQUITY	FP	TOTAL SA	'B15C55900	71372	51.276925	3659736.71	0	
NQ2B	EQUITY	ULVR	UNILEVER PLC	'B10RZP905	120413	33.615195	4047706.52	0	
NQ2B	EQUITY	VK	VALLOUREC	'B197DR900	3659	65.115204	238256.53	0	
NQ2B	EQUITY	VOD	VODAFONE GROUP PLC	'B16GWD903	1085778	2.780286	3018773.29	0	
NQ2B	EQUITY	EXPN	EXPERIAN PLC	'B19NLV907	132577	13.606151	1803862.62	0	
NQ2B	EQUITY	DG	VINCI SA	'B1XH02900	43983	43.825544	1927578.91	0	
NQ2B	EQUITY	IBE	IBERDROLA SA	'B288C9908	442995	6.281748	2782782.91	0	
NQ2B	EQUITY	GSZBS	GDF SUEZ STRIP VVPR	'B3B9K0903	12516	0.001298	16.25	0	
NQ2B	EQUITY	4704	TREND MICRO INC	'612528901	16600	29.906421	496446.58	0	
NQ2B	CASH		SOUTH AFRICAN RAND	'ZAR	0.01	0.123864	0	0	
NQ2B	CASH		NEW TAIWAN DOLLAR	'TWD	1088	0.033026	35.93	0	
NQ2B	EQUITY	J36	JARDINE MATHESON HLDGS LTD	'647211002	28023	47.05	1318482.15	0	
NQ2B	CASH		SINGAPORE DOLLAR	'SGD	0.02	0.771218	0.02	0	
NQ2B	CASH		POUND STERLING	'GBP	30606.71	1.554101	47565.91	0	
NQ2B	CASH		AUSTRALIAN DOLLAR	'AUD	33207.22	1.0252	34044.06	0	
NQ2B	EQUITY	BP.	BP PLC	'079805909	453478	7.156633	3245375.68	0	
NQ2B	EQUITY	BG.	BG GROUP PLC	'087628905	117206	21.392194	2507293.53	0	
NQ2B	EQUITY	TSCO	TESCO PLC	'088470000	661052	6.270019	4144808.43	0	
NQ2B	EQUITY	ISP	INTESA SANPAOLO	'407683002	958542	1.679806	1610164.71	0	
NQ2B	EQUITY	REN	REED ELSEVIER NV	'414881904	173369	11.692437	2027106.13	0	
NQ2B	EQUITY	SGSN	SGS SA REG	'482477007	791	1662.923751	1315372.69	0	
NQ2B	EQUITY	FTE	FRANCE TELECOM SA	'517617908	193001	15.75305	3040354.47	0	
NQ2B	EQUITY	AH	KONINKLIJKE AHOLD NV	'525260907	240195	13.507251	3244374.12	0	
NQ2B	EQUITY	CA	CARREFOUR SA	'564156909	124559	22.866912	2848279.74	0	
NQ2B	EQUITY	SAN	SANOFI	'567173901	53736	73.670013	3958731.81	0	
NQ2B	EQUITY	SAN	BANCO SANTANDER SA	'570594903	144330	7.620141	1099814.88	0	
NQ2B	EQUITY	TEF	TELEFONICA SA	'573252905	191857	17.375738	3333656.94	0	
NQ2B	EQUITY	DIA	DISTRIBUIDORA INTERNACIONAL	'ACI00NNS8	87885	4.537034	398737.26	0	
NQ2D	FIXED INCOME		US TREASURY N/B	'912810QL5	12145000	127.531	15488639.95	4.25	11/15/2040

NQ2D	FIXED INCOME		HUNGARY GOVERNMENT BOND	'80SQ0PI8	949400000	0.360908	3426457.24	5.5	2/12/2016
NQ2D	FIXED INCOME	GE.ASX	GENERAL ELEC CAP CORP	'36962G5E0	2315000	98.43	2278654.5	1.15889	6/2/2014
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'ACI000UQ2	2830000	88.81204	2513380.74	5.5	4/15/2023
NQ2D	FIXED INCOME		MORGAN STANLEY	'61747WAL3	1185000	92.464	1095698.4	5.5	7/28/2021
NQ2D	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GGQ1	930000	97.554	907252.2	5.25	7/27/2021
NQ2D	FIXED INCOME		AMGEN INC	'031162BK5	2075000	103.668	2151111	5.15	11/15/2041
NQ2D	FIXED INCOME		HEWLETT PACKARD CO	'428236BV4	1300000	105.508	1371604	4.65	12/9/2021
NQ2D	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'46631NAA7	593236.39	82.9736	492229.59	5.5	8/25/2037
NQ2D	FIXED INCOME		US TREASURY N/B	'912810PX0	1560000	131.781	2055783.6	4.5	5/15/2038
NQ2D	FIXED INCOME		KOREA TREASURY BOND	'B3D8L0I0	4097300000	0.097898	4011192.68	5.75	9/10/2018
NQ2D	FIXED INCOME		CISCO SYSTEMS INC	'17275RAD4	600000	125.202	751212	5.9	2/15/2039
NQ2D	FIXED INCOME		CANADIAN GOVERNMENT	'135087YX6	7815000	98.870611	7726738.28	2	9/1/2012
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAY7	1110000	123.302	1368652.2	6.55	7/1/2039
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'B503GRII7	964000	91.494102	882003.14	6	5/15/2021
NQ2D	FIXED INCOME		BANK OF AMERICA CORP	'06051GEA3	1330000	100.707	1339403.1	6.5	8/1/2016
NQ2D	FIXED INCOME		CITIGROUP INC	'172967EY3	560000	104.952	587731.2	6.375	8/12/2014
NQ2D	FIXED INCOME		MEX BONOS DESARR FIX RT	'929FKUII9	107900000	7.974791	8604799.52	8.5	5/31/2029
NQ2D	FIXED INCOME		KFW	'981FPUII9	1541000	106.728493	1644686.08	6.25	12/4/2019
NQ2D	FIXED INCOME		QUEENSLAND TREASURY CORP	'981PEBII1	1685000	111.16146	1873070.6	6.25	2/21/2020
NQ2D	FIXED INCOME		MUNI ELEC AUTH OF GEORGIA	'626207YF5	1650000	103.944	1715076	6.637	4/1/2057
NQ2D	FIXED INCOME		MUNI ELEC AUTH OF GEORGIA	'626207YM0	1035000	102.796	1063938.6	6.655	4/1/2057
NQ2D	FIXED INCOME		BANK OF AMERICA CORP	'06051GEB1	275000	96.499	265372.25	4.5	4/1/2015
NQ2D	FIXED INCOME		NEW S WALES TREASURY CRP	'B4QPQ3II5	5775000	109.496534	6323424.86	6	4/1/2016
NQ2D	FIXED INCOME		POLAND GOVERNMENT BOND	'B3P3LSII7	2930000	28.008562	820650.85	5.25	10/25/2020
NQ2D	FIXED INCOME		REPUBLIC OF SOUTH AFRICA	'989RQII1	13355000	9.351141	1248844.85	6.5	2/28/2041
NQ2D	FIXED INCOME		NEW ZEALAND GOVERNMENT	'B4L3PGII1	1150000	85.239183	980250.6	5	3/15/2019
NQ2D	FIXED INCOME		US TREASURY N/B	'912828PU8	7245000	100.461	7278399.45	0.5	11/15/2013
NQ2D	FIXED INCOME	UNH.HK	UNITEDHEALTH GROUP INC	'91324PEB1	480000	128.383	616238.4	6.625	11/15/2037
NQ2D	FIXED INCOME	FTB.H	FIFTH THIRD BANCORP	'316773CH1	1150000	122.384	1407416	8.25	3/1/2038
NQ2D	FIXED INCOME		UK TSY 4 1/2 2013	'B29WRGII3	6315000	163.056232	10297001.05	4.5	3/7/2013
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12668ABD6	310725.89	75.3474	234123.88	5.5	10/25/2035
NQ2D	FIXED INCOME		WASHINGTON MUTUAL MORTGAGE PAS	'92922FX94	288317.43	79.784	230031.18	5.5	8/25/2035
NQ2D	FIXED INCOME		REPUBLIC OF SOUTH AFRICA	'B1W3DII18	29230000	11.443184	3344842.62	6.75	3/31/2021
NQ2D	FIXED INCOME		COUNTRYWIDE HOME LOANS	'12544XAX3	950000	90.3621	858439.95	5.75	7/25/2037
NQ2D	FIXED INCOME		ORACLE CORP	'68389XAE5	961000	135.128	1298580.08	6.5	4/15/2038
NQ2D	FIXED INCOME		TIME WARNER CABLE INC	'88732JAN8	1630000	121.516	1980710.8	7.3	7/1/2038
NQ2D	FIXED INCOME		NEW S WALES TREASURY CRP	'B39MP2II3	2135000	113.453808	2422238.8	6	4/1/2019
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B0BSGYII6	13489000000	0.014786	1994527.35	11	11/15/2020
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAM3	150000	121.224	181836	6.45	3/15/2037
NQ2D	FIXED INCOME		NEW S WALES TREASURY CRP	'B1262FII8	860000	109.146941	938663.69	5.5	3/1/2017
NQ2D	FIXED INCOME		MALAYSIAN GOVERNMENT	'B1LCKLII1	18225000	31.654038	5768948.4	3.718	6/15/2012
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B1S5DSII2	10166000000	0.014361	1459968.77	10.25	7/15/2022
NQ2D	FIXED INCOME		GENERAL ELEC CAP CORP	'B1W6W3II9	375000	85.370239	320138.4	7.625	12/10/2014
NQ2D	FIXED INCOME		INDONESIA GOVERNMENT	'B1W6P3II7	4448000000	0.014199	631559.59	10	9/15/2024
NQ2D	FIXED INCOME		COMCAST CORP	'20030NAV3	510000	127.231	648878.1	6.95	8/15/2037
NQ2D	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GFD1	836000	93.051	777906.36	6.75	10/1/2037
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667GTS2	566416.47	74.7567	423434.26	5.5	7/25/2035
NQ2D	CASH		SOUTH KOREAN WON	'KRW	21958	0.000868	19.06	0	
NQ2D	CASH		MEXICAN PESO (NEW)	'MXN	4636702.54	0.071657	332252.69	0	
NQ2D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2005856.06	100	2005856.06	0.111812	12/31/2030
NQ2D	FIXED INCOME		NORWEGIAN GOVERNMENT	'738107II4	26890000	17.927429	4820685.66	6.5	5/15/2013
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12668ANZ4	20028.82	89.5589	17937.59	5.5	11/25/2035
NQ2D	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12668AZS7	138715.64	85.7936	119009.14	5.5	12/25/2035
NQ2D	FIXED INCOME		POLAND GOVERNMENT BOND	'744194II4	18985000	28.803564	5468356.7	5.75	9/23/2022
NQ2D	FIXED INCOME		KOREA TREASURY BOND	'983KESI3	17166000000	0.086261	1480761.21	3	12/10/2013
NQ2F	EQUITY	Y	ALLEGHANY CORP	'017175I00	2963	285.29	845314.27	0	
NQ2F	EQUITY	GMT	GATX CORP	'361448I03	31000	43.66	1353460	0	
NQ2F	EQUITY	WR	WESTAR ENERGY INC	'95709T100	27400	28.78	788572	0	
NQ2F	EQUITY	AIN	ALBANY INTL CORP CL A	'012348I08	50500	23.12	1167560	0	
NQ2F	EQUITY	AMSG	AMSURG CORP	'03232P405	45000	26.04	1171800	0	
NQ2F	EQUITY	CATO	CATO CORP CLASS A	'149205I06	58100	24.2	1406020	0	
NQ2F	EQUITY	COHR	COHERENT INC	'192479I03	12200	52.27	637694	0	
NQ2F	EQUITY	DEL	DELTC TIMBER CORP	'247850I00	15900	60.39	960201	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315I04	34100	28.78	981398	0	
NQ2F	EQUITY	ICLR	ICON PLC SPONSORED ADR	'45103T107	78000	17.11	1334580	0	
NQ2F	EQUITY	BUSE	FIRST BUSEY CORP	'319383I05	117091	5	585455	0	
NQ2F	EQUITY	CCG	CAMPUS CREST COMMUNITIES INC	'13466YI05	59800	10.06	601588	0	
NQ2F	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	32400	29.72	962928	0	
NQ2F	EQUITY	UNS	UNS ENERGY CORP	'903119I05	24500	36.92	904540	0	
NQ2F	EQUITY	AYI	ACUITY BRANDS INC	'00508YI02	11000	53	583000	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HLDGS	'G7127P100	23548	34.11	803222.28	0	
NQ2F	EQUITY	FNFG	FIRST NIAGARA FINANCIAL GRP	'33582V108	64109	8.63	553260.67	0	
NQ2F	EQUITY	GEOI	GEORESOURCES INC	'372476I01	22100	29.31	647751	0	
NQ2F	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241I01	17600	10.77	189552	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	37600	13.14	494064	0	
NQ2F	EQUITY	STAN	STANDARD PARKING CORP	'853790I03	33341	17.87	595803.67	0	
NQ2F	EQUITY	BDC	BELDEN INC	'077454I06	54800	33.28	1823744	0	
NQ2F	EQUITY	ARCC	ARES CAPITAL CORP	'04010L103	75866	15.45	1172129.7	0	
NQ2F	EQUITY	EDR	EDUCATION REALTY TRUST INC	'28140H104	55400	10.23	566742	0	
NQ2F	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	72348	9.64	697434.72	0	
NQ2F	EQUITY	ACCO	ACCO BRANDS CORP	'00081T108	100400	9.65	968860	0	
NQ2F	EQUITY	AMSF	AMERISAFE INC	'03071H100	31500	23.25	732375	0	
NQ2F	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	17568	34.36	603636.48	0	

NQ2F	EQUITY	BRS	BRISTOW GROUP INC	'110394103	15200	47.39	720328	0	
NQ2F	EQUITY	ZEP	ZEP INC	'989448108	67550	13.98	944349	0	
NQ2F	EQUITY	NWBI	NORTHWEST BANCSHARES INC	'667340103	95800	12.44	1191752	0	
NQ2F	EQUITY	STNG	SCORPIO TANKERS INC	'Y7542C106	69600	4.89	340344	0	
NQ2F	EQUITY	PRI	PRIMERICA INC	'74164M108	40000	23.24	929600	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP CL A	'989207105	22600	35.78	808628	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INTL INC	'169905106	21140	38.05	804377	0	
NQ2F	EQUITY	GEF	GREIF INC CL A	'397624107	8700	45.55	396285	0	
NQ2F	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	37300	38.42	1433066	0	
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'913004107	50600	32.56	1647536	0	
NQ2F	EQUITY	WBS	WEBSTER FINANCIAL CORP	'947890109	52700	20.39	1074553	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	8700	43.9	381930	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	32500	30.07	977275	0	
NQ2F	EQUITY	CSL	CARLISLE COS INC	'142339100	51000	44.3	2259300	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2188694.42	100	2188694.42	0.111812	12/31/2030
NQ2F	EQUITY	WGL	WGL HOLDINGS INC	'92924F106	11300	44.22	499686	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	41000	34.41	1410810	0	
NQ2F	EQUITY	MBFI	MB FINANCIAL INC	'55264U108	38400	17.1	656640	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	94900	13.89	1318161	0	
NQ2F	EQUITY	FFIC	FLUSHING FINANCIAL CORP	'343873105	41400	12.63	522882	0	
NQ2F	EQUITY	FRED	FRED S INC CLASS A	'356108100	70300	14.58	1024974	0	
NQ2F	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	23400	60.58	1417572	0	
NQ2F	EQUITY	HBHC	HANCOCK HOLDING CO	'410120109	20200	31.97	645794	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	22200	45	999000	0	
NQ2F	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	21500	40.75	876125	0	
NQ2F	EQUITY	PVA	PENN VIRGINIA CORP	'707882106	43700	5.29	231173	0	
NQ2F	EQUITY	CKH	SEACOR HOLDINGS INC	'811904101	9300	88.96	827328	0	
NQ2F	EQUITY	UNF	UNIFIRST CORP/MA	'904708104	7300	56.74	414202	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	22700	33.35	757045	0	
NQ2F	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	24300	34.45	837135	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	15892	51.71	821775.32	0	
NQ2F	EQUITY	GKSR	G + K SERVICES INC CL A	'361268105	24300	29.11	707373	0	
NQ2F	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	7300	61.22	446906	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	18400	65.84	1211456	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	35100	41.35	1451385	0	
NQ2F	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	8700	49.2	428040	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	78600	6.73	528978	0	
NQ2F	EQUITY	SKX	SKECHERS USA INC CL A	'830566105	32500	12.12	393900	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	39700	30.7	1218790	0	
NQ2F	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	64549	18.335	1183505.92	0	
NQ2F	EQUITY	WBSN	WEBSense INC	'947684106	41800	18.73	782914	0	
NQ2F	EQUITY	CRL	CHARLES RIVER LABORATORIES	'159864107	47800	27.33	1306374	0	
NQ2F	EQUITY	FMBI	FIRST MIDWEST BANCORP INC/IL	'320867104	80570	10.13	816174.1	0	
NQ2F	EQUITY	ATR	APTARGROUP INC	'038336103	20500	52.17	1069485	0	
NQ2F	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	20500	51.51	1055955	0	
NQ2F	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	26200	31.43	823466	0	
NQ2F	EQUITY	CLI	MACK CALI REALTY CORP	'554489104	21400	26.69	571166	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	4632.74	100	4632.74	0.111812	12/31/2030
NQ2G	EQUITY		SSGA S+P 400 COMINGLED INDX FD	'975KRH902	154688.963	112.837	17454638.52	0	
NQ2G	EQUITY	AERG	APPLIED ENERGETICS INC	'03819M106	24	0.073	1.75	0	
NQ2G	EQUITY		INPHONIC INC	'45772G105	1060	0	0	0	
NQ2H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	178582.82	100	178582.82	0.111812	12/31/2030
NQ2H	FIXED INCOME		LBI OPEN POSITION NET ASSET	'912RNM1I3	115002.48	71	81651.76	0	12/31/2060
NQ2H	FIXED INCOME		SLH OPEN POSITION NET ASSET	'912RNEI15	481006.84	25	120251.71	0	12/31/2060
NQ2H	EQUITY		SWAP LEHMAN BOC	'996HWY901	236012.65	0	0	0	
NQ2I	EQUITY	ETFC	E TRADE FINANCIAL CORP	'269246401	25095	7.96	199756.2	0	
NQ2I	EQUITY	NEE	NEXTERA ENERGY INC	'65339F101	3300	60.88	200904	0	
NQ2I	EQUITY	QEP	QEP RESOURCES INC	'74733V100	6900	29.3	202170	0	
NQ2I	EQUITY	XL	XL GROUP PLC	'G98290102	9500	19.77	187815	0	
NQ2I	EQUITY	CCE	Coca Cola Enterprises	'19122T109	7565	25.78	195025.7	0	
NQ2I	EQUITY	MSI	MOTOROLA SOLUTIONS INC	'620076307	4219	46.29	195297.51	0	
NQ2I	EQUITY	MMI	MOTOROLA MOBILITY HOLDINGS I	'620097105	5029	38.8	195125.2	0	
NQ2I	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'67103H107	2563	79.95	204911.85	0	
NQ2I	EQUITY	TEL	TE CONNECTIVITY LTD	'H84989104	5900	30.81	181779	0	
NQ2I	EQUITY	COV	COVDIEN PLC	'G2554F113	4200	45.01	189042	0	
NQ2I	EQUITY	C	CITIGROUP INC	'172967424	7388	26.31	194378.28	0	
NQ2I	EQUITY	MOS	MOSAIC CO/THE	'61945C103	4021	50.43	202779.03	0	
NQ2I	EQUITY	PLD	PROLOGIS INC	'74340W103	7229	28.59	206677.11	0	
NQ2I	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	5800	33.29	193082	0	
NQ2I	EQUITY	RL	RALPH LAUREN CORP	'751212101	1405	138.08	194002.4	0	
NQ2I	EQUITY	BEAM	BEAM INC	'073730103	3742	51.23	191702.66	0	
NQ2I	EQUITY	CBG	CBRE GROUP INC A	'12504L109	13236	15.22	201451.92	0	
NQ2I	EQUITY	XYL	XYLEM INC	'98419M100	7723	25.69	198403.87	0	
NQ2I	EQUITY	TRIP	TRIPADVISOR INC	'896945201	8102.5	25.21	204264.03	0	
NQ2I	EQUITY	WPX	WPX ENERGY INC	'98212B103	9100	18.17	165347	0	
NQ2I	EQUITY	EXPE	EXPEDIA INC	'30212P303	6802.5	29.02	197408.55	0	
NQ2I	EQUITY	WLP	WELLPOINT INC	'94973V107	2932	66.25	194245	0	
NQ2I	EQUITY	PCS	METROPOLIS COMMUNICATIONS INC	'591708102	24100	8.68	209188	0	
NQ2I	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	4600	43.54	200284	0	
NQ2I	EQUITY	ANR	ALPHA NATURAL RESOURCES INC	'02076X102	10176	20.43	207895.68	0	
NQ2I	EQUITY	SHLD	SEARS HOLDINGS CORP	'812350106	6107	31.78	194080.46	0	
NQ2I	EQUITY	CF	CF INDUSTRIES HOLDINGS INC	'125269100	1377	144.98	199637.46	0	
NQ2I	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	3916	49.64	194390.24	0	

NQ21	EQUITY	GME	GAMESTOP CORP CLASS A	'36467W109	8026	24.13	193667.38	0
NQ21	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	2862	69.78	199710.36	0
NQ21	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	1526	120.55	183959.3	0
NQ21	EQUITY	T	AT+T INC	'00206R102	6745	30.24	203968.8	0
NQ21	EQUITY	VIAB	VIACOM INC CLASS B	'92553P201	4350	45.41	197533.5	0
NQ21	EQUITY	CBS	CBS CORP CLASS B NON VOTING	'124857202	7550	27.14	204907	0
NQ21	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	581	337.74	196226.94	0
NQ21	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	7600	26.59	202084	0
NQ21	EQUITY	CA	CA INC	'12673P105	9387	20.215	189758.21	0
NQ21	EQUITY	DUK	DUKE ENERGY CORP	'26441C105	9392	22	206624	0
NQ21	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	4100	47.97	196677	0
NQ21	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	4076	49.19	200498.44	0
NQ21	EQUITY	HES	HESS CORP	'42809H107	3273	56.8	185906.4	0
NQ21	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	530	372.82	197594.6	0
NQ21	EQUITY	WIN	WINDSTREAM CORP	'97381W104	17534	11.74	205849.16	0
NQ21	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	5253	37.83	198720.99	0
NQ21	EQUITY	WU	WESTERN UNION CO	'959802109	10816	18.26	197500.16	0
NQ21	EQUITY	SAI	SAIC INC	'78390X101	16740	12.29	205734.6	0
NQ21	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	17878	10.44	186646.32	0
NQ21	EQUITY	FSLR	FIRST SOLAR INC	'336433107	6097	33.76	205834.72	0
NQ21	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	6652	30.75	204549	0
NQ21	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	3756	54.18	203500.08	0
NQ21	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	3323	59.17	196621.91	0
NQ21	EQUITY	NYX	NYSE EURONEXT	'629491101	7621	26.1	198908.1	0
NQ21	EQUITY	PBCT	PEOPLE S UNITED FINANCIAL	'712704105	15810	12.85	203158.5	0
NQ21	EQUITY	M	MACY S INC	'55616P104	6100	32.18	196298	0
NQ21	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	8300	24	199200	0
NQ21	EQUITY	BK	BANK OF NEW YORK MELLON CORP	'064058100	9558	19.91	190299.78	0
NQ21	EQUITY	CME	CME GROUP INC	'12572Q105	776	243.67	189087.92	0
NQ21	EQUITY	HCP	HCP INC	'40414L109	4797	41.43	198739.71	0
NQ21	EQUITY	TDC	TERADATA CORP	'88076W103	4000	48.51	194040	0
NQ21	EQUITY	IVZ	INVESCO LTD	'G491BT108	9700	20.09	194873	0
NQ21	EQUITY	DLTR	DOLLAR TREE INC	'256746108	2400	83.11	199464	0
NQ21	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	2000	101.53	203060	0
NQ21	EQUITY	NTAP	NETAPP INC	'64110D104	5162	36.27	187225.74	0
NQ21	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	5036	39.48	198821.28	0
NQ21	EQUITY	SNI	SCRIPPS NETWORKS INTER CL A	'811065101	4681	42.42	198568.02	0
NQ21	EQUITY	ACE	ACE LTD	'H0023R105	2922	70.12	204890.64	0
NQ21	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	39953	5.15	205757.95	0
NQ21	EQUITY	DISCA	DISCOVERY COMMUNICATIONS A	'25470F104	4908	40.97	201080.76	0
NQ21	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	3000	62.35	187050	0
NQ21	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	4857	38.91	188985.87	0
NQ21	EQUITY	EQT	EQT CORP	'26884L109	3314	54.79	181574.06	0
NQ21	EQUITY	MJN	MEAD JOHNSON NUTRITION CO	'582839106	2884	68.73	198217.32	0
NQ21	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	4085	46.71	190810.35	0
NQ21	EQUITY	TWC	TIME WARNER CABLE	'88732J207	3280	63.57	208509.6	0
NQ21	EQUITY	TWX	TIME WARNER INC	'887317303	5667	36.14	204805.38	0
NQ21	EQUITY	NE	NOBLE CORP	'H5833N103	6534	30.22	197457.48	0
NQ21	EQUITY	AIG	AMERICAN INTERNATIONAL GROUP	'026874784	8223	23.2	190773.6	0
NQ21	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	5986	30.47	182393.42	0
NQ21	EQUITY	CFN	CAREFUSION CORP	'14170T101	7890	25.41	200484.9	0
NQ21	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	3400	53.23	180982	0
NQ21	EQUITY	CBE	COOPER INDUSTRIES PLC	'824140108	3380	54.15	183027	0
NQ21	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	5496	37.7	207199.2	0
NQ21	EQUITY	DTV	DIRECTV CLASS A	'25490A101	4715	42.76	201613.4	0
NQ21	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	2637	76.3	201203.1	0
NQ21	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	2994	67.6	202394.4	0
NQ21	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	5269	37.73	198799.37	0
NQ21	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	9239	21.54	199008.06	0
NQ21	EQUITY	F	FORD MOTOR CO	'345370860	17916	10.76	192776.16	0
NQ21	EQUITY	XEL	XCEL ENERGY INC	'98389B100	7500	27.64	207300	0
NQ21	EQUITY	MCO	MOODY S CORP	'615369105	5653	33.68	190393.04	0
NQ21	EQUITY	STZ	CONSTELLATION BRANDS INC A	'21036P108	9848	20.67	203558.16	0
NQ21	EQUITY	NDAQ	NASDAQ OMX GROUP/THE	'631103108	7912	24.51	193923.12	0
NQ21	EQUITY	DNB	DUN + BRADSTREET CORP	'26483E100	2713	74.83	203013.79	0
NQ21	EQUITY	COH	COACH INC	'189754104	3215	61.04	196243.6	0
NQ21	EQUITY	DVA	DAVITA INC	'23918K108	2683	75.81	203398.23	0
NQ21	EQUITY	MON	MONSANTO CO	'61166W101	2777	70.07	194584.39	0
NQ21	EQUITY	EXC	EXELON CORP	'30161N101	4476	43.37	194124.12	0
NQ21	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	3600	56.02	201672	0
NQ21	EQUITY	FLR	FLUOR CORP	'343412102	3614	50.25	181603.5	0
NQ21	EQUITY	AET	AETNA INC	'00817Y108	4701	42.19	198335.19	0
NQ21	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	3510	56.95	199894.5	0
NQ21	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	6024	33.25	200298	0
NQ21	EQUITY	EP	EL PASO CORP	'28336L109	7864	26.57	208946.48	0
NQ21	EQUITY	USB	US BANCORP	'902973304	7341	27.05	198574.05	0
NQ21	EQUITY	RTN	RAYTHEON COMPANY	'755111507	4112	48.38	198938.56	0
NQ21	EQUITY	BIG	BIG LOTS INC	'089302103	4931	37.76	186194.56	0
NQ21	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	6213	33.11	205712.43	0
NQ21	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	5459	37.36	203948.24	0
NQ21	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	3913	52.23	204375.99	0
NQ21	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	3626	55.37	200771.62	0
NQ21	EQUITY	JOY	JOY GLOBAL INC	'481165108	2700	74.97	202419	0

NQ21	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3735	53.42	199523.7	0	
NQ21	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	5163	37.19	192011.97	0	
NQ21	EQUITY	CVX	CHEVRON CORP	'166764100	1900	106.4	202160	0	
NQ21	EQUITY	CFG	PRINCIPAL FINANCIAL GROUP	'74251V102	7900	24.6	194340	0	
NQ21	EQUITY	PRU	PRUDENTIAL FINANCIAL INC	'744320102	3800	50.12	190456	0	
NQ21	EQUITY	DF	DEAN FOODS CO	'242370104	17821	11.2	199595.2	0	
NQ21	EQUITY	X	UNITED STATES STEEL CORP	'912909108	7252	26.46	191887.92	0	
NQ21	EQUITY	MWV	MEADWESTVACO CORP	'583334107	6633	29.95	198658.35	0	
NQ21	EQUITY	MMM	3M CO	'88579Y101	2460	81.73	201055.8	0	
NQ21	EQUITY	NBL	NOBLE ENERGY INC	'655044105	2029	94.39	191517.31	0	
NQ21	EQUITY	YUM	YUM BRANDS INC	'988498101	3348	59.01	197565.48	0	
NQ21	EQUITY	SLM	SLM CORP	'78442P106	14800	13.4	198320	0	
NQ21	EQUITY	NFLX	NETFLIX INC	'64110L106	2859	69.29	198100.11	0	
NQ21	EQUITY	SJM	JM SMUCKER CO/THE	'832696405	2600	78.17	203242	0	
NQ21	EQUITY	NBR	NABORS INDUSTRIES LTD	'G6359F103	11308	17.34	196080.72	0	
NQ21	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	9900	20.3	200970	0	
NQ21	EQUITY	COP	CONOCOPHILLIPS	'20825C104	2777	72.87	202359.99	0	
NQ21	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	10100	20.09	202909	0	
NQ21	EQUITY	KMX	CARMAX INC	'143130102	6548	30.48	199583.04	0	
NQ21	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	1783	110.49	197003.67	0	
NQ21	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	8732	23.71	207035.72	0	
NQ21	EQUITY	TIE	TITANIUM METALS CORP	'888339207	13400	14.98	200732	0	
NQ21	EQUITY	CCL	CARNIVAL CORP	'143658300	5959	32.64	194501.76	0	
NQ21	EQUITY	PCLN	PRICELINE.COM INC	'741503403	405	467.71	189422.55	0	
NQ21	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	396	463.01	183351.96	0	
NQ21	EQUITY	DELL	DELL INC	'24702R101	12620	14.63	184630.6	0	
NQ21	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	3510	55.9	196209	0	
NQ21	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	1796	110.05	197649.8	0	
NQ21	EQUITY	NRG	NRG ENERGY INC	'629377508	10968	18.12	198740.16	0	
NQ21	EQUITY	AIZ	ASSURANT INC	'04621X108	4843	41.06	198853.58	0	
NQ21	EQUITY	HSP	HOSPIRA INC	'441060100	6800	30.37	206516	0	
NQ21	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	24947	8	199576	0	
NQ21	EQUITY	GNW	GENWORTH FINANCIAL INC CL A	'37247D106	29833	6.55	195406.15	0	
NQ21	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	1994	101.46	202311.24	0	
NQ21	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	45968	4.3	197662.4	0	
NQ21	EQUITY	PDCO	PATTERSON COS INC	'703395103	6568	29.52	193887.36	0	
NQ21	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	312	645.9	201520.8	0	
NQ21	EQUITY	NWSA	NEWS CORP CL A	'65248E104	11242	17.84	200557.28	0	
NQ21	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	10174	19.66	200020.84	0	
NQ21	EQUITY	MET	METLIFE INC	'59156R108	5848	31.18	182340.64	0	
NQ21	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	6500	30.03	195195	0	
NQ21	EQUITY	CVC	CABLEVISION SYSTEMS NY GRP A	'12686C109	13100	14.22	186282	0	
NQ21	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	16253	11.26	183008.78	0	
NQ21	EQUITY	SPLS	STAPLES INC	'855030102	13754	13.89	191043.06	0	
NQ21	EQUITY	RRD	RR DONNELLEY + SONS CO	'257867101	12600	14.43	181818	0	
NQ21	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	12139	17.2	208790.8	0	
NQ21	EQUITY	SIAL	SIGMA ALDRICH	'826552101	3150	62.46	196749	0	
NQ21	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	7100	28.27	200717	0	
NQ21	EQUITY	BCR	CR BARD INC	'067383109	2281	85.5	195025.5	0	
NQ21	EQUITY	FRX	FOREST LABORATORIES INC	'345838106	6800	30.26	205768	0	
NQ21	EQUITY	HRL	HORMEL FOODS CORP	'440452100	6700	29.29	196243	0	
NQ21	EQUITY	MKC	MCCORMICK + CO NON VTG SHRS	'579780206	4000	50.42	201680	0	
NQ21	EQUITY	MUR	MURPHY OIL CORP	'626717102	3700	55.74	206238	0	
NQ21	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	4025	50.68	203987	0	
NQ21	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	5824	34.3	199763.2	0	
NQ21	EQUITY	ANF	ABERCROMBIE + FITCH CO CL A	'002896207	4000	48.84	195360	0	
NQ21	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	3133	60.34	189045.22	0	
NQ21	EQUITY	ADSK	AUTODESK INC	'052769106	6008	30.33	182222.64	0	
NQ21	EQUITY	JEC	JACOBS ENGINEERING GROUP INC	'469814107	4742	40.58	192430.36	0	
NQ21	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	2305	85.97	198160.85	0	
NQ21	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	6028	33.24	200370.72	0	
NQ21	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	2650	76.25	202062.5	0	
NQ21	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	6318	29.36	185496.48	0	
NQ21	EQUITY	VFC	VF CORP	'918204108	1500	126.99	190485	0	
NQ21	EQUITY	TSN	TYSON FOODS INC CL A	'902494103	9757	20.64	201384.48	0	
NQ21	EQUITY	DHR	DANAHER CORP	'235851102	4244	47.04	199637.76	0	
NQ21	EQUITY	SEE	SEALED AIR CORP	'81211K100	11710	17.21	201529.1	0	
NQ21	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	7395	27.55	203732.25	0	
NQ21	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	6165	32.28	199006.2	0	
NQ21	EQUITY	BLK	BLACKROCK INC	'09247X101	1100	178.24	196064	0	
NQ21	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	5222	34.93	182404.46	0	
NQ21	EQUITY	PCAR	PACCAR INC	'693718108	4900	37.47	183603	0	
NQ21	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	5400	36.63	197802	0	
NQ21	EQUITY	AGN	ALLERGAN INC	'018490102	2312	87.74	202854.88	0	
NQ21	EQUITY	DO	DIAMOND OFFSHORE DRILLING	'25271C102	3549	55.26	196117.74	0	
NQ21	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	2795	67.99	190032.05	0	
NQ21	EQUITY	SBUX	STARBUCKS CORP	'855244109	4313	46.01	198441.13	0	
NQ21	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	8378	23.04	193029.12	0	
NQ21	EQUITY	AMT	AMERICAN TOWER CORP CL A	'029912201	3400	60.01	204034	0	
NQ21	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	5200	40.12	208624	0	
NQ21	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	183812.69	100	183812.69	0.111812	12/31/2030
NQ21	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	8892	20.41	181485.72	0	
NQ21	EQUITY	HSY	HERSHEY CO/THE	'427866108	3200	61.78	197696	0	

NQ21	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	4084	48.25	197053	0
NQ21	EQUITY	KSS	KOHL'S CORP	'500255104	4011	49.35	197942.85	0
NQ21	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	2232	83.49	186349.68	0
NQ21	EQUITY	PBI	PITNEY BOWES INC	'724479100	10891	18.54	201919.14	0
NQ21	EQUITY	QCOM	QUALCOMM INC	'747525103	3611	54.7	197521.7	0
NQ21	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	2750	73.37	201767.5	0
NQ21	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	23264	8.56	199139.84	0
NQ21	EQUITY	STI	SUNTRUST BANKS INC	'867914103	11265	17.7	199390.5	0
NQ21	EQUITY	TJX	TJX COMPANIES INC	'872540109	3106	64.55	200492.3	0
NQ21	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	5078	39.35	199819.3	0
NQ21	EQUITY	WAG	WALGREEN CO	'931422109	5805	33.06	191913.3	0
NQ21	EQUITY	WY	WEYERHAEUSER CO	'962166104	10649	18.67	198816.83	0
NQ21	EQUITY	WMB	WILLIAMS COS INC	'969457100	7594	33.02	250753.88	0
NQ21	EQUITY	XLNX	XILINX INC	'983919101	6000	32.06	192360	0
NQ21	EQUITY	YHOO	YAHOO INC	'984332106	12460	16.13	200979.8	0
NQ21	EQUITY	ALTR	ALTERA CORP	'021441100	5402	37.1	200414.2	0
NQ21	EQUITY	VRSN	VERISIGN INC	'92343E102	5656	35.72	202032.32	0
NQ21	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	12270	16.25	199387.5	0
NQ21	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	8888	20.6	183092.8	0
NQ21	EQUITY	FDO	FAMILY DOLLAR STORES	'307000109	3299	57.66	190220.34	0
NQ21	EQUITY	AFL	AFLAC INC	'001055102	4639	43.26	200683.14	0
NQ21	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	2647	76.86	203448.42	0
NQ21	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	11822	16.28	192462.16	0
NQ21	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	1588	130.6	207392.8	0
NQ21	EQUITY	BXP	BOSTON PROPERTIES INC	'101121101	1999	99.6	199100.4	0
NQ21	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	3500	57.03	199605	0
NQ21	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	13953	14.77	206085.81	0
NQ21	EQUITY	PSA	PUBLIC STORAGE	'74460D109	1500	134.46	201690	0
NQ21	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	1577	128.94	203338.38	0
NQ21	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	2386	85.19	203263.34	0
NQ21	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	3825	54.01	206588.25	0
NQ21	EQUITY	CI	CIGNA CORP	'125509109	4468	42	187656	0
NQ21	EQUITY	CAT	CATERPILLAR INC	'149123101	2200	90.6	199320	0
NQ21	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	2193	92.39	202611.27	0
NQ21	EQUITY	ECL	ECOLAB INC	'278865100	3452	57.81	199560.12	0
NQ21	EQUITY	GIS	GENERAL MILLS INC	'370334104	4900	40.41	198009	0
NQ21	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	2077	90.43	187823.11	0
NQ21	EQUITY	PAYX	PAYCHEX INC	'704326107	6754	30.11	203362.94	0
NQ21	EQUITY	ROST	ROSS STORES INC	'778296103	4130	47.53	196298.9	0
NQ21	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	35626	5.4	192380.4	0
NQ21	EQUITY	AZO	AUTOZONE INC	'053332102	571	324.97	185557.87	0
NQ21	EQUITY	AVY	AVERY DENNISON CORP	'053611109	6989	28.68	200444.52	0
NQ21	EQUITY	BHI	BAKER HUGHES INC	'057224107	4184	48.64	203509.76	0
NQ21	EQUITY	BA	BOEING CO/THE	'097023105	2736	73.35	200685.6	0
NQ21	EQUITY	GLW	CORNING INC	'219350105	14100	12.98	183018	0
NQ21	EQUITY	DOV	DOVER CORP	'260003108	3400	58.05	197370	0
NQ21	EQUITY	ETN	EATON CORP	'278058102	4600	43.53	200238	0
NQ21	EQUITY	EFX	EQUIFAX INC	'294429105	5300	38.74	205322	0
NQ21	EQUITY	FDX	FEDEX CORP	'31428X106	2356	83.51	196749.56	0
NQ21	EQUITY	FISV	FISERV INC	'337738108	3374	58.74	198188.76	0
NQ21	EQUITY	HAL	HALLIBURTON CO	'406216101	5505	34.51	189977.55	0
NQ21	EQUITY	SLE	SARA LEE CORP	'803111103	10426	18.92	197259.92	0
NQ21	EQUITY	ADI	ANALOG DEVICES INC	'032654105	5755	35.78	205913.9	0
NQ21	EQUITY	BMC	BMC SOFTWARE INC	'055921100	6159	32.78	201892.02	0
NQ21	EQUITY	BBBY	BED BATH + BEYOND INC	'0575896100	3247	57.97	188228.59	0
NQ21	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	4500	40.61	182745	0
NQ21	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	8000	23.7	189600	0
NQ21	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	5307	38.87	206283.09	0
NQ21	EQUITY	IPG	INTERPUBLIC GROUP OF COS INC	'460690100	20684	9.73	201255.32	0
NQ21	EQUITY	KR	KROGER CO	'501044101	8500	24.22	205870	0
NQ21	EQUITY	PEP	PEPSICO INC	'713448108	3075	66.35	204026.25	0
NQ21	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	2693	73.19	197100.67	0
NQ21	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	2316	89.27	206749.32	0
NQ21	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	12200	16.15	197030	0
NQ21	EQUITY	SNA	SNAP ON INC	'833034101	3900	50.62	197418	0
NQ21	EQUITY	APC	ANADARKO PETROLEUM CORP	'032511107	2538	76.33	193725.54	0
NQ21	EQUITY	DE	DEERE + CO	'244199105	2472	77.35	191209.2	0
NQ21	EQUITY	KIM	KIMCO REALTY CORP	'49446R109	12065	16.24	195935.6	0
NQ21	EQUITY	TIF	TIFFANY + CO	'886547108	2730	66.26	180889.8	0
NQ21	EQUITY	AVP	AVON PRODUCTS INC	'054303102	11360	17.47	198459.2	0
NQ21	EQUITY	LTD	LIMITED BRANDS INC	'532716107	4858	40.35	196020.3	0
NQ21	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	2762	70.7	195273.4	0
NQ21	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	3567	56.23	200572.41	0
NQ21	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	5676	35.24	200022.24	0
NQ21	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	6997	28.76	201233.72	0
NQ21	EQUITY	GCI	GANNETT CO	'364730101	14814	13.37	198063.18	0
NQ21	EQUITY	ITW	ILLINOIS TOOL WORKS	'452308109	4356	46.71	203468.76	0
NQ21	EQUITY	LOW	LOWE'S COS INC	'548661107	8088	25.38	205273.44	0
NQ21	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	6265	31.62	198099.3	0
NQ21	EQUITY	MAT	MATTEL INC	'577081102	6822	27.76	189378.72	0
NQ21	EQUITY	NUE	NUCOR CORP	'670346105	5028	39.57	198957.96	0
NQ21	EQUITY	SYX	SYSCO CORP	'871829107	6800	29.33	199444	0
NQ21	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	6857	29.11	199607.27	0

NQ21	EQUITY	TXT	TEXTRON INC	'883203101	10328	18.49	190964.72	0
NQ21	EQUITY	XRX	XEROX CORP	'984121103	25277	7.96	201204.92	0
NQ21	EQUITY	COST	COSTCO WHOLESALE CORP	'22160K105	2319	83.32	193219.08	0
NQ21	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	4349	45.78	199097.22	0
NQ21	EQUITY	INTC	INTEL CORP	'458140100	7890	24.25	191332.5	0
NQ21	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	3073	65.58	201527.34	0
NQ21	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	6387	31.26	199657.62	0
NQ21	EQUITY	LLY	ELI LILLY + CO	'532457108	4828	41.56	200651.68	0
NQ21	EQUITY	MCD	MCDONALD S CORP	'580135101	2000	100.33	200660	0
NQ21	EQUITY	STT	STATE STREET CORP	'857477103	5090	40.31	205177.9	0
NQ21	EQUITY	TGT	TARGET CORP	'87612E106	3700	51.22	189514	0
NQ21	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	2701	73.09	197416.09	0
NQ21	EQUITY	WM	WASTE MANAGEMENT INC	'94106L109	6100	32.71	199531	0
NQ21	EQUITY	WHR	WHIRLPOOL CORP	'963320106	4118	47.45	195399.1	0
NQ21	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	3977	47.17	187595.09	0
NQ21	EQUITY	KO	COCA COLA CO/THE	'191216100	2919	69.97	204242.43	0
NQ21	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	6588	29.17	192171.96	0
NQ21	EQUITY	NKE	NIKE INC CL B	'654106103	2012	96.37	193896.44	0
NQ21	EQUITY	WAT	WATERS CORP	'941848103	2713	74.05	200897.65	0
NQ21	EQUITY	WFC	WELLS FARGO + CO	'949746101	7184	27.56	197991.04	0
NQ21	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	3945	49.48	195198.6	0
NQ21	EQUITY	HRB	H-R BLOCK INC	'093671105	12477	16.33	203749.41	0
NQ21	EQUITY	CB	CHUBB CORP	'171232101	2900	69.22	200738	0
NQ21	EQUITY	GPC	GENUINE PARTS CO	'372460105	3186	61.2	194983.2	0
NQ21	EQUITY	IFF	INTL FLAVORS + FRAGRANCES	'459506101	3700	52.42	193954	0
NQ21	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	2766	73.56	203466.96	0
NQ21	EQUITY	MAS	MASCO CORP	'574599106	18741	10.48	196405.68	0
NQ21	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	3396	57.67	195847.32	0
NQ21	EQUITY	TMK	TORCHMARK CORP	'891027104	4626	43.39	200722.14	0
NQ21	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	3870	47.8	184986	0
NQ21	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	36601	5.56	203501.56	0
NQ21	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	4316	46.59	201082.44	0
NQ21	EQUITY	GWW	WW GRAINGER INC	'384802104	1100	187.19	205909	0
NQ21	EQUITY	HRS	HARRIS CORP	'413875105	5300	36.04	191012	0
NQ21	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	1041	183.88	191419.08	0
NQ21	EQUITY	PLL	PALL CORP	'696429307	3537	57.15	202139.55	0
NQ21	EQUITY	S	SPRINT NEXTEL CORP	'852061100	86693	2.34	202861.62	0
NQ21	CASH		US DOLLAR	'USD	-1.16	1	-1.16	0
NQ21	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	5332	37.5	199950	0
NQ21	EQUITY	EMC	EMC CORP/MASS	'268648102	8500	21.54	183090	0
NQ21	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	2360	84.76	200033.6	0
NQ21	EQUITY	GPS	GAP INC/THE	'364760108	10523	18.55	195201.65	0
NQ21	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	11055	17.91	197995.05	0
NQ21	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	7800	25.76	200928	0
NQ21	EQUITY	HD	HOME DEPOT INC	'437076102	4809	42.04	202170.36	0
NQ21	EQUITY	LSI	LSI CORP	'502161102	34212	5.95	203561.4	0
NQ21	EQUITY	LXK	LEXMARK INTERNATIONAL INC A	'529771107	5890	33.07	194782.3	0
NQ21	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	4576	44.97	205782.72	0
NQ21	EQUITY	MDT	MEDTRONIC INC	'585055106	5400	38.25	206550	0
NQ21	EQUITY	MSFT	MICROSOFT CORP	'594918104	7963	25.96	206719.48	0
NQ21	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	32850	6.29	206626.5	0
NQ21	EQUITY	MS	MORGAN STANLEY	'617446448	13296	15.13	201168.48	0
NQ21	EQUITY	OMC	OMNICOM GROUP	'681919106	4571	44.58	203775.18	0
NQ21	EQUITY	ORCL	ORACLE CORP	'68389X105	7727	25.65	198197.55	0
NQ21	EQUITY	PFE	PFIZER INC	'717081103	9223	21.64	199585.72	0
NQ21	EQUITY	PX	PRAXAIR INC	'74005P104	1900	106.9	203110	0
NQ21	EQUITY	SWY	SAFEMAY INC	'786514208	9814	21.04	206486.56	0
NQ21	EQUITY	WMT	WAL MART STORES INC	'931142103	3400	59.76	203184	0
NQ21	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	3024	66.71	201731.04	0
NQ21	EQUITY	AES	AES CORP	'00130H105	16267	11.84	192601.28	0
NQ21	EQUITY	AA	ALCOA INC	'013817101	23200	8.65	200680	0
NQ21	EQUITY	AMGN	AMGEN INC	'031162100	3064	64.21	196739.44	0
NQ21	EQUITY	AAPL	APPLE INC	'037833100	486	405	196830	0
NQ21	EQUITY	BBY	BEST BUY CO INC	'086516101	8700	23.37	203319	0
NQ21	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	37551	5.34	200522.34	0
NQ21	EQUITY	CVS	CVS CAREMARK CORP	'126650100	4826	40.78	196804.28	0
NQ21	EQUITY	COF	CAPITAL ONE FINANCIAL CORP	'14040H105	4618	42.29	195295.22	0
NQ21	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	10524	18.08	190273.92	0
NQ21	EQUITY	CERN	CERNER CORP	'156782104	3259	61.25	199613.75	0
NQ21	EQUITY	CTSH	COGNIZANT TECH SOLUTIONS A	'192446102	3100	64.31	199361	0
NQ21	EQUITY	FLIR	FLIR SYSTEMS INC	'302445101	7368	25.07	184715.76	0
NQ21	EQUITY	FLS	FLOWSERVE CORP	'34354P105	1881	99.32	186820.92	0
NQ21	EQUITY	IRM	IRON MOUNTAIN INC	'462846106	6475	30.8	199430	0
NQ21	EQUITY	SRCL	STERICYCLE INC	'858912108	2400	77.92	187008	0
NQ21	EQUITY	TER	TERADYNE INC	'800770102	14340	13.63	195454.2	0
NQ21	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	7297	27.56	201105.32	0
NQ21	EQUITY	VAR	VARIAN MEDICAL SYSTEMS INC	'92220P105	3047	67.13	204545.11	0
NQ21	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	6355	30.95	196687.25	0
NQ21	EQUITY	APH	AMPHENOL CORP CL A	'032095101	4400	45.39	199716	0
NQ21	EQUITY	AIV	APARTMENT INVT + MGMT CO A	'03748R101	8790	22.91	201378.9	0
NQ21	EQUITY	BLI	BALL CORP	'058498106	5572	35.71	198976.12	0
NQ21	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	5600	34.99	195944	0
NQ21	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	5077	40.93	207801.61	0

NQ21	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	3800	54.53	207214	0
NQ21	EQUITY	NVDA	NVIDIA CORP	'67066G104	14350	13.86	198891	0
NQ21	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	5865	30.33	177885.45	0
NQ21	EQUITY	SNDK	SANDISK CORP	'80004C101	4000	49.21	196840	0
NQ21	EQUITY	SYMC	SYMANTEC CORP	'871503108	11940	15.65	186861	0
NQ21	EQUITY	BDX	BECTON DICKINSON AND CO	'075887109	2700	74.72	201744	0
NQ21	EQUITY	CTL	CENTURYLINK INC	'156700106	5432	37.2	202070.4	0
NQ21	EQUITY	CLX	CLOROX COMPANY	'189054109	3054	66.56	203274.24	0
NQ21	EQUITY	CAG	CONAGRA FOODS INC	'205887102	7800	26.4	205920	0
NQ21	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1923	96.06	184723.38	0
NQ21	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	2999	66.41	199163.59	0
NQ21	EQUITY	HAS	HASBRO INC	'418056107	6300	31.89	200907	0
NQ21	EQUITY	HNZ	HJ HEINZ CO	'423074103	3700	54.04	199948	0
NQ21	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	3600	54.35	195660	0
NQ21	EQUITY	MYL	MYLAN INC	'628530107	9187	21.46	197153.02	0
NQ21	EQUITY	SUN	SUNOCO INC	'86764P109	5105	41.02	209407.1	0
NQ21	EQUITY	SVU	SUPERVALU INC	'868536103	24888	8.12	202090.56	0
NQ21	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	40132	5.13	205877.16	0
NQ21	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	4205	44.97	189098.85	0
NQ21	EQUITY	MRO	MARATHON OIL CORP	'565849106	7035	29.27	205914.45	0
NQ21	EQUITY	UNP	UNION PACIFIC CORP	'907818108	1900	105.94	201286	0
NQ21	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	9071	21.05	190944.55	0
NQ21	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	5900	34.96	206264	0
NQ21	EQUITY	ARG	AIRGAS INC	'009363102	2600	78.08	203008	0
NQ21	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	8844	22.29	197132.76	0
NQ21	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	6454	30.37	196007.98	0
NQ21	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	4800	38.04	182592	0
NQ21	EQUITY	PRGO	PERRIGO CO	'714290103	2000	97.3	194600	0
NQ21	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1172	164.79	193133.88	0
NQ21	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	3306	58.06	191946.36	0
NQ21	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	3177	61.94	196783.38	0
NQ21	EQUITY	TSO	TESORO CORP	'881609101	7975	23.36	186296	0
NQ21	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	17100	10.71	183141	0
NQ21	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	2602	75.9	197491.8	0
NQ21	EQUITY	CELG	CELGENE CORP	'151020104	2942	67.6	198879.2	0
NQ21	EQUITY	GR	GOODRICH CORP	'382388106	1549	123.7	191611.3	0
NQ21	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	14500	14.17	205465	0
NQ21	EQUITY	HP	HELMERICH + PAYNE	'423452101	3489	58.36	203618.04	0
NQ21	EQUITY	HUM	HUMANA INC	'444859102	2205	87.61	193180.05	0
NQ21	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	6945	29.6	205572	0
NQ21	EQUITY	KEY	KEYCORP	'493267108	25798	7.69	198386.62	0
NQ21	EQUITY	LEN	LENNAR CORP A	'526057104	10056	19.65	197600.4	0
NQ21	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	2524	80.9	204191.6	0
NQ21	EQUITY	NSC	NORFOLK SOUTHERN CORP	'655844108	2600	72.86	189436	0
NQ21	EQUITY	NU	NORTHEAST UTILITIES	'664397106	5707	36.07	205851.49	0
NQ21	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	3400	58.48	198832	0
NQ21	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	1953	93.7	182996.1	0
NQ21	EQUITY	OI	OWENS ILLINOIS INC	'690768403	10158	19.38	196862.04	0
NQ21	EQUITY	PCG	P G + E CORP	'69331C108	5000	41.22	206100	0
NQ21	EQUITY	PPL	PPL CORPORATION	'69351T106	6600	29.42	194172	0
NQ21	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	2100	89.48	187908	0
NQ21	EQUITY	PEG	PUBLIC SERVICE ENTERPRISE GP	'744573106	5949	33.01	196376.49	0
NQ21	EQUITY	PHM	PULTEGROUP INC	'745867101	32174	6.31	203017.94	0
NQ21	EQUITY	R	RYDER SYSTEM INC	'783549108	3738	53.14	198637.32	0
NQ21	EQUITY	SCG	SCANA CORP	'80589M102	4400	45.06	198264	0
NQ21	EQUITY	CEG	CONSTELLATION ENERGY GROUP	'210371100	4921	39.67	195216.07	0
NQ21	EQUITY	CMI	CUMMINS INC	'231021106	2131	88.02	187570.62	0
NQ21	EQUITY	DHI	DR HORTON INC	'23331A109	15721	12.61	198241.81	0
NQ21	EQUITY	DTE	DTE ENERGY COMPANY	'233331107	3700	54.45	201465	0
NQ21	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	3136	62	194432	0
NQ21	EQUITY	D	DOMINION RESOURCES INC/VA	'25746U109	3789	53.08	201120.12	0
NQ21	EQUITY	EMN	EASTMAN CHEMICAL CO	'277432100	5104	39.06	199362.24	0
NQ21	EQUITY	ETR	ENTERGY CORP	'29364G103	2800	73.05	204540	0
NQ21	EQUITY	FMC	FMC CORP	'302491303	2335	86.04	200903.4	0
NQ21	EQUITY	FE	FIRSTENERGY CORP	'337932107	4411	44.3	195407.3	0
NQ21	EQUITY	ALL	ALLSTATE CORP	'020002101	7291	27.41	199846.31	0
NQ21	EQUITY	AEE	AMEREN CORPORATION	'023608102	6017	33.13	199343.21	0
NQ21	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	5000	41.31	206550	0
NQ21	EQUITY	APA	APACHE CORP	'037411105	2096	90.58	189855.68	0
NQ21	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	6556	28.6	187501.6	0
NQ21	EQUITY	AN	AUTONATION INC	'05329W102	5479	36.87	202010.73	0
NQ21	EQUITY	CMS	CMS ENERGY CORP	'125896100	8926	22.08	197086.08	0
NQ21	EQUITY	CSX	CSX CORP	'126408103	9268	21.06	195184.08	0
NQ21	EQUITY	CINF	CINCINNATI FINANCIAL CORP	'172062101	6660	30.46	202863.6	0
NQ21	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	3300	62.03	204699	0
NQ21	EQUITY	UNM	UNUM GROUP	'91529Y106	8800	21.07	185416	0
NQ21	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	6200	31.94	198028	0
NQ21	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	4075	45.58	185738.5	0
NQ21	EQUITY	PKI	PERKINELMER INC	'714046109	9700	20	194000	0
NQ21	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	2344	86.87	203623.28	0
NQ21	EQUITY	GAS	AGL RESOURCES INC	'001204106	4785	42.26	202214.1	0
NQ21	EQUITY	LLL	L 3 COMMUNICATIONS HOLDINGS	'502424104	2940	66.68	196039.2	0
NQ21	EQUITY	EBAY	EBAY INC	'278642103	6496	30.33	197023.68	0

NQ2I	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	2500	80.51	201275	0
NQ2I	EQUITY	BWA	BORGLWARNER INC	'099724106	3100	63.74	197594	0
NQ2I	EQUITY	EOG	EOG RESOURCES INC	'26875P101	1952	98.51	192291.52	0
NQ2I	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	4957	41.4	205219.8	0
NQ2I	EQUITY	LNC	LINCOLN NATIONAL CORP	'534187109	9764	19.42	189616.88	0
NQ2I	EQUITY	L	LOEWS CORP	'540424108	5202	37.65	195855.3	0
NQ2I	EQUITY	NI	NISOURCE INC	'65473P105	8600	23.81	204766	0
NQ2I	EQUITY	OKE	ONEOK INC	'682680103	2314	86.69	200600.66	0
NQ2I	EQUITY	JCP	J.C. PENNEY CO INC	'708160106	5630	35.15	197894.5	0
NQ2I	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	4200	48.18	202356	0
NQ2I	EQUITY	SO	SOUTHERN CO/THE	'842587107	4300	46.29	199047	0
NQ2I	EQUITY	TE	TECO ENERGY INC	'872375100	10500	19.14	200970	0
NQ2I	EQUITY	SRE	SEMPRA ENERGY	'816851109	3700	55	203500	0
NQ2I	EQUITY	LM	LEGG MASON INC	'524901105	8250	24.05	198412.5	0
NQ2I	EQUITY	PGR	PROGRESSIVE CORP	'743315103	10400	19.51	202904	0
NQ2I	EQUITY	WPO	WASHINGTON POST CLASS B	'939640108	528	376.81	198955.68	0
NQ2I	EQUITY	AMZN	AMAZON.COM INC	'023135106	1163	173.1	201315.3	0
NQ2I	EQUITY	MCK	MCKESSON CORP	'58155Q103	2418	77.91	188386.38	0
NQ2I	EQUITY	BMS	BEMIS COMPANY	'081437105	6671	30.08	200663.68	0
NQ2I	EQUITY	CTAS	CINTAS CORP	'172908105	5732	34.81	199530.92	0
NQ2I	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	7073	28.46	201297.58	0
NQ2I	EQUITY	FAST	FASTENAL CO	'311900104	4548	43.61	198338.28	0
NQ2I	EQUITY	MTB	M + T BANK CORP	'55261F104	2606	76.34	198942.04	0
NQ2I	EQUITY	AON	AON CORP	'037389103	4300	46.8	201240	0
NQ2I	EQUITY	DV	DEVRY INC	'251893103	5261	38.46	202338.06	0
NQ2I	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	4504	40.96	184483.84	0
NQ2I	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	4300	44.69	192167	0
NQ2I	EQUITY	NEM	NEWMONT MINING CORP	'651639106	3299	60.01	197972.99	0
NQ2I	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	15551	12.72	197808.72	0
NQ2I	EQUITY	FCX	FREEMPORT MCMORAN COPPER	'35671D857	5078	36.79	186819.62	0
NQ2I	EQUITY	BBT	BB+T CORP	'054937107	7884	25.17	198440.28	0
NQ2I	EQUITY	CMA	COMERICA INC	'200340107	7932	25.8	204645.6	0
NQ2I	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	5500	36.7	201850	0
NQ2I	EQUITY	TSS	TOTAL SYSTEM SERVICES INC	'891906109	9862	19.56	192900.72	0
NQ2I	EQUITY	VTR	VENTAS INC	'92276F100	3700	55.13	203981	0
NQ2I	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	3750	53.87	202012.5	0
NQ2I	EQUITY	RHT	RED HAT INC	'756577102	4800	41.29	198192	0
NQ2I	EQUITY	FFIV	F5 NETWORKS INC	'315616102	1700	106.12	180404	0
NQ2I	EQUITY	NVLS	NOVELLUS SYSTEMS INC	'670008101	4798	41.29	198109.42	0
NQ2I	EQUITY	PCL	PLUM CREEK TIMBER CO	'729251108	5572	36.56	203712.32	0
NQ2I	EQUITY	INTU	INTUIT INC	'461202103	3839	52.59	201893.01	0
NQ2I	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	2822	69.58	196354.76	0
NQ2I	EQUITY	LUK	LEUCADIA NATIONAL CORP	'527288104	8400	22.74	191016	0
NQ2I	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	35688	5.49	195927.12	0
NQ2I	EQUITY	SYK	STRYKER CORP	'863667101	4068	49.71	202220.28	0
NQ2I	EQUITY	EL	ESTEE LAUDER COMPANIES CL A	'518439104	1700	112.32	190944	0
NQ2I	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	3231	60.72	196186.32	0
NQ2I	EQUITY	MOLX	MOLEX INC	'608554101	7844	23.86	187157.84	0
NQ2I	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	5100	39.66	202266	0
NQ2I	EQUITY	JWN	NORDSTROM INC	'655664100	4103	49.71	203960.13	0
NQ2I	EQUITY	K	KELLOGG CO	'487836108	3938	50.57	199144.66	0
NQ2I	EQUITY	FII	FEDERATED INVESTORS INC CL B	'314211103	12348	15.15	187072.2	0
NQ2I	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	32002	6.25	200012.5	0
NQ2I	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	13224	15.1	199682.4	0
NQ2J	EQUITY	ALL	ALLSTATE CORP	'020002101	12600	27.41	345366	0
NQ2J	EQUITY	APA	APACHE CORP	'037411105	800	90.58	72464	0
NQ2J	EQUITY	ACI	ARCH COAL INC	'039380100	3600	14.51	52236	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	3200	28.6	91520	0
NQ2J	EQUITY	CSX	CSX CORP	'126408103	20200	21.06	425412	0
NQ2J	EQUITY	CMI	CUMMINS INC	'231021106	4000	88.02	352080	0
NQ2J	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	5700	62	353400	0
NQ2J	EQUITY	ETR	ENTERGY CORP	'29364G103	5700	73.05	416385	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	10535	44.3	466700.5	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	1100	87.61	96371	0
NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	6600	29.6	195360	0
NQ2J	EQUITY	LEN	LENNAR CORP A	'526057104	3900	19.65	76635	0
NQ2J	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	1300	80.9	105170	0
NQ2J	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	6000	93.7	562200	0
NQ2J	EQUITY	ORCL	ORACLE CORP	'68389X105	19300	25.65	495045	0
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	71926	21.64	1556478.64	0
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	3500	106.9	374150	0
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	5400	59.76	322704	0
NQ2J	EQUITY	WFC	WELLS FARGO + CO	'949746101	48040	27.56	1323982.4	0
NQ2J	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	6200	49.48	306776	0
NQ2J	EQUITY	HRB	H+R BLOCK INC	'093671105	5000	16.33	81650	0
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	6300	69.22	436086	0
NQ2J	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	1900	73.56	139764	0
NQ2J	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	5800	57.67	334486	0
NQ2J	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	65384	5.56	363535.04	0
NQ2J	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	13200	46.59	614988	0
NQ2J	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	8700	183.88	1599756	0
NQ2J	EQUITY	PLL	PALL CORP	'696429307	2800	57.15	160020	0
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	62900	2.34	147186	0

NQ2J	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	2000	77.48	154960	0
NQ2J	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1400	96.06	134484	0
NQ2J	EQUITY	HAS	HASBRO INC	'418056107	4300	31.89	137127	0
NQ2J	EQUITY	PCG	P G + E CORP	'69331C108	1700	41.22	70074	0
NQ2J	EQUITY	PPL	PPL CORPORATION	'69351T106	1700	29.42	50014	0
NQ2J	EQUITY	R	RYDER SYSTEM INC	'783549108	2200	53.14	116908	0
NQ2J	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	5300	44.97	238341	0
NQ2J	EQUITY	UNP	UNION PACIFIC CORP	'907818108	4100	105.94	434354	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	4900	21.05	103145	0
NQ2J	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	2900	38.04	110316	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1700	164.79	280143	0
NQ2J	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	2500	58.06	145150	0
NQ2J	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	600	61.94	37164	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	24600	10.71	263466	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	5700	67.6	385320	0
NQ2J	EQUITY	SRCL	STERICYCLE INC	'858912108	2700	77.92	210384	0
NQ2J	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	9300	34.99	325407	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	10500	40.93	429765	0
NQ2J	EQUITY	NVDA	NVIDIA CORP	'67066G104	6000	13.86	83160	0
NQ2J	EQUITY	DNDN	DENDREON CORP	'24823Q107	5200	7.6	39520	0
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	3400	36.7	124780	0
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	7300	41.29	301417	0
NQ2J	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	4900	69.58	340942	0
NQ2J	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	19700	5.49	108153	0
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	8300	49.71	412593	0
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	6400	39.66	253824	0
NQ2J	EQUITY	K	KELLOGG CO	'487836108	6800	50.57	343876	0
NQ2J	EQUITY	MTB	M + T BANK CORP	'55261F104	1400	76.34	106876	0
NQ2J	EQUITY	AON	AON CORP	'037389103	8100	46.8	379080	0
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	900	40.96	36864	0
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	6000	44.69	268140	0
NQ2J	EQUITY	NEM	NEWMONT MINING CORP	'651639106	4200	60.01	252042	0
NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	14800	12.72	188256	0
NQ2J	EQUITY	FCX	FREEMONT MCMORAN COPPER	'35671D857	9798	36.79	360468.42	0
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	5700	55	313500	0
NQ2J	EQUITY	LM	LEGG MASON INC	'524901105	6200	24.05	149110	0
NQ2J	EQUITY	AMZN	AMAZON.COM INC	'023135106	4200	173.1	727020	0
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	4600	77.91	358386	0
NQ2J	EQUITY	CTAS	CINTAS CORP	'172908105	2600	34.81	90506	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	3800	28.46	108148	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	2800	43.61	122108	0
NQ2J	EQUITY	EBAY	EBAY INC	'278642103	2900	30.33	87957	0
NQ2J	EQUITY	POT	POTASH CORP OF SASKATCHEWAN	'73755L107	4700	41.28	194016	0
NQ2J	EQUITY	EOG	EOG RESOURCES INC	'26875P101	2500	98.51	246275	0
NQ2J	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	7600	41.4	314640	0
NQ2J	EQUITY	L	LOEWS CORP	'540424108	3700	37.65	139305	0
NQ2J	EQUITY	JCP	J.C. PENNEY CO INC	'708160106	1200	35.15	42180	0
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	6200	19.14	118668	0
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	5000	31.94	159700	0
NQ2J	EQUITY	WAG	WALGREEN CO	'931422109	8100	33.06	33060	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	8146	18.67	152085.82	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	12400	33.02	409448	0
NQ2J	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	2700	20.6	55620	0
NQ2J	EQUITY	AFL	AFLAC INC	'001055102	5100	43.26	220622	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	13800	31.18	430284	0
NQ2J	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	15900	17.2	273480	0
NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	5500	57.97	318835	0
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	3400	38.87	132158	0
NQ2J	EQUITY	KR	KROGER CO	'501044101	15600	24.22	377832	0
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	20285	66.35	1345909.75	0
NQ2J	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	8300	73.19	607477	0
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	1900	89.27	169613	0
NQ2J	EQUITY	AVP	AVON PRODUCTS INC	'054303102	11600	17.47	202652	0
NQ2J	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	3500	76.86	269010	0
NQ2J	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	3800	16.28	61864	0
NQ2J	EQUITY	PSA	PUBLIC STORAGE	'74460D109	2100	134.46	282366	0
NQ2J	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	4219	128.94	543997.86	0
NQ2J	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	800	85.19	68152	0
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	5100	54.01	275451	0
NQ2J	EQUITY	CAT	CATERPILLAR INC	'149123101	5500	90.6	498300	0
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	5400	92.39	498906	0
NQ2J	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	1900	70.7	134330	0
NQ2J	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	7500	56.23	421725	0
NQ2J	EQUITY	BMY	BRISTOL MYERS SQUIBB CO	'110122108	13800	35.24	486312	0
NQ2J	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	5900	28.76	169684	0
NQ2J	EQUITY	LOW	LOWE S COS INC	'548661107	2500	25.38	63450	0
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	11300	31.62	357306	0
NQ2J	EQUITY	MAT	MATTEL INC	'577081102	2000	27.76	55520	0
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	3900	39.57	154323	0
NQ2J	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	6300	29.11	183393	0
NQ2J	EQUITY	TXT	TEXTRON INC	'883203101	9700	18.49	179353	0
NQ2J	EQUITY	XRX	XEROX CORP	'984121103	13600	7.96	108256	0
NQ2J	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	3000	45.78	137340	0

NQ2J	EQUITY	INTC	INTEL CORP	'458140100	6500	24.25	157625	0	
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	24300	65.58	1593594	0	
NQ2J	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	7100	31.26	221946	0	
NQ2J	EQUITY	MCD	MCDONALD S CORP	'580135101	7100	100.33	712343	0	
NQ2J	EQUITY	STT	STATE STREET CORP	'857477103	5600	40.31	225736	0	
NQ2J	EQUITY	TGT	TARGET CORP	'87612E106	6300	51.22	322686	0	
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	9900	73.09	723591	0	
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	8800	47.17	415096	0	
NQ2J	EQUITY	KO	COCA COLA CO/THE	'191216100	16600	69.97	1161502	0	
NQ2J	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	4364	29.17	127297.88	0	
NQ2J	EQUITY	NKE	NIKE INC CL B	'654106103	3800	96.37	366206	0	
NQ2J	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	9000	54.35	489150	0	
NQ2J	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	29962	66.71	1998765.02	0	
NQ2J	EQUITY	AES	AES CORP	'00130H105	36800	11.84	435712	0	
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	9500	64.21	609995	0	
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	8500	405	3442500	0	
NQ2J	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	15800	5.34	84372	0	
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	9576	40.78	390509.28	0	
NQ2J	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	53200	18.08	961856	0	
NQ2J	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	18100	37.5	678750	0	
NQ2J	EQUITY	EMC	EMC CORP/MASS	'268648102	17600	21.54	379104	0	
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	44861	84.76	3802418.36	0	
NQ2J	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	89600	17.91	1604736	0	
NQ2J	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	13800	25.76	355488	0	
NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	11100	42.04	466644	0	
NQ2J	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	1100	44.97	49467	0	
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	79800	25.96	2071608	0	
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	78300	6.29	492507	0	
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	21200	15.13	320756	0	
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	4200	44.58	187236	0	
NQ2J	EQUITY	COP	CONOCOPHILLIPS	'20825C104	7500	72.87	546525	0	
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	9400	20.09	188846	0	
NQ2J	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	1200	61.9	74280	0	
NQ2J	EQUITY	KMX	CARMAX INC	'143130102	12500	30.48	381000	0	
NQ2J	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	400	110.49	44196	0	
NQ2J	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	26100	23.71	618831	0	
NQ2J	EQUITY	F	FORD MOTOR CO	'345370860	9700	10.76	104372	0	
NQ2J	EQUITY	MCO	MOODY S CORP	'615369105	8100	33.68	272808	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	2400	61.04	146496	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	1800	75.81	136458	0	
NQ2J	EQUITY	MON	MONSANTO CO	'61166W101	6800	70.07	476476	0	
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	15900	43.37	689583	0	
NQ2J	EQUITY	FLR	FLUOR CORP	'343412102	2300	50.25	115575	0	
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	39300	33.25	1306725	0	
NQ2J	EQUITY	EP	EL PASO CORP	'28336L109	11900	26.57	316183	0	
NQ2J	EQUITY	USB	US BANCORP	'902973304	22900	27.05	619445	0	
NQ2J	EQUITY	RTN	RAYTHEON COMPANY	'755111507	2300	48.38	111274	0	
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	5700	33.11	188727	0	
NQ2J	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	11600	37.36	433376	0	
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	6200	52.23	323826	0	
NQ2J	EQUITY	JOY	JOY GLOBAL INC	'481165108	2000	74.97	149940	0	
NQ2J	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3400	53.42	181628	0	
NQ2J	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	2700	37.19	100413	0	
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	19700	106.4	2096080	0	
NQ2J	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	4400	24.6	108240	0	
NQ2J	EQUITY	X	UNITED STATES STEEL CORP	'912909108	2900	26.46	76734	0	
NQ2J	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	12900	28.27	364683	0	
NQ2J	EQUITY	BCR	CR BARD INC	'067383109	1300	85.5	111150	0	
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	5500	55.74	306570	0	
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P101	13200	50.68	668976	0	
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	3900	11.51	44889	0	
NQ2J	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	2600	34.3	89180	0	
NQ2J	EQUITY	ADSK	AUTODESK INC	'052769106	13300	30.33	403389	0	
NQ2J	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	17800	29.36	522608	0	
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	4900	44.8	219520	0	
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	15100	47.04	710304	0	
NQ2J	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	1100	32.28	35508	0	
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	3500	34.93	122255	0	
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	3000	87.74	263220	0	
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	10000	46.01	460100	0	
NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'G5876H105	21200	13.85	293620	0	
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP CL A	'029912201	5700	60.01	342057	0	
NQ2J	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	500	40.12	20060	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	550995.77	100	550995.77	0.111812	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	13500	20.41	275535	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	4100	37.73	154693	0	
NQ2J	EQUITY	GIS	GENERAL MILLS INC	'370334104	12300	40.41	497043	0	
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	4000	90.43	361720	0	
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	1100	30.11	33121	0	
NQ2J	EQUITY	ROST	ROSS STORES INC	'778296103	6800	47.53	323204	0	
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	15501	68.31	1058873.31	0	
NQ2J	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	33100	5.4	178740	0	
NQ2J	EQUITY	ATML	ATMEL CORP	'049513104	34400	8.1	278640	0	

NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	800	324.97	259976	0	
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	7204	48.64	350402.56	0	
NQ2J	EQUITY	BA	BOEING CO/THE	'097023105	11400	73.35	836190	0	
NQ2J	EQUITY	GLW	CORNING INC	'219350105	10300	12.98	133694	0	
NQ2J	EQUITY	FDX	FEDEX CORP	'31428X106	4100	83.51	342391	0	
NQ2J	EQUITY	HAL	HALLIBURTON CO	'406216101	4600	34.51	158746	0	
NQ2J	EQUITY	KSS	KOHL'S CORP	'500255104	9800	49.35	483630	0	
NQ2J	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	3200	83.49	267168	0	
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	15100	54.7	825970	0	
NQ2J	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	10000	8.56	85600	0	
NQ2J	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	6400	39.35	251840	0	
NQ2J	EQUITY	NE	NOBLE CORP	'H5833N103	4900	30.22	148078	0	
NQ2J	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	13800	30.47	420486	0	
NQ2J	EQUITY	SU	SUNCOR ENERGY INC	'867224107	3600	28.83	103788	0	
NQ2J	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	5900	53.23	314057	0	
NQ2J	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	5100	54.15	276165	0	
NQ2J	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	26804	37.7	1010510.8	0	
NQ2J	EQUITY	DG	DOLLAR GENERAL CORP	'256677105	6300	41.14	259182	0	
NQ2J	EQUITY	DTV	DIRECTV CLASS A	'25490A101	5700	42.76	243732	0	
NQ2J	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	11300	76.3	862190	0	
NQ2J	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	1100	67.6	74360	0	
NQ2J	EQUITY	LYB	LYONDELLBASELL INDU CL A	'N53745100	4500	32.49	146205	0	
NQ2J	EQUITY	CCE	COCA COLA ENTERPRISES	'19122T109	10000	25.78	257800	0	
NQ2J	EQUITY	GGP	GENERAL GROWTH PROPERTIES	'370023103	7400	15.02	111148	0	
NQ2J	EQUITY	GM	GENERAL MOTORS CO	'37045V100	10300	20.27	208781	0	
NQ2J	EQUITY	HCA	HCA HOLDINGS INC	'40412C101	5600	22.03	123368	0	
NQ2J	EQUITY	COV	COVIDIEN PLC	'G2554F113	7225	45.01	325197.25	0	
NQ2J	EQUITY	C	CITIGROUP INC	'172967424	23020	26.31	605656.2	0	
NQ2J	EQUITY	PLD	PROLOGIS INC	'74340W103	5789	28.59	165507.51	0	
NQ2J	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	4500	33.29	149805	0	
NQ2J	EQUITY	GRPN	GROUPON INC	'399473107	4400	20.63	90772	0	
NQ2J	EQUITY	HES	HESS CORP	'42809H107	4100	56.8	232880	0	
NQ2J	EQUITY	LINTA	LIBERTY INTERACTIVE CORP	'53071M104	8200	16.215	132963	0	
NQ2J	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	1300	372.82	484666	0	
NQ2J	EQUITY	WU	WESTERN UNION CO	'959802109	9900	18.26	180774	0	
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	14800	30.75	455100	0	
NQ2J	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	2200	59.17	130174	0	
NQ2J	EQUITY	NYX	NYSE EURONEXT	'629491101	5500	26.1	143550	0	
NQ2J	EQUITY	M	MACY'S INC	'55616P104	9100	32.18	292838	0	
NQ2J	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	5400	24	129600	0	
NQ2J	EQUITY	CME	CME GROUP INC	'12572Q105	1300	243.67	316771	0	
NQ2J	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	1400	93.75	131250	0	
NQ2J	EQUITY	IVZ	INVESCO LTD	'G491BT108	8500	20.09	170765	0	
NQ2J	EQUITY	CPN	CALPINE CORP	'131347304	9500	16.33	155135	0	
NQ2J	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	4300	101.53	436579	0	
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS C	'25470F302	5050	37.7	190385	0	
NQ2J	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	2000	62.35	124700	0	
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	1100	38.91	42801	0	
NQ2J	EQUITY	EQT	EQT CORP	'26884L109	1800	54.79	98622	0	
NQ2J	EQUITY	TWC	TIME WARNER CABLE	'88732J207	4271	63.57	271507.47	0	
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	12800	36.14	462592	0	
NQ2J	EQUITY	CCL	CARNIVAL CORP	'143658300	10600	32.64	345984	0	
NQ2J	EQUITY	PCLN	PRICELINE.COM INC	'741503403	900	467.71	420939	0	
NQ2J	EQUITY	DELL	DELL INC	'24702R101	39900	14.63	583737	0	
NQ2J	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	3400	55.9	190060	0	
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	2100	110.05	231105	0	
NQ2J	EQUITY	TRW	TRW AUTOMOTIVE HOLDINGS CORP	'87264S106	2300	32.6	74980	0	
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	1100	30.37	33407	0	
NQ2J	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	2600	645.9	1679340	0	
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	5300	66.25	351125	0	
NQ2J	EQUITY	LVS	LAS VEGAS SANDS CORP	'517834107	8800	42.73	376024	0	
NQ2J	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	4900	43.54	213346	0	
NQ2J	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	3300	49.64	163812	0	
NQ2J	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	1600	69.78	111648	0	
NQ2J	EQUITY	T	AT+T INC	'00206R102	78072	30.24	2360897.28	0	
NQ2J	EQUITY	AMTD	TD AMERITRADE HOLDING CORP	'87236Y108	7200	15.65	112680	0	
NQ2J	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	600	337.74	202644	0	
NQ2J	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	2300	26.59	61157	0	
NQ2J	EQUITY	CA	CA INC	'12673P105	6500	20.215	131397.5	0	
NQ2J	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	2700	47.97	129519	0	
NQ2J	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	1800	49.19	88542	0	
NQ2J	EQUITY	MMM	3M CO	'88579Y101	9000	81.73	735570	0	
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	5600	59.01	330456	0	
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	11800	13.4	158120	0	
NQ2J	EQUITY	NFLX	NETFLIX INC	'64110L106	1600	69.29	110864	0	
NQ2L	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	650000	108	702000	8.875	6/30/2017
NQ2L	FIXED INCOME		UR MERGER SUB CORP	'911365AU8	925000	104.75	968937.5	9.25	12/15/2019
NQ2L	FIXED INCOME		ESSAR STEEL ALGOMA INC	'29667WAA0	975000	97	945750	9.375	3/15/2015
NQ2L	FIXED INCOME		WENDY'S RESTAURANTS LLC	'95058TAB3	1325000	110	1457500	10	7/15/2016
NQ2L	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	1350000	108	1458000	9.5	5/15/2016
NQ2L	FIXED INCOME		STONE ENERGY CORP	'861642AK2	1300000	102	1326000	8.625	2/1/2017
NQ2L	FIXED INCOME	SOA368	SOLUTIA INC	'834376AL9	825000	108.75	897187.5	7.875	3/15/2020
NQ2L	FIXED INCOME		US STEEL CORP	'912909AF5	990000	97.5	965250	7.375	4/1/2020

NQ2L	FIXED INCOME		INTEGRA TELECOM	'45823WAA7	900000	81.75	735750	10.75	4/15/2016
NQ2L	FIXED INCOME		C+S GROUP ENTERPRISES LL	'12467AAA6	1125000	105.5	1186875	8.375	5/1/2017
NQ2L	FIXED INCOME	SGS.AB	STREAM GLOBAL SERVICES I	'86323MAB6	1000000	101.5	1015000	11.25	10/1/2014
NQ2L	FIXED INCOME		OMNICARE INC	'681904AM0	750000	107.375	805312.5	7.75	6/1/2020
NQ2L	FIXED INCOME	LNJ.GG	LANDRY S RESTAURANT INC	'51508LAK9	700000	105.25	736750	11.625	12/1/2015
NQ2L	FIXED INCOME		HEXION US FIN/NOVA SCOTI	'428303AJ0	750000	93.75	703125	8.875	2/1/2018
NQ2L	FIXED INCOME	MPM368	MOMENTIVE PERFORMANCE	'60877UAT4	900000	106	954000	12.5	6/15/2014
NQ2L	FIXED INCOME		PHIBRO ANIMAL HEALTH COR	'71742QAQ9	1100000	86.75	954250	9.25	7/1/2018
NQ2L	FIXED INCOME		TOYS R US PROPERTY CO I	'89236LAB8	1175000	109.375	1285156.25	10.75	7/15/2017
NQ2L	FIXED INCOME	DLR.G	NATIONAL MONEY MART CO	'637004AC6	1575000	106.75	1681312.5	10.375	12/15/2016
NQ2L	CASH		US DOLLAR	'USD	40911.95	1	40911.95	0	
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	7952621.1	100	7952621.1	0.111812	12/31/2030
NQ2L	FIXED INCOME	GEN370	MIRANT MID ATLANTIC TRST	'60467MAB7	894216.67	102.25	914336.55	9.125	6/30/2017
NQ2L	FIXED INCOME		AMERICAN STORES COMPANY	'030096AG6	300000	94	282500	7.9	5/1/2017
NQ2L	FIXED INCOME	BTH.GB	BLYTH INC	'09643PAB4	1000000	100.5	1005000	5.5	11/1/2013
NQ2L	FIXED INCOME		CHOCTAW RESORT DEVEL ENT	'17037NAC4	812000	65.5	531860	7.25	11/15/2019
NQ2L	FIXED INCOME		TENASKA OKLAHOMA	'88031TAA2	183669.01	96.898	177971.6	6.528	12/30/2014
NQ2L	FIXED INCOME		KNOWLEDGE LEARNING CTR	'49926AAA3	500000	93.25	466250	7.75	2/1/2015
NQ2L	FIXED INCOME	STNA.G	STANADYNE CORP	'852862AB7	750000	85	637500	10	8/15/2014
NQ2L	FIXED INCOME	S.IT	NEXTEL COMMUNICATIONS	'65332VBH5	750000	99.5	746250	6.875	10/31/2013
NQ2L	FIXED INCOME	CRZO.G	CARRIZO OIL + GAS INC	'144577AC7	675000	101	681750	8.625	10/15/2018
NQ2L	FIXED INCOME	HEP.GE	HOLLY ENERGY PARTNERS LP	'435765AD4	500000	105	525000	8.25	3/15/2018
NQ2L	FIXED INCOME		LANDRY S RESTAURANT INC	'51508LAS2	525000	105.25	552562.5	11.625	12/1/2015
NQ2L	FIXED INCOME		CNO FINANCIAL GROUP INC	'12621EAD5	1300000	105.5	1371500	9	1/15/2018
NQ2L	FIXED INCOME	ZAYO.A	ZAYO GROUP LLC/ZAYO CAP	'989194AB1	1350000	106.75	1441125	10.25	3/15/2017
NQ2L	FIXED INCOME	CHTR.I	CO HLDGS LLC/CAP CORP	'1248EPAL7	600000	106.625	639750	7.875	4/30/2018
NQ2L	FIXED INCOME	KEM.GF	KEMET CORP	'488360AF5	1325000	105.75	1401187.5	10.5	5/1/2018
NQ2L	FIXED INCOME	ALR.AJ	ALERE INC	'01449JAE5	750000	98.5	738750	8.625	10/1/2018
NQ2L	FIXED INCOME	ONEX36	SPIRIT AEROSYSTEMS INC	'85205TAD2	725000	104.5	757625	6.75	12/15/2020
NQ2L	FIXED INCOME		BI LO LLC/BI LO FIN CORP	'088611AA6	1450000	103	1493500	9.25	2/15/2019
NQ2L	FIXED INCOME	AZAT36	LANTHEUS MEDICAL IMAGING	'516545AC4	1150000	79.25	911375	9.75	5/15/2017
NQ2L	FIXED INCOME	CACC.A	CREDIT ACCEPTANC	'225310AD3	675000	104.5	705375	9.125	2/1/2017
NQ2L	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XAL8	575000	99.875	574281.25	6.75	10/1/2017
NQ2L	FIXED INCOME	XPRZ.A	EXPRESS LLC/EXPRESS FIN	'30218AAB8	1350000	108.25	1461375	8.75	3/1/2018
NQ2L	FIXED INCOME	GEOY.A	GEOEYE INC	'37250WAD0	575000	103	592250	8.625	10/1/2016
NQ2L	FIXED INCOME		DAVITA INC	'23918KAL2	950000	102.375	972562.5	6.375	11/1/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959GA88	1000000	101.75	1017500	7.125	4/15/2019
NQ2L	FIXED INCOME	ELN.GS	ELAN FIN PLC/ELAN FIN CP	'284138AK0	750000	106.75	800625	8.75	10/15/2016
NQ2L	FIXED INCOME	RGNC.G	REGENCY ENERGY PARTNERS	'75886AAE8	500000	106.25	531250	6.875	12/1/2018
NQ2L	FIXED INCOME	TPPS.G	TOPS HLDG CORP/TOPS MKTS	'89078WAB5	975000	104.5	1018875	10.125	10/15/2015
NQ2L	FIXED INCOME		SIMMONS FOODS INC	'828732AA5	875000	83.25	728437.5	10.5	11/1/2017
NQ2L	FIXED INCOME		FRAC TECH SVCS/FRAC TECH	'35168XAA9	1000000	104.75	1047500	7.625	11/15/2018
NQ2L	FIXED INCOME		SENECA GAMING CORP	'817082AF7	850000	97.75	830875	8.25	12/1/2018
NQ2L	FIXED INCOME		CALFRAC HOLDINGS LP	'12958RAC1	625000	97.5	609375	7.5	12/1/2020
NQ2L	FIXED INCOME		DAVE + BUSTER S INC	'23833NAG9	600000	101.5	609000	11	6/1/2018
NQ2L	FIXED INCOME		WIND ACQUISITION FIN SA	'97314XAF1	1025000	91	932750	7.25	2/15/2018
NQ2L	FIXED INCOME		OMEGA HLTHCARE INVESTORS	'681936AV2	500000	106.5	532500	7.5	2/15/2020
NQ2L	FIXED INCOME		FGI OPERATING CO INC	'30250XAA9	506000	106	536360	10.25	8/1/2015
NQ2L	FIXED INCOME		SEAGATE HDD CAYMAN	'81180WAB7	1750000	106.375	1861562.5	7.75	12/15/2018
NQ2L	FIXED INCOME		CEVA GROUP PLC	'125182AC9	700000	93.75	656250	8.375	12/1/2017
NQ2L	FIXED INCOME		OKEA FINANCE/CY SCA	'69138WAA7	783000	100	783000	9.5	7/15/2017
NQ2L	FIXED INCOME	DFT.GD	DUPONT FABROS TECH LP	'26613TAC4	1000000	107	1070000	8.5	12/15/2017
NQ2L	FIXED INCOME		ICAHN ENTERPRISES/FIN	'451102AH0	1500000	104	1560000	8	1/15/2018
NQ2L	FIXED INCOME		GENERAL MARITIME CORP	'370290AF5	950000	1.75	16625	12	11/15/2017
NQ2L	FIXED INCOME	KKR368	ACCELLENT INC	'00430XAD9	1325000	98	1298500	8.375	2/1/2017
NQ2L	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GE9	700000	103.5	724500	8.875	9/1/2017
NQ2L	FIXED INCOME	MANT.A	MANTECH INTERNATIONAL CO	'564563AB0	1025000	101.875	1044218.75	7.25	4/15/2018
NQ2L	FIXED INCOME	CCMO36	CLEAR CHANNEL WORLDWIDE	'18451QAD0	525000	108	567000	9.25	12/15/2017
NQ2L	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	1300000	110.75	1439750	8.625	9/15/2017
NQ2L	FIXED INCOME		BERRY PLASTICS CORP	'085790AU7	1300000	100.5	1306500	9.5	5/15/2018
NQ2L	FIXED INCOME		EXCO RESOURCES INC	'269279AD7	1200000	94.5	1134000	7.5	9/15/2018
NQ2L	FIXED INCOME		APRIA HEALTHCARE GROUP I	'037933AE8	1325000	103.25	1368062.5	11.25	11/1/2014
NQ2L	FIXED INCOME		ENERGY TRANSFER EQUITY	'29273VAC4	700000	109.25	764750	7.5	10/15/2020
NQ2L	FIXED INCOME	PBH.AC	PRESTIGE BRANDS INC	'74112BAE5	575000	102.5	589375	8.25	4/1/2018
NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AB8	1000000	100.75	1007500	6.25	3/1/2015
NQ2L	FIXED INCOME		BLOCK COMMUNICATIONS INC	'093645AD1	550000	101.875	560312.5	8.25	12/15/2015
NQ2L	FIXED INCOME		BON TON DEPT STORES	'09776NAB8	1000000	64.125	641250	10.25	3/15/2014
NQ2L	FIXED INCOME	APO366	METALS USA INC	'591324AJ7	700000	103.875	727125	11.125	12/1/2015
NQ2L	FIXED INCOME	APO366	AFFINION GROUP INC	'00828DAJ0	1350000	87.25	1177875	11.5	10/15/2015
NQ2L	FIXED INCOME	HEQP.	H+E EQUIPMENT SERVICES	'404030AC2	775000	102.25	792437.5	8.375	7/15/2016
NQ2L	FIXED INCOME	HNT.GB	HEALTH NET INC	'422248AA2	1675000	104	1742000	6.375	6/1/2017
NQ2L	FIXED INCOME		TUBE CITY IMS CORP	'89855VAB6	1100000	101	1111000	9.75	2/1/2015
NQ2L	FIXED INCOME		HARLAND CLARKE HOLDINGS	'412690AB5	1800000	73	1314000	9.5	5/15/2015
NQ2L	FIXED INCOME	CYH.GI	CHS/COMMUNITY HEALTH SYS	'12543DAF7	699000	103.25	721717.5	8.875	7/15/2015
NQ2L	FIXED INCOME	QBCR36	QUEBECOR MEDIA	'74819RAK2	1375000	102.75	1412812.5	7.75	3/15/2016
NQ2L	FIXED INCOME		SERVICEMASTER COMPANY	'81760NAE9	475000	103.5	491625	10.75	7/15/2015
NQ2L	FIXED INCOME		CATALINA MARKETING CORP	'148867AA2	650000	99.75	648375	10.5	10/1/2015
NQ2L	FIXED INCOME		APTALIS PHARMA INC	'05454RAG5	1254000	105.5	1322970	12.75	3/1/2016
NQ2L	FIXED INCOME	RYI367	RYERSON INC	'78375PAL1	1050000	101	1060500	12	11/1/2015
NQ2L	FIXED INCOME		SUPERVALU INC	'868536AT0	700000	103.25	722750	8	5/1/2016
NQ2L	FIXED INCOME		RELIANCE INTERMEDIATE HO	'759479AA6	975000	106	1033500	9.5	12/15/2019
NQ2L	FIXED INCOME	ALR.AE	ALERE INC	'46126PAG1	825000	100.25	827062.5	7.875	2/1/2016
NQ2L	FIXED INCOME		DISH DBS CORP	'25470XAB1	1350000	113	1525500	7.875	9/1/2019

NQ2L	FIXED INCOME		CEQUEL COM HLDG I/CAP CP	'15672WAA2	1000000	106	1060000	8.625	11/15/2017
NQ2L	FIXED INCOME	TC.AC	THOMPSON CREEK METALS CO	'884768AC6	375000	89	333750	7.375	6/1/2018
NQ2L	FIXED INCOME		SESI LLC	'78412FAM6	700000	105	735000	7.125	12/15/2021
NQ2L	FIXED INCOME		LANDRYS ACQUISITION CO.	'51508YAA3	400000	105.25	421000	11.625	12/1/2015
NQ2L	FIXED INCOME		CCO HLDGS LLC/CAP CORP	'1248EPWA3	800000	105.5	844000	7.375	6/1/2020
NQ2L	FIXED INCOME		FIDELITY NATIONAL INFORM	'31620MAE6	700000	107.75	754250	7.625	7/15/2017
NQ2L	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GK5	700000	101.161	708127	8.625	1/15/2022
NQ2L	FIXED INCOME		EXIDE TECHNOLOGIES	'302051AQ0	1250000	77	962500	8.625	2/1/2018
NQ2L	FIXED INCOME	BHP369	PETROHAWK ENERGY CORP	'716495AN6	275000	110	302500	6.25	6/1/2019
NQ2L	FIXED INCOME		IRON MOUNTAIN INC	'46284PAN4	1050000	105.625	1109062.5	7.75	10/1/2019
NQ2L	FIXED INCOME		HORIZON LINES LLC	'44049HAA1	1250000	97.5	1218750	11	10/15/2016
NQ2L	FIXED INCOME	AURQ36	ALERIS INTL INC	'014477AM5	500000	97.5	487500	7.625	2/15/2018
NQ2L	FIXED INCOME	TPCG.A	TEXAS PETROCHEMICAL CORP	'87263GAB9	1175000	100	1175000	8.25	10/1/2017
NQ2L	FIXED INCOME		CHESAPEAKE OIL OP/FIN	'165258AA2	1100000	104	1144000	6.625	11/15/2019
NQ2L	FIXED INCOME		SPECTRUM BRANDS INC	'84762LAH8	275000	109.375	300781.25	9.5	6/15/2018
NQ2L	FIXED INCOME		LYONDELLBASELL IND NV	'552081AC5	900000	103.75	933750	6	11/15/2018
NQ2L	FIXED INCOME		TENET HEALTHCARE CORP	'88033GBN9	675000	101.75	686812.5	6.25	11/1/2021
NQ2L	FIXED INCOME	GEL.AC	GENESIS ENERGY LP/GENESI	'37185LAB8	925000	100	925000	7.875	12/15/2018
NQ2L	FIXED INCOME	AGP.GC	AMERIGROUP CORP	'03073TAC6	1500000	103	1545000	7.5	11/15/2019
NQ2L	FIXED INCOME		AUDATEX NORTH AMERICA IN	'05070GAA6	925000	101	934250	6.75	6/15/2018
NQ2L	FIXED INCOME	HRG.AC	HARBINGER GROUP INC	'41146AAB2	1300000	97.75	1270750	10.625	11/15/2015
NQ2L	FIXED INCOME		ORION ENGINEERED CARBONS	'497125AA2	1100000	95	1045000	9.625	6/15/2018
NQ2L	FIXED INCOME		ENTERTAINMENT PROPERTIES	'29380TAS4	950000	105.12	998640	7.75	7/15/2020
NQ2L	FIXED INCOME	CHMT36	CHEMTURA CORP	'163893AC4	675000	103	695250	7.875	9/1/2018
NQ2L	FIXED INCOME	CLW.GE	CLEARWATER PAPER CORP	'18538RAE3	700000	104	728000	7.125	11/1/2018
NQ2L	FIXED INCOME	ES.AC	ENERGYSOLUTIONS INC/LLC	'292757AB7	1418000	93.625	1327602.5	10.75	8/15/2018
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAQ4	350000	102	357000	7.75	6/15/2019
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAP6	1100000	108.5	1193500	9.25	12/15/2017
NQ2L	FIXED INCOME	EQIX.A	EQUINIX INC	'29444UAK2	650000	105.5	685750	7	7/15/2021
NQ2L	FIXED INCOME		SUNCOKE ENERGY INC	'86722AAA1	875000	100	875000	7.625	8/1/2019
NQ2L	FIXED INCOME	HRG369	SPECTRUM BRANDS INC	'84762LAG0	1175000	109.375	1285156.25	9.5	6/15/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959HAA6	475000	104.5	496375	7.875	8/15/2019
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959HAB4	325000	97	315250	9.875	8/15/2019
NQ2L	FIXED INCOME		PRECISION DRILLING CORP	'740212AD7	500000	102	510000	6.5	12/15/2021
NQ2L	FIXED INCOME	ELN.GT	ELAN FIN PLC/ELAN FIN CP	'284138AM6	750000	106.75	800625	8.75	10/15/2016
NQ2L	FIXED INCOME		HCA INC	'404121AC9	700000	103.75	726250	6.5	2/15/2020
NQ2L	FIXED INCOME		CASE NEW HOLLAND INC	'147446AR9	700000	113	791000	7.875	12/1/2017
NQ2L	FIXED INCOME	DAL.SF	DELTA AIR LINES 2010 2B	'247817AA7	1300000	91.75	1192750	6.75	5/23/2017
NQ2L	FIXED INCOME	SEVE.A	SVERSTAL COLUMBUS LLC	'818149AB2	650000	104.75	680875	10.25	2/15/2018
NQ2L	FIXED INCOME		CREDIT ACCEPTANC	'225310AE1	775000	104.25	807937.5	9.125	2/1/2017
NQ2L	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XAR5	300000	99.875	299625	6.5	7/15/2016
NQ2L	FIXED INCOME		HUNTINGTON INGALLS INDUS	'446413AA4	1475000	98	1445500	6.875	3/15/2018
NQ2L	FIXED INCOME		HYVA GLOBAL BV	'44890CAA2	450000	82.5	371250	8.625	3/24/2016
NQ2L	FIXED INCOME		LIMITED BRANDS INC	'532716AT4	750000	106	795000	6.625	4/1/2021
NQ2L	FIXED INCOME		APERAM	'03754HAB0	300000	85.5	256500	7.375	4/1/2016
NQ2L	FIXED INCOME		APERAM	'03754HAA2	950000	83	788500	7.75	4/1/2018
NQ2L	FIXED INCOME		KENNEDY WILSON INC	'489399AB1	850000	97.5	828750	8.75	4/1/2019
NQ2L	FIXED INCOME		PENN VIRGINIA CORP	'707882AC0	500000	93	465000	7.25	4/15/2019
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AC0	500000	108.5	542500	8.625	4/15/2020
NQ2L	FIXED INCOME		PRODUCTION RES GROUP	'74308TAA8	600000	91.5	549000	8.875	5/1/2019
NQ2L	FIXED INCOME	MRQC.G	MARQUETTE TRANS CO/FINAN	'57161AAC6	750000	100.75	755252	10.875	1/15/2017
NQ2L	FIXED INCOME	SQTW.A	SQUARETWO FINANCIAL CORP	'85224CAB0	950000	96.5	916750	11.625	4/1/2017
NQ2L	FIXED INCOME		INTELSAT JACKSON HLDG	'458207AH0	1250000	106	1325000	8.5	11/1/2019
NQ2L	FIXED INCOME		IPAYMENT INC	'46262EAC9	1450000	94	1363000	10.25	5/15/2018
NQ2L	FIXED INCOME		FGI HOLDING CO INC	'30250KAC3	1209515	99.25	1200443.64	11.25	10/1/2015
NQ2L	FIXED INCOME		SENSATA TECHNOLOGIES BV	'81725WAF0	475000	98.75	469062.5	6.5	5/15/2019
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AG1	500000	99.25	496250	6.5	5/15/2019
NQ2L	FIXED INCOME		NRG ENERGY INC	'629377BQ4	350000	97.5	341250	7.875	5/15/2021
NQ2L	FIXED INCOME	ANPI.G	ANGIOTECH PHARMACEUTICAL	'034918AH5	1525000	85.25	1300062.5	5	12/1/2013
NQ2L	FIXED INCOME		HUGHES SATELLITE SYSTEMS	'268520AC7	375000	105	393750	7.625	6/15/2021
NQ2L	FIXED INCOME		HUGHES SATELLITE SYSTEMS	'268520AA1	350000	104.25	364875	6.5	6/15/2019
NQ2L	FIXED INCOME		CHRYSLER GP/CG CO ISSUER	'17121EAC1	1375000	91	1251250	8.25	6/15/2021
NQ2L	FIXED INCOME		XERIUUM TECHNOLOGIES INC	'98416JAA8	575000	90.5	520375	8.875	6/15/2018
NQ2L	FIXED INCOME	RGNC.G	REGENCY ENERGY PARTNERS	'75886AAF5	575000	104	598000	6.5	7/15/2021
NQ2L	FIXED INCOME		LEVEL 3 FINANCING INC	'527297AA3	1075000	98.5	1058875	8.125	7/1/2019
NQ2M	CASH		POUND STERLING	'GBP	8.8	1.554101	13.68	0	
NQ2M	CASH		JAPANESE YEN	'JPY	10076250	0.012997	130962.44	0	
NQ2M	CASH		MEXICAN PESO (NEW)	'MXN	2468855.28	0.071657	176911.03	0	
NQ2M	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	690059.85	100	690059.85	0.111812	12/31/2030
NQ2M	FIXED INCOME		TELEFONICA EUROPE BV	'879385AD4	600000	109.981	659886	8.25	9/15/2030
NQ2M	FIXED INCOME		DEVELOPMENT BK OF JAPAN	'752076I12	200000000	1.377112	2754224.07	1.7	9/20/2022
NQ2M	FIXED INCOME		JAPAN 247(10 YEAR ISSUE)	'660406I12	245000000	1.310268	3210155.97	0.8	3/20/2013
NQ2M	FIXED INCOME		JAPAN 250(10 YEAR ISSUE)	'665123I18	480000000	1.306798	6272628.02	0.5	6/20/2013
NQ2M	FIXED INCOME		JAPAN 252(10 YEAR ISSUE)	'667583I11	285000000	1.316215	3751213.41	1	6/20/2013
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'772286I13	75000000	1.326994	995245.32	1.35	11/26/2013
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'8039PMI13	7330000	30.227639	2215685.92	6.25	10/24/2015
NQ2M	FIXED INCOME		JAPAN 267(10 YEAR ISSUE)	'8064RNI17	250000000	1.34215	3355374.32	1.3	12/20/2014
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'805M9CI12	14600000	8.012196	1169780.62	9.5	12/18/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828DV9	3920000	112.18	4397456	4.125	5/15/2015
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'80964LI18	900000	142.36162	1281254.58	3.25	7/4/2015
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'744194I14	9180000	28.803564	2644167.21	5.75	9/23/2022
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'81405YI15	430000000	1.386427	5961636.47	2	5/9/2016
NQ2M	FIXED INCOME		JAPAN 89 (20 YEAR ISSUE)	'81CNN5I19	165000000	1.427333	2355099.43	2.2	6/20/2026

NQ2M	FIXED INCOME	POLAND GOVERNMENT BOND	'B1G0JZI4	5200000	28.780559	1496589.06	5.25	10/25/2017
NQ2M	FIXED INCOME	BUNDESREPUB. DEUTSCHLAND	'B1HNZPII7	3000000	148.339601	4450188.04	3.75	1/4/2017
NQ2M	FIXED INCOME	LANDWIRTSCH. RENTENBANK	'B0ZNTWII1	900000	104.695	942255	5	2/15/2013
NQ2M	FIXED INCOME	LLOYDS TSB BANK PLC	'B2Q1C2II9	202000	100.359977	202727.15	5.625	3/5/2018
NQ2M	FIXED INCOME	HSBC HOLDINGS PLC	'B2QBQ6II3	1350000	134.001534	1809020.71	6.25	3/19/2018
NQ2M	FIXED INCOME	ING BANK NV	'B39GWZII8	960000	112.335411	1078419.94	6.125	5/29/2023
NQ2M	FIXED INCOME	BUNDESREPUB. DEUTSCHLAND	'B39QCFII2	1000000	154.401962	1544019.62	4.25	7/4/2018
NQ2M	FIXED INCOME	REPUBLIC OF POLAND	'914AHMII9	630000	137.326097	865154.41	5.625	6/20/2018
NQ2M	FIXED INCOME	JAPAN 296 (10 YR ISSUE)	'B3D0G2II9	286400000	1.381284	3955997.71	1.5	9/20/2018
NQ2M	FIXED INCOME	POLAND GOVERNMENT BOND	'B3DXQMII2	6400000	28.756971	1840446.13	5.5	10/25/2019
NQ2M	FIXED INCOME	US TREASURY N/B	'912828JZ4	250000	103.055	257637.5	1.75	1/31/2014
NQ2M	FIXED INCOME	ING BANK NV	'N31288AC2	1070000	105.751	1131535.7	3.9	3/19/2014
NQ2M	FIXED INCOME	US TREASURY N/B	'912828KT6	1120000	107.086	1199363.2	2.375	3/31/2016
NQ2M	FIXED INCOME	BUNDESobligation	'B3P218II5	2600000	136.175936	3540574.33	2.25	4/11/2014
NQ2M	FIXED INCOME	MEX BONOS DESARR FIX RT	'B35SR50I5	15800000	8.222868	1299213.13	8.5	12/13/2018
NQ2M	FIXED INCOME	TELEFONICA EMISIONES SAU	'87938WAH6	510000	98.827	504017.7	5.877	7/15/2019
NQ2M	FIXED INCOME	US TREASURY N/B	'912828LJ7	4300000	115.82	4980260	3.625	8/15/2019
NQ2M	FIXED INCOME	NETHERLANDS GOVERNMENT	'B66T6QII5	1500000	137.415669	2061235.03	2.75	1/15/2015
NQ2M	FIXED INCOME	STATE OF QATAR	'74727PAK7	1850000	109.75	2030375	5.25	1/20/2020
NQ2M	FIXED INCOME	NETHERLANDS GOVERNMENT	'939YXEII8	1500000	131.943967	1979159.5	1.75	1/15/2013
NQ2M	FIXED INCOME	NETHERLANDS GOVERNMENT	'B4NCHTII0	400000	164.592439	658369.76	3.75	1/15/2042
NQ2M	FIXED INCOME	JAPAN 308(10 YR ISSUE)	'B5VRS5II3	370000000	1.353301	5007214.71	1.3	6/20/2020
NQ2M	FIXED INCOME	JAPAN 309 (10 YR ISSUE)	'B40NS1II0	200000000	1.331648	2663296.07	1.1	6/20/2020
NQ2M	FIXED INCOME	BUNDESREPUB. DEUTSCHLAND	'985HFEII8	2440000	136.111028	3321109.09	2.25	9/4/2020
NQ2M	FIXED INCOME	US TREASURY N/B	'912828NW6	3090000	104.664	3234117.6	1.875	8/31/2017
NQ2M	FIXED INCOME	JAPAN 91(5 YEAR ISSUE)	'B3RYDCII1	400000000	1.30633	5225318.43	0.4	9/20/2015
NQ2M	FIXED INCOME	BUNDESobligation	'985SELI09	180000	135.812454	244462.42	1.75	10/9/2015
NQ2M	FIXED INCOME	BUNDESREPUB. DEUTSCHLAND	'983DFPII4	2600000	138.558041	3602509.06	2.5	1/4/2021
NQ2M	FIXED INCOME	US TREASURY N/B	'912828PT1	4900000	108.914	5336786	2.625	1/31/2018
NQ2M	FIXED INCOME	US TREASURY N/B	'912828PX2	2300000	116.102	2670346	3.625	2/15/2021
NQ2M	FIXED INCOME	MEX BONOS DESARR FIX RT	'982VNEII1	33130000	7.150304	2368895.84	6.5	6/10/2021
NQ2M	FIXED INCOME	NETHERLANDS GOVERNMENT	'B683R6II1	1400000	141.595712	1982339.97	3.25	7/15/2021
NQ2M	FIXED INCOME	BUNDESobligation	'B4M1LDII5	2400000	141.336082	3392065.97	2.75	4/8/2016
NQ2M	FIXED INCOME	BUNDESREPUB. DEUTSCHLAND	'B63GF4II5	846000	146.703932	1241115.27	3.25	7/4/2021
NQ2M	FIXED INCOME	BUNDESSCHATZANWEISUNGEN	'977DBWII1	1253815	133.034413	1668005.42	1.75	6/14/2013
NQ2M	FIXED INCOME	US TREASURY N/B	'912828QS2	1750000	101.086	1769005	0.75	6/15/2014
NQ2M	FIXED INCOME	US TREASURY N/B	'912828QT0	1700000	107.156	1821652	2.375	6/30/2018
NQ2M	FIXED INCOME	JAPAN 318 (10 YR ISSUE)	'ACI00WH48	160000000	1.303197	2085115.67	1	9/20/2021
NQ2N	CASH	US DOLLAR	'USD	0	1	0	0	0
NQ2N	CASH	US DOLLAR	'USD	0	1	0	0	0
NQ2N	CASH	US DOLLAR	'USD	0	1	0	0	0
NQ2O	EQUITY	EB DV GBL EXP ALPHA 1 FUND	'ACI00CV3	414502.254	110.281427	45711900.07	0	0
NQ2O	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	114582.32	100	114582.32	0.111812	12/31/2030
NQ2P	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	365.55	100	365.55	0.111812	12/31/2030
NQ2P	EQUITY	PIMCO ALL ASSET FUND	'69399N905	14069083.24	11.54	162357220.6	0	0
NQ2R	EQUITY	RREEF AMERICA REIT III INC	'74099N940	509168.641	47.886834	24382474.19	0	0
NQ2R	EQUITY	ASLAN REALTY PARTNERS III LLC	'00399R950	4039375	0.203986	823975.95	0	0
NQ2R	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	10.45	100	10.45	0.111812	12/31/2030
NQ2R	EQUITY	PRIME PPTY FD	'741565980	5690.752	11337.12	64516738.31	0	0
NQ2R	EQUITY	UBS REAL ESTATE	'94299L924	7497.116	8039.005062	60269353.47	0	0
NQ2S	EQUITY	BONE BACTERIN INTERNATIONAL HOLDI	'05644R101	2300	2.86	6578	0	0
NQ2S	EQUITY	ZIP	'98974X103	1000	13.42	13420	0	0
NQ2S	EQUITY	TMS TMS INTERNATIONAL CORP A	'87261Q103	500	9.88	4940	0	0
NQ2S	EQUITY	ELLI ELLIE MAE INC	'28849P100	900	5.65	5085	0	0
NQ2S	EQUITY	SGNT SAGENT PHARMACEUTICALS INC	'786692103	800	21	16800	0	0
NQ2S	EQUITY	MKTG RESPONSYS INC	'761248103	1000	8.89	8890	0	0
NQ2S	EQUITY	HMPR HAMPTON ROADS BANKSHARES INC	'409321502	1000	2.74	2740	0	0
NQ2S	EQUITY	WIFI BOINGO WIRELESS INC	'09739C102	600	8.6	5160	0	0
NQ2S	EQUITY	RPXC RPX CORP	'74972G103	1200	12.65	15180	0	0
NQ2S	EQUITY	THR THERMON GROUP HOLDINGS INC	'88362T103	1100	17.62	19382	0	0
NQ2S	EQUITY	CTIC CELL THERAPEUTICS INC	'150934602	20700	1.16	24012	0	0
NQ2S	EQUITY	ACTV ACTIVE NETWORK INC/THE	'00506D100	1500	13.6	20400	0	0
NQ2S	EQUITY	SZYM SOLAZYME INC	'83415T101	900	11.9	10710	0	0
NQ2S	EQUITY	AMPE AMPIO PHARMACEUTICALS INC	'03209T109	2400	4.27	10248	0	0
NQ2S	EQUITY	RATE BANKRATE INC	'06647F102	2200	21.5	47300	0	0
NQ2S	EQUITY	CAVM CAVIUM INC	'14964U108	5982	28.43	170068.26	0	0
NQ2S	EQUITY	ICGE ICG GROUP INC	'44928D108	400	7.72	3088	0	0
NQ2S	EQUITY	VHS VANGUARD HEALTH SYSTEMS INC	'922036207	1400	10.22	14308	0	0
NQ2S	EQUITY	KIOR KIOR INC CL A	'497217109	800	10.18	8144	0	0
NQ2S	EQUITY	XOXO XO GROUP INC	'983772104	2099	8.34	17505.66	0	0
NQ2S	EQUITY	MITT AG MORTGAGE INVESTMENT TRUST	'001228105	200	20.13	4026	0	0
NQ2S	EQUITY	ININ INTERACTIVE INTELLIGENCE GRO	'45841V109	1767	22.92	40499.64	0	0
NQ2S	EQUITY	SKUL SKULLCANDY INC	'83083J104	500	12.52	6260	0	0
NQ2S	EQUITY	Z ZILLOW INC	'98954A107	200	22.48	4496	0	0
NQ2S	EQUITY	SXC SUNCOKE ENERGY INC	'86722A103	900	11.2	10080	0	0
NQ2S	EQUITY	PCO PENDRELL CORP	'70686R104	12347	2.56	31608.32	0	0
NQ2S	EQUITY	FRAN FRANCESCAS HOLDINGS CORP	'351793104	500	17.3	8650	0	0
NQ2S	EQUITY	AMTG APOLLO RESIDENTIAL MORTGAGE	'03763V102	900	15.26	13734	0	0
NQ2S	EQUITY	TNGO TANGOE INC/CT	'87582Y108	1000	15.4	15400	0	0
NQ2S	EQUITY	CHEF CHEFS WAREHOUSE INC/THE	'163086101	800	17.86	14288	0	0
NQ2S	EQUITY	WAIR WESCO AIRCRAFT HOLDINGS INC	'950814103	1100	13.99	15389	0	0
NQ2S	EQUITY	HZNP HORIZON PHARMA INC	'44047T109	700	4	2800	0	0
NQ2S	EQUITY	TEA TEAVANA HOLDINGS INC	'87819P102	400	18.78	7512	0	0

NQ25	EQUITY	CJES	C+J ENERGY SERVICES INC	'12467B304	800	20.93	16744	0
NQ25	EQUITY	MTGE	AMERICAN CAPITAL MORTGAGE IN	'02504A104	200	18.82	3764	0
NQ25	EQUITY	GTAT	GT ADVANCED TECHNOLOGIES INC	'36191U106	15669	7.24	113443.56	0
NQ25	EQUITY	CARB	CARBONITE INC	'141337105	700	11.1	7770	0
NQ25	EQUITY	DLLR	DFC GLOBAL CORP	'23324T107	5417	18.06	97831.02	0
NQ25	EQUITY	ASTX	ASTEX PHARMACEUTICALS	'04624B103	697	1.89	1317.33	0
NQ25	EQUITY	ALKS	ALKERMES PLC	'G01767105	11779	17.36	204483.44	0
NQ25	EQUITY	MHRWW	MAGNUM HUNTER RESOURCES WTS	'55973G119	1396.9	0	0	0
NQ25	EQUITY	GNE	GENIE ENERGY LTD B	'372284208	1600	7.93	12688	0
NQ25	EQUITY	PWAV	POWERWAVE TECHNOLOGIES INC	'739363307	3880	2.08	8070.4	0
NQ25	EQUITY	LMOS	LUMOS NETWORKS CORP	'550283105	1859	15.34	28517.06	0
NQ25	EQUITY	NTLS	NTELOS HOLDINGS CORP	'67020Q305	1859	20.38	37886.42	0
NQ25	EQUITY	DGIT	DIGITAL GENERATION INC	'25400B108	2642	11.92	31492.64	0
NQ25	EQUITY	MGI	MONEYGRAM INTERNATIONAL INC	'60935Y208	1234.375	17.75	21910.16	0
NQ25	EQUITY	MOVE	MOVE INC	'62458M207	4631	6.32	29267.92	0
NQ25	EQUITY		LEXICON PHARMACEUTICALS INC	'528872997	8294	0	0	0
NQ25	EQUITY	JCOM	J2 GLOBAL INC	'48123V102	5658	28.14	159216.12	0
NQ25	EQUITY	NAVB	NAVIDEA BIOPHARMACEUTICALS I	'63937X103	12100	2.62	31702	0
NQ25	EQUITY	MODL	MMODAL INC	'60689B107	4000	9.62	38480	0
NQ25	EQUITY	MUX	MCEWEN MINING INC	'58039P107	13230	3.36	44452.8	0
NQ25	EQUITY	HTSI	HARRIS TEETER SUPERMARKETS I	'414585109	3285	42.64	140072.4	0
NQ25	EQUITY	UPIP	UNWIRED PLANET INC	'91531F103	2652	1.58	4190.16	0
NQ25	EQUITY	IFSIA	INTERFACE INC	'458665304	6589	11.54	76037.06	0
NQ25	EQUITY	FNP	FIFTH + PACIFIC CO INC	'316645100	556	8.63	4798.28	0
NQ25	EQUITY	MEET	MEETME INC	'585141104	700	3.32	2324	0
NQ25	EQUITY	BCOR	BLUCORA INC	'095229100	723	10.99	7945.77	0
NQ25	EQUITY	PES	PIONEER ENERGY SERVICES CORP	'723664108	6100	9.68	59048	0
NQ25	EQUITY	EOX	EMERALD OIL INC	'29101U100	3600	2.57	9252	0
NQ25	EQUITY	THRM	GENTHERM INC	'37253A103	2825	14.26	40284.5	0
NQ25	EQUITY	RLD	REALD INC	'75604L105	5158	7.94	40954.52	0
NQ25	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	8700	24.2	210540	0
NQ25	EQUITY	AMRC	AMERESCO INC CL A	'02361E108	2200	13.72	30184	0
NQ25	EQUITY	ENV	ENVSTNET INC	'29404K106	2500	11.96	29900	0
NQ25	EQUITY	TSRX	TRUIS THERAPEUTICS INC	'89685K100	700	7.15	5005	0
NQ25	EQUITY	GMAN	GORDMANS STORES INC	'38269P100	500	12.57	6285	0
NQ25	EQUITY	IL	INTRALINKS HOLDINGS INC	'46118H104	4100	6.24	25584	0
NQ25	EQUITY	RP	REALPAGE INC	'75606N109	3737	25.27	94433.99	0
NQ25	EQUITY	ZLCS	ZALICUS INC	'98887C105	7300	1.21	8833	0
NQ25	EQUITY	SQI	SCIQUEST INC	'80908T101	1500	14.27	21405	0
NQ25	EQUITY	BGMD	BG MEDICINE INC	'08861T107	500	4.72	2360	0
NQ25	EQUITY	AMRS	AMYRIS INC	'03236M101	2200	11.54	25388	0
NQ25	EQUITY	LTXC	LTX CREDECE CORP	'502403207	3541	5.35	18944.35	0
NQ25	EQUITY	DLGC	DIALOGIC INC	'25250T100	1600	1.2	1920	0
NQ25	EQUITY	TOWR	TOWER INTERNATIONAL INC	'891826109	700	10.74	7518	0
NQ25	EQUITY	BODY	BODY CENTRAL CORP	'09689U102	1500	24.96	37440	0
NQ25	EQUITY	NTSP	NETSPEND HOLDINGS INC	'64118V106	3600	8.11	29196	0
NQ25	EQUITY	VRA	VERA BRADLEY INC	'92335C106	2500	32.25	80625	0
NQ25	EQUITY	BBRG	BRAVO BRIO RESTAURANT GROUP	'10567B109	2400	17.15	41160	0
NQ25	EQUITY	AEGR	AEGERION PHARMACEUTICALS INC	'00767E102	1100	16.74	18414	0
NQ25	EQUITY	PACB	PACIFIC BIOSCIENCES OF CALIF	'69404D108	811	2.8	2270.8	0
NQ25	EQUITY	CHMT	CHEMTURA CORP	'163893209	7400	11.34	83916	0
NQ25	EQUITY	EXAM	EXAMWORKS GROUP INC	'30066A105	3461	9.48	32810.28	0
NQ25	EQUITY	SWSH	SWISHER HYGIENE INC	'87080B102	10700	3.74	40018	0
NQ25	EQUITY	TPLM	TRIANGLE PETROLEUM CORP	'89600B201	2200	5.97	13134	0
NQ25	EQUITY	TFM	FRESH MARKET INC/THE	'35804H106	3500	39.9	139650	0
NQ25	EQUITY	PRMW	PRIMO WATER CORP	'74165N105	900	3.04	2736	0
NQ25	EQUITY	KEM	KEMET CORP	'488360207	300	7.05	2115	0
NQ25	EQUITY	SBRA	SABRA HEALTH CARE REIT INC	'78573L106	1100	12.09	13299	0
NQ25	EQUITY	GKNT	GEEKNET INC	'36846Q203	500	17.05	8525	0
NQ25	EQUITY	IPHI	INPHI CORP	'45772F107	2500	11.96	29900	0
NQ25	EQUITY	GNOM	COMPLETE GENOMICS INC	'20454K104	1000	2.93	2930	0
NQ25	EQUITY	PULS	PULSE ELECTRONICS CORP	'74586W106	5083	2.8	14232.4	0
NQ25	EQUITY	ACW	ACCURIDE CORP	'00439T206	400	7.12	2848	0
NQ25	EQUITY	LGND	LIGAND PHARMACEUTICALS CL B	'53220K504	2399	11.87	28476.13	0
NQ25	EQUITY	ARX	AEROFLEX HOLDING CORP	'007767106	2400	10.24	24576	0
NQ25	EQUITY	ZGNX	ZOGENIX INC	'98978L105	3200	2.24	7168	0
NQ25	EQUITY	ANAC	ANACOR PHARMACEUTICALS INC	'032420101	1400	6.2	8680	0
NQ25	EQUITY	TRGP	TARGA RESOURCES CORP	'87612G101	2067	40.69	84106.23	0
NQ25	EQUITY	WD	WALKER + DUNLOP INC	'93148P102	1403	12.56	17621.68	0
NQ25	EQUITY	RNET	RIGNET INC	'766582100	600	16.74	10044	0
NQ25	EQUITY	SWFT	SWIFT TRANSPORTATION CO	'87074U101	2800	8.24	23072	0
NQ25	EQUITY	QADA	QAD INC A	'74727D306	608	10.5	6384	0
NQ25	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	7752	29.72	230389.44	0
NQ25	EQUITY	RVM	REVETT MINERALS INC	'761505205	1500	4.72	7080	0
NQ25	EQUITY	AAT	AMERICAN ASSETS TRUST INC	'024013104	3820	20.51	78348.2	0
NQ25	EQUITY	DMD	DEMAND MEDIA INC	'24802N109	932	6.65	6197.8	0
NQ25	EQUITY	EPOC	EPOCRATES INC	'29429D103	726	7.8	5662.8	0
NQ25	EQUITY	TRNX	TORNIER NV	'N87237108	1400	18	25200	0
NQ25	EQUITY	NPTN	NEOPHOTONICS CORP	'64051T100	583	4.58	2670.14	0
NQ25	EQUITY	PKT	PROCERA NETWORKS INC	'74269U203	1800	15.58	28044	0
NQ25	EQUITY	PCRX	PACIRA PHARMACEUTICALS INC	'695127100	500	8.65	4325	0
NQ25	EQUITY	ECYT	ENDOCYTE INC	'29269A102	1925	3.76	7238	0
NQ25	EQUITY	IFT	IMPERIAL HOLDINGS INC	'452834104	1543	1.88	2900.84	0

NQ2S	EQUITY	GEVO	GEVO INC	'374396109	600	6.29	3774	0
NQ2S	EQUITY	FLDM	FLUIDIGM CORP	'34385P108	745	13.16	9804.2	0
NQ2S	EQUITY	SNS5	SUNESIS PHARMACEUTICALS INC	'867328601	2800	1.17	3276	0
NQ2S	EQUITY	MTRN	MATERION CORP	'576690101	184	24.28	4467.52	0
NQ2S	EQUITY	NSP	INSPERITY INC	'45778Q107	2871	25.35	72779.85	0
NQ2S	EQUITY	ANN	ANN INC	'035623107	6451	24.78	159855.78	0
NQ2S	EQUITY	CSOD	CORNERSTONE ONDEMAND INC	'21925Y103	1400	18.24	25536	0
NQ2S	EQUITY	SREV	SERVICESTOURCE INTERNATIONAL	'81763U100	1100	15.69	17259	0
NQ2S	EQUITY	MTOR	MERITOR INC	'59001K100	8006	5.32	42591.92	0
NQ2S	EQUITY	GNC	GNC HOLDINGS INC CL A	'36191G107	2900	28.95	83955	0
NQ2S	EQUITY	FNSR	FINISAR CORPORATION	'31787A507	11089	16.745	185685.31	0
NQ2S	EQUITY	REN	RESOLUTE ENERGY CORP	'76116A108	5800	10.8	62640	0
NQ2S	EQUITY	RPTP	RAPTOR PHARMACEUTICAL CORP	'75382F106	6000	6.26	37560	0
NQ2S	EQUITY	ECHO	ECHO GLOBAL LOGISTICS INC	'27875T101	1410	16.15	22771.5	0
NQ2S	EQUITY	MG	MISTRAS GROUP INC	'60649T107	1789	25.49	45601.61	0
NQ2S	EQUITY	PPHM	PEREGRINE PHARMACEUTICALS	'713661304	9733	1.03	10024.99	0
NQ2S	EQUITY	DOLE	DOLE FOOD CO INC	'256603101	700	8.65	6055	0
NQ2S	EQUITY	UIS	UNISYS CORP	'909214306	2309	19.71	45510.39	0
NQ2S	EQUITY	LMNR	LIMONEIRA CO	'532746104	856	16.91	14474.96	0
NQ2S	EQUITY	VSI	VITAMIN SHOPPE INC	'92849E101	3099	39.88	123588.12	0
NQ2S	EQUITY	ACOM	ANCESTRY.COM INC	'032803108	3965	22.96	91036.4	0
NQ2S	EQUITY	RUE	RUE21 INC	'781295100	1898	21.6	40996.8	0
NQ2S	EQUITY	ARCL	ARCHIPELAGO LEARNING INC	'03956P102	827	9.67	7997.09	0
NQ2S	EQUITY	CLD	CLOUD PEAK ENERGY INC	'18911Q102	1642	19.32	31723.44	0
NQ2S	EQUITY	AT	ATLANTIC POWER CORP	'04878Q863	500	14.3	7150	0
NQ2S	EQUITY	TMH	TEAM HEALTH HOLDINGS INC	'87817A107	3325	22.07	73382.75	0
NQ2S	EQUITY	KRA	KRATON PERFORMANCE POLYMERS	'50077C106	3513	20.3	71313.9	0
NQ2S	EQUITY	NAUH	NATIONAL AMERICAN UNIVERSITY	'63245Q105	1000	7.58	7580	0
NQ2S	EQUITY	LL	LUMBER LIQUIDATORS HOLDINGS	'55003T107	2942	17.66	51955.72	0
NQ2S	EQUITY	EXXI	ENERGY XXI BERMUDA	'G10082140	9275	31.88	295687	0
NQ2S	EQUITY	IRWD	IRONWOOD PHARMACEUTICALS INC	'46333X108	6291	11.97	75303.27	0
NQ2S	EQUITY	VIAS	VIASYSTEMS GROUP INC	'92553H803	27	16.92	456.84	0
NQ2S	EQUITY	GNRC	GENERAC HOLDINGS INC	'368736104	1048	28.03	29375.44	0
NQ2S	EQUITY	QNST	QUINSTREET INC	'74874Q100	304	9.36	2845.44	0
NQ2S	EQUITY	ECOL	US ECOLOGY INC	'91732J102	2137	18.78	40132.86	0
NQ2S	EQUITY	GLF	GULFMARK OFFSHORE INC CL A	'402629208	500	42.01	21005	0
NQ2S	EQUITY	ANTH	ANTHERA PHARMACEUTICALS INC	'03674U102	2643	6.14	16228.02	0
NQ2S	EQUITY	UNIS	UNILIFE CORP	'90478E103	6982	3.12	21783.84	0
NQ2S	EQUITY	PTX	PERNIX THERAPEUTICS HOLDINGS	'71426V108	500	9.26	4630	0
NQ2S	EQUITY	AVEO	AVEO PHARMACEUTICALS INC	'053588109	3965	17.2	68198	0
NQ2S	EQUITY	FNGN	FINANCIAL ENGINES INC	'317485100	4815	22.33	107518.95	0
NQ2S	EQUITY	CALX	CALIX NETWORKS INC	'13100M509	4800	6.47	31056	0
NQ2S	EQUITY	MXL	MAXLINEAR INC CLASS A	'57776J100	1640	4.75	7790	0
NQ2S	EQUITY	TPCG	TPC GROUP INC	'89236Y104	1100	23.33	25663	0
NQ2S	EQUITY	MERU	MERU NETWORKS INC	'59047Q103	1168	4.13	4823.84	0
NQ2S	EQUITY	BH	BIGLARI HOLDINGS INC	'08986R101	14	368.24	5155.36	0
NQ2S	EQUITY	MUSA	METALS USA HOLDINGS CORP	'59132A104	1178	11.25	13252.5	0
NQ2S	EQUITY	GG5	GLOBAL GEOPHYSICAL SERVICES	'37946S107	2200	6.72	14784	0
NQ2S	EQUITY	ALIM	ALIMERA SCIENCES INC	'016259103	1376	1.25	1720	0
NQ2S	EQUITY	CDXS	CODEXIS INC	'192005106	2565	5.3	13594.5	0
NQ2S	EQUITY	DVOX	DYNAVOX INC CLASS A	'26817F104	900	3.64	3276	0
NQ2S	EQUITY	SPSC	SPS COMMERCE INC	'78463M107	1046	25.95	27143.7	0
NQ2S	EQUITY	CNVO	CONVIO INC	'21257W105	1260	11.06	13935.6	0
NQ2S	EQUITY	SIX	SIX FLAGS ENTERTAINMENT CORP	'83001A102	4700	41.24	193828	0
NQ2S	EQUITY	PLOW	DOUGLAS DYNAMICS INC	'25960R105	1100	14.62	16082	0
NQ2S	EQUITY	EXPR	EXPRESS INC	'30219E103	6867	19.94	136927.98	0
NQ2S	EQUITY	TNAV	TELENAV INC	'879455103	2044	7.81	15963.64	0
NQ2S	EQUITY	RRTS	ROADRUNNER TRANSPORTATION SY	'76973Q105	53	14.13	748.89	0
NQ2S	EQUITY	NOR	NORANDA ALUMINUM HOLDING COR	'65542W107	2964	8.25	24453	0
NQ2S	EQUITY	FSR	FLAGSTONE REINSURANCE HOLDIN	'L3466T104	300	8.29	2487	0
NQ2S	EQUITY	AH	ACCREDITIVE HEALTH INC	'00438V103	4986	22.98	114578.28	0
NQ2S	EQUITY	RLOC	REACHLOCAL INC	'75525F104	1062	6.18	6563.16	0
NQ2S	EQUITY	OCZ	OCZ TECHNOLOGY GROUP INC	'67086E303	6600	6.61	43626	0
NQ2S	EQUITY	XRM	XERIUM TECHNOLOGIES INC	'98416J118	1199	6.54	7841.46	0
NQ2S	EQUITY	PWER	POWER ONE INC	'73930R102	8132	3.91	31796.12	0
NQ2S	EQUITY	BSFT	BROADSOFT INC	'11133B409	2800	30.2	84560	0
NQ2S	EQUITY	SPB	SPECTRUM BRANDS HOLDINGS INC	'84763R101	1700	27.4	46580	0
NQ2S	EQUITY	OAS	OASIS PETROLEUM INC	'674215108	6800	29.09	197812	0
NQ2S	EQUITY	ONE	HIGHER ONE HOLDINGS INC	'42983D104	3800	18.44	70072	0
NQ2S	EQUITY	MOTR	MOTRICITY INC	'620107102	3700	0.9	3330	0
NQ2S	EQUITY	HNRG	HALLADOR ENERGY CO	'40609P105	516	9.93	5123.88	0
NQ2S	EQUITY	FN	FABRINET	'G3323L100	2600	13.68	35568	0
NQ2S	EQUITY	GLPW	GLOBAL POWER EQUIPMENT GROUP	'37941P306	1000	23.75	23750	0
NQ2S	EQUITY	QUAD	QUAD GRAPHICS INC	'747301109	200	14.34	2868	0
NQ2S	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	6793	6.72	45648.96	0
NQ2S	EQUITY	ONTY	ONCOTHYREON INC	'682324108	3600	7.58	27288	0
NQ2S	EQUITY	CATM	CARDTRONICS INC	'14161H108	5369	27.06	145285.14	0
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	4918	9.25	45491.5	0
NQ2S	EQUITY	LRN	K12 INC	'48273U102	3228	17.94	57910.32	0
NQ2S	EQUITY	TBI	TRUEBLUE INC	'89785X101	3516	13.88	48802.08	0
NQ2S	EQUITY	N	NETSUITE INC	'64118Q107	3339	40.55	135396.45	0
NQ2S	EQUITY	HCKT	HACKETT GROUP INC/THE	'404609109	2432	3.74	9095.68	0
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO	'44984A105	2041	45.72	93314.52	0

NQ25	EQUITY	DAN	DANA HOLDING CORP	'235825205	16982	12.15	206331.3	0
NQ25	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	3982	25.21	100386.22	0
NQ25	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	560	4.44	2486.4	0
NQ25	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	1619	0.68	1100.92	0
NQ25	EQUITY	GPK	GRAPHIC PACKAGING HOLDING CO	'388689101	17500	4.26	74550	0
NQ25	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	500	16.56	8280	0
NQ25	EQUITY	BEAT	CARDIONET INC	'14159L103	1082	2.37	2564.34	0
NQ25	EQUITY	VHC	VIRNETX HOLDING CORP	'92823T108	5028	24.97	125549.16	0
NQ25	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	6109	4.85	29628.65	0
NQ25	EQUITY	HI	HILLENBRAND INC	'431571108	7800	22.32	174096	0
NQ25	EQUITY	BGCP	BGC PARTNERS INC CL A	'05541T101	9480	5.94	56311.2	0
NQ25	EQUITY	CFX	COLFAX CORP	'194014106	3036	28.48	86465.28	0
NQ25	EQUITY	DIN	DINEEQUITY INC	'254423106	1936	42.21	81718.56	0
NQ25	EQUITY	MSPD	MINDSPEED TECHNOLOGIES INC	'602682205	1931	4.58	8843.98	0
NQ25	EQUITY	BREW	CRAFT BREW ALLIANCE INC	'224122101	500	6.02	3010	0
NQ25	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	3299	15.37	50705.63	0
NQ25	EQUITY	MYRG	MYR GROUP INC/DELAWARE	'55405W104	2417	19.14	46261.38	0
NQ25	EQUITY	IILG	INTERVAL LEISURE GROUP	'46113M108	5027	13.61	68417.47	0
NQ25	EQUITY	PMFG	PMFG INC	'69345P103	2165	19.51	42239.15	0
NQ25	EQUITY	FF	FUTUREFUEL CORP	'36116M106	700	12.42	8694	0
NQ25	EQUITY	HSNI	HSN INC	'404303109	4929	36.26	178725.54	0
NQ25	EQUITY	OGXI	ONCOGENEX PHARMACEUTICAL INC	'68230A106	1000	11.74	11740	0
NQ25	EQUITY	PRIM	PRIMORIS SERVICES CORP	'74164F103	3022	14.93	45118.46	0
NQ25	EQUITY	CLDX	CELLEX THERAPEUTICS INC	'15117B103	677	2.6	1760.2	0
NQ25	EQUITY	DMRC	DIGIMARC CORP	'25381B101	711	23.89	16985.79	0
NQ25	EQUITY	ZN	ZION OIL + GAS INC	'989696109	3700	2.21	8177	0
NQ25	EQUITY	WWWV	WEB.COM GROUP INC	'94733A104	3700	11.45	42365	0
NQ25	EQUITY	LOPE	GRAND CANYON EDUCATION INC	'38526M106	3602	15.96	57487.92	0
NQ25	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	1332	16.72	22271.04	0
NQ25	EQUITY	CBRL	CRACKER BARREL OLD COUNTRY	'22410J106	2663	50.41	134241.83	0
NQ25	EQUITY	VRTS	VIRTUS INVESTMENT PARTNERS	'92828Q109	638	76.01	48494.38	0
NQ25	EQUITY	SAAS	INCONTACT INC	'45336E109	3000	4.43	13290	0
NQ25	EQUITY	TSPT	TRANSCPT PHARMACEUTICALS IN	'89354M106	420	7.83	3288.6	0
NQ25	EQUITY	IDT	IDT CORP CLASS B	'448947507	1600	9.38	15008	0
NQ25	EQUITY	CSII	CARDIOVASCULAR SYSTEMS INC	'141619106	1900	9.85	18715	0
NQ25	EQUITY	WG	WILLBROS GROUP INC	'969203108	800	3.67	2936	0
NQ25	EQUITY	ZAGG	ZAGG INC	'98884U108	2700	7.07	19089	0
NQ25	EQUITY	AUMN	GOLDEN MINERALS CO	'381119106	3200	5.81	18592	0
NQ25	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	2263	23	52049	0
NQ25	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	4344	17.11	74325.84	0
NQ25	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	3885	11.46	44522.1	0
NQ25	EQUITY	SWI	SOLARWINDS INC	'83416B109	7008	27.95	195873.6	0
NQ25	EQUITY	OPEN	OPENTABLE INC	'68372A104	2904	39.13	113633.52	0
NQ25	EQUITY	CDE	COEUR D ALENE MINES CORP	'192108504	806	24.14	19456.84	0
NQ25	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1236	69	85284	0
NQ25	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	4476	2.25	10071	0
NQ25	EQUITY	MDSO	MEDIDATA SOLUTIONS INC	'58471A105	2674	21.75	58159.5	0
NQ25	EQUITY	LOGM	LOGMEIN INC	'54142L109	2556	38.55	98533.8	0
NQ25	EQUITY	MHR	MAGNUM HUNTER RESOURCES CORP	'55973B102	13969	5.39	75292.91	0
NQ25	EQUITY	APAGF	APCO OIL AND GAS INTL INC	'60471F109	1159	81.72	94713.48	0
NQ25	EQUITY	GSM	GLOBE SPECIALTY METALS INC	'37954N206	7790	13.39	104308.1	0
NQ25	EQUITY	ART	ARTIO GLOBAL INVESTORS INC	'04315B107	3687	4.88	17992.56	0
NQ25	EQUITY	AONE	A123 SYSTEMS INC	'03739T108	1670	1.61	2688.7	0
NQ25	EQUITY	IRDM	IRIDIUM COMMUNICATIONS INC	'46269C102	500	7.71	3855	0
NQ25	EQUITY	SEM	SELECT MEDICAL HOLDINGS CORP	'81619Q105	1100	8.48	9328	0
NQ25	EQUITY	GLUU	GLU MOBILE INC	'379890106	5800	3.14	18212	0
NQ25	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	10539	18.52	195182.28	0
NQ25	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	3368	15.68	52810.24	0
NQ25	EQUITY	TWER	TOWERSTREAM CORP	'892000100	5200	2.1	10920	0
NQ25	EQUITY	CNK	CINEMARK HOLDINGS INC	'17243V102	10400	18.49	192296	0
NQ25	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	3678	1.61	5921.58	0
NQ25	EQUITY	VGZ	VISTA GOLD CORP	'927926303	1600	3.07	4912	0
NQ25	EQUITY	PODD	INSULET CORP	'45784P101	5724	18.83	107782.92	0
NQ25	EQUITY	CAP	CAI INTERNATIONAL INC	'12477X106	1360	15.46	21025.6	0
NQ25	EQUITY	TRS	TRIMAS CORP	'896215209	3192	17.95	57296.4	0
NQ25	EQUITY	TTGT	TECHTARGET	'87874R100	1200	5.84	7008	0
NQ25	EQUITY	ENOC	ENERNOC INC	'292764107	743	10.87	8076.41	0
NQ25	EQUITY	FRM	FURMANITE CORP	'361086101	4561	6.31	28779.91	0
NQ25	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD A	'64095J109	700	23.67	16569	0
NQ25	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	6196	12.46	77202.16	0
NQ25	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	1700	3.44	5848	0
NQ25	EQUITY	JAZZ	JAZZ PHARMACEUTICALS INC	'472147107	2771	38.63	107043.73	0
NQ25	EQUITY	INFN	INFINERA CORP	'45667G103	645	6.28	4050.6	0
NQ25	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	7651	2.96	22646.96	0
NQ25	EQUITY	BAGL	EINSTEIN NOAH RESTAURANT GRO	'28257U104	572	15.82	9049.04	0
NQ25	EQUITY	OPK	OPKO HEALTH INC	'68375N103	13595	4.9	66615.5	0
NQ25	EQUITY	SCOR	COMSCORE INC	'20564W105	3993	21.2	84651.6	0
NQ25	EQUITY	PRO	PROS HOLDINGS INC	'74346Y103	2755	14.88	40994.4	0
NQ25	EQUITY	SHOR	SHORETEL INC	'825211105	5993	6.38	38235.34	0
NQ25	EQUITY	IDCC	INTERDIGITAL INC	'45867G101	5582	43.57	243207.74	0
NQ25	EQUITY	DHX	DICE HOLDINGS INC	'253017107	6133	8.29	50842.57	0
NQ25	EQUITY	HGG	HHGREGG INC	'42833L108	122	14.45	1762.9	0
NQ25	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	4124	28.64	118111.36	0

NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	266	18.91	5030.06	0
NQ2S	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS IN	'61022P100	4475	15.59	69765.25	0
NQ2S	EQUITY	REXX	REX ENERGY CORP	'761565100	3755	14.76	55423.8	0
NQ2S	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	3671	5.36	19676.56	0
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS CL A	'864909106	1305	4.43	5781.15	0
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	1816	14.48	26295.68	0
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	6496	18.685	121377.76	0
NQ2S	EQUITY	DMAN	DEMANDTEC INC	'24802R506	3947	13.17	51981.99	0
NQ2S	EQUITY	ZINC	HORSEHEAD HOLDING CORP	'440694305	200	9.01	1802	0
NQ2S	EQUITY	NBS	NEOSTEM INC	'640650305	4559	0.507	2311.41	0
NQ2S	EQUITY	PIP	PHARMATHENE INC	'71714G102	3800	1.27	4826	0
NQ2S	EQUITY	POWR	POWERSECURE INTERNATIONAL IN	'73936N105	275	4.95	1361.25	0
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	4167	49.12	204683.04	0
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	16346	6.13	100200.98	0
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP CLASS A	'26433B107	3794	14.5	55013	0
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	3685	23.21	85528.85	0
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	2812	13.17	37034.04	0
NQ2S	EQUITY	GMO	GENERAL MOLY INC	'370373102	8239	3.09	25458.51	0
NQ2S	EQUITY	TGH	TEXTAINER GROUP HOLDINGS LTD	'68766E109	1406	29.12	40942.72	0
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	2738	13.98	38277.24	0
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY	'26613Q106	2772	24.22	67137.84	0
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	10800	18.73	202284	0
NQ2S	EQUITY	PZN	PZENA INVESTMENT MANAGM CL A	'74731Q103	1030	4.33	4459.9	0
NQ2S	EQUITY	PCXCQ	PATRIOT COAL CORP	'70336T104	10600	8.47	89782	0
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	2879	9.82	28271.78	0
NQ2S	EQUITY	AREX	APPROACH RESOURCES INC	'03834A103	2000	29.41	58820	0
NQ2S	EQUITY	APEI	AMERICAN PUBLIC EDUCATION	'02913V103	2233	43.28	96644.24	0
NQ2S	EQUITY	ENSG	ENSG GROUP INC/THE	'29358P101	2070	24.5	50715	0
NQ2S	EQUITY	ES	ENERGYSOLUTIONS INC	'292756202	1800	3.09	5562	0
NQ2S	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	2331	9.39	21888.09	0
NQ2S	EQUITY	SFSF	SUCCESSFACTORS INC	'864596101	10294	39.87	410421.78	0
NQ2S	EQUITY	HEK	HECKMANN CORP	'422680108	5850	6.65	38902.5	0
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	7766	23.98	186228.68	0
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	1682	3.49	5870.18	0
NQ2S	EQUITY	TITN	TITAN MACHINERY INC	'88830R101	533	21.73	11582.09	0
NQ2S	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	10762	5.11	54993.82	0
NQ2S	EQUITY	HWCC	HOUSTON WIRE + CABLE CO	'44244K109	2108	13.82	29132.56	0
NQ2S	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	2742	30.21	82835.82	0
NQ2S	EQUITY	URG	UR ENERGY INC	'91688R108	8900	0.859	7645.1	0
NQ2S	EQUITY	INAP	INTERNAP NETWORK SERVICES	'45885A300	5800	5.94	34452	0
NQ2S	EQUITY	KALU	KAISER ALUMINUM CORP	'483007704	900	45.88	41292	0
NQ2S	EQUITY	EPM	EVOLUTION PETROLEUM CORP	'30049A107	2151	8.05	17315.55	0
NQ2S	EQUITY	GTLS	CHART INDUSTRIES INC	'16115Q308	3400	54.07	183838	0
NQ2S	EQUITY	WAVX	WAVE SYSTEMS CORP CLASS A	'943526301	9572	2.17	20771.24	0
NQ2S	EQUITY	MDW	MIDWAY GOLD CORP	'598153104	11200	2.11	23632	0
NQ2S	EQUITY	HALL	HALLMARK FINL SERVICES INC	'40624Q203	700	6.99	4893	0
NQ2S	EQUITY	OSIR	OSIRIS THERAPEUTICS INC	'68827R108	1897	5.35	10148.95	0
NQ2S	EQUITY	AYR	AIRCATTLE LTD	'60129K104	600	12.72	7632	0
NQ2S	EQUITY	EVR	EVERCORE PARTNERS INC CL A	'29977A105	2606	26.62	69371.72	0
NQ2S	EQUITY	PRGX	PRGX GLOBAL INC	'69357C503	2100	5.95	12495	0
NQ2S	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	2987	9.31	27808.97	0
NQ2S	EQUITY	GORO	GOLD RESOURCE CORP	'38068T105	3600	21.25	76500	0
NQ2S	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	12993	10.72	139284.96	0
NQ2S	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	2175	8.84	19227	0
NQ2S	EQUITY	CVLT	COMMMVAULT SYSTEMS INC	'204166102	5053	42.72	215864.16	0
NQ2S	EQUITY	ICFI	ICF INTERNATIONAL INC	'44925C103	753	24.78	18659.34	0
NQ2S	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	3649	22.76	83051.24	0
NQ2S	EQUITY	GEOY	GEOEYE INC	'37250W108	136	22.22	3021.92	0
NQ2S	EQUITY	MDVN	MEDIVATION INC	'58501N101	3516	46.11	162122.76	0
NQ2S	EQUITY	EXLS	EXLSERVICE HOLDINGS INC	'302081104	1908	22.37	42681.96	0
NQ2S	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	4824	3.95	19054.8	0
NQ2S	EQUITY	ACHN	ACHILLION PHARMACEUTICALS	'00448Q201	5500	7.62	41910	0
NQ2S	EQUITY	IPHS	INNOPHOS HOLDINGS INC	'45774N108	2676	48.56	129946.56	0
NQ2S	EQUITY	EMAN	EMAGIN CORPORATION	'29076N206	1800	3.7	6660	0
NQ2S	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	1792	36.05	64601.6	0
NQ2S	EQUITY	MBLX	METABOLIX INC	'591018809	2870	4.55	13058.5	0
NQ2S	EQUITY	HUSA	HOUSTON AMERICAN ENERGY CORP	'44183U100	2151	12.19	26220.69	0
NQ2S	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	3089	16.84	52018.76	0
NQ2S	EQUITY	HNSN	HANSEN MEDICAL INC	'411307101	5141	2.58	13263.78	0
NQ2S	EQUITY	VQ	VENOCO INC	'92275P307	814	6.77	5510.78	0
NQ2S	EQUITY	UPI	UROPLASTY INC	'917277204	1900	4.25	8075	0
NQ2S	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	300	23.75	7125	0
NQ2S	EQUITY	GOK	GEOKINETICS INC	'372910307	1100	2.15	2365	0
NQ2S	EQUITY	SYUT	SYNUTRA INTERNATIONAL INC	'87164C102	1808	5.06	9148.48	0
NQ2S	EQUITY	UEC	URANIUM ENERGY CORP	'916896103	9209	3.06	28179.54	0
NQ2S	EQUITY	ZIOP	ZIOPHARM ONCOLOGY INC	'98973P101	7508	4.41	33110.28	0
NQ2S	EQUITY	RDNT	RADNET INC	'750491102	3200	2.13	6816	0
NQ2S	EQUITY	JMBA	JAMBA INC	'47023A101	7567	1.31	9912.77	0
NQ2S	EQUITY	ALGT	ALLEGIANTRAVEL CO	'01748X102	1883	53.34	100439.22	0
NQ2S	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	6200	2.25	13950	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	2121	10.16	21549.36	0
NQ2S	EQUITY	GUID	GUIDANCE SOFTWARE INC	'401692108	1487	6.48	9635.76	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	2690	6.61	17780.9	0

NQ2S	EQUITY	AIMC	ALTRA HOLDINGS INC	'02208R106	3260	18.83	61385.8	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	1562	11.57	18072.34	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	244	15.21	3711.24	0
NQ2S	EQUITY	WFD	WESTFIELD FINANCIAL INC	'96008P104	800	7.36	5888	0
NQ2S	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	2094	31.47	65898.18	0
NQ2S	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	2156	16.81	36242.36	0
NQ2S	EQUITY	HF	HFF INC CLASS A	'40418F108	3677	10.33	37983.41	0
NQ2S	EQUITY	SNNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	2590	4.67	12095.3	0
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	6812	12.4	84468.8	0
NQ2S	EQUITY	ARAY	ACCURAY INC	'004397105	7707	4.23	32600.61	0
NQ2S	EQUITY	PRTS	US AUTO PARTS NETWORK INC	'90343C100	1652	4.37	7219.24	0
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	3050	45.18	137799	0
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	5796	12.24	70943.04	0
NQ2S	EQUITY	STEC	STEC INC	'784774101	5195	8.59	44625.05	0
NQ2S	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	3502	32.38	113394.76	0
NQ2S	EQUITY	CBLI	CLEVELAND BIOLABS INC	'185860103	4000	2.86	11440	0
NQ2S	EQUITY	CCIX	COLEMAN CABLE INC	'193459302	878	8.7	7638.6	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	2958	18.3	54131.4	0
NQ2S	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	3529	49.38	174262.02	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMMUNICATIONS	'209034107	2617	19.05	49853.85	0
NQ2S	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	900	8.71	7839	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	1572	66.44	104443.68	0
NQ2S	EQUITY	OFLX	OMEGA FLEX INC	'682095104	200	14.13	2826	0
NQ2S	EQUITY	AATI	ADVANCED ANALOGIC TECHNOLOGI	'00752J108	882	5.78	5097.96	0
NQ2S	EQUITY	ATRC	ATRICURE INC	'04963C209	1900	11.1	21090	0
NQ2S	EQUITY	RUTH	RUTH S HOSPITALITY GROUP INC	'783332109	615	4.97	3056.55	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	2173	41.7	90614.1	0
NQ2S	EQUITY	HPY	HEARTLAND PAYMENT SYSTEMS IN	'42235N108	4813	24.36	117244.68	0
NQ2S	EQUITY	BGS	B+G FOODS INC	'05508R106	3435	24.07	82680.45	0
NQ2S	EQUITY	GBL	GAMCO INVESTORS INC A	'361438104	509	43.49	22136.41	0
NQ2S	EQUITY	SURG	SYNERGETICS USA INC	'87160G107	2700	7.38	19926	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE CO INC	'142042209	879	13.95	12262.05	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	2199	25.39	55832.61	0
NQ2S	EQUITY	TLEO	TALEO CORP CLASS A	'87424N104	5105	38.69	197512.45	0
NQ2S	EQUITY	TAL	TAL INTERNATIONAL GROUP INC	'874083108	2785	28.79	80180.15	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	696	13.48	9382.08	0
NQ2S	EQUITY	NCIT	NCI INC A	'62886K104	135	11.65	1572.75	0
NQ2S	EQUITY	CSA	COGDELL SPENCER INC	'19238U107	1200	4.25	5100	0
NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC	'67072V103	5565	17.78	98945.7	0
NQ2S	EQUITY	CBEY	CBEYOND INC	'149847105	3466	8.01	27762.66	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS	'543881106	124	64.88	8045.12	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	2929	29.85	87430.65	0
NQ2S	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	857	16.47	14114.79	0
NQ2S	EQUITY	CYTK	CYTORI THERAPEUTICS INC	'23283K105	4584	2.2	10084.8	0
NQ2S	EQUITY	VOCS	VOCUS INC	'92858J108	2187	22.09	48310.83	0
NQ2S	EQUITY	BAS	BASIC ENERGY SERVICES INC	'06985P100	3000	19.7	59100	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	4449	27.26	121279.74	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	14408	6.2	89329.6	0
NQ2S	EQUITY	FTK	FLOTEK INDUSTRIES INC	'343389102	6400	9.96	63744	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS INC A	'05348P401	14073	2.05	28849.65	0
NQ2S	EQUITY	WNR	WESTERN REFINING INC	'959319104	6200	13.29	82398	0
NQ2S	EQUITY	HEES	H+E EQUIPMENT SERVICES INC	'404030108	1400	13.42	18788	0
NQ2S	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	2563	34.36	88064.68	0
NQ2S	EQUITY	IOSP	INNOSPEC INC	'45768S105	2600	28.07	72982	0
NQ2S	EQUITY	HS	HEALTHSPRING INC	'42224N101	4300	54.54	234522	0
NQ2S	EQUITY	PCH	POTLATCH CORP	'737630103	2732	31.11	84992.52	0
NQ2S	EQUITY	DDIC	DDI CORP	'233162502	1173	9.33	10944.09	0
NQ2S	EQUITY	CROX	CROCS INC	'227046109	10587	14.77	156369.99	0
NQ2S	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	4917	23.84	117221.28	0
NQ2S	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	766	5.9	4519.4	0
NQ2S	EQUITY	ROSE	ROSETTA RESOURCES INC	'777779307	6522	43.5	283707	0
NQ2S	EQUITY	LQDT	LIQUIDITY SERVICES INC	'53635B107	2381	36.9	87858.9	0
NQ2S	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	14696	18.26	268348.96	0
NQ2S	EQUITY	URRE	URANIUM RESOURCES INC	'916901507	9800	0.726	7114.8	0
NQ2S	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	3193	4.76	15198.68	0
NQ2S	EQUITY	TRGT	TARGACEPT INC	'87611R306	3502	5.57	19506.14	0
NQ2S	EQUITY	CPX	COMPLETE PRODUCTION SERVICES	'20453E109	9200	33.56	308752	0
NQ2S	EQUITY	MEA	METALICO INC	'591176102	2400	3.29	7896	0
NQ2S	EQUITY	MITI	MICROMET INC	'59509C105	5958	7.19	42838.02	0
NQ2S	EQUITY	PZG	PARAMOUNT GOLD AND SILVER	'69924P102	14900	2.14	31886	0
NQ2S	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	1768	2.85	5038.8	0
NQ2S	EQUITY	POOL	POOL CORP	'73278L105	5999	30.1	180569.9	0
NQ2S	EQUITY	VG	VONAGE HOLDINGS CORP	'92886T201	7218	2.45	17684.1	0
NQ2S	EQUITY	DORM	DORMAN PRODUCTS INC	'258278100	1365	36.93	50409.45	0
NQ2S	EQUITY	CLUB	TOWN SPORTS INTERNATIONAL	'89214A102	900	7.35	6615	0
NQ2S	EQUITY	SQNM	SEQUENOM INC	'81737405	8725	4.45	38826.25	0
NQ2S	EQUITY	MOSY	MOSYS INC	'619718109	3569	4.2	14989.8	0
NQ2S	EQUITY	LOOP	LOOPNET INC	'543524300	2121	18.28	38771.88	0
NQ2S	EQUITY	CHTP	CHELSEA THERAPEUTICS INTERNA	'163428105	6858	5.13	35181.54	0
NQ2S	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	6800	1.82	12376	0
NQ2S	EQUITY	VOLC	VOLCANO CORP	'928645100	6423	23.79	152803.17	0
NQ2S	EQUITY	INHX	INHIBITEX INC	'45719T103	4426	10.94	48420.44	0
NQ2S	EQUITY	NEU	NEWMARKET CORP	'651587107	1117	198.11	221288.87	0

NQ25	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	5749	17.39	99975.11	0
NQ25	EQUITY	SNMX	SENOMYX INC	'81724Q107	4328	3.48	15061.44	0
NQ25	EQUITY	BEE	STRATEGIC HOTELS + RESORTS I	'86272T106	5655	5.37	30367.35	0
NQ25	EQUITY	MFLX	MULTI FINELINE ELECTRONIX IN	'62541B101	143	20.55	2938.65	0
NQ25	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	4741	46.75	221641.75	0
NQ25	EQUITY	VVI	VIAD CORP	'92552R406	343	17.48	5995.64	0
NQ25	EQUITY	WCG	WELLCARE HEALTH PLANS INC	'94946T106	5300	52.5	278250	0
NQ25	EQUITY	NETL	NETLOGIC MICROSYSTEMS INC	'64118B100	8109	49.57	401963.13	0
NQ25	EQUITY	DPZ	DOMINO S PIZZA INC	'25754A201	2263	33.95	76828.85	0
NQ25	EQUITY	BDC	BELDEN INC	'077454106	5043	33.28	167831.04	0
NQ25	EQUITY	MSSR	MCCORMICK + SCHMICK S SEAFOO	'579793100	600	8.74	5244	0
NQ25	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	5513	27.7	152710.1	0
NQ25	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	1576	7.445	11733.32	0
NQ25	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	5989	19.93	119360.77	0
NQ25	EQUITY	MNKD	MANNKIND CORP	'56400P201	9849	2.5	24622.5	0
NQ25	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	3077	25.61	78801.97	0
NQ25	EQUITY	ENS	ENERSYS	'29275Y102	1850	25.97	48044.5	0
NQ25	EQUITY	CVGI	COMMERCIAL VEHICLE GROUP INC	'202608105	3700	9.04	33448	0
NQ25	EQUITY	RNOW	RIGHTNOW TECHNOLOGIES INC	'76657R106	2685	42.73	114730.05	0
NQ25	EQUITY	EXR	EXTRA SPACE STORAGE INC	'30225T102	4500	24.23	109305	0
NQ25	EQUITY	ACC	AMERICAN CAMPUS COMMUNITIES	'024835100	3700	41.96	155252	0
NQ25	EQUITY	CNS	COHEN + STEERS INC	'19247A100	1822	28.9	52655.8	0
NQ25	EQUITY	BJRI	BJ S RESTAURANTS INC	'09180C106	3005	45.32	136186.6	0
NQ25	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	1300	9.29	12077	0
NQ25	EQUITY	HAYN	HAYNES INTERNATIONAL INC	'420877201	1179	54.6	64373.4	0
NQ25	EQUITY	STXS	STEREOTAXIS INC	'85916J102	4611	0.8236	3797.62	0
NQ25	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	5715	20.23	115614.45	0
NQ25	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	7267	14.9	108278.3	0
NQ25	EQUITY	THRX	THERAVANCE INC	'88338T104	7091	22.1	156711.1	0
NQ25	EQUITY	HURN	HURON CONSULTING GROUP INC	'447462102	2641	38.74	102312.34	0
NQ25	EQUITY	TRLG	TRUE RELIGION APPAREL INC	'89784N104	3178	34.58	109895.24	0
NQ25	EQUITY	EFSC	ENTERPRISE FINANCIAL SERVICE	'293712105	300	14.8	4440	0
NQ25	EQUITY	MKTX	MARKETAXESS HOLDINGS INC	'57060D108	3582	30.11	107854.02	0
NQ25	EQUITY		INPHONIC INC	'45772G105	870	0	0	0
NQ25	EQUITY	NTRI	NUTRISYSTEM INC	'67069D108	3165	12.93	40923.45	0
NQ25	EQUITY	NP	NEENAH PAPER INC	'640079109	902	22.32	20132.64	0
NQ25	EQUITY	MPWR	MONOLITHIC POWER SYSTEMS INC	'609839105	2923	15.07	44049.61	0
NQ25	EQUITY	ELS	EQUITY LIFESTYLE PROPERTIES	'29472R108	2351	66.69	156788.19	0
NQ25	EQUITY	SMA	SYMMETRY MEDICAL INC	'871546206	1000	7.99	7990	0
NQ25	EQUITY	BBG	BILL BARRETT CORP	'06846N104	400	34.07	13628	0
NQ25	EQUITY	KNL	KNOLL INC	'498904200	5934	14.85	88119.9	0
NQ25	EQUITY	AEA	ADVANCE AMERICA CASH ADVANCE	'00739W107	684	8.95	6121.8	0
NQ25	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	327	15.57	5091.39	0
NQ25	EQUITY	WRES	WARREN RESOURCES INC	'93564A100	1121	3.26	3654.46	0
NQ25	EQUITY	MDF	METRO HEALTH NETWORKS INC	'592142103	5502.621	7.47	41104.58	0
NQ25	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	4383	21.21	92963.43	0
NQ25	EQUITY	ARC	AMERICAN REPROGRAPHICS CO	'029263100	553	4.59	2538.27	0
NQ25	EQUITY	SWHC	SMITH + WESSON HOLDING CORP	'831756101	2101	4.36	9160.36	0
NQ25	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	4730	54.28	256744.4	0
NQ25	EQUITY	BIOS	BIOSCRIP INC	'09069N108	4046	5.46	22091.16	0
NQ25	EQUITY	CCOI	COGENET COMMUNICATIONS GROUP	'19239V302	5694	16.89	96171.66	0
NQ25	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	10254	9.51	97515.54	0
NQ25	EQUITY	DXCM	DEXCOM INC	'252131107	8349	9.31	77729.19	0
NQ25	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	2675	27.76	74258	0
NQ25	EQUITY	CRAI	CRA INTERNATIONAL INC	'12618T105	202	19.84	4007.68	0
NQ25	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	1200	47.69	57228	0
NQ25	EQUITY	XNPT	XENOPORT INC	'98411C100	3522	3.81	13418.82	0
NQ25	EQUITY	LHCG	LHC GROUP INC	'50187A107	105	12.83	1347.15	0
NQ25	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	2600	65.38	169988	0
NQ25	EQUITY	DTSI	DTS INC	'23335C101	2157	27.24	58756.68	0
NQ25	EQUITY	KNXA	KENEXA CORP	'488879107	3333	26.7	88991.1	0
NQ25	EQUITY	DMND	DIAMOND FOODS INC	'252603105	2706	32.27	87322.62	0
NQ25	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	3500	7.05	24675	0
NQ25	EQUITY	BPZ	BPZ RESOURCES INC	'055639108	2841	2.84	8068.44	0
NQ25	EQUITY	TASR	TASER INTERNATIONAL INC	'87651B104	7760	5.12	39731.2	0
NQ25	EQUITY	ACTG	ACACIA RESEARCH ACACIA TEC	'003881307	5309	36.51	193831.59	0
NQ25	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	9084	5.595	50824.98	0
NQ25	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	176	19.9	3502.4	0
NQ25	EQUITY	MED	MEDIFAST INC	'58470H101	1702	13.72	23351.44	0
NQ25	EQUITY	WRC	WARNACO GROUP INC/THE	'934390402	4578	50.04	229083.12	0
NQ25	EQUITY	HMSY	HMS HOLDINGS CORP	'40425J101	10415	31.98	333071.7	0
NQ25	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	10409	8.69	90454.21	0
NQ25	EQUITY	CHDX	CHINDEX INTERNATIONAL INC	'169467107	635	8.52	5410.2	0
NQ25	EQUITY	BCO	BRINK S CO/THE	'109696104	5063	26.88	136093.44	0
NQ25	EQUITY	SABA	SABA SOFTWARE INC	'784932600	3716	7.89	29319.24	0
NQ25	EQUITY	PETS	PETMED EXPRESS INC	'716382106	2632	10.38	27320.16	0
NQ25	EQUITY	CBB	CINCINNATI BELL INC	'171871106	7012	3.03	21246.36	0
NQ25	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	6376	7.89	50306.64	0
NQ25	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	2156	22.33	48143.48	0
NQ25	EQUITY	NVEC	NVE CORP	'629445206	647	55.53	35927.91	0
NQ25	EQUITY	ECPG	ENCORE CAPITAL GROUP INC	'292554102	2028	21.26	43115.28	0
NQ25	EQUITY	NTGR	NETGEAR INC	'64111Q104	4536	33.57	152273.52	0
NQ25	EQUITY	GOOD	GLADSTONE COMMERCIAL CORP	'376536108	600	17.55	10530	0

NQ25	EQUITY	GLNG	GOLAR LNG LTD	'G9456A100	4905	44.45	218027.25	0
NQ25	EQUITY	PRSC	PROVIDENCE SERVICE CORP	'743815102	239	13.76	3288.64	0
NQ25	EQUITY	CRI	CARTER S INC	'146229109	5259	39.81	209360.79	0
NQ25	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	500	9.64	4820	0
NQ25	EQUITY	QLTY	QUALITY DISTRIBUTION INC	'74756M102	428	11.25	4815	0
NQ25	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	1900	2.74	5206	0
NQ25	EQUITY	SIGA	SIGA TECHNOLOGIES INC	'826917106	3703	2.52	9331.56	0
NQ25	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	4000	6.42	25680	0
NQ25	EQUITY	ATRS	ANTARES PHARMA INC	'036642106	11341	2.2	24950.2	0
NQ25	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	2270	67.51	153247.7	0
NQ25	EQUITY	RMTI	ROCKWELL MEDICAL INC	'774374102	2100	8.47	17787	0
NQ25	EQUITY	UTI	UNIVERSAL TECHNICAL INSTITUT	'913915104	2636	12.78	33688.08	0
NQ25	EQUITY	KNOL	KNOLOGY INC	'499183804	3520	14.2	49984	0
NQ25	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	462	6.04	2790.48	0
NQ25	EQUITY	MDCA	MDC PARTNERS INC A	'552697104	3200	13.52	43264	0
NQ25	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	4500	12.64	56880	0
NQ25	EQUITY	ABVT	ABOVENET INC	'00374N107	2928	65.01	190349.28	0
NQ25	EQUITY	BPAX	BIOSANTE PHARMACEUTICALS INC	'09065V203	14027	0.5021	7042.96	0
NQ25	EQUITY	DCTH	DELICATH SYSTEMS INC	'24661P104	5830	3.05	17781.5	0
NQ25	EQUITY	GMXR	GMX RESOURCES INC	'38011M108	2000	1.25	2500	0
NQ25	EQUITY	GEOI	GEORESOURCES INC	'372476101	1000	29.31	29310	0
NQ25	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	685	24.58	16837.3	0
NQ25	EQUITY	EXP	EAGLE MATERIALS INC	'26969P108	4500	25.66	115470	0
NQ25	EQUITY	GTXI	GTX INC	'40052B108	2700	3.36	9072	0
NQ25	EQUITY	DVAX	DYNAVAX TECHNOLOGIES CORP	'268158102	15149	3.32	50294.68	0
NQ25	EQUITY	TNS	TNS INC	'872960109	3167	17.72	56119.24	0
NQ25	EQUITY	SBNY	SIGNATURE BANK	'82669G104	5387	59.99	323166.13	0
NQ25	EQUITY	UCTT	ULTRA CLEAN HOLDINGS	'90385V107	2384	6.11	14566.24	0
NQ25	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	982	32.2	31620.4	0
NQ25	EQUITY	SNTS	SANTARUS INC	'802817304	6926	3.31	22925.06	0
NQ25	EQUITY	CORT	CORCEPT THERAPEUTICS INC	'218352102	5535	3.42	18929.7	0
NQ25	EQUITY	KOG	KODIAK OIL + GAS CORP	'50015Q100	25950	9.5	246525	0
NQ25	EQUITY	INTX	INTERSECTIONS INC	'460981301	1000	11.09	11090	0
NQ25	EQUITY	DHIL	DIAMOND HILL INVESTMENT GRP	'25264R207	328	73.98	24265.44	0
NQ25	EQUITY	MCHX	MARCHEX INC CLASS B	'56624R108	900	6.25	5625	0
NQ25	EQUITY	XIDE	EXIDE TECHNOLOGIES	'302051206	2710	2.63	7127.3	0
NQ25	EQUITY	STMP	STAMPS.COM INC	'852857200	1241	26.13	32427.33	0
NQ25	EQUITY	NUVA	NUVASIVE INC	'670704105	4988	12.59	62798.92	0
NQ25	EQUITY	CVO	CENVEO INC	'15670S105	3031	3.4	10305.4	0
NQ25	EQUITY	NILE	BLUE NILE INC	'09578R103	1574	40.88	64345.12	0
NQ25	EQUITY	STAN	STANDARD PARKING CORP	'853790103	1983	17.87	35436.21	0
NQ25	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	4675	8.15	38101.25	0
NQ25	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	3100	32.73	101463	0
NQ25	EQUITY	TTMI	TTM TECHNOLOGIES	'87305R109	1547	10.96	16955.12	0
NQ25	EQUITY	DRRX	DURECT CORPORATION	'26660S104	8807	1.18	10392.26	0
NQ25	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	5914	9.11	53876.54	0
NQ25	EQUITY	POZN	POZEN INC	'73941U102	3120	3.95	12324	0
NQ25	EQUITY	XXIA	IXIA	'45071R109	4907	10.51	51572.57	0
NQ25	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	2672	2.16	5771.52	0
NQ25	EQUITY	ATU	ACTUANT CORP A	'00508X203	1364	22.69	30949.16	0
NQ25	EQUITY	PEET	PEETS COFFEE + TEA INC	'705560100	1641	62.68	102857.88	0
NQ25	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	7604	23.725	180404.9	0
NQ25	EQUITY	EXAS	EXACT SCIENCES CORP	'30063P105	4540	8.12	36864.8	0
NQ25	EQUITY	ATPAQ	ATP OIL + GAS CORPORATION	'00208J108	5600	7.36	41216	0
NQ25	EQUITY	ASYS	AMTECH SYSTEMS INC	'03232504	900	8.51	7659	0
NQ25	EQUITY	MPX	MARINE PRODUCTS CORP	'568427108	1084	4.96	5376.64	0
NQ25	EQUITY	FTEK	FUEL TECH INC	'359523107	1800	6.58	11844	0
NQ25	EQUITY	AFCE	AFC ENTERPRISES	'00104Q107	3143	14.7	46202.1	0
NQ25	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	11945	16.715	199660.68	0
NQ25	EQUITY	PHX	PANHANDLE OIL AND GAS INC A	'698477106	924	32.81	30316.44	0
NQ25	EQUITY	ARB	ARBITRON INC	'03875Q108	3390	34.41	116649.9	0
NQ25	EQUITY	ITMN	INTERMUNE INC	'45884X103	3110	12.6	39186	0
NQ25	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATION	'82312B106	3059	10.48	32058.32	0
NQ25	EQUITY	KERX	KERYX BIOPHARMACEUTICALS	'492515101	8843	2.53	22372.79	0
NQ25	EQUITY	MCBC	MACATAWA BANK CORP	'554225102	15	2.28	34.2	0
NQ25	EQUITY	KAI	KADANT INC	'48282T104	393	22.61	8885.73	0
NQ25	EQUITY	BABY	NATUS MEDICAL INC	'639050103	1842	9.43	17370.06	0
NQ25	EQUITY	PDFS	PDF SOLUTIONS INC	'693282105	2654	6.97	18498.38	0
NQ25	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICE	'018606202	3110	1.26	3918.6	0
NQ25	EQUITY	OMCL	OMNICELL INC	'68213N109	1995	16.52	32957.4	0
NQ25	EQUITY	AHS	AMN HEALTHCARE SERVICES INC	'001744101	1806	4.43	8000.58	0
NQ25	EQUITY	ABCO	ADVISORY BOARD CO/THE	'00762W107	1945	74.21	144338.45	0
NQ25	EQUITY	LAVA	MAGDMA DESIGN AUTOMATION INC	'559181102	8502	7.18	61044.36	0
NQ25	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	5325	53	282225	0
NQ25	EQUITY	NYMX	NYMOX PHARMACEUTICAL CORP	'67076P102	1824	8.22	14993.28	0
NQ25	EQUITY	LTS	LADENBURG THALMANN FINANCIAL	'50575Q102	12067	2.48	29926.16	0
NQ25	EQUITY	CNC	CENTENE CORP	'15135B101	3900	39.59	154401	0
NQ25	EQUITY	PNNW	PENNICHUCK CORP	'708254206	300	28.83	8649	0
NQ25	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	6781	47.85	324470.85	0
NQ25	EQUITY	HDY	HYPERDYNAMICS CORP	'448954107	19400	2.45	47530	0
NQ25	EQUITY	SYNA	SYNAPTICS INC	'87157D109	4006	30.15	120780.9	0
NQ25	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	437	4.51	1970.87	0
NQ25	EQUITY	TVL	LIN TV CORP CL A	'532774106	200	4.23	846	0

NQ25	EQUITY	ARO	AEROPOSTALE INC	'007865108	10000	15.25	152500	0
NQ25	EQUITY	VRNT	VERINT SYSTEMS INC	'92343X100	2600	27.54	71604	0
NQ25	EQUITY	PLPC	PERFORMED LINE PRODUCTS CO	'740444104	36	59.66	2147.76	0
NQ25	EQUITY	CPSI	COMPUTER PROGRAMS + SYSTEMS	'205306103	1397	51.11	71400.67	0
NQ25	EQUITY	OSTK	OVERSTOCK.COM INC	'690370101	1637	7.84	12834.08	0
NQ25	EQUITY	NPO	ENPRO INDUSTRIES INC	'29355X107	1167	32.98	38487.66	0
NQ25	EQUITY	EGOV	NIC INC	'629148100	8000	13.31	106480	0
NQ25	EQUITY	PACR	PACER INTERNATIONAL INC	'69373H106	373	5.35	1995.55	0
NQ25	EQUITY	CELL	BRIGHTPOINT INC	'109473405	3752	10.76	40371.52	0
NQ25	EQUITY	LCI	LANNETT CO INC	'516012101	562	4.42	2484.04	0
NQ25	EQUITY	WHG	WESTWOOD HOLDINGS GROUP INC	'961765104	789	36.55	28837.95	0
NQ25	EQUITY	RRGB	RED ROBIN GOURMET BURGERS	'75689M101	1400	27.7	38780	0
NQ25	EQUITY	RTK	RENTECH INC	'760112102	27313	1.31	35780.03	0
NQ25	EQUITY	MSTR	MICROSTRATEGY INC CL A	'594972408	884	108.32	95754.88	0
NQ25	EQUITY	MCF	CONTANGO OIL + GAS	'21075N204	1515	58.18	88142.7	0
NQ25	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	6504	14.63	95153.52	0
NQ25	EQUITY	BCSI	BLUE COAT SYSTEMS INC	'09534T508	2120	25.45	53954	0
NQ25	EQUITY	EBIX	EBIX INC	'278715206	2392	22.1	52863.2	0
NQ25	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	1354	25.68	34770.72	0
NQ25	EQUITY	NCT	NEWCASTLE INVESTMENT CORP	'65105M108	12400	4.65	57660	0
NQ25	EQUITY	TAYC	TAYLOR CAPITAL GROUP INC	'876851106	583	9.72	5666.76	0
NQ25	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	566	3.13	1771.58	0
NQ25	EQUITY	CEVA	CEVA INC	'157210105	2925	30.26	88510.5	0
NQ25	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCIATE	'73640Q105	2109	67.52	142399.68	0
NQ25	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	300	14.25	4275	0
NQ25	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	275	6.7	1842.5	0
NQ25	EQUITY	GRT	GLIMCHER REALTY TRUST	'379302102	11600	9.2	106720	0
NQ25	EQUITY	HLIT	HARMONIC INC	'413160102	2601	5.04	13109.04	0
NQ25	EQUITY	HIW	HIGHWOODS PROPERTIES INC	'431284108	6700	29.67	198789	0
NQ25	EQUITY	HME	HOME PROPERTIES INC	'437306103	5631	57.57	324176.67	0
NQ25	EQUITY	JACK	JACK IN THE BOX INC	'466367109	338	20.9	7064.2	0
NQ25	EQUITY	KRC	KILROY REALTY CORP	'49427F108	3600	38.07	137052	0
NQ25	EQUITY	LTC	LTC PROPERTIES INC	'502175102	636	30.86	19626.96	0
NQ25	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	4680	5.94	27799.2	0
NQ25	EQUITY	MTZ	MASTEC INC	'576323109	7000	17.37	121590	0
NQ25	EQUITY	MRX	MEDICIS PHARMACEUTICAL CL A	'584690309	6300	33.25	209475	0
NQ25	EQUITY	MIPS	MIPS TECHNOLOGIES INC	'604567107	4778	4.46	21309.88	0
NQ25	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	613	38.42	23551.46	0
NQ25	EQUITY	NHI	NATL HEALTH INVESTORS INC	'63633D104	1306	43.98	57437.88	0
NQ25	EQUITY	NUS	NU SKIN ENTERPRISES INC A	'67018T105	6374	48.57	309585.18	0
NQ25	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	11938	19.35	231000.3	0
NQ25	EQUITY	PSB	PS BUSINESS PARKS INC/CA	'69360J107	445	55.43	24666.35	0
NQ25	EQUITY	PLT	PLANTRONICS INC	'727493108	1609	35.64	57344.76	0
NQ25	EQUITY	SONE	S1 CORPORATION	'78463B101	800	9.57	7656	0
NQ25	EQUITY	SWC	STILLWATER MINING CO	'86074Q102	12771	10.46	133584.66	0
NQ25	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	20395	4.87	99323.65	0
NQ25	EQUITY	USTR	UNITED STATIONERS INC	'913004107	3660	32.56	119169.6	0
NQ25	EQUITY	WRE	WASHINGTON REIT	'939653101	2080	27.35	56888	0
NQ25	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	1610	43.9	70679	0
NQ25	EQUITY	WWE	WORLD WRESTLING ENTERTAIN A	'98156Q108	2911	9.32	27130.52	0
NQ25	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	1317	54.85	72237.45	0
NQ25	CASH		US DOLLAR	'USD	-1.01	1	-1.01	0
NQ25	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	800	4.15	3320	0
NQ25	EQUITY	EXEL	EXELIXIS INC	'30161Q104	15880	4.735	75191.8	0
NQ25	EQUITY	TR	TOOTSIE ROLL INDS	'890516107	2735	23.67	64737.45	0
NQ25	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	1571	4.85	7619.35	0
NQ25	EQUITY	ERT	ERESEARCH TECHNOLOGY INC	'29481V108	2648	4.69	12419.12	0
NQ25	EQUITY	KEYN	KEYNOTE SYSTEMS INC	'493308100	1776	20.54	36479.04	0
NQ25	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	6070	19.23	116726.1	0
NQ25	EQUITY	SONS	SONUS NETWORKS INC	'835916107	1679	2.4	4029.6	0
NQ25	EQUITY	SAPE	SAPIENT CORPORATION	'803062108	13539	12.6	170591.4	0
NQ25	EQUITY	OZRK	BANK OF THE OZARKS	'063904106	400	29.63	11852	0
NQ25	EQUITY	MVIS	MICROVISION INC	'594960106	11443	0.3601	4120.62	0
NQ25	EQUITY	NTCT	NETSCOUT SYSTEMS INC	'64115T104	4703	17.6	82772.8	0
NQ25	EQUITY	POWI	POWER INTEGRATIONS INC	'739276103	3574	33.16	118513.84	0
NQ25	EQUITY	HSII	HEIDRICK + STRUGGLES INTL	'422819102	264	21.54	5686.56	0
NQ25	EQUITY	HNI	HNI CORP	'404251100	5591	26.1	145925.1	0
NQ25	EQUITY	LMNX	LUMINEX CORP	'55027E102	4651	21.23	98740.73	0
NQ25	EQUITY	SCS	STEELCASE INC CL A	'858155203	994	7.46	7415.24	0
NQ25	EQUITY	TIVO	TIVO INC	'888706108	14800	8.97	132756	0
NQ25	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	3551	5.4	19175.4	0
NQ25	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	2742	2.92	8006.64	0
NQ25	EQUITY	MCRL	MICREL INC	'594793101	6328	10.11	63976.08	0
NQ25	EQUITY	CPST	CAPSTONE TURBINE CORP	'14067D102	31457	1.16	36490.12	0
NQ25	EQUITY	PGNX	PROGENICS PHARMACEUTICALS	'743187106	2359	8.54	20145.86	0
NQ25	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	107963.06	100	107963.06	0.111812
NQ25	EQUITY	OVTI	OMNIVISION TECHNOLOGIES INC	'682128103	5691	12.235	69629.39	0
NQ25	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	2393	18.6	44509.8	0
NQ25	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	1207	1.87	2257.09	0
NQ25	EQUITY	CRIS	CURIS INC	'231269101	6605	4.68	30911.4	0
NQ25	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	1794	36.67	65785.98	0
NQ25	EQUITY	EVC	ENTRAVISION COMMUNICATIONS A	'29382R107	4419	1.56	6893.64	0
NQ25	EQUITY	ACPW	ACTIVE POWER INC	'00504W100	8400	0.66	5544	0

NQ2S	EQUITY	MDCO	MEDICINES COMPANY	'584688105	3865	18.64	72043.6	0
NQ2S	EQUITY	TSYS	TELECOMMUNICATION SYSTEMS A	'87929J103	2037	2.35	4786.95	0
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	9018	1.36	12264.48	0
NQ2S	EQUITY	AXTI	AXT INC	'00246W103	1598	4.17	6663.66	0
NQ2S	EQUITY	POL	POLYONE CORPORATION	'73179P106	8465	11.55	97770.75	0
NQ2S	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1296	16.07	20826.72	0
NQ2S	EQUITY	NATR	NATURES SUNSHINE PRODS INC	'639027101	1364	15.52	21169.28	0
NQ2S	EQUITY	NEOG	NEOGEN CORP	'640491106	2917	30.64	89376.88	0
NQ2S	EQUITY	NVAX	NOVAVAX INC	'670002104	8667	1.26	10920.42	0
NQ2S	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	500	11.18	5590	0
NQ2S	EQUITY	OTTR	OTTER TAIL CORP	'689648103	162	22.02	3567.24	0
NQ2S	EQUITY	OMI	OWENS + MINOR INC	'690732102	5854	27.79	162682.66	0
NQ2S	EQUITY	PFCB	PF CHANG S CHINA BISTRO INC	'69333Y108	2629	30.91	81262.39	0
NQ2S	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	6896	24.19	166814.24	0
NQ2S	EQUITY	PRXL	PAREXEL INTERNATIONAL CORP	'699462107	6579	20.74	136448.46	0
NQ2S	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	2051	29.4	60299.4	0
NQ2S	EQUITY	PSEM	PERICOM SEMICONDUCTOR CORP	'713831105	200	7.61	1522	0
NQ2S	EQUITY	PCYC	PHARMACYCLICS INC	'716933106	5717	14.82	84725.94	0
NQ2S	EQUITY	PLXS	PLEXUS CORP	'729132100	3986	27.38	109136.68	0
NQ2S	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	4983	19.35	96421.05	0
NQ2S	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS	'74835Y101	6309	41.58	262328.22	0
NQ2S	EQUITY	ROG	ROGERS CORP	'775133101	655	36.86	24143.3	0
NQ2S	EQUITY	ROL	ROLLINS INC	'775711104	7885	22.22	175204.7	0
NQ2S	EQUITY	SRSL	SRS LABS INC	'78464M106	1353	5.75	7779.75	0
NQ2S	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	11388	0.6001	6833.94	0
NQ2S	EQUITY	SHS	SAUER DANFOSS INC	'804137107	1475	36.21	53409.75	0
NQ2S	EQUITY	SCSC	SCANSOURCE INC	'806037107	500	36	18000	0
NQ2S	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	3847	4.29	16503.63	0
NQ2S	EQUITY	SEAC	SEACHANGE INTERNATIONAL INC	'811699107	1568	7.03	11023.04	0
NQ2S	EQUITY	SCSS	SELECT COMFORT CORPORATION	'81616X103	6051	21.69	131246.19	0
NQ2S	EQUITY	SMTC	SEMTECH CORP	'816850101	8078	24.82	200495.96	0
NQ2S	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	5462	11.72	64014.64	0
NQ2S	EQUITY	SONC	SONIC CORP	'835451105	7728	6.73	52009.44	0
NQ2S	EQUITY	SONO	SONOSITE INC	'83568G104	1476	53.86	79497.36	0
NQ2S	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	4302	7.22	31060.44	0
NQ2S	EQUITY	STAA	STAAR SURGICAL CO	'852312305	3758	10.49	39421.42	0
NQ2S	EQUITY	SXI	STANDEX INTERNATIONAL CORP	'854231107	312	34.17	10661.04	0
NQ2S	EQUITY	STE	STERIS CORP	'859152100	7339	29.82	218848.98	0
NQ2S	EQUITY	SGY	STONE ENERGY CORP	'861642106	6050	26.38	159599	0
NQ2S	EQUITY	SRI	STONERIDGE INC	'86183P102	3245	8.43	27355.35	0
NQ2S	EQUITY	RGR	STURM RUGER + CO INC	'864159108	2355	33.46	78798.3	0
NQ2S	EQUITY	SNHY	SUN HYDRAULICS CORP	'866942105	2533	23.43	59348.19	0
NQ2S	EQUITY	SYNT	SYNTEL INC	'87162H103	1936	46.77	90546.72	0
NQ2S	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	11460	0.96	11001.6	0
NQ2S	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	9163	13.55	124158.65	0
NQ2S	EQUITY	TRC	TEJON RANCH CO	'879080109	1795	24.48	43941.6	0
NQ2S	EQUITY	TTEC	TELETECH HOLDINGS INC	'879939106	3161	16.2	51208.2	0
NQ2S	EQUITY	TNC	TENNANT CO	'880345103	2403	38.87	93404.61	0
NQ2S	EQUITY	TTEK	TETRA TECH INC	'88162G103	1620	21.59	34975.8	0
NQ2S	EQUITY	TRST	TRUSTCO BANK CORP NY	'898349105	717	5.61	4022.37	0
NQ2S	EQUITY	USNA	USANA HEALTH SCIENCES INC	'90328M107	764	30.37	23202.68	0
NQ2S	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	3188	65.12	207602.56	0
NQ2S	EQUITY	USLM	UNITED STATES LIME + MINERAL	'911922102	66	60.11	3967.26	0
NQ2S	EQUITY	UEIC	UNIVERSAL ELECTRONICS INC	'913483103	721	16.87	12163.27	0
NQ2S	EQUITY	VECO	VEECO INSTRUMENTS INC	'922417100	3533	20.8	73486.4	0
NQ2S	EQUITY	VSAT	VIASAT INC	'92552V100	1668	46.12	76928.16	0
NQ2S	EQUITY	VICL	VICAL INC	'925602104	7578	4.41	33418.98	0
NQ2S	EQUITY	VVUS	VIVUS INC	'928551100	11108	9.75	108303	0
NQ2S	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	1621	73.5	119143.5	0
NQ2S	EQUITY	ZIXI	ZIX CORP	'98974P100	8713	2.82	24570.66	0
NQ2S	EQUITY	BIRT	ACTUATE CORP	'00508B102	4250	5.86	24905	0
NQ2S	EQUITY	ALX	ALEXANDER S INC	'014752109	254	370.03	93987.62	0
NQ2S	EQUITY	AXL	AMERICAN AXLE + MFG HOLDINGS	'024061103	1539	9.89	15220.71	0
NQ2S	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES INC	'101388106	4443	23.17	102944.31	0
NQ2S	EQUITY	CBL	CBL + ASSOCIATES PROPERTIES	'124830100	5800	15.7	91060	0
NQ2S	EQUITY	CGNX	COGNEX CORP	'192422103	4159	35.79	148850.61	0
NQ2S	EQUITY	CYMI	CYMER INC	'232572107	912	49.76	45381.12	0
NQ2S	EQUITY	DY	DYCOM INDUSTRIES INC	'267475101	600	20.92	12552	0
NQ2S	EQUITY	EGP	EASTGROUP PROPERTIES INC	'277276101	1572	43.48	68350.56	0
NQ2S	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	7415	39.62	293782.3	0
NQ2S	EQUITY	CMLS	CUMULUS MEDIA INC CL A	'231082108	900	3.34	3006	0
NQ2S	EQUITY	CYBX	CYBERONICS INC	'23251P102	3570	33.5	119595	0
NQ2S	EQUITY	DAKT	DAKTRONICS INC	'234264109	778	9.57	7445.46	0
NQ2S	EQUITY	DEPO	DEPOMED INC	'249908104	6853	5.18	35498.54	0
NQ2S	EQUITY	DRIV	DIGITAL RIVER INC	'25388B104	589	15.02	8846.78	0
NQ2S	EQUITY	HILL	DOT HILL SYSTEMS CORP	'25848T109	1800	1.33	2394	0
NQ2S	EQUITY	DW	DREW INDUSTRIES INC	'26168L205	871	24.53	21365.63	0
NQ2S	EQUITY	DRQ	DRIL QUIP INC	'262037104	3994	65.82	262885.08	0
NQ2S	EQUITY	ELON	ECHELON CORP	'27874N105	4520	4.87	22012.4	0
NQ2S	EQUITY	EGHT	8X8 INC	'282914100	7900	3.17	25043	0
NQ2S	EQUITY	ESIO	ELECTRO SCIENTIFIC INDS INC	'285229100	200	14.48	2896	0
NQ2S	EQUITY	EPIQ	EPIQ SYSTEMS INC	'26882D109	411	12.02	4940.22	0
NQ2S	EQUITY	ESC	EMERITUS CORP	'291005106	3841	17.51	67255.91	0

NQ25	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	303	2.24	678.72	0
NQ25	EQUITY	EXAC	EXACTECH INC	'30064E109	722	16.47	11891.34	0
NQ25	EQUITY	FXEN	FX ENERGY INC	'302695101	6743	4.8	32366.4	0
NQ25	EQUITY	FICO	FAIR ISAAC CORP	'303250104	2900	35.84	103936	0
NQ25	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	2014	46	92644	0
NQ25	EQUITY	FHCO	FEMALE HEALTH COMPANY	'314462102	1992	4.51	8983.92	0
NQ25	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	1741	33.43	58201.63	0
NQ25	EQUITY	FLOW	FLOW INTL CORP	'343468104	4702	3.5	16457	0
NQ25	EQUITY	FORR	FORRESTER RESEARCH INC	'346563109	1885	33.94	63976.9	0
NQ25	EQUITY	FWRD	FORWARD AIR CORPORATION	'349853101	3682	32.05	118008.1	0
NQ25	EQUITY	FELE	FRANKLIN ELECTRIC CO INC	'353514102	2716	43.56	118308.96	0
NQ25	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	15205	0.872	13258.76	0
NQ25	EQUITY	GCO	GENESCO INC	'371532102	36	61.74	2222.64	0
NQ25	EQUITY	GERN	GERON CORP	'374163103	2964	1.48	4386.72	0
NQ25	EQUITY	GCOM	GLOBECOMM SYSTEMS INC	'37956X103	1900	13.68	25992	0
NQ25	EQUITY	GDP	GOODRICH PETROLEUM CORP	'382410405	3300	13.73	45309	0
NQ25	EQUITY	WINA	WINMARK CORP	'974250102	331	57.37	18989.47	0
NQ25	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	2865	61.22	175395.3	0
NQ25	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	1100	36.66	40326	0
NQ25	EQUITY	HWKN	HAWKINS INC	'420261109	1093	36.86	40287.98	0
NQ25	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	6317	14.29	90269.93	0
NQ25	EQUITY	HL	HECLA MINING CO	'422704106	34500	5.23	180435	0
NQ25	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	10687	33.61	359190.07	0
NQ25	EQUITY	HTCO	HICKORYTECH CORP	'429060106	1600	11.08	17728	0
NQ25	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	6741	11.58	78060.78	0
NQ25	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	8048	3.33	26799.84	0
NQ25	EQUITY	INCY	INCYTE CORP	'45337C102	10968	15.01	164629.68	0
NQ25	EQUITY	IART	INTEGRA LIFESCIENCES HOLDING	'457985208	2563	30.83	79017.29	0
NQ25	EQUITY	IVC	INVACARE CORP	'461203101	182	15.29	2782.78	0
NQ25	EQUITY	ISIS	ISIS PHARMACEUTICALS INC	'464330109	12453	7.21	89786.13	0
NQ25	EQUITY	KVPHQ	KV PHARMACEUTICAL CO CL A	'482740206	3600	1.4	5040	0
NQ25	EQUITY	KNSY	KENSEY NASH CORP	'490057106	1065	19.19	20437.35	0
NQ25	EQUITY	KNX	KNIGHT TRANSPORTATION INC	'499064103	7552	15.64	118113.28	0
NQ25	EQUITY	KOPN	KOPIN CORP	'500600101	2594	3.88	10064.72	0
NQ25	EQUITY	LDR	LANDAUER INC	'51476K103	1142	51.5	58813	0
NQ25	EQUITY	LCRY	LECROY CORP	'52324W109	2200	8.41	18502	0
NQ25	EQUITY	LBY	LIBBEY INC	'529898108	2500	12.74	31850	0
NQ25	EQUITY	LNN	LINDSAY CORP	'535555106	1599	54.89	87769.11	0
NQ25	EQUITY	LFUS	LITTELFUSE INC	'537008104	2491	42.98	107063.18	0
NQ25	EQUITY	SHOO	STEVEN MADDEN LTD	'556269108	4725	34.5	163012.5	0
NQ25	EQUITY	MANH	MANHATTAN ASSOCIATES INC	'562750109	2533	40.48	102535.84	0
NQ25	EQUITY	MMS	MAXIMUS INC	'577933104	4278	41.35	176895.3	0
NQ25	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	12157	14.55	176884.35	0
NQ25	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	1900	27.96	53124	0
NQ25	EQUITY	MTOX	MEDTOX SCIENTIFIC INC	'584977201	800	14.05	11240	0
NQ25	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	5458	13.56	74010.48	0
NQ25	EQUITY	MPR	MET PRO CORP	'590876306	176	9.04	1591.04	0
NQ25	EQUITY	MINI	MOBILE MINI INC	'60740F105	1200	17.45	20940	0
NQ25	EQUITY	MYE	MYERS INDUSTRIES INC	'628464109	400	12.34	4936	0
NQ25	EQUITY	NL	NL INDUSTRIES	'629156407	711	12.97	9221.67	0
NQ25	EQUITY	TWI	TITAN INTERNATIONAL INC	'88830M102	5288	19.46	102904.48	0
NQ25	EQUITY	TRCR	TRANSCEND SERVICES INC	'893929208	1114	23.73	26435.22	0
NQ25	EQUITY	TGI	TRIUMPH GROUP INC	'896818101	300	58.45	17535	0
NQ25	EQUITY	TWIN	TWIN DISC INC	'901476101	1100	36.32	39952	0
NQ25	EQUITY	IIVI	II VI INC	'902104108	6380	18.36	117136.8	0
NQ25	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	3963	30.11	119325.93	0
NQ25	EQUITY	UTEK	ULTRATECH INC	'904034105	3136	24.57	77051.52	0
NQ25	EQUITY	UNFI	UNITED NATURAL FOODS INC	'911163103	5956	40.01	238299.56	0
NQ25	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	3500	42.36	148260	0
NQ25	EQUITY	VLNCQ	VALENCE TECHNOLOGY INC	'918914102	4400	0.98	4312	0
NQ25	EQUITY	VVTV	VALUEVISION MEDIA INC A	'92047K107	3400	1.88	6392	0
NQ25	EQUITY	WTS	WATTS WATER TECHNOLOGIES A	'942749102	300	34.21	10263	0
NQ25	EQUITY	SHF	SCHIFF NUTRITION INTERNATIONAL	'806693107	400	10.7	4280	0
NQ25	EQUITY	CWEI	CLAYTON WILLIAMS ENERGY INC	'969490101	749	75.88	56834.12	0
NQ25	EQUITY	WGO	WINNEBAGO INDUSTRIES	'974637100	3720	7.38	27453.6	0
NQ25	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	6124	35.64	218259.36	0
NQ25	EQUITY	WWD	WOODWARD INC	'980745103	7320	40.93	299607.6	0
NQ25	EQUITY	INT	WORLD FUEL SERVICES CORP	'981475106	4998	41.98	209816.04	0
NQ25	EQUITY	ZIGO	ZYGO CORP	'989855101	400	17.65	7060	0
NQ25	EQUITY	ZOLL	ZOLL MEDICAL CORP	'989922109	2713	63.18	171407.34	0
NQ25	EQUITY	AAON	AAON INC	'000360206	2397	20.49	49114.53	0
NQ25	EQUITY	ATMI	ATMI INC	'00207R101	228	20.03	4566.84	0
NQ25	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	14602	0.745	10878.49	0
NQ25	EQUITY	ABAX	ABAXIS INC	'002567105	2847	27.67	78776.49	0
NQ25	EQUITY	ABMD	ABIOMED INC	'003654100	4009	18.47	74046.23	0
NQ25	EQUITY	DENN	DENNY S CORP	'24869P104	9150	3.76	34404	0
NQ25	EQUITY	AKRX	AKORN INC	'009728106	7017	11.12	78029.04	0
NQ25	EQUITY	ACO	AMCOL INTERNATIONAL CORP	'02341W103	3023	26.85	81167.55	0
NQ25	EQUITY	ASEI	AMERICAN SCIENCE + ENGINEERI	'029429107	1136	68.11	77372.96	0
NQ25	EQUITY	ANEN	ANAREN INC	'032744104	293	16.62	4869.66	0
NQ25	EQUITY	AXE	ANIXTER INTERNATIONAL INC	'035290105	1610	59.64	96020.4	0
NQ25	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	16369	12.25	200520.25	0
NQ25	EQUITY	ARTC	ARTHROCARE CORP	'043136100	3440	31.68	108979.2	0

NQ2S	EQUITY	AZPN	ASPEN TECHNOLOGY INC	'045327103	10437	17.35	181081.95	0
NQ2S	EQUITY	SGMS	SCIENTIFIC GAMES CORP A	'80874P109	3865	9.7	37490.5	0
NQ2S	EQUITY	BCPC	BALCHEM CORP	'057665200	3545	40.54	143714.3	0
NQ2S	EQUITY		BALLY TOTAL FITNESS HLDG CORP	'05873K108	1500	0	0	0
NQ2S	EQUITY	BRY	BERRY PETROLEUM CO CLASS A	'085789105	6400	42.02	268928	0
NQ2S	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	6429	2.23	14336.67	0
NQ2S	EQUITY	BCRX	BIOCRYSST PHARMACEUTICALS INC	'09058V103	3436	2.47	8486.92	0
NQ2S	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES	'090931106	645	16.62	10719.9	0
NQ2S	EQUITY	BLT	BLOUNT INTERNATIONAL INC	'095180105	6033	14.52	87599.16	0
NQ2S	EQUITY	SAM	BOSTON BEER COMPANY INC A	'100557107	871	108.56	94555.76	0
NQ2S	EQUITY	BKE	BUCKLE INC/THE	'118440106	3382	40.87	138222.34	0
NQ2S	EQUITY	CDI	CDI CORP	'125071100	277	13.81	3825.37	0
NQ2S	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	2523	34.45	86917.35	0
NQ2S	EQUITY	CACI	CACI INTERNATIONAL INC CL A	'127190304	291	55.92	16272.72	0
NQ2S	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	4810	26.35	126743.5	0
NQ2S	EQUITY	CERS	CERUS CORP	'157085101	4381	2.8	12266.8	0
NQ2S	EQUITY	CAKE	CHEESECAKE FACTORY INC/THE	'163072101	7119	29.35	208942.65	0
NQ2S	EQUITY	CHKE	CHEROKEE INC	'16444H102	901	11.67	10514.67	0
NQ2S	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	388	52.13	20226.44	0
NQ2S	EQUITY	COKE	COCA COLA BOTTLING CO CONSOL	'191098102	571	58.55	33432.05	0
NQ2S	EQUITY	CSTR	COINSTAR INC	'19259P300	3862	45.64	176261.68	0
NQ2S	EQUITY	KCP	KENNETH COLE PRODUCTIONS A	'193294105	400	10.59	4236	0
NQ2S	EQUITY	CBRX	COLUMBIA LABORATORIES INC	'197779101	7900	2.5	19750	0
NQ2S	EQUITY	COLM	COLUMBIA SPORTSWEAR CO	'198516106	1000	46.55	46550	0
NQ2S	EQUITY	CTGX	COMPUTER TASK GROUP INC	'205477102	1114	14.08	15685.12	0
NQ2S	EQUITY	CPTS	CONCEPTUS INC	'206016107	3959	12.64	50041.76	0
NQ2S	EQUITY	CRVL	CORVEL CORP	'221006109	720	51.71	37231.2	0
NQ2S	EQUITY	CPWM	COST PLUS INC/CALIFORNIA	'221485105	1300	9.75	12675	0
NQ2S	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	3118	66.73	208064.14	0
NQ2S	EQUITY	CRD/B	CRAWFORD + CO CL B	'224633107	2859	6.16	17611.44	0
NQ2S	EQUITY	CRY	CRYOLIFE INC	'228903100	494	4.8	2371.2	0
NQ2S	EQUITY	IPAR	INTER PARFUMS INC	'458334109	1966	15.56	30590.96	0
NQ2S	EQUITY	IRIS	IRIS INTERNATIONAL INC	'46270W105	1913	9.35	17886.55	0
NQ2S	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	1822	53.28	97076.16	0
NQ2S	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	1069	32.39	34624.91	0
NQ2S	EQUITY	EPHC	EPOCH HOLDING CORP	'29428R103	1845	22.23	41014.35	0
NQ2S	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	3455	48.76	168465.8	0
NQ2S	EQUITY	KVHI	KVH INDUSTRIES INC	'482738101	77	7.78	599.06	0
NQ2S	EQUITY	KAMN	KAMAN CORP	'483548103	1856	27.32	50705.92	0
NQ2S	EQUITY	KEG	KEY ENERGY SERVICES INC	'492914106	13905	15.47	215110.35	0
NQ2S	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	500	17.55	8775	0
NQ2S	EQUITY	LXU	LSB INDUSTRIES INC	'502160104	2246	28.03	62955.38	0
NQ2S	EQUITY	LUFK	LUFKIN INDUSTRIES INC	'549764108	3758	67.31	252950.98	0
NQ2S	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	1704	40.75	69438	0
NQ2S	EQUITY	MRTN	MARTEN TRANSPORT LTD	'573075108	251	17.99	4515.49	0
NQ2S	EQUITY	MTRX	MATRIX SERVICE CO	'576853105	337	9.44	3181.28	0
NQ2S	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	3485	16.24	56596.4	0
NQ2S	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	800	5.23	4184	0
NQ2S	EQUITY	MMSI	MERIT MEDICAL SYSTEMS INC	'589889104	5206	13.38	69656.28	0
NQ2S	EQUITY	MSCC	MICROSEMI CORP	'595137100	10667	16.75	178672.25	0
NQ2S	EQUITY	MIDD	MIDDLEBY CORP	'596278101	2146	94.04	201809.84	0
NQ2S	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	3389	33.12	112243.68	0
NQ2S	EQUITY	MIND	MITCHAM INDUSTRIES INC	'606501104	900	21.84	19656	0
NQ2S	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	3808	38.79	147712.32	0
NQ2S	EQUITY	MOG/A	MOOG INC CLASS A	'615394202	500	43.93	21965	0
NQ2S	EQUITY	LABL	MULTI COLOR CORP	'625383104	104	25.73	2675.92	0
NQ2S	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	4050	1.88	7614	0
NQ2S	EQUITY	NNBR	NN INC	'629337106	1800	6	10800	0
NQ2S	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	10783	6.59	71059.97	0
NQ2S	EQUITY	NPK	NATIONAL PRESTO INDS INC	'637215104	422	93.6	39499.2	0
NQ2S	EQUITY	NRCI	NATIONAL RESEARCH CORP	'637372103	165	38.81	6403.65	0
NQ2S	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	3275	2.58	8449.5	0
NQ2S	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	4590	8.5	39015	0
NQ2S	EQUITY	NR	NEWPARK RESOURCES INC	'651718504	1002	9.5	9519	0
NQ2S	EQUITY	NEWP	NEWPORT CORP	'651824104	1514	13.61	20605.54	0
NQ2S	EQUITY	NMRX	NUMEREX CORP CL A	'67053A102	1000	8.23	8230	0
NQ2S	EQUITY	OSIS	OSI SYSTEMS INC	'671044105	1466	48.78	71511.48	0
NQ2S	EQUITY	OYOG	OYO GEOSPACE CORP	'671074102	580	77.33	44851.4	0
NQ2S	EQUITY	ODC	OIL DRI CORP OF AMERICA	'677864100	94	20.24	1902.56	0
NQ2S	EQUITY	ODFL	OLD DOMINION FREIGHT LINE	'679580100	5833	40.53	236411.49	0
NQ2S	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	7796	43.95	342634.2	0
NQ2S	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	3131	14.53	45493.43	0
NQ2S	EQUITY	OXM	OXFORD INDUSTRIES INC	'691497309	1651	45.12	74493.12	0
NQ2S	EQUITY	PKOH	PARK OHIO HOLDINGS CORP	'700666100	905	17.84	16145.2	0
NQ2S	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	3837	13.93	53449.41	0
NQ2S	EQUITY	PNK	PINNACLE ENTERTAINMENT INC	'723456109	252	10.16	2560.32	0
NQ2S	EQUITY	PSMT	PRICESMART INC	'741511109	2176	69.59	151427.84	0
NQ2S	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	4750	36.99	175702.5	0
NQ2S	EQUITY	QDEL	QUIDEL CORP	'74838J101	3577	15.13	54120.01	0
NQ2S	EQUITY	RTI	RTI INTERNATIONAL METALS INC	'74973W107	440	23.21	10212.4	0
NQ2S	EQUITY	ELGX	ENDOLOGIX INC	'292665106	6134	11.48	70418.32	0
NQ2S	EQUITY	RAVN	RAVEN INDUSTRIES INC	'754212108	2264	61.9	140141.6	0
NQ2S	EQUITY	RENT	RENTRAK CORP	'760174102	1279	14.28	18264.12	0

NQ25	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	1558	22.85	35600.3	0
NQ25	EQUITY	KFRC	KFORCE INC	'493732101	3833	12.33	47260.89	0
NQ25	EQUITY	SJI	SOUTH JERSEY INDUSTRIES	'838518108	643	56.81	36528.83	0
NQ25	EQUITY	STFC	STATE AUTO FINANCIAL CORP	'855707105	300	13.59	4077	0
NQ25	EQUITY	SF	STIFEL FINANCIAL CORP	'860630102	2709	32.05	86823.45	0
NQ25	EQUITY	SSYS	STRATASYS INC	'862685104	2658	30.41	80829.78	0
NQ25	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	5538	6.48	35886.24	0
NQ25	EQUITY	SYX	SYSTEMAX INC	'871851101	110	16.41	1805.1	0
NQ25	EQUITY	TRR	TRC COS INC	'872625108	1900	6.01	11419	0
NQ25	EQUITY	TISI	TEAM INC	'878155100	2448	29.75	72828	0
NQ25	EQUITY	TTI	TETRA TECHNOLOGIES INC	'88162F105	880	9.34	8219.2	0
NQ25	EQUITY	DDD	3D SYSTEMS CORP	'88554D205	5254	14.4	75657.6	0
NQ25	EQUITY	AIRM	AIR METHODS CORP	'009128307	1415	84.45	119496.75	0
NQ25	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	622	23.12	10280.64	0
NQ25	EQUITY	ALCO	ALICO INC	'016230104	222	19.37	4300.14	0
NQ25	EQUITY	AMSWA	AMERICAN SOFTWARE INC CL A	'029683109	2736	9.45	25855.2	0
NQ25	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	4003	17.29	69211.87	0
NQ25	EQUITY	ALOG	ANALOGIC CORP	'032657207	1205	57.32	69070.6	0
NQ25	EQUITY	AIT	APPLIED INDUSTRIAL TECH INC	'03820C105	5212	35.17	183306.04	0
NQ25	EQUITY	ARQL	ARQULE INC	'04269E107	6751	5.64	38075.64	0
NQ25	EQUITY	AROW	ARROW FINANCIAL CORP	'042744102	97.85	23.44	2293.6	0
NQ25	EQUITY	ATRO	ASTRONICS CORP	'046433108	1322	35.81	47340.82	0
NQ25	EQUITY	ATRI	ATRIION CORPORATION	'049904105	195	240.23	46844.85	0
NQ25	EQUITY	AZZ	AZZ INC	'002474104	1525	45.44	69296	0
NQ25	EQUITY	BMI	BADGER METER INC	'056525108	1560	29.43	45910.8	0
NQ25	EQUITY	DFZ	BARRY (R.G.)	'068798107	115	12.08	1389.2	0
NQ25	EQUITY	SYNO	SYNOVIS LIFE TECHNOLOGIES IN	'87162G105	1528	27.83	42524.24	0
NQ25	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	74	36.57	2706.18	0
NQ25	EQUITY	CPE	CALLON PETROLEUM CO	'13123X102	4362	4.97	21679.14	0
NQ25	EQUITY	CSU	CAPITAL SENIOR LIVING CORP	'140475104	900	7.94	7146	0
NQ25	EQUITY	CWST	CASELLA WASTE SYSTEMS INC A	'147448104	2377	6.4	15212.8	0
NQ25	EQUITY	CSH	CASH AMERICA INTL INC	'14754D100	1264	46.63	58940.32	0
NQ25	EQUITY	CATO	CATO CORP CLASS A	'149205106	3481	24.2	84240.2	0
NQ25	EQUITY	CGI	CELADON GROUP INC	'150838100	1367	11.81	16144.27	0
NQ25	EQUITY	CHE	CHEMED CORP	'16359R103	2636	51.21	134989.56	0
NQ25	EQUITY	CIR	CIRCOR INTERNATIONAL INC	'17273K109	1400	35.31	49434	0
NQ25	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	8166	15.85	129431.1	0
NQ25	EQUITY	CLH	CLEAN HARBORS INC	'184496107	5450	63.73	347328.5	0
NQ25	EQUITY	COHR	COHERENT INC	'192479103	2263	52.27	118287.01	0
NQ25	EQUITY	CMCO	COLUMBUS MCKINNON CORP/NY	'199333105	1900	12.69	24111	0
NQ25	EQUITY	CGX	CONSOLIDATED GRAPHICS INC	'209341106	1118	48.28	53977.04	0
NQ25	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	848	82.28	69773.44	0
NQ25	EQUITY	ATX	AT CROSS CO CL A	'227478104	900	11.28	10152	0
NQ25	EQUITY	CRMT	AMERICA S CAR MART INC	'03062T105	507	39.18	19864.26	0
NQ25	EQUITY	CUB	CUBIC CORP	'229669106	893	43.59	38925.87	0
NQ25	EQUITY	DAR	DARLING INTERNATIONAL INC	'237266101	14437	13.29	191867.73	0
NQ25	EQUITY	DWSN	DAWSON GEOPHYSICAL CO	'239359102	1300	39.53	7906	0
NQ25	EQUITY	DEL	DELTC TIMBER CORP	'247850100	222	60.39	79835.58	0
NQ25	EQUITY	DGII	DIGI INTERNATIONAL INC	'253798102	629	11.16	7019.64	0
NQ25	EQUITY	DIOD	DIODES INC	'254543101	4414	21.3	94018.2	0
NQ25	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GP	'256743105	3586	70.26	251952.36	0
NQ25	EQUITY	BOOM	DYNAMIC MATERIALS CORP	'267888105	1756	19.78	34733.68	0
NQ25	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	900	28.78	25902	0
NQ25	EQUITY	ELRC	ELECTRO RENT CORP	'285218103	800	17.15	13720	0
NQ25	EQUITY	PERY	PERRY ELLIS INTERNATIONAL	'288853104	100	14.22	1422	0
NQ25	EQUITY	EXAR	EXAR CORP	'300645108	642	6.5	4173	0
NQ25	EQUITY	EXPO	EXPONENT INC	'30214U102	1732	45.97	79620.04	0
NQ25	EQUITY	EZPW	EZCORP INC CL A	'302301106	5764	26.37	151996.68	0
NQ25	EQUITY	FEIC	FEI COMPANY	'30241L109	4414	40.78	180002.92	0
NQ25	EQUITY	FINL	FINISH LINE/THE CL A	'317923100	2018	19.285	38917.13	0
NQ25	EQUITY	FCFS	FIRST CASH FINL SVCS INC	'31942D107	3862	35.09	135517.58	0
NQ25	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	2500	37.04	92600	0
NQ25	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	443	13.48	5971.64	0
NQ25	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	2110	24.91	52560.1	0
NQ25	EQUITY	GNCMA	GENERAL COMMUNICATION INC A	'369385109	5200	9.79	50908	0
NQ25	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	4634	60.58	280727.72	0
NQ25	EQUITY	GRC	GORMAN RUPP CO	'383082104	1898	27.15	51530.7	0
NQ25	EQUITY	GHM	GRAHAM CORP	'384556106	1247	22.44	27982.68	0
NQ25	EQUITY	GIFI	GULF ISLAND FABRICATION INC	'402307102	200	29.21	5842	0
NQ25	EQUITY	HGR	HANGER INC	'41043F208	2176	18.69	40669.44	0
NQ25	EQUITY	HCSG	HEALTHCARE SERVICES GROUP	'421906108	8207	17.69	145181.83	0
NQ25	EQUITY	HEI	HEICO CORP	'422806109	4822	58.48	281990.56	0
NQ25	EQUITY	HXL	HEXCEL CORP	'428291108	10226	24.21	247571.46	0
NQ25	EQUITY	HITK	HI TECH PHARMACAL CO INC	'42840B101	419	38.89	16294.91	0
NQ25	EQUITY	HUBG	HUB GROUP INC CL A	'443320106	4585	32.43	148691.55	0
NQ25	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	397	45	17865	0
NQ25	EQUITY	KFY	KORN/FERRY INTERNATIONAL	'500643200	274	17.06	4674.44	0
NQ25	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	4102	24.36	99924.72	0
NQ25	EQUITY	CSGS	CSG SYSTEMS INTL INC	'126349109	2039	14.71	29993.69	0
NQ25	EQUITY	CEB	CORPORATE EXECUTIVE BOARD CO	'21988R102	4263	38.1	162420.3	0
NQ25	EQUITY	IMMR	IMMERSION CORPORATION	'452521107	3186	5.18	16503.48	0
NQ25	EQUITY	NDN	99 CENTERS ONLY STORES	'65440K106	570	21.95	12511.5	0
NQ25	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	2300	69.34	159482	0

NQ2S	EQUITY	USG	USG CORP	'903293405	6400	10.16	65024	0
NQ2S	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	1018	23.71	24136.78	0
NQ2S	EQUITY	IGTE	IGATE CORP	'45169U105	3853	15.73	60607.69	0
NQ2S	EQUITY	BID	SOTHEBY S	'835898107	8335	28.53	237797.55	0
NQ2S	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	682	47.25	32224.5	0
NQ2S	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	7215	6.54	47186.1	0
NQ2S	EQUITY	PZZA	PAPA JOHN S INTL INC	'698813102	2508	37.68	94501.44	0
NQ2S	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	300	12.75	3825	0
NQ2S	EQUITY	ALSK	ALASKA COMM SYSTEMS GROUP	'01167P101	960	3.01	2889.6	0
NQ2S	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	1836	45.39	83336.04	0
NQ2S	EQUITY	MLHR	HERMAN MILLER INC	'600544100	7122	18.45	131400.9	0
NQ2S	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	500	13.34	6670	0
NQ2S	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	145	19.34	2804.3	0
NQ2S	EQUITY	CCC	CALGON CARBON CORP	'129603106	5558	15.71	87316.18	0
NQ2S	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	4676	51.51	240860.76	0
NQ2S	EQUITY	GY	GENCORP INC	'368682100	5272	5.32	28047.04	0
NQ2S	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	1260	28.99	36527.4	0
NQ2S	EQUITY	KWR	QUAKER CHEMICAL CORP	'747316107	1262	38.89	49079.18	0
NQ2S	EQUITY	SHLM	SCHULMAN (A.) INC	'808194104	200	21.18	4236	0
NQ2S	EQUITY	WNC	WABASH NATIONAL CORP	'929566107	8700	7.84	68208	0
NQ2S	EQUITY	WSO	WATSCO INC	'942622200	3219	65.66	211359.54	0
NQ2S	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	720	24.1	17352	0
NQ2S	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	2308	37.95	87588.6	0
NQ2S	EQUITY	ABM	ABM INDUSTRIES INC	'000957100	1825	20.62	37631.5	0
NQ2S	EQUITY	BRC	BRADY CORPORATION CL A	'104674106	500	31.57	15785	0
NQ2S	EQUITY	BMTC	BRYN MAWR BANK CORP	'117665109	300	19.49	5847	0
NQ2S	EQUITY	CLC	CLARCOR INC	'179895107	5539	49.99	276894.61	0
NQ2S	EQUITY	FARM	FARMER BROS CO	'307675108	70	7.64	534.8	0
NQ2S	EQUITY	FUL	H.B. FULLER CO.	'359694106	406	23.11	9382.66	0
NQ2S	EQUITY	GTY	GETTY REALTY CORP	'374297109	1502	13.95	20952.9	0
NQ2S	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	1427	31.43	44850.61	0
NQ2S	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	5100	18.84	96084	0
NQ2S	EQUITY	STRA	STRAYER EDUCATION INC	'863236105	1331	97.19	129359.89	0
NQ2S	EQUITY	VALU	VALUE LINE INC	'920437100	200	10.28	2056	0
NQ2S	EQUITY	WDFC	WD 40 CO	'929236107	1583	40.41	63969.03	0
NQ2S	EQUITY	AEC	ASSOCIATED ESTATES REALTY CP	'045604105	252	15.95	4019.4	0
NQ2S	EQUITY	FCH	FELCOR LODGING TRUST INC	'31430F101	7607	3.05	23201.35	0
NQ2S	EQUITY	MAA	MID AMERICA APARTMENT COMM	'59522J103	4229	62.55	264523.95	0
NQ2S	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	4946	4.61	22801.06	0
NQ2S	EQUITY	BFS	SAUL CENTERS INC	'804395101	963	35.42	34109.46	0
NQ2S	EQUITY	SKT	TANGER FACTORY OUTLET CENTER	'875465106	10632	29.32	311730.24	0
NQ2S	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	290	75.09	21776.1	0
NQ2S	EQUITY	AM	AMERICAN GREETINGS CORP CL A	'026375105	240	12.51	3002.4	0
NQ2S	EQUITY	BLC	BELO CORPORATION A	'080555105	3577	6.3	22535.1	0
NQ2S	EQUITY	BC	BRUNSWICK CORP	'117043109	10974	18.06	198190.44	0
NQ2S	EQUITY	CTB	COOPER TIRE + RUBBER	'216831107	7722	14.01	108185.22	0
NQ2S	EQUITY	IDTI	INTEGRATED DEVICE TECH INC	'458118106	11907	5.46	65012.22	0
NQ2S	EQUITY	OLN	OLIN CORP	'680665205	5984	19.65	117585.6	0
NQ2S	EQUITY	RAD	RITE AID CORP	'767754104	3903	1.26	4917.78	0
NQ2S	EQUITY	TEN	TENNECO INC	'880349105	7508	29.78	223588.24	0
NQ2S	EQUITY	URI	UNITED RENTALS INC	'911363109	2300	29.55	67965	0
NQ2S	EQUITY	WOR	WORTHINGTON INDUSTRIES	'981811102	4454	16.38	72956.52	0
NQ2S	EQUITY	AIR	AAR CORP	'000361105	1300	19.17	24921	0
NQ2S	EQUITY	AEPI	AEP INDUSTRIES INC	'001031103	460	28.15	12949	0
NQ2S	EQUITY	AXAS	ABRAXAS PETROLEUM CORP	'003830106	10569	3.3	34877.7	0
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	5188	29.45	152786.6	0
NQ2S	EQUITY	CPHD	CEPHED INC	'15670R107	7621	34.41	262238.61	0
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	3036	16.27	49395.72	0
NQ2S	EQUITY	KMG	KMG CHEMICALS INC	'482564101	739	17.27	12762.53	0
NQ2S	EQUITY	USPH	U.S. PHYSICAL THERAPY INC	'90337L108	1505	19.68	29618.4	0
NQ2S	EQUITY	SYBT	S.Y. BANCORP INC	'785060104	114	20.53	2340.42	0
NQ2S	EQUITY	LGF	LIONS GATE ENTERTAINMENT COR	'535919203	5706	8.32	47473.92	0
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	1939	10.01	19409.39	0
NQ2S	EQUITY	IRET	INVESTORS REAL ESTATE TRUST	'461730103	1600	7.295	11672	0
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	6670	2.84	18942.8	0
NQ2S	EQUITY	ENTG	ENTEGRIS INC	'29362U104	5572	8.725	48615.7	0
NQ2S	EQUITY	TESO	TESCO CORP	'88157K101	3100	12.64	39184	0
NQ2S	EQUITY	LPSN	LIVERPERSON INC	'538146101	6567	12.55	82415.85	0
NQ2S	EQUITY	PQ	PETROQUEST ENERGY INC	'716748108	1579	6.6	10421.4	0
NQ2S	EQUITY	AKR	ACADIA REALTY TRUST	'004239109	1062	20.14	21388.68	0
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	351	39	13689	0
NQ2S	EQUITY	UBA	URSTADT BIDDLE CLASS A	'917286205	285	18.08	5152.8	0
NQ2S	EQUITY	BTX	BIOTIME INC	'09066L105	3019	5.81	17540.39	0
NQ2S	EQUITY	BIOL	BIOLASE INC	'090911108	918.09	2.57	2359.49	0
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	7347	20.17	148188.99	0
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	4371	36.69	160371.99	0
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INC	'987520103	251	29.63	7437.13	0
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC A	'039762109	118	90.01	10621.18	0
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	1206.6	36.39	43908.17	0
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	139	89.56	12448.84	0
NQ2S	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	2265	35.23	79795.95	0
NQ2S	EQUITY	PTRY	PANTRY INC	'698657103	175	11.97	2094.75	0
NQ2S	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	7510	2.29	17197.9	0

NQ2S	EQUITY	IXYS	IXYS CORPORATION	'46600W106	2026	10.83	21941.58	0	
NQ2S	EQUITY	VCLK	VALUECLICK INC	'92046N102	9732	16.29	158534.28	0	
NQ2S	EQUITY	TREX	TREX COMPANY INC	'89531P105	2004	22.91	45911.64	0	
NQ2S	EQUITY	VDSI	VASCO DATA SECURITY INTL	'92230Y104	3574	6.52	23302.48	0	
NQ2S	EQUITY	CRWN	CROWN MEDIA HOLDINGS CLASS A	'228411104	1400	1.21	1694	0	
NQ2S	EQUITY	RMBS	RAMBUS INC	'750917106	12100	7.55	91355	0	
NQ2S	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	5487	50.79	278684.73	0	
NQ2S	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	544	15.66	8519.04	0	
NQ2S	EQUITY	VICR	VICOR CORP	'925815102	2401	7.96	19111.96	0	
NQ2S	EQUITY	ADTN	ADTRAN INC	'00738A106	8029	30.16	242154.64	0	
NQ2S	EQUITY	SBGI	SINCLAIR BROADCAST GROUP A	'829226109	300	11.33	3399	0	
NQ2S	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	7694	1.42	10925.48	0	
NQ2S	EQUITY	WBSN	WEBSENSE INC	'947684106	4936	18.73	92451.28	0	
NQ2S	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	8294	1.29	10699.26	0	
NQ2S	EQUITY	HSTM	HEALTHSTREAM INC	'42222N103	2000	18.45	36900	0	
NQ2S	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	7899	4.7	37125.3	0	
NQ2S	EQUITY	DUSA	DUSA PHARMACEUTICALS INC	'266898105	2600	4.38	11388	0	
NQ2S	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	4243	3.8	16123.4	0	
NQ2S	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	2084	11.13	23194.92	0	
NQ2S	EQUITY	DLX	DELUXE CORP	'248019101	6366	22.76	144890.16	0	
NQ2S	EQUITY	MW	MEN S WEARHOUSE INC/THE	'587118100	1100	32.41	35651	0	
NQ2S	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	233	39.05	9098.65	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	213025.96	100	213025.96	0.111812	12/31/2030
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2867.18	100	2867.18	0.111812	12/31/2030
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	4018284.01	45.707517	183665784.7	0	
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	73180000	1.238689	90647261.02	0	
NQ2X	EQUITY		CTF DAS PLUS BETA 10 YEAR PORT	'12399H999	5986293.495	15.99	95720832.99	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2335.84	100	2335.84	0.111812	12/31/2030
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	11562864.41	9.74	112622299.3	0	
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	40590.02	100	40590.02	0.111812	12/31/2030
NQ40	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	204	0.0165	3.37	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	324895.79	100	324895.79	0.111812	12/31/2030
NQ41	FIXED INCOME		VALE SA	'B011X9I12	3200	0	0	4.456875	12/31/2049
NQ41	CASH		BRAZILIAN REAL	'BRL	340.44	0.536121	182.52	0	
NQ4A	EQUITY		VPIC WELLINGTON	'96999B981	18943.551	1515.935141	28717194.66	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	6295.144	1207.590613	7601956.8	0	
NQ4A	EQUITY		VPIC SSGA	'96999C948	34184.615	1241.095665	42426377.49	0	
NQ4A	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	36381.912	1178.966516	42893056.04	0	
NQ4A	EQUITY		VPIC POST	'96999C955	41601.289	1536.380069	63915391.26	0	
NQ4A	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	51306.101	1395.233329	71583982.1	0	
NQ4A	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	17619.045	1136.889401	20030905.52	0	
NQ4A	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	36550.87	1576.027397	57605172.5	0	
NQ4A	EQUITY		VPIC REAL ESTATE FUND	'96999C997	84119.106	844.849589	71067992.13	0	
NQ4A	EQUITY		VPIC PIMCO UNCONSTRAINED BOND	'A1C100STP7	91579.095	1014.018538	92862900.02	0	
NQ4A	EQUITY		VPIC ABERDEEN	'926999970	62605.531	1303.351466	81597010.61	0	
NQ4A	EQUITY		VPIC OPPENHEIMER	'92699D930	32360.919	1277.835485	41351930.63	0	
NQ4A	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	30236.767	1370.537092	41440610.72	0	
NQ4A	EQUITY		VPIC WELLINGTON GAA	'94999N998	46831.131	1072.053942	50205498.6	0	
NQ4A	EQUITY		VPIC KDP INVMTMENT ADVISORS INC	'96999F966	9533.507	1226.4625	11692488.83	0	
NQ4A	EQUITY		VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	20721.852	1399.436124	28998908.24	0	
NQ4A	EQUITY		VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	86624.469	1393.398585	120702412.5	0	
NQ4A	EQUITY		VPIC PIMCO CORE PLUS 1383	'929TDZ905	78672.592	1182.193504	93006227.21	0	
NQ4A	EQUITY		VPIC WELLINGTON EMERGING DEBT	'94999R965	36723.359	1224.592012	44971132.09	0	
NQ4A	EQUITY		VPIC BARCLAYS TIPS	'96999N944	36128.092	1184.781379	42803890.66	0	
NQ4A	EQUITY		VPIC SCHRODER	'96999F982	27395.319	1133.420527	31050416.9	0	
NQ4A	EQUITY		VPIC SSGA S+P 500 CAP WT	'A1C1008HO7	59655.961	1233.416942	73580672.99	0	
NQ4A	EQUITY		VPIC SSGA ACWI EX US INDEX	'A1C1008HN9	25212.745	1019.238366	25697797.02	0	
NQ4A	EQUITY		VPIC GROSVENOR	'A1C100CYO9	28600	978.738645	27991925.25	0	
NQ4A	EQUITY		VPIC PERMAL	'A1C100GKQ0	29500	944.895196	27874408.28	0	
NQ4A	EQUITY		VPIC GAM INSTITUTIONAL	'A1C100GK56	14800	965.033131	14282490.34	0	
NQ4A	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	140.981	1216.006973	171433.88	0	
NQ4A	EQUITY		VPIC BRANDYWINE	'96999B999	35345.789	1660.192908	58680828.23	0	
NQ4A	EQUITY		VPIC MONDRIAN	'96999C914	47669.422	1227.978425	58537021.75	0	
NQ4A	EQUITY		VPIC ACADIAN	'96999B965	51596.125	1063.48703	54871809.74	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	27530.203	1086.858452	29921433.82	0	
NQ4B	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	123.752	1216.006973	150483.29	0	
NQ4B	EQUITY		VPIC WELLINGTON	'96999B981	18607.667	1515.935141	28208016.3	0	
NQ4B	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	5812.493	1207.590613	7019111.98	0	
NQ4B	EQUITY		VPIC SSGA	'96999C948	32311.934	1241.095665	40102201.22	0	
NQ4B	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	34240.749	1178.966516	40368696.55	0	
NQ4B	EQUITY		VPIC POST	'96999C955	38021.749	1536.380069	58415857.35	0	
NQ4B	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	47000.499	1395.233329	65576662.68	0	
NQ4B	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	16333.347	1136.889401	18569209.09	0	
NQ4B	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	32557.593	1576.027397	51311658.55	0	
NQ4B	EQUITY		VPIC REAL ESTATE FUND	'96999C997	67114.93	844.849589	56702021.03	0	
NQ4B	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	25199.339	1086.858452	27388114.58	0	
NQ4B	EQUITY		VPIC ABERDEEN	'926999970	56583.477	1303.351466	73748157.7	0	
NQ4B	EQUITY		VPIC OPPENHEIMER	'92699D930	28058.206	1277.835485	35853771.27	0	
NQ4B	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	28706.77	1370.537092	39343693.08	0	
NQ4B	EQUITY		VPIC WELLINGTON GAA	'94999N998	42046.036	1072.053942	45075618.64	0	
NQ4B	EQUITY		VPIC KDP INVMTMENT ADVISORS INC	'96999F966	8498.159	1226.4625	10422673.33	0	
NQ4B	EQUITY		VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	18185.355	1399.436124	25449242.71	0	
NQ4B	EQUITY		VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	77161.386	1393.398585	107516566.1	0	

NQ4B	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	72439.413	1182.193504	85637403.48	0	
NQ4B	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	32660.612	1224.592012	39995924.56	0	
NQ4B	EQUITY	VPIC BARCLAYS TIPS	'96999N944	34435.463	1184.781379	40798495.34	0	
NQ4B	EQUITY	VPIC SCHRODER	'96999F982	24295.294	1133.420527	27536784.93	0	
NQ4B	EQUITY	VPIC SSGA S+P 500 CAP WT	'AC1008HO7	53309.94	1233.416942	65753383.17	0	
NQ4B	EQUITY	VPIC SSGA ACWI EX US INDEX	'AC1008HN9	22550.614	1019.238366	22984450.97	0	
NQ4B	EQUITY	VPIC GROSVENOR	'AC100CYO9	26000	978.738645	25447204.77	0	
NQ4B	EQUITY	VPIC PERMAL	'AC100GKQ0	26400	944.895196	24945233.17	0	
NQ4B	EQUITY	VPIC GAM INSTITUTIONAL	'AC100GK56	13200	965.033131	12738437.33	0	
NQ4B	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'AC100STP7	86151.085	1014.018538	87358797.26	0	
NQ4B	EQUITY	VPIC ACADIAN	'96999B965	45278.82	1063.48703	48153437.8	0	
NQ4B	EQUITY	VPIC MONDRIAN	'96999C914	41910.778	1227.978425	51465531.16	0	
NQ4B	EQUITY	VPIC BRANDYWINE	'96999B999	31442.21	1660.192908	52200134.05	0	
NQ4D	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'AC100STP7	25281.394	1014.018538	25635802.17	0	
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	13430.4	1063.48703	14283056.21	0	
NQ4D	EQUITY	VPIC GAM INSTITUTIONAL	'AC100GK56	3700	965.033131	3570622.58	0	
NQ4D	EQUITY	VPIC PERMAL	'AC100GKQ0	7500	944.895196	7086713.97	0	
NQ4D	EQUITY	VPIC GROSVENOR	'AC100CYO9	7200	978.738645	7046918.24	0	
NQ4D	EQUITY	VPIC SSGA ACWI EX US INDEX	'AC1008HN9	7044.138	1019.238366	7179655.7	0	
NQ4D	EQUITY	VPIC SSGA S+P 500 CAP WT	'AC1008HO7	15652.609	1233.416942	19306493.13	0	
NQ4D	EQUITY	VPIC SCHRODER	'96999F982	6983.697	1133.420527	7915465.53	0	
NQ4D	EQUITY	VPIC BARCLAYS TIPS	'96999N944	10124.701	1184.781379	11995557.21	0	
NQ4D	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	9529.981	1224.592012	11670338.61	0	
NQ4D	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	21775.217	1182.193504	25742520.09	0	
NQ4D	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	22630.645	1393.398585	31533508.72	0	
NQ4D	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	5698.786	1399.436124	7975086.99	0	
NQ4D	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	2480.903	1226.4625	3042734.5	0	
NQ4D	EQUITY	VPIC WELLINGTON GAA	'94999N998	12381.185	1072.053942	13273298.19	0	
NQ4D	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	8307.056	1370.537092	11385128.37	0	
NQ4D	EQUITY	VPIC OPPENHEIMER	'92699D930	8019.345	1277.835485	10247403.61	0	
NQ4D	EQUITY	VPIC ABERDEEN	'926999970	16547.831	1303.351466	21567639.79	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	7278.584	1086.858452	7910790.54	0	
NQ4D	EQUITY	VPIC REAL ESTATE FUND	'96999C997	19483.334	844.849589	16460486.72	0	
NQ4D	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	9883.482	1576.027397	15576638.41	0	
NQ4D	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	4842.853	1136.889401	5505788.25	0	
NQ4D	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	13884.281	1395.233329	19371811.6	0	
NQ4D	EQUITY	VPIC POST	'96999C955	11056.586	1536.380069	16987118.36	0	
NQ4D	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	10281.475	1178.966516	12121514.76	0	
NQ4D	EQUITY	VPIC SSGA	'96999C948	9613.213	1241.095665	11930916.98	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	1855.145	1207.590613	2240255.69	0	
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	5399.836	1515.935141	8185801.15	0	
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	37.153	1216.006973	45178.31	0	
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	9247.655	1660.192908	15352891.25	0	
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	12271.709	1227.978425	15069393.89	0	
NQ4E	EQUITY	VPIC SSGA ACWI EX US INDEX	'AC1008HN9	2264.583	1019.238366	2308149.88	0	
NQ4E	EQUITY	VPIC PERMAL	'AC100GKQ0	2400	944.895196	2267748.47	0	
NQ4E	EQUITY	VPIC SSGA S+P 500 CAP WT	'AC1008HO7	4721.599	1233.416942	5823700.2	0	
NQ4E	EQUITY	VPIC SCHRODER	'96999F982	2139.346	1133.420527	2424778.67	0	
NQ4E	EQUITY	VPIC BARCLAYS TIPS	'96999N944	3091.472	1184.781379	3662718.46	0	
NQ4E	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	2905.702	1224.592012	3558299.46	0	
NQ4E	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	6686.677	1182.193504	7904946.11	0	
NQ4E	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	7006.552	1393.398585	9762919.64	0	
NQ4E	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	1487.285	1399.436124	2081360.36	0	
NQ4E	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	750	1226.4625	919846.88	0	
NQ4E	EQUITY	VPIC WELLINGTON GAA	'94999N998	3832.445	1072.053942	4108587.77	0	
NQ4E	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	2592.952	1370.537092	3553736.89	0	
NQ4E	EQUITY	VPIC OPPENHEIMER	'92699D930	2499.661	1277.835485	3194155.53	0	
NQ4E	EQUITY	VPIC ABERDEEN	'926999970	5183.44	1303.351466	6755844.12	0	
NQ4E	EQUITY	VPIC UNITIZED CASH ACCOUNT	'96999F917	181.318	1174.957272	213040.9	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	2313.324	1086.858452	2514255.74	0	
NQ4E	EQUITY	VPIC REAL ESTATE FUND	'96999C997	6820.211	844.849589	5762052.46	0	
NQ4E	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	2923.629	1576.027397	4607719.4	0	
NQ4E	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	1513.42	1136.889401	1720591.16	0	
NQ4E	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	4175.022	1395.233329	5825129.84	0	
NQ4E	EQUITY	VPIC POST	'96999C955	3427.812	1536.380069	5266422.04	0	
NQ4E	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	3089.118	1178.966516	3641966.69	0	
NQ4E	EQUITY	VPIC SSGA	'96999C948	2912.192	1241.095665	3614308.87	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	495.193	1207.590613	597990.42	0	
NQ4E	EQUITY	VPIC WELLINGTON	'96999B981	1640.858	1515.935141	2487434.3	0	
NQ4E	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	11.027	1216.006973	13408.91	0	
NQ4E	EQUITY	VPIC BRANDYWINE	'96999B999	2836.327	1660.192908	4708849.97	0	
NQ4E	EQUITY	VPIC MONDRIAN	'96999C914	3794.544	1227.978425	4659618.16	0	
NQ4E	EQUITY	VPIC ACADIAN	'96999B965	4149.946	1063.48703	4413413.75	0	
NQ4E	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'AC100STP7	7831.4	1014.018538	7941184.78	0	
NQ4E	EQUITY	VPIC GAM INSTITUTIONAL	'AC100GK56	1200	965.033131	1158039.76	0	
NQ4E	EQUITY	VPIC GROSVENOR	'AC100CYO9	2400	978.738645	2348972.75	0	
NQ5A	FIXED INCOME	FNMA POOL AJ1758	'3138AS5U2	812197.68	104.667	850102.95	3.5	9/1/2026
NQ5A	FIXED INCOME	US TREASURY N/B	'912828RT9	1200000	100.344	1204128	1.375	11/30/2018
NQ5A	FIXED INCOME	ORACLE CORP	'68389XAM7	600000	121.828	730968	5.375	7/15/2040
NQ5A	CASH EQUIVALENT	J P MORGAN TERM REPO	'46699D001	300000	100	300000	0.06	1/3/2012
NQ5A	FIXED INCOME	ICICI BANK LTD/BAHRAIN	'84MB62IU4	300000	99.97	299910	5.5	3/25/2015
NQ5A	FIXED INCOME	FNMA POOL AH1559	'3138A2WV7	3310055.42	105.143	3480291.57	4	12/1/2040
NQ5A	FIXED INCOME	FNMA POOL AH5050	'3138A6TG5	627584.26	105.622	662867.05	4	3/1/2026

NQ5A	OPTIONS		317U456C5 IRO USD 5Y P 2.0 DUB	'99Z380372	-12100000	0.49105	-59417.05	0	9/24/2012
NQ5A	OPTIONS		317U457C4 IRO USD 20Y P 3.2725	'99Z380398	2700000	3.29824	89052.48	0	9/24/2012
NQ5A	OPTIONS		317U461C8 IRO USD 5Y MYC	'99Z382089	-4300000	0.49105	-21115.15	0	9/24/2012
NQ5A	OPTIONS		317U459C2 IRO USD 30Y P 3.2725	'99Z382857	500000	3.29824	16491.2	0	9/24/2012
NQ5A	OPTIONS		317U465C4 IRO USD 30Y MYC	'99Z384309	500000	3.29824	16491.2	0	9/24/2012
NQ5A	OPTIONS		317U477C0 IRO USD30Y 3.2725BOA	'99Z385645	200000	3.29824	6596.48	0	9/24/2012
NQ5A	OPTIONS		317U478C9 IRO USD 5Y P 2.0 BOA	'99Z385652	-1000000	0.49105	-4910.5	0	9/24/2012
NQ5A	FIXED INCOME		FED HM LN PC POOL C03701	'31292LDE2	2531507.84	106.001	2683423.63	4.5	9/1/2041
NQ5A	OPTIONS		317U488C7 IRO USD2Y 1.0562MYC	'99Z388649	-34500000	0.64343	-221983.35	0	10/11/2012
NQ5A	OPTIONS		317U487C8 IRO USD2Y 1.0562 MYC	'99Z388656	-34500000	0.24164	-83365.8	0	10/11/2012
NQ5A	FIXED INCOME		SWU0361T7 IRS USD R V 03MLIBOR	'99S0AZL50	13200000	91.04145	12017471.4	0.3975	10/13/2021
NQ5A	FIXED INCOME		SWU0361T7 IRS USD P F 3.00000	'99S0AZL68	-13200000	100	-13200000	3	10/13/2021
NQ5A	FIXED INCOME		SWU0809T7 IRS USD R V 03MLIBOR	'99S0AZLH4	25600000	91.04145	23306611.2	0.3975	10/13/2021
NQ5A	FIXED INCOME		SWU0809T7 IRS USD P F 3.00000	'99S0AZLI2	-25600000	100	-25600000	3	10/13/2021
NQ5A	FIXED INCOME		TREASURY BILL	'9127955J6	800000	99.99406	799952.48	0	4/19/2012
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QT8	2200000	104.766	2304852	3.125	11/15/2041
NQ5A	FIXED INCOME		US TREASURY N/B	'912828RR3	7300000	101.141	7383293	2	11/15/2021
NQ5A	OPTIONS		317U586C8 IRO USD 2Y 0.915 MYC	'99Z436927	-9900000	0.43946	-43506.54	0	11/14/2012
NQ5A	OPTIONS		317U587C7 IRO USD 2Y 0.915 MYC	'99Z436935	-9900000	0.35741	-35383.59	0	11/14/2012
NQ5A	FIXED INCOME	C.AII	CITIGROUP INC	'172967FL0	850000	97.246	82597.00	1.8475	10/13/2014
NQ5A	FIXED INCOME		SWU0498Q9 IRS USD R V 03MLIBOR	'99S08RPT5	1200000	86.59974	1039196.88	0.54625	6/15/2021
NQ5A	FIXED INCOME		SWU0498Q9 IRS USD P F 3.50000	'99S08RPU2	-1200000	100	-1200000	3.5	6/15/2021
NQ5A	FIXED INCOME		FNMA POOL AH0834	'3138A14U2	47502.39	104.667	49719.33	3.5	12/1/2025
NQ5A	FIXED INCOME		FNMA POOL AE3278	'31419DUC3	122755.55	104.667	128484.55	3.5	10/1/2025
NQ5A	FIXED INCOME		FNMA POOL AH1298	'3138A2NQ8	74182.21	104.667	77644.29	3.5	11/1/2025
NQ5A	FIXED INCOME	GJM.AA	ALLY FINANCIAL INC	'02005NAG5	1000000	94.513	1134156	3.64917	2/11/2014
NQ5A	FIXED INCOME		DBUBS MORTGAGE TRUST	'233050AN3	786122.23	104.7363	823355.34	3.742	11/10/2046
NQ5A	FIXED INCOME		MAGNOLIA FUNDING LIMITED	'859JBMII9	141434.64	129.148192	182660.29	3	4/20/2017
NQ5A	FIXED INCOME		FNMA POOL AHS639	'3138A7HR2	2868640.65	105.174	3017064.12	4	2/1/2041
NQ5A	FIXED INCOME		ENSCO PLC	'29358QAA7	700000	104.141	728987	4.7	3/15/2021
NQ5A	FIXED INCOME		FNMA POOL AE8864	'31419KZ65	674527.65	106.498	718358.46	4.5	11/1/2040
NQ5A	FIXED INCOME		ANHEUSER BUSCH INBEV WOR	'03523TBE7	510000	129.516	660531.6	7.75	1/15/2019
NQ5A	FIXED INCOME		FNMA POOL AH3614	'3138A5AQ5	139200.82	104.667	145697.32	3.5	1/1/2026
NQ5A	FIXED INCOME		FNMA POOL AH6827	'3138A8SR8	2766295.7	105.622	2921816.84	4	3/1/2026
NQ5A	FIXED INCOME		HSBC HOLDINGS PLC	'404280AK5	400000	106.259	425036	5.1	4/5/2021
NQ5A	FIXED INCOME		SANTANDER UK PLC	'80M2BXII8	400000	105.800524	423202.09	1.806	10/10/2017
NQ5A	FIXED INCOME		PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	110.353	606941.5	5.5	12/1/2041
NQ5A	FIXED INCOME	SAN369	ABBEY NATL TREASURY SERV	'002799AH7	600000	91.038	546228	2.00222	4/25/2014
NQ5A	FIXED INCOME	MS.ADK	MORGAN STANLEY	'61747YDC6	600000	94.238	565428	1.40806	4/29/2013
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QQ4	4100000	130.297	5342177	4.25	5/15/2041
NQ5A	FIXED INCOME		FNMA POOL AE0828	'31419A4N4	490019.03	102.935	504401.09	3.5	2/1/2041
NQ5A	FIXED INCOME		FNMA POOL AE0981	'31419BCT0	2381668.88	102.935	2451570.86	3.5	3/1/2041
NQ5A	FIXED INCOME		FNMA POOL AI2470	'3138AFW89	1055033.59	106.498	1123589.67	4.5	5/1/2041
NQ5A	FIXED INCOME		TREASURY BILL	'9127953W9	600000	99.9705	599823	0.01	6/28/2012
NQ5A	FIXED INCOME		HCA INC	'404121AC9	1300000	103.75	1348750	6.5	2/15/2020
NQ5A	FIXED INCOME		SL GREEN REALTY CORP	'75625AAC8	900000	96.591	869319	5	8/15/2018
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QS0	2600000	117.609	3057834	3.75	8/15/2041
NQ5A	FIXED INCOME		US TREASURY N/B	'912828RC6	46500000	102.563	47691795	2.125	8/15/2021
NQ5A	OPTIONS		EURODOLLAR FTR OPTN	'99Z286769	-365000	0.3425	-125012.5	0	6/18/2012
NQ5A	FIXED INCOME		FNMA POOL AB2828	'31416YEA2	403618.32	105.497	425805.22	4	2/1/2026
NQ5A	FIXED INCOME		FANNIE MAE	'3136A0J65	551911.47	99.6396	549922.68	0.8436	9/25/2041
NQ5A	FIXED INCOME		FANNIE MAE	'3136A0K48	1022544.77	99.66168	1019085.3	0.8436	9/25/2041
NQ5A	CASH EQUIVALENT		MORGAN STANLEY SWAP BOC	'975XKT004	-215000	100	-215000	1	12/31/2030
NQ5A	FIXED INCOME		GERDAU TRADE INC	'37373WAA8	850000	99.25	843625	5.75	1/30/2021
NQ5A	FIXED INCOME		FNMA POOL AE4180	'31419EUE7	62357.35	104.667	65267.57	3.5	10/1/2025
NQ5A	FIXED INCOME		BP CAPITAL MARKETS PLC	'05565QBP2	450000	110.137	495616.5	4.5	10/1/2020
NQ5A	FIXED INCOME		DALLAS TX AREA RAPID TRANSIT S	'235241LW4	200000	113.133	226266	5.022	12/1/2048
NQ5A	FIXED INCOME		FANNIE MAE	'31398NWE0	507351.19	99.58641	505252.84	0.8136	10/25/2040
NQ5A	FIXED INCOME		SWU0A0PQ2 IRS BRL R F 11.49000	'99S083U54	8300000	53.644375	4452483.1	11.49	1/2/2012
NQ5A	FIXED INCOME		SWU0A0PQ2 IRS BRL P V 00MBCRDI	'99S083U62	-8300000	53.612116	-4449805.66	1	1/2/2012
NQ5A	FIXED INCOME		PETROLEOS MEXICANOS	'71654QAX0	1200000	108.5	1302000	5.5	1/21/2021
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46635GC4	850000	103.4597	879407.45	3.6159	11/15/2043
NQ5A	OPTIONS		317513RG6 INFFLOOR USD CPURNSA	'99XY29233	-900000	0.477052	-4293.47	0	10/13/2020
NQ5A	FIXED INCOME		FNMA POOL AB1609	'31416WYF3	661349.71	105.497	697704.1	4	10/1/2025
NQ5A	FIXED INCOME		WAL MART STORES INC	'931142CY7	450000	117.694	529623	5	10/25/2040
NQ5A	FIXED INCOME		FNMA TBA 15 YR	'01F032419	1000000	104.563	1045630	3.5	12/1/2099
NQ5A	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	700000	103.929	727503	3.83	7/10/2046
NQ5A	FIXED INCOME		FNMA TBA 30YR SINGLE FAMILY JA	'01F032617	-2000000	102.844	-2056880	3.5	12/1/2099
NQ5A	OPTIONS		317U830B4 IRO USD 1Y GLM	'99XY55386	-5300000	0.13584	-7199.52	0	11/19/2012
NQ5A	FIXED INCOME	KRC.GE	KILROY REALTY LP	'49427FAA6	450000	102.841	462784.5	5	11/3/2015
NQ5A	FIXED INCOME		BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	130.234	846521	6.907	10/1/2050
NQ5A	FIXED INCOME		SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	111.376	612568	6.308	2/1/2037
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QL5	800000	127.531	1020248	4.25	11/15/2040
NQ5A	FIXED INCOME		LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	118.026	826182	5.735	6/1/2039
NQ5A	FIXED INCOME		LOS ANGELES CNTY CA PUBLIC WKS	'54473EN59	600000	123.728	742368	7.618	8/1/2040
NQ5A	FIXED INCOME		FEDERAL NATL MTG ASSN	'01F030421	2500000	102.953	2573825	3	12/1/2099
NQ5A	FIXED INCOME		HEALTHCARE REALTY TRUST	'421946AG9	600000	101.099	606594	5.75	1/15/2021
NQ5A	FIXED INCOME		SWU0338Q3 IRS USD R V 03MLIBOR	'99S08N3W1	2300000	65.3275	1502532.5	0.54625	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	1192839.21	104.667	1248509.02	3.5	12/1/2025
NQ5A	FIXED INCOME		FNMA POOL AE5018	'31419F5G2	48601.88	104.667	50870.13	3.5	12/1/2025
NQ5A	FIXED INCOME		FNMA POOL AH1736	'3138A24W6	63857.06	104.667	66837.27	3.5	12/1/2025
NQ5A	FIXED INCOME		NEW YORK NY	'64966JAS5	700000	115.26	806820	6.646	12/1/2031

NQ5A	FIXED INCOME		MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	125.464	188196	6.814	11/15/2040
NQ5A	FIXED INCOME		FNMA POOL AD1151	'31418NH52	73373.71	104.761	76867.03	3.5	2/1/2025
NQ5A	FIXED INCOME		RABOBANK NEDERLAND	'21685WB55	500000	99.485	497425	1.85	1/10/2014
NQ5A	FIXED INCOME		SWU0372Q0 IRS USD R V 03MLIBOR	'99508QH82	2500000	65.3275	1633187.5	0.54625	6/15/2041
NQ5A	FIXED INCOME		SWU0372Q0 IRS USD P F 4.25000	'99508QH90	-2500000	100	-2500000	4.25	6/15/2041
NQ5A	OPTIONS		317512JK8 INF FLOOR USD CPURNS	'99XU62984	-1100000	0.521489	-5736.38	0	3/4/2015
NQ5A	FIXED INCOME		MET TRANSPRTN AUTH NY DEDICATE	'59259NZN2	250000	120.293	300732.5	6.089	11/15/2040
NQ5A	FIXED INCOME		CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	116.88	292200	6.486	5/15/2049
NQ5A	FIXED INCOME		SANTANDER US DEBT SA UNI	'802815AR1	900000	99.821	898389	1.16856	3/30/2012
NQ5A	FIXED INCOME		CALIFORNIA ST	'13063BFV9	700000	113.078	791546	7.95	3/1/2036
NQ5A	FIXED INCOME		EL PASO PIPELINE PART OP	'28370TAA7	400000	110.213	440852	6.5	4/1/2020
NQ5A	FIXED INCOME		ING BANK NV	'449786AE2	1300000	99.758	1296854	1.16856	3/30/2012
NQ5A	FIXED INCOME		RUSSIAN RR(RZD CAP)	'8578YFIIS	250000	100.54	251350	5.739	4/3/2017
NQ5A	FIXED INCOME		FNMA POOL 932559	'31412RB48	19042.38	105.497	20089.14	4	2/1/2025
NQ5A	FIXED INCOME		CALIFORNIA ST PUBLIC WKS BRD L	'130685F39	100000	107.895	107895	7.004	3/1/2035
NQ5A	FIXED INCOME		PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	116.199	290497.5	6.532	6/15/2039
NQ5A	FIXED INCOME		ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	109.946	347711	5.375	4/15/2020
NQ5A	FIXED INCOME		NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	350000	113.97	398895	6.425	12/15/2035
NQ5A	FIXED INCOME		RBSCF TRUST	'74928HAA4	700000	109.2417	764691.9	5.467	9/16/2039
NQ5A	FIXED INCOME		FINANCE FOR DANISH IND	'31737UAH1	1200000	101.425	1217100	2	6/12/2013
NQ5A	FIXED INCOME		FED HM LN PC POOL C03478	'31292K2K2	2284931.95	106.025	2422599.1	4.5	6/1/2040
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46634NAA4	871901.44	104.5798	911832.78	3.853	6/15/2043
NQ5A	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	109.9468	219893.6	5.467	12/18/2043
NQ5A	FIXED INCOME		MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	112.859	395006.5	5.468	6/15/2027
NQ5A	FIXED INCOME		FREDDIE MAC	'31398QGG6	329870.19	100.08821	330161.17	1.0083	5/15/2040
NQ5A	FIXED INCOME		SHELL INTERNATIONAL FIN	'822582AQ5	700000	107.214	750498	3.1	6/28/2015
NQ5A	FIXED INCOME		WRIGLEY WM JR CO	'982526AM7	700000	103.093	721651	3.7	6/30/2014
NQ5A	FIXED INCOME		NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	108.134	648804	6.124	6/15/2042
NQ5A	FIXED INCOME		MORGAN STANLEY REREMIC TRUST	'61759LAA6	2300000	112.114	2578622	5.790077	8/15/2045
NQ5A	FIXED INCOME		WAHA AEROSPACE BV	'92928BAA9	360000	102.65	369540	3.925	7/28/2020
NQ5A	FIXED INCOME		TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	116.169	406591.5	5.178	4/1/2030
NQ5A	FIXED INCOME		CREDIT SUISSE NEW YORK	'22546QAF4	700000	98.047	686329	4.375	8/5/2020
NQ5A	FIXED INCOME	ESV368	PRIDE INTERNATIONAL INC	'74153QAHS	200000	117.243	234486	6.875	8/15/2020
NQ5A	OPTIONS		317U701B0 IRO USD 3Y P2.75 DUB	'99XX11308	-3700000	0.00648	-239.76	0	6/18/2012
NQ5A	OPTIONS		317U702B9 IRO USD 3Y P2.75 RYL	'99XX11316	-3400000	0.00648	-220.32	0	6/18/2012
NQ5A	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36249KAC4	1100000	109.5	1204500	4.592	8/10/2043
NQ5A	FIXED INCOME	C.HVU	CITIGROUP INC	'172967FG1	1200000	98.152	1177824	2.45278	8/13/2013
NQ5A	FIXED INCOME		ROYAL BK OF SCOTLAND PLC	'78010XAE1	700000	95.913	671391	5.625	8/24/2020
NQ5A	FIXED INCOME		EXPORT IMPORT BK KOREA	'30215EAN7	200000	99.941	199882	1.59175	3/13/2012
NQ5A	OPTIONS		317U744B9 IRO 2Y RYL	'99XX72623	-13700000	0.04047	-5544.39	0	9/24/2012
NQ5A	OPTIONS		317U745B8 SWAPTION 2Y 2.25 BOA	'99XX73795	-12300000	0.04047	-4977.81	0	9/24/2012
NQ5A	FIXED INCOME		TRANSOCEAN INC	'893830AY5	650000	103.299	671443.5	6.5	11/15/2020
NQ5A	FIXED INCOME		FNMA POOL AB1475	'31416WT93	352551.86	106.498	375460.68	4.5	9/1/2040
NQ5A	FIXED INCOME		CMS ENERGY CORP	'125896BF6	300000	101.07	303210	4.25	9/30/2015
NQ5A	FIXED INCOME		UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	550000	111.743	614586.5	6.296	5/15/2050
NQ5A	FIXED INCOME		CANTOR FITZGERALD LP	'138616AA5	600000	96.436	578616	7.875	10/15/2019
NQ5A	FIXED INCOME	JPM.MS	JPM CHASE CAPITAL XXVII	'48125BAA2	350000	100.625	352187.5	7	11/1/2039
NQ5A	FIXED INCOME		BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	850000	97.9953	832960.05	5.140079	8/25/2035
NQ5A	FIXED INCOME		CELLCO PART/VERI WIRELESS	'92344SAK6	255000	134.97	344173.5	8.5	11/15/2018
NQ5A	FIXED INCOME		WESTPAC BANKING CORP	'961214BJ1	600000	100.994	605964	2.25	11/19/2012
NQ5A	FIXED INCOME		STATE OF QATAR	'74727PAJ0	400000	104.65	418600	4	1/20/2015
NQ5A	FIXED INCOME		NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	118.248	413868	5.77	3/15/2039
NQ5A	FIXED INCOME		LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	117.35	410725	6.008	7/1/2039
NQ5A	FIXED INCOME		CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	118.366	710196	7.25	7/29/2019
NQ5A	FIXED INCOME		UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	120.053	360159	6.583	5/15/2049
NQ5A	FIXED INCOME		CVS PASS THROUGH TRUST	'126650BS8	481976.18	115.662	557463.29	7.507	1/10/2032
NQ5A	OPTIONS		317U409B5 IRO USD 10Y P 10.0	'99XT12693	-4700000	0.00001	-0.47	0	7/10/2012
NQ5A	FIXED INCOME		CIT GROUP INC	'125581FW3	450000	100	450000	7	5/1/2016
NQ5A	FIXED INCOME		FNMA POOL 993303	'31415YNU9	943706.56	106.623	1006208.25	4.5	8/1/2039
NQ5A	FIXED INCOME		MISSOURI ST JT MUNI ELEC UTILI	'606092ET7	200000	113.507	227014	6.89	1/1/2042
NQ5A	FIXED INCOME		INTESA SANPAOLO NEW YORK	'46115LAA6	500000	93.002	465010	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	102.676	667394	4.071	1/1/2014
NQ5A	FIXED INCOME		ING BANK NV	'449786AC6	350000	99.99	349965	1.0275	1/13/2012
NQ5A	FIXED INCOME		ILLINOIS ST	'4521518V8	100000	103.511	103511	4.421	1/1/2015
NQ5A	FIXED INCOME		INTESA SANPAOLO NEW YORK	'46115LUQ9	400000	99.5501	398200.4	0.90583	1/19/2012
NQ5A	FIXED INCOME		NEWGATE FUNDING PLC	'82NDQDII7	300000	105.281913	315845.74	2.128	12/15/2050
NQ5A	FIXED INCOME		BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	109	654000	6	1/22/2020
NQ5A	FIXED INCOME		SWU058971 IRS BRL R F 11.57000	'99505JSW6	10300000	54.618309	5625685.78	11.57	1/2/2012
NQ5A	FIXED INCOME		SWU058971 IRS BRL P V 00MCETIP	'99505JSX4	-10300000	53.612116	-5522047.98	1	1/2/2012
NQ5A	FIXED INCOME		FEDERAL REALTY INVS TRST	'313747AR8	300000	108.234	324702	5.9	4/1/2020
NQ5A	FIXED INCOME		NOMURA HOLDINGS INC	'65535HAA7	300000	100.697	302091	5	3/4/2015
NQ5A	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	109.7105	658263	5.509	4/15/2047
NQ5A	FIXED INCOME		TECO FINANCE INC	'87875UAA1	600000	105.171	631026	4	3/15/2016
NQ5A	OPTIONS		317512JL6 INF CAP USD CPURNSA	'99XU62968	-11000000	0.506276	-5569.04	0	3/4/2015
NQ5A	FIXED INCOME		ANGLO AMERICAN CAPITAL	'034863AA8	250000	114.154	285385	9.375	4/8/2014
NQ5A	FIXED INCOME		RIO TINTO FIN USA LTD	'767201AF3	250000	116.951	292377.5	8.95	5/1/2014
NQ5A	FIXED INCOME		FNMA POOL AA4538	'31416NBG6	244430.9	105.497	257867.27	4	4/1/2024
NQ5A	FIXED INCOME		RIO TINTO FIN USA LTD	'767201AH9	340000	136.477	464021.8	9	5/1/2019
NQ5A	FIXED INCOME		FLORIDA GAS TRANSMISSION	'340711AQ3	250000	124.852	312130	7.9	5/15/2019
NQ5A	FIXED INCOME		DOW CHEMICAL CO/THE	'260543BX0	500000	130.833	654165	8.55	5/15/2019
NQ5A	FIXED INCOME		FNMA POOL AA5818	'31416PPC5	895358.84	106.498	953539.26	4.5	5/1/2039
NQ5A	FIXED INCOME		BANK OF AMERICA CORP	'06051GDY2	1100000	103.686	1140546	7.375	5/15/2014

NQ5A	FIXED INCOME		CITIBANK OMNI MASTER TRUST	'17308BAH1	600000	100.61418	603685.08	2.3783	5/16/2016
NQ5A	FUTURE		90DAY EURODOLLAR FUTURES CME	'99XM77451	10250000	98.935	0	0	6/16/2014
NQ5A	FIXED INCOME		VODAFONE GROUP PLC	'92857WA59	200000	116.409	232818	5.45	6/10/2019
NQ5A	FIXED INCOME		COMCAST CORP	'20030NAZ4	250000	116.009	290022.5	5.7	7/1/2019
NQ5A	FIXED INCOME		MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	118.274	295685	6.55	7/15/2019
NQ5A	FIXED INCOME		MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	112.114	336342	5.790077	8/12/2045
NQ5A	FIXED INCOME	RBOS.J	ROYAL BK OF SCOTLAND PLC	'846D2MIH8	600000	100.295	601770	1.31556	4/23/2012
NQ5A	FIXED INCOME		EXPORT IMPORT BK KOREA	'302154AU3	300000	107.247	321741	5.875	1/14/2015
NQ5A	OPTIONS		SWAPTION 317U153B3	'99XQ49451	-400000	0.00001	-0.04	0	7/10/2012
NQ5A	FIXED INCOME		KOREA ELECTRIC POWER	'500658AB8	250000	100.216	250540	3	10/5/2015
NQ5A	FIXED INCOME	F.GSR	FORD MOTOR CREDIT CO LLC	'345397VK6	400000	103.212	412848	7.5	8/1/2012
NQ5A	FIXED INCOME		DOMINION RESOURCES INC	'25746UBH1	190000	115.439	219334.1	5.2	8/15/2019
NQ5A	FIXED INCOME		HUTCHISON WHAM INT 09/16	'44841AAA6	300000	105.849	317547	4.625	9/11/2015
NQ5A	FIXED INCOME		FNMA POOL AA7775	'31416RT94	412227.91	105.497	434888.08	4	6/1/2024
NQ5A	FIXED INCOME		ENTERPRISE PRODUCTS OPER	'29379VAF0	250000	110.413	276032.5	5.25	1/31/2020
NQ5A	OPTIONS		SWAPTION 317U268B5	'99XS01524	-1500000	0.00001	-0.15	0	7/10/2012
NQ5A	FIXED INCOME		CREDIT AGRICOLE SA	'225313AB1	800000	75	600000	8.375	12/31/2049
NQ5A	FIXED INCOME		COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	551209.76	79.1996	436555.93	0.7536	11/25/2035
NQ5A	FUTURE		90DAY EURODOLLAR FUTURES CME	'99XE23529	69500000	99.155	0	0	12/16/2013
NQ5A	FIXED INCOME		RESIDENTIAL FUNDING MTG SEC I	'74958VAA6	359767.61	77.9721	280518.36	6	10/25/2037
NQ5A	FIXED INCOME		TRANSOCEAN INC	'893830AS8	250000	102.202	255505	6	3/15/2018
NQ5A	FIXED INCOME		NGPL PIPECO LLC	'62912XAA2	2000000	101.014	2020280	6.514	12/15/2017
NQ5A	FIXED INCOME		UBS AG STAMFORD CT	'90261XEM0	950000	104.105	988997.5	5.875	12/20/2012
NQ5A	FIXED INCOME		AES CORPORATION	'00130HBH7	500000	110	550000	8	10/15/2017
NQ5A	FIXED INCOME		COMMERCIAL MORTGAGE LOAN TRUST	'20173WAE8	1200000	107.4645	1289574	6.007452	12/10/2049
NQ5A	FIXED INCOME		MORGAN STANLEY	'617446G07	215000	98.744	212299.6	6.625	4/1/2018
NQ5A	FIXED INCOME		INTL LEASE FINANCE CORP	'45974VB80	600000	99.5	597000	6.625	11/15/2013
NQ5A	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	225000	108.7054	244587.15	5.69	2/12/2051
NQ5A	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	485457.69	89.1746	432904.95	2.56078	8/25/2035
NQ5A	FIXED INCOME		ROGERS COMMUNICATIONS IN	'775109AK7	250000	121.814	304535	6.8	8/15/2018
NQ5A	FIXED INCOME		AMER EXPRESS CREDIT CO	'00258MOCY3	860000	108.526	933323.6	7.3	8/20/2013
NQ5A	CASH EQUIVALENT		MORGAN STANLEY SWP CASH	'918SXVI12	2350000	100	2350000	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	135.073	243131.4	8.75	11/1/2018
NQ5A	FIXED INCOME		TIME WARNER CABLE INC	'88732JQA1	195000	112.716	219796.2	8.25	2/14/2014
NQ5A	CASH EQUIVALENT		ROYAL BANK OF SCOTLAND	'78199FN95	2240000	100	2240000	2.72	12/31/2030
NQ5A	FIXED INCOME		FNMA TBA SINGLE FAMILY MORTGAG	'01F046010	-4000000	105.047	-4201880	4	12/1/2099
NQ5A	FIXED INCOME		UNITED MEXICAN STATES	'91086QAW8	152000	118.85	180652	5.95	3/19/2019
NQ5A	FIXED INCOME		FHLMC GOLD TBA 30 YR	'02R046G15	7000000	104.875	7341250	4	12/1/2099
NQ5A	FIXED INCOME		EXPORT IMPORT BK KOREA	'302154AT6	100000	110.519	110519	8.125	1/21/2014
NQ5A	FIXED INCOME		PEMEX PROJ FDG MASTER TR	'706451BR1	435000	113.25	492637.5	6.625	6/15/2038
NQ5A	FIXED INCOME		KOREA DEVELOPMENT BANK	'500630BQ0	100000	110.027	110027	8	1/23/2014
NQ5A	FIXED INCOME		ENTERGY TEXAS INC	'29365TAA2	208000	122.029	253820.32	7.125	2/1/2019
NQ5A	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141EA25	125000	110.441	138051.25	7.5	2/15/2019
NQ5A	FIXED INCOME		AT+I INC	'00206RAS1	115000	127.204	146284.6	6.55	2/15/2039
NQ5A	FIXED INCOME		METLIFE INC	'59156RAT5	205000	125.395	257059.75	7.717	2/15/2019
NQ5A	FIXED INCOME		ROCHE HDGS INC	'771196AS1	250000	121.541	303852.5	6	3/1/2019
NQ5A	FIXED INCOME		CONSUMERS ENERGY COMPANY	'210518CS3	250000	126.649	316622.5	6.7	9/15/2019
NQ5A	FIXED INCOME		APPALACHIAN POWER CO	'037735CP0	250000	131.139	327847.5	7.95	1/15/2020
NQ5A	FIXED INCOME		PFIZER INC	'717081DB6	130000	123.391	160408.3	6.2	3/15/2019
NQ5A	FIXED INCOME		BARRICK GOLD CORP	'067901AB4	250000	122.806	307015.6	6.95	4/1/2019
NQ5A	FIXED INCOME		VERIZON COMMUNICATIONS	'92343VAV6	350000	121.851	426478.5	6.35	4/1/2019
NQ5A	FIXED INCOME		GRANITE MASTER ISSUER PLC	'38741YDC0	394950.55	95.5	377177.78	0.46485	12/20/2054
NQ5A	FIXED INCOME		CWCAPITAL COBALT	'190749AE1	300000	106.3621	319086.3	5.223	8/15/2048
NQ5A	FIXED INCOME		FORD MOTOR CREDIT CO LLC	'345397VD2	700000	100.058	700406	3.1475	1/13/2012
NQ5A	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'20047EAE2	250000	108.4409	271102.25	5.306	12/10/2046
NQ5A	FIXED INCOME	SLM.GH	SLM CORP	'78442FEF1	2100000	90.399	1898379	0.71833	1/27/2014
NQ5A	FIXED INCOME		FED REPUBLIC OF BRAZIL	'105756BN9	250000	60.849752	152124.38	10.25	1/10/2028
NQ5A	FIXED INCOME		GREENWICH CAPITAL COMMERCIAL F	'20173QAB7	427188.28	100.5593	429577.54	5.381	3/10/2039
NQ5A	FIXED INCOME		CHASE MORTGAGE FINANCE CORPORA	'161630AW8	200920.96	101.6976	204331.79	2.73876	2/25/2037
NQ5A	FIXED INCOME		CANADIAN NATL RESOURCES	'136385AK7	250000	118.236	295590	5.7	5/15/2017
NQ5A	FIXED INCOME		FREEMPORT MCMORAN C + G	'35671DAS4	305000	106.25	324062.5	8.375	4/1/2017
NQ5A	FIXED INCOME	F.GSN	FORD MOTOR CREDIT CO LLC	'345397VG5	450000	102.13	459585	7.8	6/1/2012
NQ5A	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'059511AB1	43466.12	102.2873	44460.32	5.634	4/10/2049
NQ5A	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CZU0	200000	99.1145	198229	1.31693	3/6/2020
NQ5A	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	1251161.04	102.4066	1281271.48	5.66249	6/11/2040
NQ5A	FIXED INCOME		GSR MORTGAGE LOAN TRUST	'362341XG9	318495.71	86.9812	277031.39	5.092545	11/25/2035
NQ5A	FIXED INCOME		CITICORP MORTGAGE SECURITIES,	'17310BAJ3	385006.94	87.7341	337782.37	5.75	6/25/2036
NQ5A	FIXED INCOME		BANK OF AMERICA CORP	'060505DH4	290000	97.663	283222.7	6	9/1/2017
NQ5A	FIXED INCOME		COMCAST CORP	'20030NAU5	75000	118.28	88710	6.3	11/15/2017
NQ5A	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05954CAA6	299821.24	86.0715	258060.64	6	9/25/2037
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	180294.36	99.9029	180119.29	4.5	5/25/2034
NQ5A	FIXED INCOME		FNMA POOL 922386	'31412DXP8	471884.99	107.629	507885.1	5.5	1/1/2037
NQ5A	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388QAE9	450000	110.1115	495501.75	5.694	6/11/2050
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'949834AA3	376287.17	92.1156	346619.18	6	10/25/2037
NQ5A	FIXED INCOME		CHASE ISSUANCE TRUST	'161571CH5	200000	103.50972	207019.44	5.12	10/15/2014
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	225000	110.0045	247510.13	5.475	4/15/2043
NQ5A	FIXED INCOME		COUNTRYWIDE HOME LOANS	'126694AE5	271622.11	57.9838	157496.82	5.58767	5/20/2036
NQ5A	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'20047QAB1	69486.29	99.9642	69461.1	5.69	6/10/2046
NQ5A	FIXED INCOME		TELEFONICA EMISIONES SAU	'87938WAB9	160000	104.649	167348.4	6.421	6/20/2016
NQ5A	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	315000	111.9402	352611.63	5.731247	5/10/2045
NQ5A	FIXED INCOME		LEHMAN MORTGAGE TRUST	'52520MFJ7	210507.99	98.7614	207900.64	5.5	2/25/2036
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	212763.91	87.6726	186535.65	6	6/25/2036

NQ5A	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'059500AD0	1300000	109.6286	1425171.8	5.889	7/10/2044
NQ5A	FIXED INCOME		GRANITE MASTER ISSUER PLC	'B0LCYTH1	83147.42	123.843511	102972.69	1.4	12/20/2054
NQ5A	FIXED INCOME		GRANITE MASTER ISSUER PLC	'B15MSHH1	249442.13	122.921824	306618.81	1.4	12/20/2054
NQ5A	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	173455.5	106.9833	185568.42	5.6655	5/12/2039
NQ5A	FIXED INCOME		RESIDENTIAL FUNDING MTG SEC I	'74957SAG1	190258.86	69.8941	132979.72	6.049999	9/25/2036
NQ5A	FIXED INCOME	AIG.GO	INTL LEASE FINANCE CORP	'45974VA73	500000	99.5	497500	5.55	9/5/2012
NQ5A	FIXED INCOME		FED REPUBLIC OF BRAZIL	'105756BL3	650000	67.016486	435607.16	12.5	1/5/2022
NQ5A	FIXED INCOME		ANADARKO PETROLEUM CORP	'032511AX5	270000	113.355	306058.5	5.95	9/15/2016
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46629MAF2	730500	110.1708	804797.69	5.399	5/15/2045
NQ5A	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'46628BAD2	124220.24	72.9027	90559.91	2.772097	10/25/2036
NQ5A	FIXED INCOME	MS.WR	MORGAN STANLEY	'61746BDC7	275000	80.243	220668.25	0.85472	10/18/2016
NQ5A	FIXED INCOME		CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	300000	109.5505	328651.5	5.617	10/15/2048
NQ5A	FIXED INCOME	AIG.GQ	INTL LEASE FINANCE CORP	'45974VA99	800000	100	800000	5.4	2/15/2012
NQ5A	FIXED INCOME		CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	570000	111.0733	633117.81	5.431	10/15/2049
NQ5A	FIXED INCOME		CITIGROUP MORTGAGE LOAN TRUST	'17307GXQ6	75612.34	79.3623	60007.69	2.45	9/25/2035
NQ5A	FIXED INCOME		MLCC MORTGAGE INVESTORS INC	'59020UA39	904718.01	78.9229	714029.69	1.24583	10/25/2035
NQ5A	FIXED INCOME		LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	759890.88	100.1651	761145.46	5.3	11/15/2038
NQ5A	FIXED INCOME		MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	299991.11	97.1168	291341.77	5.400863	6/25/2035
NQ5A	FIXED INCOME	AIG.GJ	SPRINGLEAF FINANCE CORP	'02635PTB9	200000	96	192000	4.875	7/15/2012
NQ5A	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'466247RN5	180011.51	96.0234	172853.17	5.319496	7/25/2035
NQ5A	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59022HJH6	57559.45	100.9065	58081.23	4.96	7/12/2038
NQ5A	FIXED INCOME		HOMEBANC MORTGAGE TRUST	'43739EB55	511949.78	63.4854	325013.37	0.5636	10/25/2035
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	520783.5	88.0908	458762.35	2.704951	2/25/2034
NQ5A	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'466247TM5	290000	78.9238	228879.02	5.07941	9/25/2035
NQ5A	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	207896.98	88.9007	184821.87	5.148477	10/25/2035
NQ5A	FIXED INCOME		GSR MORTGAGE LOAN TRUST	'362341RX9	149477.67	87.0136	130065.9	2.684697	9/25/2035
NQ5A	FIXED INCOME		BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	974142.25	77.9695	759533.84	2.4	10/25/2035
NQ5A	FIXED INCOME		AMERICAN HOME MORTGAGE INVESTM	'02660TER0	522115.34	89.6334	467989.73	5.064	9/25/2035
NQ5A	FIXED INCOME		INDYMAC INDX MORTGAGE LOAN TRU	'45660LQ93	22321.4	69.011	153426.22	5.36248	12/25/2035
NQ5A	FIXED INCOME		AMERIQUEST MORTGAGE SECURITIES	'03072SS48	141845.6	93.4816	132599.54	0.5136	12/25/2035
NQ5A	FIXED INCOME		RENAISSANCE HOME EQUITY LOAN T	'759950FX1	45204.01	86.9886	39322.34	5.565	2/25/2036
NQ5A	FIXED INCOME		CS FIRST BOSTON MORTGAGE SECUR	'225470NK5	400000	109.893	439572	5.23	12/15/2040
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05949AL99	283910	94.6072	268599.3	5.5	2/25/2020
NQ5A	FIXED INCOME		RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	298305.09	101.233	301983.19	6	10/25/2034
NQ5A	FIXED INCOME		FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	92.3418	323196.3	5.5	12/25/2035
NQ5A	FIXED INCOME		CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1318487.8	81.6722	1076837.99	2.58	10/25/2035
NQ5A	FIXED INCOME		COUNTRYWIDE HOME LOANS	'126694TD0	447557.69	83.3662	373111.84	5.75	12/25/2035
NQ5A	FIXED INCOME		MORGAN STANLEY MORTGAGE LOAN T	'61748HVV8	366571.91	65.5358	240235.83	6.5	2/25/2036
NQ5A	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	212458.91	105.0727	223236.31	5.419013	2/15/2039
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	458459.24	80.0908	367183.67	5.771607	4/25/2036
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983LBB2	235652.9	97.1173	228859.73	5.75	3/25/2036
NQ5A	FIXED INCOME		FNMA TBA JAN 30 SINGLE FAM	'01F050619	5000000	108.031	5401550	5	12/1/2099
NQ5A	FIXED INCOME		FNMA TBA JAN 30 SINGLE FAM	'01F042616	4000000	106.406	4256240	4.5	12/1/2099
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625MTX7	85000	102.6677	87267.55	4.985	1/12/2037
NQ5A	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05948XBP5	398.77	62.0651	247.5	2.747	5/25/2033
NQ5A	FIXED INCOME		FIRST HORIZON MORTGAGE PASS TH	'32051DYL0	14676.88	106.1428	15578.45	8	7/25/2033
NQ5A	FIXED INCOME		MID STATE TRUST	'59549WAA1	70672.31	101.09221	71444.2	4.864	7/15/2038
NQ5A	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'126175AB4	205200.00	102.5495	256373.75	4.084	6/10/2038
NQ5A	FIXED INCOME		HSBC CAPITAL FUNDING LP	'40429Q200	750000	91.5	686250	4.61	12/31/2049
NQ5A	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07383FXN3	150000	103.9855	155978.25	4.68	8/13/2039
NQ5A	FIXED INCOME		MASTR ADJUSTABLE RATE MORTGAGE	'576433GA8	22791.67	89.7121	20446.89	2.7	12/25/2033
NQ5A	FIXED INCOME		FNMA TBA SINGLE FAMILY JAN 15	'01F040412	500000	105.453	527265	4	12/1/2099
NQ5A	FIXED INCOME		CS FIRST BOSTON MORTGAGE SECUR	'22541Q4B5	45256.2	106.855	48358.51	7	12/25/2033
NQ5A	FIXED INCOME		VALE OVERSEAS LIMITED	'91911TAE3	700000	128.413	988891	8.25	1/17/2034
NQ5A	FIXED INCOME		WEST VIRGINIA ST ECON DEV AUTH	'95648XAM7	185000	109.796	203122.6	5.37	7/1/2020
NQ5A	FIXED INCOME		RESIDENTIAL ASSET MORTGAGE PRO	'760985W49	3786.47	100.2761	3796.92	7	11/25/2031
NQ5A	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667FSF3	465624.31	98.6539	459356.54	7	9/25/2034
NQ5A	FIXED INCOME		FED HM LN PC POOL 1B1980	'31281MCS4	14454.94	105.75	15286.1	2.56	4/1/2034
NQ5A	FIXED INCOME		MORGAN STANLEY CAPITAL INC	'61744CGN0	443169.69	87.8632	389383.07	0.7536	6/25/2034
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'949803AA8	20668.11	91.4122	18893.17	2.720843	10/25/2034
NQ5A	FIXED INCOME		STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	456083.28	89.1778	406725.04	2.480756	2/25/2034
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KV55	53610.42	97.5088	52274.88	6	11/25/2034
NQ5A	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667FVY1	180994.72	95.1793	172269.51	6	1/25/2035
NQ5A	FIXED INCOME		MEX BONOS DESARR FIX RT	'805QN1I1	25500000	9.217361	2350427.08	10	12/5/2024
NQ5A	FIXED INCOME		RESIDENTIAL ASSET MORTGAGE PRO	'76112BGM6	62208.73	103.4739	64369.8	6.5	7/25/2032
NQ5A	FIXED INCOME		FNMA POOL 735264	'31402QZ53	35955.05	109.543	39386.24	6.5	8/1/2017
NQ5A	FIXED INCOME		GSMP5 MORTGAGE LOAN TRUST	'36242DXL2	40570.21	104.7507	42497.58	8.5	1/25/2035
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	420310.53	101.2324	425490.44	4.625	3/15/2046
NQ5A	FIXED INCOME		MASTR REPERFORMING LOAN TRUST	'576436AV1	139779.51	103.329	144432.77	8	8/25/2034
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KYR4	121472.1	101.2554	122997.06	5.5	4/25/2020
NQ5A	FIXED INCOME		MASTR ALTERNATIVE LOANS TRUST	'576434N67	191963.82	93.7226	179913.48	6	4/25/2035
NQ5A	FIXED INCOME		GRANITE MASTER ISSUER PLC	'B05Q7K17	291929.37	123.973326	361914.55	1.38	12/20/2054
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KB32	268693.24	70.9081	190525.27	6	6/25/2035
NQ5A	FIXED INCOME		BNP PARIBAS	'05565AAA1	700000	66	462000	5.186	12/31/2049
NQ5A	FIXED INCOME		MASTR SPECIALIZED LOAN TRUST	'576436CD9	87489.13	100.5111	87936.29	5.0061	7/25/2035
NQ5A	CASH		EURO CURRENCY	'EUR	26954.26	1.29815	34990.67	0	
NQ5A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	505856.9	100	505856.9	0.111812	12/31/2030
NQ5A	FIXED INCOME		MELLON RESIDENTIAL FUNDING COR	'585525EN4	259765.33	91.1659	236817.4	0.7183	12/15/2030
NQ5A	FIXED INCOME		FANNIEMAE GRANTOR TRUST	'31359SX96	166490.97	117.15746	195056.59	6.99114	2/19/2030
NQ5A	FIXED INCOME		GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	682139.16	100.0161	682248.98	7.5	6/19/2032
NQ5A	FIXED INCOME		LB UBS COMMERCIAL MORTGAGE TRU	'52108HUJ4	93381.47	100.1097	93483.91	6.462	3/15/2031
NQ5A	FIXED INCOME		GE CAPITAL COMMERCIAL MORTGAGE	'36158YEQ8	33712.87	100.3982	33847.11	6.269	12/10/2035
NQ5A	FIXED INCOME		CONSECO FINANCE SECURITIZATION	'20846QJQ2	940497	105.65225	993656.24	6.681	12/1/2033

NQ5A	FIXED INCOME	FNMA.T	FANNIE MAE	'31359MNU3	150000	102.766	154149	5.25	8/1/2012
NQ5A	FIXED INCOME	C.GMF	CITIGROUP INC	'172967BP5	115000	101.51	116736.5	5.625	8/27/2012
NQ5A	FIXED INCOME	D.JP	DOMINION RESOURCES INC	'257469AF3	500000	103.353	516765	5.7	9/17/2012
NQ5A	FIXED INCOME		KINDER MORGAN INC	'494553AB6	80000	102.25	81800	6.5	9/1/2012
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625MPM5	12665.31	102.1766	12940.98	5.05	12/12/2034
NQ5A	FIXED INCOME	SLM.GV	SLM CORP	'78442FAG3	100000	100.69	100690	5.375	1/15/2013
NQ5A	FIXED INCOME		GSMS MORTGAGE LOAN TRUST	'36228FAK2	48595.65	106.2735	51644.3	7.75	9/19/2027
NQ5A	FIXED INCOME		GREEN TREE FINANCIAL CORPORATI	'393505E40	518524.11	108.86315	564481.68	6.76	3/1/2030
NQ5A	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CZW6	450000	99.3715	447171.75	1.53497	3/6/2020
NQ5A	FIXED INCOME		FNMA TBA JAN 30 SINGLE FAM	'01F052615	6000000	108.891	6533460	5.5	12/1/2099
NQ5A	CASH		POUND STERLING	'GBP	5252.71	1.554101	8163.24	0	
NQ5A	CASH		CANADIAN DOLLAR	'CAD	885.78	0.982077	869.9	0	
NQ5A	CASH		MEXICAN PESO (NEW)	'MXN	1289166.67	0.071657	92377.95	0	
NQ5A	CASH		US DOLLAR	'USD	323925	1	323925	0	
NQ5B	EQUITY		AQR CAPITAL MANAGEMENT	'03999U977	1934.229	139339.968	269515407	0	
NQ5D	FIXED INCOME		NEWFIELD EXPLORATION CO	'651290AN8	190000	107	203300	6.875	2/1/2020
NQ5D	FIXED INCOME		QVC INC	'747262AE3	265000	106.75	282887.5	7.375	10/15/2020
NQ5D	FIXED INCOME		LEAR CORP	'521865AS4	175000	110	192500	8.125	3/15/2020
NQ5D	FIXED INCOME		LIMITED BRANDS INC	'532716AS6	200000	108.25	216500	7	5/1/2020
NQ5D	FIXED INCOME		AK STEEL CORP	'001546AL4	175000	94	164500	7.625	5/15/2020
NQ5D	FIXED INCOME	VHLH.G	VANGUARD HLT HDG LLC/INC	'92203PAE6	190000	99.25	188575	8	2/1/2018
NQ5D	FIXED INCOME		NOVA CHEMICALS CORP	'66977WAM1	200000	110.25	220500	8.625	11/1/2019
NQ5D	FIXED INCOME		MYLAN INC	'628530AL1	175000	110.375	193156.25	7.875	7/15/2020
NQ5D	FIXED INCOME		JC PENNEY CORP INC	'708130AD1	110000	98	107800	5.65	6/1/2020
NQ5D	FIXED INCOME		CENVEO CORP	'15671BAE1	175000	87.25	152687.5	8.875	2/1/2018
NQ5D	FIXED INCOME	CADN36	CASCADES INC	'146900AG0	215000	99	122850	7.75	12/15/2017
NQ5D	FIXED INCOME	MCFH36	REVLON CONSUMER PRODS	'761519BB2	190000	106.375	202112.5	9.75	11/15/2015
NQ5D	FIXED INCOME	BZ.GE	BOISE PAPER HDG/CO ISSR	'09747GAB9	155000	105.75	163912.5	8	4/1/2020
NQ5D	FIXED INCOME	CCIX.A	COLEMAN CABLE INC	'193459AH7	240000	99.125	237900	9	2/15/2018
NQ5D	FIXED INCOME		ICAHN ENTERPRISES/FIN	'451102AH0	205000	104	213200	8	1/15/2018
NQ5D	FIXED INCOME		ADVANCED MICRO DEVICES	'007903AR8	215000	103.75	223062.5	8.125	12/15/2017
NQ5D	FIXED INCOME	PERP36	ALLBRITTON COMMUNICATION	'016745AL5	215000	99.25	213387.5	8	5/15/2018
NQ5D	FIXED INCOME		RANGE RESOURCES CORP	'75281AAL3	235000	111	260850	6.75	8/1/2020
NQ5D	FIXED INCOME		LEVI STRAUSS + CO	'52736RBB7	160000	102.125	163400	7.625	5/15/2020
NQ5D	FIXED INCOME		ARCH COAL INC	'039380AC4	230000	102.25	235175	7.25	10/1/2020
NQ5D	FIXED INCOME		CHESAPEAKE ENERGY CORP	'165167CF2	239000	107.25	256327.5	6.625	8/15/2020
NQ5D	FIXED INCOME	GEOY.A	GEOYE INC	'37250WAC2	125000	109.5	136875	9.625	10/1/2015
NQ5D	FIXED INCOME		FRONTIER COMMUNICATIONS	'35906AAF5	265000	102.25	270962.5	8.25	4/15/2017
NQ5D	FIXED INCOME		ALLIANCE HEALTHCARE SVCS	'018606AL7	370000	69.75	258075	8	12/1/2016
NQ5D	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	225000	110.75	249187.5	8.625	9/15/2017
NQ5D	FIXED INCOME		LAMAR MEDIA CORP	'513075AY7	125000	106	132500	7.875	4/15/2018
NQ5D	FIXED INCOME		HEALTHSOUTH CORP	'421924BH3	205000	99.25	203462.5	7.25	10/1/2018
NQ5D	FIXED INCOME		DAVITA INC	'23918KAL2	125000	102.375	127968.75	6.375	11/1/2018
NQ5D	FIXED INCOME		XM SATELLITE RADIO INC	'98375YAZ9	175000	105	183750	7.625	11/1/2018
NQ5D	FIXED INCOME		UNIVISION COMMUNICATIONS	'914906AH5	230000	101.5	233450	7.875	11/1/2020
NQ5D	FIXED INCOME		PETROHAWK ENERGY CORP	'716495AL0	150000	112.5	168750	7.25	8/15/2018
NQ5D	FIXED INCOME		METROPICS WIRELESS INC	'591709AL4	230000	93.25	214475	6.625	11/15/2020
NQ5D	FIXED INCOME	TOY.GJ	TOYS R US PROPERTY CO II	'89236MAB6	240000	103.5	248400	8.5	12/1/2017
NQ5D	FIXED INCOME		FMG RESOURCES AUG 2006	'30251GAC1	230000	95.75	220225	6.875	2/1/2018
NQ5D	FIXED INCOME		DILLARDS INC	'254067AH4	120000	100.625	120750	7.13	8/1/2018
NQ5D	FIXED INCOME		ALCATEL LUCENT USA INC	'549463AC1	140000	71.75	100450	6.5	1/15/2028
NQ5D	CASH		US DOLLAR	'USD	44968.53	1	44968.53	0	
NQ5D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	773177.02	100	773177.02	0.111812	12/31/2030
NQ5D	FIXED INCOME	EIX.GS	HOMER CITY FUNDING LLC	'437410AB9	3619	85	3076.15	8.734	10/1/2026
NQ5D	FIXED INCOME	EIX370	HOMER CITY FUNDING LLC	'437410AA1	256200	87.5	224175	8.137	10/1/2019
NQ5D	FIXED INCOME	D36747	ELWOOD ENERGY LLC	'290408AB9	183216	97.75	179093.64	8.159	7/5/2026
NQ5D	FIXED INCOME		BOMBARDIER INC	'097751AL5	200000	99.25	198500	7.45	5/1/2034
NQ5D	FIXED INCOME	NENA.G	BEEBAH PAPER INC	'640079AC3	210000	100.25	210525	7.375	11/15/2014
NQ5D	FIXED INCOME		MGM RESORTS INTL	'552953AR2	140000	95	133000	6.625	7/15/2015
NQ5D	FIXED INCOME		KINDER MORGAN FINANCE	'49455WAD8	199000	102.25	203477.5	5.7	1/5/2016
NQ5D	FIXED INCOME		KB HOME	'48666KAN9	220000	90	198000	7.25	6/15/2018
NQ5D	FIXED INCOME		DEAN FOODS CO	'242370AA2	110000	98.75	108625	7	6/1/2016
NQ5D	FIXED INCOME		ROYAL CARIBBEAN CRUISES	'780153AR3	165000	107.5	177375	7.25	6/15/2016
NQ5D	FIXED INCOME		JARDEN CORP	'471109AB4	95000	106	100700	7.5	5/1/2017
NQ5D	FIXED INCOME		AMERICAN AXLE + MFG INC	'02406PAF7	190000	99	188100	7.875	3/1/2017
NQ5D	FIXED INCOME		TRW AUTOMOTIVE INC	'87264MAB5	90000	107	96300	7.25	3/15/2017
NQ5D	FIXED INCOME		GENERAL CABLE CORP	'369300AH1	175000	99.75	174562.5	7.125	4/1/2017
NQ5D	FIXED INCOME		SERVICE CORP INTL	'817565BT0	230000	96	220800	7.5	4/1/2027
NQ5D	FIXED INCOME		US STEEL CORP	'912656AG0	170000	99	168300	7	2/1/2018
NQ5D	FIXED INCOME		NGPL PIPECO LLC	'62912XAB0	135000	98.718	133269.3	7.119	12/15/2017
NQ5D	FIXED INCOME		FOREST OIL CORPORATION	'346091AZ4	225000	102	229500	7.25	6/15/2019
NQ5D	FIXED INCOME		IPALCO ENTERPRISES INC	'462613AE0	145000	108	156600	7.25	4/1/2016
NQ5D	FIXED INCOME		PNM RESOURCES INC	'69349HAB3	148000	110.5	163450	9.25	5/15/2015
NQ5D	FIXED INCOME		STARWOOD HOTELS + RESORT	'85590AAL8	115000	113	129950	6.75	5/15/2018
NQ5D	FIXED INCOME		EL PASO CORP	'28336LBR9	230000	109.49	251827	7.25	6/1/2018
NQ5D	FIXED INCOME	IRM.GJ	IRON MOUNTAIN INC	'46284PAL8	250000	104.125	260312.5	8	6/15/2020
NQ5D	FIXED INCOME		UPC HOLDING BV	'90320LAC1	200000	106.625	213250	9.875	4/15/2018
NQ5D	FIXED INCOME		VIRGIN MEDIA FINANCE PLC	'92769VAA7	230000	112.25	258175	9.5	8/15/2016
NQ5D	FIXED INCOME		TESORO CORP	'881609AW1	225000	112.25	252562.5	9.75	6/1/2019
NQ5D	FIXED INCOME		CHRYSLER GROUP LLC	'17121HAB6	497500	95.5	475112.5	1	5/24/2017
NQ5D	FIXED INCOME		CASE NEW HOLLAND INC	'147446AR9	190000	113	214700	7.875	12/1/2017
NQ5D	FIXED INCOME		SPX CORP	'784635AP9	175000	108	189000	6.875	9/1/2017
NQ5D	FIXED INCOME	LINE36	LINN ENERGY LLC/FIN CORP	'536022AF3	255000	104	265200	7.75	2/1/2021

NQ5D	FIXED INCOME	NRGY36	INERGY LP/INERGY FIN	'45661TAL5	51000	100.5	51255	6.875	8/1/2021
NQ5D	FIXED INCOME		BUFFALO GULF COAST TERMINALS	'973MYSII9	199500	100.5	200497.5	1	10/31/2017
NQ5D	FIXED INCOME		TEREX CORP	'88078FAR9	498750	101.25	504984.38	1	4/28/2017
NQ5D	FIXED INCOME	AURQ36	ALERIS INTL INC	'014477AM5	210000	97.5	154750	7.625	2/15/2018
NQ5D	FIXED INCOME		JAMES RIVER COAL CO	'470355AG3	205000	75.5	154775	7.875	4/1/2019
NQ5D	FIXED INCOME		BOYD GAMING CORP	'103304BG5	200000	95	190000	9.125	12/1/2018
NQ5D	FIXED INCOME		AMKOR TECHNOLOGIES INC	'031652BE9	170000	96.25	163625	6.625	6/1/2021
NQ5D	FIXED INCOME	FCH.GL	FELCOR LODGING LP	'31430QBB2	250000	96	240000	6.75	6/1/2019
NQ5D	FIXED INCOME		LYONDELLBASELL IND NV	'552081AC5	200000	103.75	207500	6	11/15/2021
NQ5D	FIXED INCOME		SWIFT ENERGY CO	'870738AH4	160000	98.75	158000	7.875	3/1/2022
NQ5D	FIXED INCOME		ATLAS PIPELINE LP/FIN CO	'04939MAF6	200000	104.5	209000	8.75	6/15/2018
NQ5D	FIXED INCOME		AMERISTAR CASINOS INC	'03070QAN1	185000	103	190550	7.5	4/15/2021
NQ5D	FIXED INCOME	NED.GG	NORTH AMERICAN ENERGY AL	'65684RAB2	200000	106	212000	10.875	6/1/2016
NQ5D	FIXED INCOME		NPC INTERNATIONAL	'971NKMII7	250000	100	250000	1	12/28/2018
NQ5D	FIXED INCOME	CE.AD	CELANESE US HOLDINGS LLC	'15089QAC8	150000	103.25	154875	5.875	6/15/2021
NQ5D	FIXED INCOME	GNNE.A	GENON ENERGY INC	'37244DAC3	225000	101.25	227812.5	9.5	10/15/2018
NQ5D	FIXED INCOME	TRK.GI	SPEEDWAY MOTORSPORTS INC	'847788AQ9	170000	101	171700	6.75	2/1/2019
NQ5D	FIXED INCOME		US TELEPACIFIC CORP	'90343TAL7	199103.1	92.5	184170.37	1	2/23/2017
NQ5D	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GH2	265000	92.379	244804.35	6.25	5/15/2019
NQ5D	FIXED INCOME		KAR AUCTION SVCS INC	'48562RAC3	99478.44	99.25	98732.35	1	5/19/2017
NQ5D	FIXED INCOME	NRGY36	INERGY LP/INERGY FIN	'45661TAM3	155000	101.5	157325	7	10/1/2018
NQ5D	FIXED INCOME		HCA INC	'404122AL7	100000	95	95000	1	5/1/2018
NQ5D	FIXED INCOME		DELOS AIRCRAFT INC	'24712GAB9	84615.38	100.75	85250	1	3/17/2016
NQ5D	FIXED INCOME		VENOCO INC	'92275PAF6	175000	90	157500	8.875	2/15/2019
NQ5D	FIXED INCOME		INTERNATIONAL LEASE FIN CORP	'45974TAF0	265384.63	100.5	266711.55	1	3/17/2015
NQ5D	FIXED INCOME		YANKEE CABLE ACQ LLC	'983NBAI9	296250	98	290325	1	8/26/2016
NQ5D	FIXED INCOME		CHARTER COMMUNICATIONS OPT LLC	'16117LAR0	10950.33	100.25	10977.71	1	3/6/2014
NQ5D	FIXED INCOME		CCO HLDGS LLC/CAP CORP	'1248EPAS2	200000	104.25	208500	7	1/15/2019
NQ5D	FIXED INCOME		CRICKET COMMUNICATIONS I	'226566AM9	215000	87.5	188125	7.75	10/15/2020
NQ5D	FIXED INCOME		TEXAS INDUSTRIES INC	'882491AQ6	230000	89.5	205850	9.25	8/15/2020
NQ5D	FIXED INCOME	ONEX36	SPIRIT AEROSYSTEMS INC	'85205TAD2	235000	104.5	245575	6.75	12/15/2020
NQ5D	FIXED INCOME		AVIS BUDGET CAR RENTAL	'053773AN7	235000	99.25	233237.5	8.25	1/15/2019
NQ5D	FIXED INCOME		DENBURY RESOURCES INC	'247916AC3	130000	104.5	135850	6.375	8/15/2021
NQ5D	FIXED INCOME		CONSOL ENERGY INC	'20854PAD1	190000	109.5	208050	8	4/1/2017
NQ5D	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XA53	140000	97	135800	7.25	7/15/2022
NQ5D	FIXED INCOME		LIMITED BRANDS INC	'532716AT4	35000	106	37100	6.625	4/1/2021
NQ5D	FIXED INCOME		INTELSAT JACKSON HLDG	'45824TAD7	225000	101.5	228375	7.25	4/1/2019
NQ5D	FIXED INCOME	OLOG.G	OFFSHORE GROUP INVST LTD	'676253AC1	165000	108.125	178406.25	11.5	8/1/2015
NQ5D	FIXED INCOME		MGM MIRAGE	'987HMIJ17	275000	98.125	269843.75	1	2/21/2014
NQ5D	FIXED INCOME		PLAINS EXPLORATION + PRO	'726505AK6	175000	105	183750	6.625	5/1/2021
NQ5D	FIXED INCOME		NORTEK INC	'656559BP5	155000	84.5	130975	8.5	4/15/2021
NQ5D	FIXED INCOME	SBGI.G	SINCLAIR TELEVISION GROU	'829259AG5	215000	103.25	221987.5	8.375	10/15/2018
NQ5D	FIXED INCOME		SANMINA SCI CORP	'800907AQ0	230000	97.5	224250	7	5/15/2019
NQ5D	FIXED INCOME		FORD MOTOR CREDIT CO LLC	'345397VT7	370000	100.259	370958.3	5	5/15/2018
NQ5D	FIXED INCOME		NRG ENERGY INC	'629377BG6	245000	101.5	248675	8.5	6/15/2019
NQ5D	FIXED INCOME		UNISYS CORP	'909214BM9	150000	113.625	170437.5	12.75	10/15/2014
NQ5D	FIXED INCOME		SPRINT NEXTEL CORP	'852061AF7	240000	89.625	215100	8.375	8/15/2017
NQ5D	FIXED INCOME		QUICKSILVER RESOURCES IN	'74837RAG9	115000	106	121900	9.125	8/15/2019
NQ5D	FIXED INCOME		AMC ENTERTAINMENT INC	'00165AAB4	240000	103.5	248400	8.75	6/1/2019
NQ5D	FIXED INCOME	SWN.GF	SOUTHWESTERN ENERGY CO	'845467AE9	235000	115.25	270837.5	7.5	2/1/2018
NQ5D	FIXED INCOME		CINCINNATI BELL INC	'171871AL0	220000	100.5	221100	8.25	10/15/2017
NQ5D	FIXED INCOME		DISH DBS CORP	'25470XAB1	190000	113	214700	7.875	9/1/2019
NQ5D	FIXED INCOME		CROWN CASTLE INTL CORP	'228227BA1	220000	108	237600	7.125	11/1/2019
NQ5D	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	240000	108	259200	8.875	6/30/2017
NQ5D	FIXED INCOME		GRAPHIC PACKAGING INTL	'38869PAF1	150000	109.5	164250	9.5	6/15/2017
NQ5D	FIXED INCOME		REGAL CINEMAS CORP	'758753AD9	225000	108	243000	8.625	7/15/2019
NQ5D	FIXED INCOME		RAILAMERICA INC	'750753AC9	145000	109.25	158412.5	9.25	7/1/2017
NQ5D	FIXED INCOME		CIT GROUP INC	'125581FV5	110000	100.2	110220	7	5/1/2015
NQ5D	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	120000	108	129600	9.5	5/15/2016
NQ5D	FIXED INCOME		ALLY FINANCIAL INC	'36186CBY8	330000	96.5	318450	8	11/1/2031
NQ5E	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	18500	50.79	939615	0	
NQ5E	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	15000	53.87	808050	0	
NQ5E	EQUITY	RHT	RED HAT INC	'756577102	11500	41.29	474835	0	
NQ5E	EQUITY	WDR	WADDELL + REED FINANCIAL A	'930059100	17500	24.77	433475	0	
NQ5E	EQUITY	INTU	INTUIT INC	'461202103	24000	52.59	1262160	0	
NQ5E	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	10500	60.72	637560	0	
NQ5E	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	35200	39.66	1396032	0	
NQ5E	EQUITY	K	KELLOGG CO	'487836108	22000	50.57	1112540	0	
NQ5E	EQUITY	NATI	NATIONAL INSTRUMENTS CORP	'636518102	37000	25.95	960150	0	
NQ5E	EQUITY	DV	DEVRY INC	'251893103	16500	38.46	634590	0	
NQ5E	EQUITY	UPL	ULTRA PETROLEUM CORP	'903914109	10600	29.63	314078	0	
NQ5E	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	79000	15.1	1192900	0	
NQ5E	EQUITY	WSH	WILLIS GROUP HOLDINGS PLC	'696666105	44000	38.8	1707200	0	
NQ5E	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	21000	24.2	508200	0	
NQ5E	EQUITY	AWH	ALLIED WORLD ASSURANCE CO	'H01531104	24500	62.93	1541785	0	
NQ5E	EQUITY	FRC	FIRST REPUBLIC BANK/SAN FRAN	'33616C100	17500	30.61	535675	0	
NQ5E	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	13000	56.95	740350	0	
NQ5E	EQUITY	FLO	FLOWERS FOODS INC	'343498101	39500	18.98	749710	0	
NQ5E	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	11500	53.42	614330	0	
NQ5E	EQUITY	GPRO	GEN PROBE INC	'36866T103	22500	59.12	1330200	0	
NQ5E	EQUITY	ENH	ENDURANCE SPECIALTY HOLDINGS	'G30397106	9000	38.25	344250	0	
NQ5E	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	875	463.01	405133.75	0	
NQ5E	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	32500	46.69	1517425	0	

NQ5E	EQUITY	ARBA	ARIBA INC	'04033V203	21500	28.08	603720	0	
NQ5E	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	26500	43.54	1153810	0	
NQ5E	EQUITY	MORN	MORNINGSTAR INC	'617700109	12800	59.45	760960	0	
NQ5E	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	8800	47.69	419672	0	
NQ5E	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	7000	49.38	345660	0	
NQ5E	EQUITY	DRC	DRESSER RAND GROUP INC	'261608103	8200	49.91	409262	0	
NQ5E	EQUITY	IHS	IHS INC CLASS A	'451734107	9000	86.16	775440	0	
NQ5E	EQUITY	RVBD	RIVERBED TECHNOLOGY INC	'768573107	27000	23.5	634500	0	
NQ5E	EQUITY	SLH	SOLERA HOLDINGS INC	'83421A104	22000	44.54	979880	0	
NQ5E	EQUITY	CLR	CONTINENTAL RESOURCES INC/OK	'212015101	10500	66.71	700455	0	
NQ5E	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	3500	93.75	328125	0	
NQ5E	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	30300	38.91	1178973	0	
NQ5E	EQUITY	VRSK	VERISK ANALYTICS INC CLASS A	'92345Y106	41000	40.13	1645330	0	
NQ5E	EQUITY	ATR	APTARGROUP INC	'038336103	17300	52.17	902541	0	
NQ5E	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	17500	37.95	664125	0	
NQ5E	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	8600	86.87	747082	0	
NQ5E	EQUITY	WRB	WR BERKLEY CORP	'084423102	43700	34.39	1502843	0	
NQ5E	EQUITY	GR	GOODRICH CORP	'382388106	4200	123.7	519540	0	
NQ5E	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	8800	89.48	787424	0	
NQ5E	EQUITY	BIO	BIO RAD LABORATORIES A	'090572207	9000	96.04	864360	0	
NQ5E	EQUITY	CPRT	COPART INC	'217204106	17500	47.89	838075	0	
NQ5E	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	14000	55.97	783580	0	
NQ5E	EQUITY	AME	AMETEK INC	'031100100	22500	42.1	947250	0	
NQ5E	EQUITY	ANSS	ANSYS INC	'03662Q105	15000	57.28	859200	0	
NQ5E	EQUITY	CHD	CHURCH + DWIGHT CO INC	'171340102	21500	45.76	983840	0	
NQ5E	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	13500	33.61	453735	0	
NQ5E	EQUITY	LSTR	LANDSTAR SYSTEM INC	'515098101	13000	47.92	622960	0	
NQ5E	EQUITY	MCRS	MICROS SYSTEMS INC	'594901100	17500	46.58	815150	0	
NQ5E	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	26500	20.94	554910	0	
NQ5E	EQUITY	RAH	RALCORP HOLDINGS INC	'751028101	11300	85.5	966150	0	
NQ5E	EQUITY	RMD	RESMED INC	'761152107	31000	25.4	787400	0	
NQ5E	EQUITY	SPN	SUPERIOR ENERGY SERVICES INC	'868157108	40000	28.44	1137600	0	
NQ5E	EQUITY	INFA	INFORMATICA CORP	'45666Q102	17500	36.93	646275	0	
NQ5E	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	17500	55.97	979475	0	
NQ5E	EQUITY	JW/A	WILEY (JOHN) + SONS CLASS A	'968223206	17500	44.4	777000	0	
NQ5E	EQUITY	CLX	CLOROX COMPANY	'189054109	21000	66.56	1397760	0	
NQ5E	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	18500	77.48	1433380	0	
NQ5E	EQUITY	HNZ	HJ HEINZ CO	'423074103	22000	54.04	1188880	0	
NQ5E	EQUITY	PLL	PALL CORP	'696429307	11400	57.15	651510	0	
NQ5E	EQUITY	AVP	AVON PRODUCTS INC	'054303102	45000	17.47	786150	0	
NQ5E	EQUITY	CHKP	CHECK POINT SOFTWARE TECH	'M22465104	13300	52.54	698782	0	
NQ5E	EQUITY	DOV	DOVER CORP	'260003108	26000	58.05	1509300	0	
NQ5E	EQUITY	ALTR	ALTERA CORP	'021441100	27000	37.1	1001700	0	
NQ5E	EQUITY	BCR	CR BARD INC	'067383109	11400	85.5	974700	0	
NQ5E	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	17600	34.3	603680	0	
NQ5E	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	12300	85.97	1057431	0	
NQ5E	EQUITY	PNR	PENTAIR INC	'709631105	31000	33.29	1031990	0	
NQ5E	EQUITY	QGEN	QIAGEN N.V.	'N72482107	40200	13.81	555162	0	
NQ5E	EQUITY	IEX	IDEX CORP	'45167R104	35000	37.11	1298850	0	
NQ5E	EQUITY	AGN	ALLERGAN INC	'018490102	4200	87.74	368508	0	
NQ5E	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1010039.92	100	1010039.92	0.111812	12/31/2030
NQ5E	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	8500	37.73	320705	0	
NQ5E	EQUITY	ILMN	ILLUMINA INC	'452327109	13000	30.48	396240	0	
NQ5F	EQUITY		CIF2 OPPORTUN EMD S1	'ACI015N64	9708885.145	10.32	100195694	0	
NQ5G	EQUITY		BARCLAYS GLOBAL INV US TIPS	'06799M939	8112201.24	12.235913	99260188.61	0	
NQ5G	CASH		US DOLLAR	'USD	473.34	1	473.34	0	
NQ5H	EQUITY		SCHRODER COMMODITY	'80899G936	6084000	1.132922	68926974.48	0	
NQ5H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	471.53	100	471.53	0.111812	12/31/2030
NQ5I	EQUITY		SSGA S+P 500 CAP WEIGHTED	'985PQX905	618064.784	266.095	164463948.7	0	
NQ5I	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	0.83	100	0.83	0.111812	12/31/2030
NQ5J	EQUITY		SSGA ACWI	'998CFU907	4345576.654	13.386	58169889.07	0	
NQ5J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	164.43	100	164.43	0.111812	12/31/2030
NQ5L	EQUITY		GROSVENOR INSTITUTIONAL PRT	'39999K973	63456450	0.990207	62835020.99	0	
NQ5M	EQUITY		PERMAL FIXED INC HOLDINGS NV	'71499U961	60735.285	1023.69	62174103.9	0	
NQ5N	EQUITY		GAM INSTITUTIONAL	'364995944	331000.73	95.92	31749590.02	0	
NQ5P	FIXED INCOME		STRUCTURED ASSET SECURITIES CO	'86359BUP4	101262.68	98.3631	99605.11	6	5/25/2034
NQ5P	FIXED INCOME		MID STATE TRUST	'59560UAA9	40593.39	103.4881	42009.33	6.005	8/15/2037
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981BAA9	46827.01	92.3045	43223.44	2.692882	9/25/2034
NQ5P	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667F5F3	431883.39	98.6539	426069.81	7	9/25/2034
NQ5P	FIXED INCOME		GREEN TREE FINANCIAL CORPORATI	'393505E40	518524.09	108.86315	564481.66	1	3/1/2030
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CZW6	450000	99.3715	447171.75	1.53497	3/6/2020
NQ5P	FIXED INCOME		FNMA TBA JAN 30 SINGLE FAM	'01F052615	-1100000	108.891	-1197801	5.5	12/1/2099
NQ5P	CASH		POUND STERLING	'GBP	59131.73	1.554101	91896.66	0	
NQ5P	CASH		CANADIAN DOLLAR	'CAD	34076.16	0.982077	33465.42	0	
NQ5P	CASH		MEXICAN PESO (NEW)	'MXN	1213333.33	0.071657	86943.96	0	
NQ5P	CASH		US DOLLAR	'USD	1835702.71	1	1835702.71	0	
NQ5P	CASH		EURO CURRENCY	'EUR	55322.63	1.29815	71817.07	0	
NQ5P	FIXED INCOME		MELLON RESIDENTIAL FUNDING COR	'585525EN4	259765.21	91.1659	236817.29	0.7183	12/15/2030
NQ5P	FIXED INCOME		GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	696060.26	100.0161	696172.33	1	6/19/2032
NQ5P	FIXED INCOME		FNMA POOL 608019	'31388LPC8	80658.85	109.603	88404.52	5.5	8/1/2031
NQ5P	FIXED INCOME		CONSECO FINANCE SECURITIZATION	'20846QJQ2	940497	105.65225	993656.24	6.681	12/1/2033
NQ5P	FIXED INCOME	AT.GN	ALLTEL CORP	'020039DB6	230000	103.036	236982.8	7	7/1/2012
NQ5P	FIXED INCOME	FNMA.T	FANNIE MAE	'31359MNU3	200000	102.766	205532	5.25	8/1/2012

NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625MLS6	116248.38	100.9622	117366.92	5.376	7/12/2037
NQ5P	FIXED INCOME		STRUCTURED ASSET SECURITIES CO	'86359AAAY9	28504	98.349	28033.4	1	11/25/2032
NQ5P	FIXED INCOME		FNMA TBA JAN 30 SINGLE FAM	'01F042616	-2000000	106.406	-2128120	4.5	12/1/2099
NQ5P	FIXED INCOME		FEDERAL NATL MTG ASSN GTD	'31393AV61	178813.52	105.57408	188780.73	5.407	9/26/2033
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'126175AB4	250000	102.5495	256373.75	4.084	6/10/2038
NQ5P	FIXED INCOME		HSBC CAPITAL FUNDING LP	'40429Q200	750000	91.5	686250	4.61	12/31/2049
NQ5P	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KH88	205412.33	104.3143	214274.43	6	12/25/2033
NQ5P	FIXED INCOME		FNMA TBA SINGLE FAMILY JAN 15	'01F040412	500000	105.453	527265	4	12/1/2099
NQ5P	FIXED INCOME		PRIME MORTGAGE TRUST	'74160MDK5	40622.31	105.6736	42927.06	6	2/25/2034
NQ5P	FIXED INCOME		WACHOVIA BANK COMMERCIAL MORTG	'92978MAB2	187822.78	100.1182	188044.79	5.5	10/15/2048
NQ5P	FIXED INCOME		CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	260000	109.5505	284831.3	5.617	10/15/2048
NQ5P	FIXED INCOME	AIG.GQ	INTL LEASE FINANCE CORP	'45974VA99	800000	100	800000	5.4	2/15/2012
NQ5P	FIXED INCOME		CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	500000	111.0733	555366.5	5.431	10/15/2049
NQ5P	FIXED INCOME		MLCC MORTGAGE INVESTORS INC	'59020UA39	925757.93	78.9229	730635.01	1	10/25/2035
NQ5P	FIXED INCOME		LB UBS COMMERCIAL MORTGAGE TRU	'50180CA86	823215.13	100.1651	824574.26	5.3	11/15/2038
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'38741YDC0	394949.95	95.5	377177.2	1	12/20/2054
NQ5P	FIXED INCOME		FNMA POOL 888023	'31410FSL0	199759.98	109.316	218369.62	5.5	6/1/2036
NQ5P	FIXED INCOME		CWCAPITAL COBALT	'190749AB7	26126.19	101.3293	26473.49	5.174	8/15/2048
NQ5P	FIXED INCOME		CWCAPITAL COBALT	'190749AE1	300000	106.3621	319086.3	5.223	8/15/2048
NQ5P	FIXED INCOME		FORD MOTOR CREDIT CO LLC	'345397VD2	700000	100.058	700406	3.1475	1/13/2012
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'20047EAE2	250000	108.4409	271102.25	5.306	12/10/2046
NQ5P	FIXED INCOME		COUNTRYWIDE HOME LOANS	'126694TD0	444593.76	83.3662	370640.92	5.75	12/25/2035
NQ5P	FIXED INCOME		COUNTRYWIDE HOME LOANS	'126694XC7	209786.64	75.9616	159357.29	6	3/25/2036
NQ5P	FIXED INCOME		MORGAN STANLEY MORTGAGE LOAN T	'61748HVV8	415448.15	65.5358	272267.27	6.5	2/25/2036
NQ5P	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	212458.88	105.0727	223236.28	1	2/15/2039
NQ5P	FIXED INCOME		FNMA POOL 829405	'31407FNW6	47599.93	108.113	51461.71	5	12/1/2035
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	496664.11	80.0908	397782.26	5.771607	4/25/2036
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	300000	110.0045	330013.5	1	4/15/2043
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983BAH2	32018.43	99.7444	31936.59	5.75	4/25/2036
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'80XKLF14	41573.71	124.044724	51570	1	12/20/2054
NQ5P	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59023BAE4	40000	111.5149	44605.96	1	5/12/2039
NQ5P	FIXED INCOME		SPRINGLEAF FINANCE CORP	'02635PTD5	300000	88	264000	5.85	6/1/2013
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	300000	111.9402	335820.6	5.731247	5/10/2045
NQ5P	FIXED INCOME		LEHMAN MORTGAGE TRUST	'52520MFJ7	228050.33	98.7614	225225.7	5.5	2/25/2036
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	212763.89	87.6726	186535.63	6	6/25/2036
NQ5P	FIXED INCOME		FNMA POOL 884162	'31410BFJ2	124931.74	109.097	136296.72	5.5	7/1/2036
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983YAK5	186829.25	70.1438	131049.14	2.733792	7/25/2036
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'059500AD0	1400000	109.6286	1534800.4	5.889	7/10/2044
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'815MSH18	249442.12	122.921824	306618.8	1	12/20/2054
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'05950WAF5	25000	110.6546	27663.65	5.634	7/10/2046
NQ5P	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'93363EAA3	202657.25	67.1071	135997.4	5.83621	9/25/2036
NQ5P	FIXED INCOME		FIRST HORIZON MORTGAGE PASS TH	'32051D6R8	73457.47	98.6081	72435.02	1	10/25/2034
NQ5P	FIXED INCOME		STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	469904.12	89.1778	419050.16	1	2/25/2034
NQ5P	FIXED INCOME		STRUCTURED ADJUSTABLE RATE MOR	'863579GA0	93414.61	90.0586	84127.89	1	12/25/2034
NQ5P	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05949AEZ3	110185.63	81.8649	90203.36	2.87003	1/25/2035
NQ5P	FIXED INCOME		GOLDMAN SACHS GROUP INC	'38141GEA8	280000	102.211	286190.8	5.125	1/15/2015
NQ5P	FIXED INCOME		MEX BONOS DESARR FIX RT	'805QN1I1	24000000	9.217361	2212166.66	10	12/5/2024
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'20046FAG5	11534.06	99.8784	11520.03	0.78255	7/16/2034
NQ5P	FIXED INCOME		GE CAPITAL COMMERCIAL MORTGAGE	'36828QKN5	8130.83	99.9111	8123.6	4.353	6/10/2048
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	446579.94	101.2324	452083.59	4.625	3/15/2046
NQ5P	FIXED INCOME		MOMURA ASSET ACCEPTANCE CORPOR	'65535VKU1	192796.15	90.7916	175042.71	4.786	3/25/2035
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'805Q7K1I7	291929.33	123.973326	361914.5	1	12/20/2054
NQ5P	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KB32	269157.29	70.9081	190854.32	6	6/25/2035
NQ5P	FIXED INCOME		BNP PARIBAS	'05565AAA1	800000	66	528000	5.186	12/31/2049
NQ5P	FIXED INCOME		MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	316196.13	97.1168	307079.56	1	6/25/2035
NQ5P	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'466247RN5	192869.44	96.0234	185199.79	1	7/25/2035
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	421586.63	88.0908	371379.04	2.704951	2/25/2034
NQ5P	FIXED INCOME		JP MORGAN MORTGAGE TRUST	'466247TM5	290000	78.9238	228879.02	1	9/25/2035
NQ5P	FIXED INCOME		BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	233592.08	88.9007	207664.99	5.148545	10/25/2035
NQ5P	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KP78	158491.96	92.683	146895.1	5.5	10/25/2020
NQ5P	FIXED INCOME		BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	974142.25	77.9695	759533.84	2.4	10/25/2035
NQ5P	FIXED INCOME		AMERICAN HOME MORTGAGE INVESTM	'02660TER0	541452.91	89.6334	485322.65	5.064	9/25/2035
NQ5P	FIXED INCOME		LEHMAN MORTGAGE TRUST	'52520MBU6	9686.2	99.5876	9646.25	5.5	12/25/2035
NQ5P	FIXED INCOME		MID STATE TRUST	'595481AA0	118810.65	108.73761	129191.86	5.745	1/15/2040
NQ5P	FIXED INCOME		CS FIRST BOSTON MORTGAGE SECUR	'225470NK5	370000	109.893	406604.1	1	12/15/2040
NQ5P	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05949AL99	262616.71	94.6072	248454.32	5.5	2/25/2020
NQ5P	FIXED INCOME		RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	334101.71	101.233	338221.18	6	10/25/2034
NQ5P	FIXED INCOME		FNMA POOL 704038	'31401CEK5	87211.38	109.316	95335.99	5.5	5/1/2033
NQ5P	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'93933TAS2	210864.82	82.9645	174942.94	1.427	5/25/2041
NQ5P	FIXED INCOME		FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	92.3418	323196.3	5.5	12/25/2035
NQ5P	FIXED INCOME		CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1318487.79	81.6722	1076837.98	1	10/25/2035
NQ5P	FIXED INCOME		CS FIRST BOSTON MORTGAGE SECUR	'22541SAN8	28411.35	103.7042	29463.76	7	2/25/2034
NQ5P	FIXED INCOME		MASTR ALTERNATIVE LOANS TRUST	'57643AGF5	6908.27	102.282	7065.92	8	9/25/2033
NQ5P	FIXED INCOME		CITIBANK OMNI MASTER TRUST	'17308BAH1	600000	100.61418	603685.08	2.3783	5/16/2016
NQ5P	FIXED INCOME		MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	118.274	295685	6.55	7/15/2019
NQ5P	FIXED INCOME		TENNESSEE GAS PIPELINE	'880451AY5	170000	118.039	200666.3	8	2/1/2016
NQ5P	FIXED INCOME		MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	112.114	336342	1	8/12/2045
NQ5P	FIXED INCOME	RBOS.J	ROYAL BK OF SCOTLAND PLC	'846D2M1I8	600000	100.295	601770	1.31556	4/23/2012
NQ5P	FIXED INCOME		EXPORT IMPORT BK KOREA	'302154AU3	400000	107.247	428988	5.875	1/14/2015
NQ5P	FIXED INCOME		KOREA ELECTRIC POWER	'50065BAB8	250000	100.216	250540	3	10/5/2015
NQ5P	FIXED INCOME		FNMA POOL AA9274	'31416TJU4	459290.94	105.497	484538.16	4	8/1/2024
NQ5P	FIXED INCOME		CITIGROUP INC	'17296EZO	480000	102.805	493464	5.5	10/15/2014
NQ5P	FIXED INCOME		CREDIT AGRICOLE SA	'225313AB1	700000	75	525000	8.375	12/31/2049

NQ5P	FIXED INCOME		COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	514462.33	79.1996	407452.11	0.7536	11/25/2035
NQ5P	FIXED INCOME		CANTOR FITZGERALD LP	'138616AA5	600000	96.436	578616	7.875	10/15/2019
NQ5P	FIXED INCOME		UNIV OF MASSACHUSETTS MA BLDG	'914440KK7	200000	113.302	226604	6.573	5/1/2039
NQ5P	FIXED INCOME		BEAR STEARNS ADJUSTABLE RATE M	'07387AE87	850000	97.9953	832960.05	5.138013	8/25/2035
NQ5P	FIXED INCOME		WESTPAC BANKING CORP	'961214BJ1	500000	100.994	504970	2.25	11/19/2012
NQ5P	FIXED INCOME		STATE OF QATAR	'74727PAJ0	400000	104.65	418600	4	1/20/2015
NQ5P	FIXED INCOME		FREDDIE MAC	'31397BP39	550821.88	99.65065	548897.58	0.7283	10/15/2036
NQ5P	FIXED INCOME		FNMA POOL 933754	'31412S2T5	341250.92	108.972	371867.95	5.5	4/1/2038
NQ5P	FIXED INCOME		FNMA POOL 970035	'31414MEG7	714952.39	108.972	779097.92	5.5	4/1/2038
NQ5P	FIXED INCOME		FNMA POOL 933777	'31412S2J3	787162.6	108.972	857786.83	5.5	4/1/2038
NQ5P	FIXED INCOME		MERRILL LYNCH + CO	'59018YN64	250000	98.594	202117.7	6.875	4/25/2018
NQ5P	FIXED INCOME		FNMA POOL 982485	'31415B6W4	56156.13	108.097	60703.09	5	6/1/2038
NQ5P	FIXED INCOME		INTL LEASE FINANCE CORP	'45974VB80	500000	99.5	497500	6.625	11/15/2013
NQ5P	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	300000	108.7054	326116.2	5.69	2/12/2051
NQ5P	FIXED INCOME		FNMA POOL 929516	'31412MVH8	171759.54	108.972	187169.81	5.5	5/1/2038
NQ5P	FIXED INCOME		FNMA POOL 929385	'31412MRE0	99020.45	106.498	105454.8	4.5	5/1/2038
NQ5P	FIXED INCOME	SLM.GH	SLM CORP	'78442FEF1	2100000	90.399	1898379	0.71833	1/27/2014
NQ5P	FIXED INCOME		FNMA POOL 906274	'31411E2F3	160143.01	109.097	174711.22	5.5	1/1/2037
NQ5P	FIXED INCOME		FNMA POOL 256600	'31371M7M3	87531.53	109.035	95440	5.5	2/1/2027
NQ5P	FIXED INCOME		FED REPUBLIC OF BRAZIL	'105756BN9	250000	60.849752	152124.38	10.25	1/10/2028
NQ5P	FIXED INCOME		GREENWICH CAPITAL COMMERCIAL F	'20173QAB7	427188.27	100.5593	429577.53	5.381	3/10/2039
NQ5P	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'933634AJ6	169043.25	74.8222	126481.88	2.60947	3/25/2037
NQ5P	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388VAD0	65000	107.4061	69813.97	5.429	1/12/2045
NQ5P	FIXED INCOME		FNMA POOL 899397	'31410WGE2	922759	108.972	1005548.94	5.5	4/1/2037
NQ5P	FIXED INCOME	F.GSN	FORD MOTOR CREDIT CO LLC	'345397VG5	450000	102.13	459585	7.8	6/1/2012
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CZU0	200000	99.1145	198229	1.31693	3/6/2020
NQ5P	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	1251161.02	102.4066	1281271.46	5.66249	6/11/2040
NQ5P	FIXED INCOME		FNMA POOL 899574	'31410WMX3	47285.66	108.097	51114.38	5	7/1/2037
NQ5P	FIXED INCOME		GSR MORTGAGE LOAN TRUST	'362341XG9	318495.69	86.9812	277031.37	1	11/25/2035
NQ5P	FIXED INCOME		CITICORP MORTGAGE SECURITIES,	'17310BAJ3	303192.97	87.7341	266003.62	5.75	6/25/2036
NQ5P	FIXED INCOME		BANK OF AMERICA CORP	'06050SDH4	95000	97.663	92779.85	6	9/1/2017
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	184130.41	99.9029	183951.62	4.5	5/25/2034
NQ5P	FIXED INCOME		FNMA POOL 922386	'31412DXP8	262158.31	107.629	282158.37	5.5	1/1/2037
NQ5P	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388QAE9	450000	110.1115	495501.75	5.694	6/11/2050
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'949834AA3	401372.94	92.1156	369727.09	6	10/25/2037
NQ5P	FIXED INCOME		CHASE ISSUANCE TRUST	'161571CH5	210000	103.50972	217370.41	5.12	10/15/2014
NQ5P	FIXED INCOME		RESIDENTIAL FUNDING MTG SEC I	'74958VAA6	352220.03	77.9721	274633.35	6	10/25/2037
NQ5P	FIXED INCOME		TRANSOCEAN INC	'893830AS8	250000	102.202	255505	6	3/15/2018
NQ5P	FIXED INCOME		NGPL PIPECO LLC	'62912XAA2	2000000	101.014	2020280	6.514	12/15/2012
NQ5P	FIXED INCOME		UBS AG STAMFORD CT	'90261XEM0	1000000	104.105	1041050	5.875	12/20/2017
NQ5P	FIXED INCOME		FNMA POOL 959503	'31413YNU1	790009.18	108.972	860888.8	5.5	12/1/2037
NQ5P	FIXED INCOME		AES CORPORATION	'00130HBH7	500000	110	550000	8	10/15/2017
NQ5P	FIXED INCOME		CANADIAN GOVERNMENT	'135087YN8	1900000	101.687208	1932056.96	3.5	6/1/2013
NQ5P	CASH EQUIVALENT		GREENWHICH FUTURES CASH	'39699HT95	49000	100	49000	1	12/31/2030
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE LOAN TRUST	'20173WAE8	1300000	107.4645	1397038.5	1	12/10/2049
NQ5P	FIXED INCOME		FNMA POOL 973289	'31414QXS1	67362.46	108.972	73406.22	5.5	3/1/2038
NQ5P	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	195137.43	106.9833	208764.46	1	5/12/2039
NQ5P	FIXED INCOME	AIG.GO	INTL LEASE FINANCE CORP	'45974VA73	500000	99.5	497500	5.55	9/5/2012
NQ5P	FIXED INCOME		FED REPUBLIC OF BRAZIL	'105756BL3	600000	67.016486	402098.91	12.5	1/5/2022
NQ5P	FIXED INCOME		ANADARKO PETROLEUM CORP	'032511AX5	400000	113.355	453420	5.95	9/15/2016
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'38741YCD9	249442.08	95.5	238217.19	1	12/20/2054
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46629MAF2	730500	110.1708	804797.69	5.399	5/15/2045
NQ5P	FIXED INCOME	MS.WR	MORGAN STANLEY	'61746BDC7	250000	80.243	200607.5	0.85472	10/18/2016
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'362332AE8	50000	109.7903	54895.15	5.56	11/10/2039
NQ5P	FIXED INCOME		WAHA AEROSPACE BV	'92928BA9	450000	102.65	461925	3.925	7/28/2020
NQ5P	FIXED INCOME		TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	116.169	406591.5	5.178	4/1/2030
NQ5P	FIXED INCOME		FORD MOTOR CREDIT CO LLC	'345397VP5	400000	108.856	435424	6.625	8/15/2017
NQ5P	FIXED INCOME		CREDIT SUISSE NEW YORK	'22546QAF4	700000	98.047	686329	4.375	8/5/2020
NQ5P	FIXED INCOME	ESV368	PRIDE INTERNATIONAL INC	'74153QAH5	200000	117.243	234486	6.875	8/15/2020
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36249KAC4	1200000	109.5	1314000	4.592	8/10/2043
NQ5P	FIXED INCOME	C.HVU	CITIGROUP INC	'172967FG1	1200000	98.152	1177824	2.45278	8/13/2013
NQ5P	FIXED INCOME		FNMA POOL AE1819	'31419CAV5	212866.7	105.143	2238137.72	4	8/1/2040
NQ5P	FIXED INCOME		ROYAL BK OF SCOTLAND PLC	'78010XAE1	100000	95.913	95913	5.625	8/24/2020
NQ5P	FIXED INCOME		EXPORT IMPORT BK KOREA	'30215EAN7	200000	99.941	199882	1.59175	3/13/2012
NQ5P	FIXED INCOME		FNMA POOL AE1526	'31419BVU6	910195.8	106.498	969340.32	4.5	9/1/2040
NQ5P	FIXED INCOME		FNMA POOL AE1568	'31419BW68	29202.11	105.143	30703.97	4	9/1/2040
NQ5P	FIXED INCOME		FNMA POOL AE3759	'31419EE96	881307.27	105.143	926632.9	4	9/1/2040
NQ5P	FIXED INCOME		NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	118.248	413868	5.77	3/15/2039
NQ5P	FIXED INCOME		LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	117.35	410725	6.008	7/1/2039
NQ5P	FIXED INCOME		CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	118.366	710196	7.25	7/29/2019
NQ5P	FIXED INCOME		FNMA POOL ACS695	'31417SKH2	311819.87	106.498	332081.93	4.5	12/1/2039
NQ5P	FIXED INCOME		UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	120.053	360159	6.583	5/15/2049
NQ5P	FIXED INCOME		CIT GROUP INC	'125581FW3	450000	100	450000	7	5/1/2016
NQ5P	FIXED INCOME		FNMA POOL AC8711	'31417VVD2	156809.65	105.497	165429.48	4	12/1/2024
NQ5P	FIXED INCOME		FNMA POOL AC6630	'31417TLL0	486662.77	105.497	513414.62	4	11/1/2024
NQ5P	FIXED INCOME		INTESA SANPAOLO NEW YORK	'46115LAA6	400000	93.002	372008	2.375	12/21/2012
NQ5P	FIXED INCOME		ILLINOIS ST	'4521518U0	650000	102.676	667394	4.071	1/1/2014
NQ5P	FIXED INCOME		ING BANK NV	'449786AC6	350000	99.99	349965	1.0275	1/13/2012
NQ5P	FIXED INCOME		ILLINOIS ST	'4521518S5	200000	100	200000	2.766	1/1/2012
NQ5P	FIXED INCOME		INTESA SANPAOLO NEW YORK	'46115LUQ9	500000	99.5501	497750.5	0.90583	1/19/2012
NQ5P	FIXED INCOME		NEWGATE FUNDING PLC	'82NDQDII7	300000	105.281913	315845.74	1	12/15/2050
NQ5P	FIXED INCOME		BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	109	654000	6	1/22/2020
NQ5P	FIXED INCOME		NOMURA HOLDINGS INC	'65535HAA7	300000	100.697	302091	5	3/4/2015

NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	109.7105	658263	5.509	4/15/2047
NQ5P	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	500000	105.171	525855	4	3/15/2016
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	'59259ZN26	250000	120.293	300732.5	6.089	11/15/2040
NQ5P	FIXED INCOME	CALIFORNIA ST UNIV REVENUE	'13077CTL8	200000	113.457	226914	6.484	11/1/2041
NQ5P	FIXED INCOME	CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	116.88	292200	6.486	5/15/2049
NQ5P	FIXED INCOME	SANTANDER US DEBT SA UNI	'802815AR1	1000000	99.821	998210	1.16856	3/30/2012
NQ5P	FIXED INCOME	CALIFORNIA ST	'13063BFV9	700000	113.078	791546	7.95	3/1/2036
NQ5P	FIXED INCOME	EL PASO PIPELINE PART OP	'28370TAA7	400000	110.213	440852	6.5	4/1/2020
NQ5P	FIXED INCOME	ING BANK NV	'449786AE2	1200000	99.758	1197096	1.16856	3/30/2012
NQ5P	FIXED INCOME	RUSSIAN RR(RZD CAP)	'B578YFIIS	250000	100.54	251350	5.739	4/3/2017
NQ5P	FIXED INCOME	CALIFORNIA ST PUBLIC WKS BRD L	'130685C81	200000	111.682	223364	7.804	3/1/2035
NQ5P	FIXED INCOME	PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	116.199	290497.5	6.532	6/15/2039
NQ5P	FIXED INCOME	ANGGOLD HOLDINGS PLC	'03512TAA9	350000	99.346	347711	5.375	4/15/2020
NQ5P	FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	400000	113.97	455880	6.425	12/15/2035
NQ5P	FIXED INCOME	CANADIAN GOVERNMENT	'135087ZG2	3500000	100.701203	3524542.11	2.5	9/1/2013
NQ5P	FIXED INCOME	RBSCF TRUST	'74928HAA4	700000	109.2417	764691.9	1	9/16/2039
NQ5P	FIXED INCOME	FNMA POOL AD6334	'31418UBC7	342987.72	106.498	365275.06	4.5	5/1/2040
NQ5P	EQUITY	BARCLAYS CASH COLLATERAL	'06899L989	4000	1	4000	0	
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	485457.69	89.1746	432904.95	1	8/25/2035
NQ5P	FIXED INCOME	FREDDIE MAC	'31396JLZ6	1540007.61	14.85923	228833.7	6.4217	3/15/2036
NQ5P	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258MOCY3	850000	108.526	922471	7.3	8/20/2013
NQ5P	EQUITY	SWAP RBOS BOC	'996HXE904	-270000	1	-270000	0	
NQ5P	FIXED INCOME	FNMA POOL 889734	'31410KPT5	85854.48	109.097	93664.66	5.5	6/1/2037
NQ5P	EQUITY	ROYAL BANK OF CANADA	'916ADJ907	-350000	1	-350000	0	
NQ5P	FIXED INCOME	FNMA POOL 992674	'31415XXB2	92426.51	108.972	100719.02	5.5	12/1/2038
NQ5P	FIXED INCOME	FNMA TBA SINGLE FAMILY MORTGAG	'01F040610	-5000000	105.047	-5252350	4	12/1/2099
NQ5P	FIXED INCOME	FNMA POOL MA0005	'31417YAF4	1874584.39	107.014	2006067.74	4.5	3/1/2029
NQ5P	FIXED INCOME	FNMA POOL AA4440	'31416M5A8	0.01	108.41	0.01	5	3/1/2039
NQ5P	FIXED INCOME	NISSAN AUTO RECEIVABLES OWNER	'65476AAD7	24690.39	100.22862	24746.84	3.2	2/15/2013
NQ5P	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	114.154	285385	9.375	4/8/2014
NQ5P	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	124.852	312130	7.9	5/15/2019
NQ5P	FIXED INCOME	DOW CHEMICAL CO/THE	'260543BX0	500000	130.833	654165	8.55	5/15/2019
NQ5P	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	1200000	103.686	1244232	7.375	5/15/2014
NQ5P	FIXED INCOME	FNMA POOL AA6083	'31416PXM4	1812812.65	106.498	1930609.22	4.5	5/1/2039
NQ5P	FIXED INCOME	RABOBANK NEDERLAND	'749770AQ6	124000	117	145080	11	12/29/2049
NQ5P	FIXED INCOME	FNMA POOL AH3256	'3138A4TN5	362132.36	105.143	380756.83	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH3781	'3138A5FX5	4697423.83	105.143	4939012.34	4	2/1/2041
NQ5P	FIXED INCOME	FNMA POOL AB2086	'31416XJ84	94783.96	105.143	99657.8	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH3000	'3138A4KN4	379691.55	105.174	399336.79	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH0321	'3138A1LB5	844578.25	105.143	888014.91	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH1561	'3138A2WX3	63732.24	105.143	67009.99	4	12/1/2040
NQ5P	FIXED INCOME	US TREASURY N/B	'912828PX2	500000	116.102	580510	3.625	2/15/2021
NQ5P	FIXED INCOME	GJM-AA ALLY FINANCIAL INC	'02005NAG5	1200000	94.513	1134156	3.64917	2/11/2014
NQ5P	FIXED INCOME	MAGNOLIA FUNDING LIMITED	'859JBMII9	188579.38	129.148295	243547.05	3	4/20/2017
NQ5P	FIXED INCOME	KINDER MORGAN ENER PART	'494550BG0	100000	103.972	103972	3.5	3/1/2016
NQ5P	FIXED INCOME	FNMA POOL AE6380	'31419HCS9	379594.26	106.498	404260.3	4.5	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE0210	'31419AGU5	3601818.61	108.095	3893385.83	5	8/1/2040
NQ5P	FIXED INCOME	FNMA POOL AL0145	'3138EGET7	2666017.11	106.498	2839254.9	4.5	8/1/2040
NQ5P	FIXED INCOME	FNMA POOL AH6115	'3138A7YM4	311912.91	109.285	340874.02	5.5	3/1/2041
NQ5P	FIXED INCOME	SANTANDER UK PLC	'80M2BXI18	500000	105.800524	529002.62	1.806	10/10/2017
NQ5P	FIXED INCOME	GJM.AC ALLY FINANCIAL INC	'02005NAH3	400000	93.516	374064	3.96315	6/20/2014
NQ5P	FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	110.353	606941.5	5.5	12/1/2041
NQ5P	FIXED INCOME	SAN369 ABBEY NATL TREASURY SERV	'002799AH7	500000	91.038	455190	2.00222	4/25/2014
NQ5P	FIXED INCOME	MS.ADK MORGAN STANLEY	'61747YDC6	700000	94.238	659666	1.40806	4/29/2013
NQ5P	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HM63	188602.23	76.2371	143784.87	0.5936	1/25/2035
NQ5P	FIXED INCOME	FNMA POOL AH9873	'3138AB6K0	97200.89	106.498	103517	4.5	4/1/2041
NQ5P	FIXED INCOME	FNMA POOL AE0828	'31419A4N4	473504.13	102.935	487401.48	3.5	2/1/2041
NQ5P	FIXED INCOME	FNMA POOL AE0981	'31419BCT0	2381668.93	102.935	2451570.91	3.5	3/1/2041
NQ5P	FIXED INCOME	FNMA POOL AI0285	'3138ADJ71	1127628.26	106.498	1200901.54	4.5	5/1/2041
NQ5P	FIXED INCOME	FNMA POOL 995862	'31416CIF4	1517190.41	108.097	1640037.32	5	7/1/2039
NQ5P	FIXED INCOME	FNMA POOL AD8768	'31418WW63	786152.66	106.404	836497.88	4	9/1/2025
NQ5P	FIXED INCOME	TRANSOCEAN INC	'893830AY5	650000	103.299	671443.5	6.5	11/15/2020
NQ5P	FIXED INCOME	FNMA POOL AE1589	'31419BX77	31499.05	106.498	33545.86	4.5	10/1/2040
NQ5P	FIXED INCOME	CMS ENERGY CORP	'125896BF6	300000	101.07	303210	4.25	9/30/2015
NQ5P	FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	500000	111.743	558715	6.296	5/15/2050
NQ5P	FIXED INCOME	FNMA POOL AD2384	'31418PUJ2	902622.41	105.497	952239.56	4	3/1/2025
NQ5P	FIXED INCOME	FNMA POOL AE3450	'31419DZQ7	633709.88	106.498	674888.35	4.5	8/1/2040
NQ5P	FIXED INCOME	BP CAPITAL MARKETS PLC	'05565QBP2	450000	110.137	495616.5	4.5	10/1/2020
NQ5P	FIXED INCOME	FANNIE MAE	'31398NWE0	507351.17	99.58641	505252.82	1	10/25/2040
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	103.4597	879407.45	3.6159	11/15/2043
NQ5P	FIXED INCOME	FNMA POOL AE1525	'31419BVT9	21956.15	105.143	23085.35	4	9/1/2040
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	600000	103.929	623574	3.83	7/10/2046
NQ5P	FIXED INCOME	KRC.GE KILROY REALTY LP	'49427FAA6	450000	102.841	462784.5	5	11/3/2015
NQ5P	FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	130.234	846521	6.907	10/1/2050
NQ5P	FIXED INCOME	SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	111.376	612568	6.308	2/1/2037
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	118.026	826182	5.735	6/1/2039
NQ5P	FIXED INCOME	FNMA POOL AE5147	'31419FWH5	1940461.05	105.143	2040258.96	4	11/1/2040
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA PUBLIC WKS	'54473ENS9	600000	123.728	742368	7.618	8/1/2040
NQ5P	FIXED INCOME	FEDERAL NATL MTG ASSN	'01F030421	1500000	102.953	1544295	3	12/1/2099
NQ5P	FIXED INCOME	CITIGROUP INC	'172967FH9	450000	100.64	452880	4.587	12/15/2015
NQ5P	FIXED INCOME	FNMA POOL 932865	'31412RMN4	951913.93	105.143	1000870.86	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL 932849	'31412RL62	3697778.92	105.143	3887955.69	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AD7685	'31418VRF1	28539.14	105.143	30006.91	4	12/1/2040

NQ5P	FIXED INCOME	FNMA POOL AH0921	'3138A2AX7	332368.33	105.93	352077.77	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE0678	'31419AXG7	64349.34	108.144	69589.95	5	10/1/2034
NQ5P	FIXED INCOME	FNMA POOL AH1610	'3138A2YG8	1882634.13	105.143	197945.8	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE0307	'31419AKV8	163581.56	105.497	172573.64	4	5/1/2025
NQ5P	FIXED INCOME	NEW YORK NY	'64966JAS5	700000	115.26	806820	6.646	12/1/2031
NQ5P	FIXED INCOME	FNMA POOL AB1149	'31416WH39	52169.65	108.144	56418.35	5	6/1/2040
NQ5P	FIXED INCOME	FINANCE FOR DANISH IND	'31737UAH1	2500000	101.425	2535625	2	6/12/2013
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46634NAAA	871900.69	104.5798	911832	3.853	6/15/2043
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	109.9468	219893.6	5.467	12/18/2043
NQ5P	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	112.859	395006.5	5.468	6/15/2027
NQ5P	FIXED INCOME	FREDDIE MAC	'31398QGG6	329870.19	100.08821	330161.17	1	5/15/2040
NQ5P	FIXED INCOME	WRIGLEY WM JR CO	'982526AM7	600000	103.093	618558	3.7	6/30/2014
NQ5P	FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	108.134	648804	6.124	6/15/2042
NQ5P	FIXED INCOME	CENOVUS ENERGY INC	'15135UAB5	150000	107.728	161592	4.5	9/15/2014
NQ5P	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61759LAA6	2400000	112.114	2690736	1	8/15/2045
NQ5P	FIXED INCOME	FNMA POOL AD8370	'31418WJQ4	2234987.36	105.497	2357844.62	4	7/1/2025
NQ5P	FIXED INCOME	FREDDIE MAC	'3137A7VH0	141316.52	101.26008	143097.22	12.3651	2/15/2041
NQ5P	FIXED INCOME	FNMA POOL 310096	'31374CNM4	966794.65	104.667	1011914.96	3.5	8/1/2026
NQ5P	FIXED INCOME	US TREASURY N/B	'912828RR3	5500000	101.141	5562755	2	11/15/2021
NQ5P	FIXED INCOME	FNMA POOL AI6282	'3138AKG08	720152.88	106.498	766948.41	4.5	7/1/2041
NQ5P	FIXED INCOME	SWPC995P9 CDS USD R F 1.00000	'9950B6PT7	250000	97.044736	242611.84	1	6/20/2017
NQ5P	FIXED INCOME	SWPC995P9 CDS USD P V 00MEVENT	'9950B6PU4	-250000	100	-250000	1	6/20/2017
NQ5P	FIXED INCOME	HSBC HOLDINGS PLC	'404280AL3	100000	105.689	105689	4.875	1/14/2022
NQ5P	FIXED INCOME	TREASURY BILL	'9127955N7	1700000	99.98687	1699776.79	0.01	5/17/2012
NQ5P	FIXED INCOME	FANNIE MAE	'313975WJ9	173729	98.95467	171912.96	9.51093	11/25/2040
NQ5P	FIXED INCOME	US TREASURY N/B	'912828RT9	6500000	100.344	6522360	1.375	11/30/2018
NQ5P	FIXED INCOME	HEALTH MGMT ASSOC TMB 11 18 18	'984RUMI12	700000	99.6495	697546.5	1	11/18/2018
NQ5P	FIXED INCOME	TREASURY BILL	'9127955R8	300000	99.9805	299941.5	0.01	6/7/2012
NQ5P	FIXED INCOME	TREASURY BILL	'9127955S6	3400000	99.97736	3399230.24	0.01	6/14/2012
NQ5P	FIXED INCOME	TREASURY BILL	'9127955T4	1700000	99.97403	1699558.51	0.01	6/21/2012
NQ5P	FIXED INCOME	ICICI BANK LTD/BAHRAIN	'84MB82J14	300000	99.97	299910	5.5	3/25/2015
NQ5P	FIXED INCOME	FNMA POOL MA0766	'31417YZ83	183745.88	109.285	200806.68	5.5	5/1/2041
NQ5P	FIXED INCOME	FNMA POOL AI2472	'3138AFXA3	1833200.49	106.498	1952321.86	4.5	5/1/2041
NQ5P	FIXED INCOME	FNMA POOL MA0790	'31417YZ22	3101769.92	106.498	3303322.93	4.5	7/1/2041
NQ5P	FIXED INCOME	FANNIE MAE	'31396VX29	512971.85	99.19931	508864.54	0.6636	5/25/2037
NQ5P	FIXED INCOME	FNMA POOL AB3197	'31416YRT7	1020202.26	106.498	1086495	4.5	6/1/2041
NQ5P	FIXED INCOME	TREASURY BILL	'9127953W9	900000	99.9705	899734.5	0.01	6/28/2012
NQ5P	FIXED INCOME	US TREASURY N/B	'912828QW3	800000	100.238	801904	0.375	7/31/2013
NQ5P	FIXED INCOME	US TREASURY N/B	'912828RC6	800000	102.563	820504	2.125	8/15/2021
NQ5P	FIXED INCOME	FREDDIE MAC	'3137A5LE2	82664.36	102.57618	84793.94	10.42076	10/15/2040
NQ5P	OPTIONS	EURODOLLAR FTR OPTN	'992286769	-342500	0.3425	-117306.25	0	6/18/2012
NQ5P	FIXED INCOME	SWPC608N3 CDS USD R F .25000	'9950AGXH3	800000	96.789545	774316.36	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	101.132325	809058.6	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	'3136A0ZP5	2159622.91	99.60044	2150993.92	0.8436	9/25/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137A8XS2	70183.05	103.24639	72461.47	12.5151	4/15/2041
NQ5P	FIXED INCOME	SWPC861N5 CDS USD R F 1.00000	'9950ALDH4	1010000	101.132325	1112455.58	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	46271.23	102.10184	47243.78	12.5151	5/15/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AEP0	93191.99	105.8638	98656.58	13.4151	8/15/2041
NQ5P	FIXED INCOME	FANNIE MAE	'3136A0J65	551911.47	99.6396	549922.38	0.8436	9/25/2041
NQ5P	FIXED INCOME	FANNIE MAE	'3136A0K48	929586.16	99.66168	926441.18	0.8436	9/25/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AESL0	167124.81	101.11079	168981.22	8.3434	1/15/2041
NQ5P	FIXED INCOME	FNMA POOL AI3115	'3138AGN95	300553.91	106.498	320083.9	4.5	7/1/2041
NQ5P	FIXED INCOME	FNMA POOL AE2288	'31419CRJ4	1776403.57	105.497	1874052.47	4	8/1/2025
NQ5P	FIXED INCOME	TREASURY BILL	'9127955E7	2780000	99.99616	2779893.25	0.01	3/22/2012
NQ5P	FIXED INCOME	TREASURY BILL	'9127955F4	9500000	99.99522	9499545.9	0.01	3/29/2012
NQ5P	FIXED INCOME	FNMA POOL AL0721	'3138EGYT5	33106.23	104.667	34651.3	3.5	9/1/2026
NQ5P	FIXED INCOME	SWPC247P5 CDS USD R F 1.00000	'9950AT5E3	600000	97.884226	587305.36	1	12/20/2016
NQ5P	FIXED INCOME	SWPC247P5 CDS USD P V 03MEVENT	'9950AT5F0	-600000	100	-600000	1	12/20/2016
NQ5P	FIXED INCOME	FNMA POOL AB2813	'31416YDT0	4446626.94	106.498	4735568.76	4.5	4/1/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AEYR0	190177.49	100.49227	191113.68	11.452	9/15/2041
NQ5P	FIXED INCOME	SWPC635P5 CDS USD R F 1.00000	'9950AW589	400000	99.450892	397803.57	1	12/20/2012
NQ5P	FIXED INCOME	SWPC635P5 CDS USD P V 03MEVENT	'9950AW597	-400000	100	-400000	1	12/20/2012
NQ5P	OPTIONS	317U454C7 IRO USD 5Y P 2 JPM	'992380315	-4000000	0.49105	-19642	0	9/24/2012
NQ5P	OPTIONS	317U460C9 IRO USD 5Y UAG	'992382071	-8900000	0.49105	-43703.45	0	9/24/2012
NQ5P	OPTIONS	317U459C2 IRO USD 30Y P 3.2725	'992382857	3100000	3.29824	102245.44	0	9/24/2012
NQ5P	FIXED INCOME	FEDERAL NATL MTG ASSN	'31418AAR9	570566.75	108.3	617923.79	5	10/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH6632	'3138A8LN4	567107.95	106.498	603958.62	4.5	3/1/2041
NQ5P	FIXED INCOME	FNMA POOL AI9965	'3138AQC80	1993236.5	102.935	2051737.99	3.5	10/1/2041
NQ5P	FIXED INCOME	FNMA POOL AJ3470	'3138AU2C0	977008.31	102.935	1026270.5	3.5	10/1/2041
NQ5P	FIXED INCOME	BWU0396T6 IRS USD R V 03MLIBOR	'995080AB5	37500000	94.929212	35598454.5	1	12/21/2016
NQ5P	FIXED INCOME	BWU0396T6 IRS USD P F 2.25000	'995080AC3	-37500000	100	-37500000	2.25	12/21/2016
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	125.464	188196	6.814	11/15/2040
NQ5P	FIXED INCOME	C.AI CITIGROUP INC	'172967FL0	850000	97.246	826591	1.8475	1/13/2014
NQ5P	FIXED INCOME	FNMA POOL AH0032	'3138A1BA8	908231.38	105.143	954941.72	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH1315	'3138A2N96	949837.1	105.143	997740.94	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH4775	'3138A6JV3	238351.46	105.143	250609.88	4	1/1/2041
NQ5P	FIXED INCOME	FNMA POOL AC9279	'31417WJZ5	36509.44	105.174	38398.44	4	1/1/2041
NQ60	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'861123985	203206.39	100	203206.39	0.111812	12/31/2030