

Fund	Asset Class	Ticker	Security Name	CUSIP Number	Shares/Par Value	Base Price Amount	Base Market Value	Interest Rate	Maturity Date
NQ11	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	1050028.22	100	1050028.22	0.193552	12/31/2030
NQ20	CASH		US DOLLAR	'USD	-13.57	1	-13.57	0	
NQ20	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	48	0.018	0.86	0	
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	366286.69	100	366286.69	0.193552	12/31/2030
NQ2A	EQUITY	7014	NAMURA SHIPBUILDING CO LTD	'662106004	5200	4.374506	22747.43	0	
NQ2A	EQUITY	AAD	AMADEUS FIRE AG	'562366906	574	46.209982	26524.53	0	
NQ2A	EQUITY	SOL	WASHINGTON H. SOUL PATTINSON	'682180005	2789	14.265025	39785.15	0	
NQ2A	CASH		HONG KONG DOLLAR	'HKD	15344.07	0.1288	1976.31	0	
NQ2A	CASH		MEXICAN PESO (NEW)	'MXN	1300.92	0.078061	101.55	0	
NQ2A	CASH		NORWEGIAN KRONE	'NOK	605275.15	0.175314	106113.23	0	
NQ2A	CASH		SWEDISH KRONA	'SEK	361918.97	0.150708	54544.07	0	
NQ2A	CASH		SWISS FRANC	'CHF	32107.05	1.106378	35522.54	0	
NQ2A	EQUITY	AGFB	AGFA GEVAERT NV	'568905905	29401	2.303841	67735.22	0	
NQ2A	CASH		NEW ZEALAND DOLLAR	'NZD	1.71	0.81945	1.4	0	
NQ2A	EQUITY	7729	TOKYO SEIMITSU CO LTD	'689430007	3500	20.863965	73023.88	0	
NQ2A	EQUITY	4686	JUSTSYSTEMS CORP	'607979903	30000	2.904186	87125.58	0	
NQ2A	CASH		DANISH KRONE	'DKK	75123.79	0.179001	13447.26	0	
NQ2A	CASH		SINGAPORE DOLLAR	'SGD	100305.89	0.795323	79775.63	0	
NQ2A	EQUITY	VCH	CHARLES VOEGELE HOLDING A BR	'568257901	3263	21.740333	70938.71	0	
NQ2A	EQUITY	8056	NIHON UNISYS LTD	'664268000	35100	7.047816	247378.33	0	
NQ2A	EQUITY	BLT	BHP BILLITON PLC	'005665906	32542	30.477088	991785.41	0	
NQ2A	EQUITY	7631	MACNICA INC	'620789909	1100	24.36357	26799.93	0	
NQ2A	EQUITY	TD	TORONTO DOMINION BANK	'891160954	7500	84.706589	635299.41	0	
NQ2A	CASH		POUND STERLING	'GBP	46710.6	1.59775	74631.88	0	
NQ2A	CASH		JAPANESE YEN	'JPY	1185851	0.012151	14409.76	0	
NQ2A	EQUITY	8218	KOMERI CO LTD	'649625001	3900	28.665168	111794.16	0	
NQ2A	EQUITY	2572	MIKUNI COCA COLA BOTTLING CO	'659214001	4500	8.591044	38659.7	0	
NQ2A	EQUITY	9997	BELLUNA CO LTD	'607035904	19000	8.165745	155149.16	0	
NQ2A	EQUITY	7518	NET ONE SYSTEMS CO LTD	'603654906	3600	12.260769	44138.77	0	
NQ2A	EQUITY	EAD	EADS NV	'401225909	63129	40.889842	2581334.83	0	
NQ2A	EQUITY	IFS B	INDUST + FINANCIAL SYSTEM B	'508170909	10371	15.63595	162160.44	0	
NQ2A	EQUITY	6406	FUJITEC CO LTD	'635682008	4000	6.634668	26538.67	0	
NQ2A	EQUITY	9603	H I S CO LTD	'640043907	7200	30.682301	220912.57	0	
NQ2A	EQUITY	7925	MAEZAWA KASEI INDUSTRIES CO	'655947901	2200	11.884076	26144.97	0	
NQ2A	EQUITY	PTC	PAKISTAN TELECOM CO LTD	'667262901	277693	0.135679	37677.17	0	
NQ2A	EQUITY	TTK	TAKKT AG	'576947907	2302	15.447717	35560.65	0	
NQ2A	EQUITY	6816	ALPINE ELECTRONICS INC	'602148009	14500	13.573121	196810.26	0	
NQ2A	EQUITY	KGH	KGHM POLSKA MIEDZ SA	'526325907	11522	45.883032	528664.29	0	
NQ2A	EQUITY	7541	MEGANE TOP CO LTD	'652702903	18500	11.483079	212436.96	0	
NQ2A	EQUITY	6315	TOWA CORP	'687866905	5000	5.504587	27522.94	0	
NQ2A	EQUITY	8566	RICOH LEASING CO LTD	'672911906	1700	23.367155	39724.16	0	
NQ2A	EQUITY	LIMAF	LINAMAR CORP	'53278L107	2400	21.551854	51724.45	0	
NQ2A	EQUITY	9682	DTS CORP	'625569900	5700	13.123519	74804.06	0	
NQ2A	EQUITY	510	HIAP SENG ENGINEERING LTD	'616207908	23992	0.250527	6010.64	0	
NQ2A	EQUITY	SEQ	SEQUANA	'546924903	9619	6.374847	61319.65	0	
NQ2A	EQUITY	E5H	GOLDEN AGRI RESOURCES LTD	'616447900	743000	0.624329	463876.41	0	
NQ2A	EQUITY	9842	ARC LAND SAKAMOTO CO LTD	'604800904	5800	19.0048	110227.84	0	
NQ2A	EQUITY	7279	HI LEX CORP	'664347002	12500	18.567349	232091.86	0	
NQ2A	EQUITY	9885	CHARLE CO LTD	'618843007	4000	6.901999	27608	0	
NQ2A	EQUITY	9438	MTI LTD	'620194902	18	1429.005407	25722.1	0	
NQ2A	EQUITY	CGO	COGECO INC	'19238T100	1200	54.269848	65123.82	0	
NQ2A	EQUITY	9936	OHSHO FOOD SERVICE CORP	'666093901	2200	24.314964	53492.92	0	
NQ2A	EQUITY	5988	PIOLAX INC	'648596906	1700	26.854608	45652.83	0	
NQ2A	EQUITY	7451	MITSUBISHI SHOKUJIN CO LTD	'674454905	1500	25.760982	38641.47	0	
NQ2A	EQUITY	KIN	KINPOLIS	'543952907	171	93.218985	15940.45	0	
NQ2A	EQUITY	SAAB B	SAAB AB B	'546955907	37174	18.612432	691898.54	0	
NQ2A	EQUITY	6413	RISO KAGAKU CORP	'674084900	2500	16.574519	41436.3	0	
NQ2A	EQUITY	7239	TACHI S CO LTD	'686949009	5900	19.78249	116716.69	0	
NQ2A	CASH		SOUTH AFRICAN RAND	'ZAR	73613.01	0.130301	9591.83	0	
NQ2A	EQUITY	142	FIRST PACIFIC CO	'633987003	496000	1.108964	550046.37	0	
NQ2A	EQUITY	7513	KOJIMA CO LTD	'648891901	35500	5.978492	212236.47	0	
NQ2A	CASH		HUNGARIAN FORINT	'HUF	90761.76	0.004515	409.8	0	
NQ2A	CASH		ISRAELI SHEKEL	'ILS	344.8	0.269687	92.99	0	
NQ2A	CASH		MALAYSIAN RINGGIT	'MYR	9723.14	0.326424	3173.87	0	
NQ2A	CASH		PAKISTAN RUPEE	'PKR	322333	0.011031	3555.6	0	
NQ2A	CASH		POLISH ZLOTY	'PLN	6.02	0.320636	1.93	0	
NQ2A	CASH		THAILAND BAHT	'THB	459	0.032415	14.88	0	
NQ2A	EQUITY	9792	NICHII GAKKAN CO	'662235902	19500	13.463758	262543.29	0	
NQ2A	EQUITY	9639	SANKYO FRONTIER CO LTD	'686039900	4000	7.096421	28385.69	0	
NQ2A	EQUITY	9810	NIPPON STEEL TRADING CO LTD	'664688900	10000	3.268728	32687.28	0	
NQ2A	EQUITY	Q01	QAF LTD	'609120001	72000	0.596493	42947.47	0	
NQ2A	EQUITY	BP	BP PLC	'079805909	316869	7.390394	2341786.86	0	
NQ2A	EQUITY	AZN	ASTRAZENECA PLC	'098952906	63343	44.401483	2812523.12	0	
NQ2A	EQUITY	MAERSK	A P MOLLER MAERSK A/S B	'425304003	303	7711.378221	2336547.6	0	
NQ2A	EQUITY	DAN	DANIELI + CO	'425335007	2700	27.353114	73853.01	0	
NQ2A	EQUITY	FI-N	FISCHER (GEORG) REG	'434178000	1294	456.934226	591272.89	0	
NQ2A	EQUITY	FORN	FORBO HOLDING AG REG	'435003900	208	729.65647	151768.55	0	
NQ2A	EQUITY	VALN	VALORA HOLDING AG REG	'458161007	91	228.799026	20820.71	0	
NQ2A	EQUITY	OMV	OMV AG	'465145001	27652	35.489799	981363.93	0	
NQ2A	EQUITY	UPM1V	UPM KYMMENE OYJ	'505125906	1939	13.596655	26363.91	0	
NQ2A	EQUITY	BAYN	BAYER AG REG	'506921907	37250	70.233846	2616210.78	0	
NQ2A	EQUITY	ELE	ENDESA SA DE ESPANA	'527178909	7045	19.895595	140164.46	0	

NQ2A	EQUITY	LHA	DEUTSCHE LUFTHANSA REG	'528748908	122309	13.976189	1709413.73	0
NQ2A	EQUITY		8219 AOYAMA TRADING CO LTD	'604587006	29200	21.325718	622710.98	0
NQ2A	EQUITY		9832 AUTOBACS SEVEN CO LTD	'606842003	800	48.484112	38787.29	0
NQ2A	EQUITY	WBC	WESTPAC BANKING CORP	'607614005	99838	22.676935	2264019.84	0
NQ2A	EQUITY		5185 AFFIN HOLDINGS BERHAD	'600945000	76700	0.989065	75861.27	0
NQ2A	EQUITY		941 CHINA MOBILE LTD	'607355906	32000	11.005925	352189.59	0
NQ2A	EQUITY	A00538	HYUNDAI MOTOR CO	'645105909	7767	205.639645	1597203.12	0
NQ2A	EQUITY	KTB-F	KRUNG THAI BANK PUB CO FOREI	'649283900	1000	0.567261	567.26	0
NQ2A	EQUITY	A00593	SAMSUNG ELECTRONICS CO LTD	'677172009	915	1125.28132	1029632.41	0
NQ2A	EQUITY		4863 TELEKOM MALAYSIA BHD	'686839002	20000	1.736576	34731.52	0
NQ2A	EQUITY	ICH B	INDUSTRIAS CH S.A.B. SER B	'245481908	11000	4.786698	52653.68	0
NQ2A	EQUITY	ADN	ABERDEEN ASSET MGMT PLC	'000312900	12949	4.106218	53171.42	0
NQ2A	EQUITY	IRV	INTERSERVE PLC	'015281900	11220	4.654247	52220.65	0
NQ2A	EQUITY	DCG	DAIRY CREST GROUP PLC	'025028903	16102	5.322106	85696.56	0
NQ2A	EQUITY	MGNS	MORGAN SINDALL GROUP PLC	'080856008	11130	10.832747	120568.48	0
NQ2A	EQUITY	BILI A	BILIA AB A SHS	'418004909	4961	19.705065	97756.83	0
NQ2A	EQUITY	REC	RECTICEL	'436349005	18216	8.110052	147732.7	0
NQ2A	EQUITY	NOLA B	NOLATO AB B SHS	'458971900	3688	10.587234	39045.72	0
NQ2A	EQUITY	PAAL B	PER AARSLEFF A/S CL B	'545747909	52	77.597086	4035.05	0
NQ2A	EQUITY	UPL	UNIPAPEL SA	'546545906	966	13.210462	12761.31	0
NQ2A	EQUITY	CAL	CAPITAL + REGIONAL PLC	'017415001	39593	0.519269	20559.42	0
NQ2A	EQUITY		8864 AIRPORT FACILITIES CO LTD	'601274905	25200	4.714746	118811.59	0
NQ2A	EQUITY		5195 BANDO CHEMICAL INDUSTRIES	'607506003	18000	3.754785	67586.12	0
NQ2A	EQUITY	BPT	BEACH ENERGY LTD	'608820007	666815	1.522846	1015456.42	0
NQ2A	EQUITY	HEN3	HENKEL AG + CO GAA VORZUG	'507670909	15302	73.163586	1119549.19	0
NQ2A	EQUITY		6804 HOSIDEN CORP	'643981004	4100	7.33945	30091.74	0
NQ2A	EQUITY	SZU	SUEDZUCKER AG	'578446908	31205	31.794332	992142.15	0
NQ2A	EQUITY		857 PETROCHINA CO LTD H	'622657906	48000	1.414219	67882.53	0
NQ2A	CASH		PHILIPPINE PESO	'PHP	45362	0.023291	1056.53	0
NQ2A	EQUITY	MG	MAGNA INTERNATIONAL INC	'559222955	6600	47.586172	314068.74	0
NQ2A	EQUITY		6966 MITSUI HIGH TEC INC	'659743009	6200	5.966341	36991.31	0
NQ2A	EQUITY		5191 TOKAI RUBBER INDUSTRIES	'689391001	5400	12.710371	68636	0
NQ2A	EQUITY		9887 MATSUYA FOODS CO LTD	'657298907	6500	19.928307	129533.99	0
NQ2A	EQUITY	NML	NISHAT MILLS LTD	'664681905	108500	0.607688	65934.2	0
NQ2A	EQUITY	SKB	KOENIG + BAUER AG	'555820901	643	17.638364	11341.47	0
NQ2A	EQUITY		5461 CHUBU STEEL PLATE CO LTD	'619573009	6000	5.431679	32590.07	0
NQ2A	EQUITY		4548 SEIKAGAKU CORP	'676394000	2400	11.215748	26917.8	0
NQ2A	EQUITY		5949 UNIPRES CORP	'698569902	20900	31.119752	650402.82	0
NQ2A	EQUITY	NDA	AURUBIS AG	'548552900	7063	52.715336	372328.42	0
NQ2A	EQUITY		4694 BML INC	'619787906	14000	25.578711	358101.95	0
NQ2A	EQUITY		7599 GULLIVER INTERNATIONAL CO	'613637909	2930	39.492071	115711.77	0
NQ2A	EQUITY		9869 KATO SANGYO CO LTD	'648418002	6700	19.855398	133031.17	0
NQ2A	EQUITY		7517 KURODA ELECTRIC CO LTD	'650458904	2500	11.069931	27674.83	0
NQ2A	EQUITY		544 CSE GLOBAL LTD	'614399905	154000	0.656142	101045.85	0
NQ2A	EQUITY	NTG	NETGEM SA	'594093908	38758	3.742076	145035.4	0
NQ2A	EQUITY		8876 RELO HOLDINGS INC	'617390901	6900	29.442858	203155.72	0
NQ2A	EQUITY	KSB3	KSB AG VORZUG	'449806009	100	588.811058	58881.11	0
NQ2A	EQUITY		1873 HIGASHI NIHON HOUSE CO LTD	'642551006	7000	4.107175	28750.23	0
NQ2A	EQUITY		1973 NEC NETWORKS + SYSTEM INTEGR	'661942003	23200	14.362963	333220.73	0
NQ2A	EQUITY		4722 FUTURE ARCHITECT INC	'622158905	92	427.121939	39295.22	0
NQ2A	EQUITY		5989 H ONE CO LTD	'642866909	4000	11.2279	44911.6	0
NQ2A	CASH		CANADIAN DOLLAR	'CAD	196882.15	1.00055	196990.49	0
NQ2A	CASH		AUSTRALIAN DOLLAR	'AUD	66833.47	1.03595	69236.1	0
NQ2A	EQUITY		20 WHEELLOCK + CO LTD	'698148004	7000	3.01391	21097.37	0
NQ2A	CASH		EURO CURRENCY	'EUR	282140.89	1.3317	375726.96	0
NQ2A	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	4737	6.16	29179.92	0
NQ2A	EQUITY		7459 MEDIPAL HOLDINGS CORP	'678209909	35490	13.026308	462303.66	0
NQ2A	EQUITY	ASML	ASML HOLDING NV	'594936908	36526	49.912108	1823089.65	0
NQ2A	EQUITY	SKM	SK TELECOM CO LTD ADR	'78440P108	117512	13.91	1634591.92	0
NQ2A	EQUITY		8155 MIMASU SEMICONDUCTOR INDUST	'659460901	18400	9.575308	176185.67	0
NQ2A	EQUITY	M14	INNOTEK LTD	'609697909	78000	0.401638	31327.79	0
NQ2A	EQUITY		8584 JACCS CO LTD	'646862003	123000	3.584665	440913.79	0
NQ2A	EQUITY		1861 KUMAGAI GUMI CO LTD	'649756004	78000	1.069324	83407.25	0
NQ2A	EQUITY		1883 MAEDA ROAD CONSTRUCTION CO	'655472009	53000	12.503797	662701.26	0
NQ2A	EQUITY		8253 CREDIT SAISON CO LTD	'659180004	6400	20.353606	130263.08	0
NQ2A	EQUITY		17 NEW WORLD DEVELOPMENT	'663376002	187000	1.2017	224717.93	0
NQ2A	EQUITY		9432 NIPPON TELEGRAPH + TELEPHONE	'664137007	45000	45.628532	2053283.92	0
NQ2A	EQUITY		7102 NIPPON SHARYO LTD	'664250008	7000	4.155781	29090.47	0
NQ2A	EQUITY		8591 ORIX CORP	'666114004	2370	95.996112	227510.78	0
NQ2A	EQUITY	STO	SANTOS LTD	'677670002	9892	14.751921	145926	0
NQ2A	EQUITY		9076 SEINO HOLDINGS CO LTD	'679342006	131000	7.266541	951916.88	0
NQ2A	EQUITY		16 SUN HUNG KAI PROPERTIES	'685992000	21000	12.42916	261012.36	0
NQ2A	EQUITY	TAH	TABCORP HOLDINGS LTD	'687326900	34742	2.817783	97895.41	0
NQ2A	EQUITY	TEL	TELECOM CORP OF NEW ZEALAND	'688143007	81178	1.987166	161314.14	0
NQ2A	EQUITY		9715 TRANSCOSMOS INC	'690095906	11600	15.395832	178591.65	0
NQ2A	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	11000	14.594186	160536.05	0
NQ2A	EQUITY	U14	UOL GROUP LTD	'691684005	52000	3.769833	196031.34	0
NQ2A	EQUITY	ILU	ILUKA RESOURCES LTD	'695757005	1612	18.429542	29708.42	0
NQ2A	EQUITY	IFX	INFINEON TECHNOLOGIES AG	'588950907	106111	10.208811	1083267.1	0
NQ2A	EQUITY	ANZ	AUST AND NZ BANKING GROUP	'606558005	83084	24.096186	2002007.5	0
NQ2A	EQUITY		7241 FUTABA INDUSTRIAL CO LTD	'635774003	71600	5.674707	406309.01	0
NQ2A	EQUITY		1881 NIPPO CORP	'664078003	15000	11.167143	167507.14	0
NQ2A	EQUITY		6588 TOSHIBA TEC CORP	'689488005	57000	3.985661	227182.7	0

NQ2A	EQUITY	1946	TOENEC CORP	'689562007	4000	5.832675	23330.7	0	
NQ2A	EQUITY	6815	UNIDEN CORP	'691151005	8000	4.034267	32274.14	0	
NQ2A	EQUITY	CEMEX	CEMEX SAB CPO	'240645903	35391	0.769681	27239.78	0	
NQ2A	EQUITY	AFIL	AFRICA ISRAEL INV LTD	'600811905	19935	3.985976	79460.44	0	
NQ2A	EQUITY	2281	PRIMA MEAT PACKERS LTD	'670340009	93000	1.871317	174032.44	0	
NQ2A	EQUITY	TESB	TESSENDERLO CHEMIE	'488400003	931	33.332446	31032.51	0	
NQ2A	EQUITY	6462	RIKEN CORP	'674020003	24000	4.617534	110820.83	0	
NQ2A	EQUITY	8084	RYODEN TRADING CO LTD	'676300007	24000	6.063552	145525.24	0	
NQ2A	EQUITY	4633	SAKATA INX CORP	'676983000	12000	5.006379	60076.55	0	
NQ2A	EQUITY	8097	SAN AI OIL CO LTD	'677280000	18000	5.225105	94051.89	0	
NQ2A	EQUITY	1961	SANKI ENGINEERING CO LTD	'677482002	24000	5.431679	130360.29	0	
NQ2A	EQUITY	6584	SANOI INDUSTRIAL CO LTD	'677580904	9100	8.566742	77957.35	0	
NQ2A	EQUITY	7007	SASEBO HEAVY INDUSTRIES CO	'677740003	20000	1.676894	33537.88	0	
NQ2A	EQUITY	4212	SEKISUI JUSHI CORP	'679384008	9000	10.049213	90442.92	0	
NQ2A	EQUITY	8132	SINANEN CO LTD	'680452000	33000	4.398809	145160.7	0	
NQ2A	EQUITY	BHP	BHP BILLITON LTD	'614469005	80676	35.854213	2892574.48	0	
NQ2A	EQUITY	D05	DBS GROUP HOLDINGS LTD	'617520903	238000	11.277687	2684089.55	0	
NQ2A	EQUITY	CSL	CSL LTD	'618549901	49565	37.180228	1842838.01	0	
NQ2A	EQUITY	RIO	RIO TINTO LTD	'622010007	31967	67.751099	2165799.37	0	
NQ2A	EQUITY	C07	JARDINE CYCLE + CARRIAGE LTD	'624226007	30000	38.406172	1152185.15	0	
NQ2A	EQUITY	1878	DAITO TRUST CONSTRUCT CO LTD	'625050000	19300	90.28495	1742499.54	0	
NQ2A	EQUITY	8840	DAIKYO INC	'625095005	64000	2.721915	174202.56	0	
NQ2A	EQUITY	1925	DAIWA HOUSE INDUSTRY CO LTD	'625136007	101000	13.293639	1342657.51	0	
NQ2A	EQUITY	6702	FUJITSU LTD	'635694003	75000	5.298013	397350.99	0	
NQ2A	EQUITY	9749	FUJI SOFT INC	'635700008	24400	19.259979	469943.5	0	
NQ2A	EQUITY	6501	HITACHI LTD	'642910004	250000	6.452397	1613099.22	0	
NQ2A	EQUITY	13	HUTCHISON WHAMPOA LTD	'644806002	61000	9.994848	609685.73	0	
NQ2A	EQUITY	7013	IHI CORP	'646698001	108000	2.539644	274281.55	0	
NQ2A	EQUITY	8088	IWATANI CORP	'646820001	87000	3.353788	291779.57	0	
NQ2A	EQUITY	LGEN	LEGAL + GENERAL GROUP PLC	'056039902	83107	2.08826	173549	0	
NQ2A	EQUITY	LOG	LOGICA PLC	'052270006	416933	1.591359	663490.24	0	
NQ2A	EQUITY	HSBA	HSBC HOLDINGS PLC	'054052907	131069	8.864319	1161837.43	0	
NQ2A	EQUITY	IPR	INTERNATIONAL POWER PLC	'063201008	228205	6.470889	1476689.22	0	
NQ2A	EQUITY	RIO	RIO TINTO PLC	'071887004	39671	55.058478	2184224.87	0	
NQ2A	EQUITY	BNP	BNP PARIBAS	'730968906	24429	47.37522	1157329.25	0	
NQ2A	EQUITY	GW1	GERRY WEBER INTL AG	'464295906	10	38.313003	383.13	0	
NQ2A	EQUITY	8066	MITANI CORP	'659647903	2000	14.33866	28677.32	0	
NQ2A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	3311.85	100	3311.85	0.193552	12/31/2030
NQ2A	EQUITY	9613	NTT DATA CORP	'612563908	1	3534.844158	3534.84	0	
NQ2A	EQUITY	8881	NISSHIN FUDOSAN CO LTD	'625934906	8800	7.570326	66618.87	0	
NQ2A	EQUITY	2664	CAWACHI LTD	'628978900	2000	23.865362	47730.72	0	
NQ2A	EQUITY	SEM	SEMAPA SOCIEDADE DE INVESTIM	'596293902	6353	7.360305	46760.01	0	
NQ2A	EQUITY	TRI	TRIGANO SA	'445762909	2105	17.185586	36175.66	0	
NQ2A	EQUITY	386	CHINA PETROLEUM + CHEMICAL H	'629181900	1788000	1.089645	1948284.39	0	
NQ2A	EQUITY	U10	UOB KAY HIAN HOLDINGS LTD	'629438904	21000	1.344097	28226.03	0	
NQ2A	EQUITY	T.A	TELUS CORPORATION NON VOTE	'87971M954	11700	56.78123	664340.39	0	
NQ2A	EQUITY	6485	MAEZAWA KYUSO INDUSTRIES CO	'655441004	2400	14.812565	35550.15	0	
NQ2A	EQUITY	6715	NAKAYO TELECOMMUNICATIONS	'662087907	12000	4.374506	52494.08	0	
NQ2A	EQUITY	6493	NITTAN VALVE CO LTD	'664172905	8700	3.766936	32772.34	0	
NQ2A	EQUITY	DPW	DEUTSCHE POST AG REG	'461785909	36	19.223086	692.03	0	
NQ2A	EQUITY	BAR	BARCO (NEW) N.V.	'470409905	1316	72.151494	94951.37	0	
NQ2A	EQUITY	ABI	ANHEUSER BUSCH INBEV NV	'475531901	4269	72.950514	311425.74	0	
NQ2A	EQUITY	7220	MUSASHI SEIMITSU INDUSTRY CO	'613522903	6100	23.962574	146171.7	0	
NQ2A	EQUITY	2681	GEO HOLDINGS CORP	'629655903	223	1187.192418	264743.91	0	
NQ2A	EQUITY	SCH	DMX TECHNOLOGIES GROUP LTD	'657894903	860000	0.218714	188094.01	0	
NQ2A	EQUITY	539	VICTORY CITY INTL HLDGS LTD	'617961909	872000	0.097888	85358.06	0	
NQ2A	EQUITY	551	YUE YUEN INDUSTRIAL HLDG	'658653902	26000	3.509789	91254.51	0	
NQ2A	EQUITY	9824	SENSHU ELECTRIC CO LTD	'679561902	2400	14.144237	33946.17	0	
NQ2A	EQUITY	2768	SOJITZ CORP	'659414908	408800	1.798408	735189.26	0	
NQ2A	EQUITY	TCL.A	TRANSCONTINENTAL INC CL A	'893578104	6200	12.476862	77356.55	0	
NQ2A	EQUITY	VET	VETROPACK HOLDING AG BR	'516606902	101	1960.502296	198010.73	0	
NQ2A	EQUITY	SIP	SIGMA PHARMACEUTICALS LTD	'655259901	97899	0.652648	63893.61	0	
NQ2A	EQUITY	1722	MISAWA HOMES CO LTD	'665267902	15700	10.547421	165594.51	0	
NQ2A	EQUITY	MIM	MI DEVELOPMENTS INC	'55304X104	16554	34.59	572602.86	0	
NQ2A	EQUITY	9640	SAISON INFORMATION SYSTEMS	'680043908	2800	14.496628	40590.56	0	
NQ2A	EQUITY	2782	SERIA CO LTD	'668071905	2500	13.184276	32960.69	0	
NQ2A	EQUITY	2784	ALFRESA HOLDINGS CORP	'668721905	10400	47.815785	497284.16	0	
NQ2A	EQUITY	1720	TOKYU CONSTRUCTION CO LTD	'668935901	10540	2.576098	27152.07	0	
NQ2A	EQUITY	6676	MELCO HOLDINGS INC	'668814908	5000	25.432894	127164.47	0	
NQ2A	EQUITY	3432	SANKYO TATEYAMA HOLDINGS INC	'671170900	15000	1.749803	26247.04	0	
NQ2A	EQUITY	2790	NAFCO CO LTD	'671281905	1900	17.570934	33384.77	0	
NQ2A	EQUITY	1766	TOKEN CORP	'689844900	2100	38.762987	81402.27	0	
NQ2A	EQUITY	6844	SHINDENGEN ELECTRIC MFG	'680454006	10000	4.739049	47390.49	0	
NQ2A	EQUITY	7243	SHIROKI CORP	'680516002	10000	3.317334	33173.34	0	
NQ2A	EQUITY	7274	SHOWA CORP	'680562006	20100	8.262956	166085.42	0	
NQ2A	EQUITY	STERV	STORA ENSO OYJ R SHS	'507267904	127157	7.417568	943195.67	0	
NQ2A	EQUITY	1949	SUMITOMO DENSETSU CO LTD	'685868002	3600	8.044231	28959.23	0	
NQ2A	EQUITY	6355	SUMITOMO PRECISION PRODUCTS	'685888000	10000	5.954189	59541.89	0	
NQ2A	EQUITY	1968	TAIHEI DENGYO KAISHA LTD	'686994005	10000	8.226502	82265.02	0	
NQ2A	EQUITY	8550	TOCHIGI BANK LTD/THE	'689355006	15000	3.742633	56139.5	0	
NQ2A	EQUITY	1934	YURTEC CORP	'689467009	9000	5.370922	48338.3	0	
NQ2A	EQUITY	5975	TOPRE CORP	'689492007	10400	10.559572	109819.55	0	
NQ2A	EQUITY	5445	TOKYO TEKKO CO LTD	'689506004	33000	3.706179	122303.91	0	

NQ2A	EQUITY	1835	TOTETSU KOGYO CO LTD	'689744001	6000	10.729692	64378.15	0
NQ2A	EQUITY	7236	T RAD CO LTD	'689992006	9000	4.131478	37183.3	0
NQ2A	EQUITY	8175	BEST DENKI CO LTD	'609818000	27500	2.478887	68169.39	0
NQ2A	EQUITY	4506	DAINIPPON SUMITOMO PHARMA CO	'625086004	38900	10.656784	414548.88	0
NQ2A	EQUITY	41	GREAT EAGLE HOLDINGS LTD	'638740902	28000	2.827151	79160.23	0
NQ2A	EQUITY	7205	HINO MOTORS LTD	'642830004	150000	7.266541	1089981.17	0
NQ2A	EQUITY	8393	MIYAZAKI BANK LTD/THE	'642968002	12000	2.855581	34266.97	0
NQ2A	EQUITY	8012	NAGASE + CO LTD	'661982009	34600	12.44304	430529.19	0
NQ2A	EQUITY	1924	PANAHOME CORP	'662572007	31000	6.865545	212831.89	0
NQ2A	EQUITY	5210	NIHON YAMAMURA GLASS CO LTD	'698534005	44000	2.454584	108001.7	0
NQ2A	EQUITY	2290	YONEKYU CORP	'698693900	12500	9.064949	113311.87	0
NQ2A	EQUITY	7294	YOROZU CORP	'698697000	3700	21.921137	81108.21	0
NQ2A	EQUITY	8074	YUASA TRADING CO LTD	'698852001	68000	1.749803	118986.57	0
NQ2A	EQUITY	8392	OITA BANK LTD/THE	'665754008	9000	3.207971	28871.74	0
NQ2A	EQUITY	W05	WING TAI HOLDINGS LTD	'697238004	42000	1.018014	42756.59	0
NQ2A	EQUITY	4343	AEON FANTASY CO LTD	'643925902	5000	15.432286	77161.43	0
NQ2A	EQUITY	BARC	BARCLAYS PLC	'313486904	359275	3.758708	1350409.73	0
NQ2A	EQUITY	2305	STUDIO ALICE CO LTD	'652816901	4000	16.829698	67318.79	0
NQ2A	EQUITY	WMH	WILLIAM HILL PLC	'316988906	43584	4.176519	182029.43	0
NQ2A	EQUITY	QBR/B	QUEBECOR INC CL B	'748193919	1900	38.501176	73152.23	0
NQ2A	EQUITY	2322	NEC FIELDING LTD	'654275908	8300	13.111368	108824.35	0
NQ2A	EQUITY	SLHN	SWISS LIFE HOLDING AG REG	'743780900	6176	118.825026	733863.36	0
NQ2A	EQUITY	B69	BROADWAY INDUSTRIAL GRP LTD	'611363904	29367	0.353919	10393.54	0
NQ2A	EQUITY	CTX	CALTEX AUSTRALIA LTD	'616150009	19569	14.389339	281584.97	0
NQ2A	EQUITY	4044	CENTRAL GLASS CO LTD	'618430003	14000	4.410961	61753.45	0
NQ2A	EQUITY	3877	CHUETSU PULP + PAPER CO LTD	'619570005	23000	2.211556	50865.79	0
NQ2A	EQUITY	VRL	VILLAGE ROADSHOW LTD	'625953005	5231	3.356476	17557.73	0
NQ2A	EQUITY	113	DICKSON CONCEPTS INTL LTD	'626685903	25000	0.551262	13781.56	0
NQ2A	EQUITY	7260	FUJI KIKO CO LTD	'635650005	12000	3.779087	45349.05	0
NQ2A	EQUITY	393	GLORIOUS SUN ENTERPRISES LTD	'636175903	108000	0.340031	36723.34	0
NQ2A	EQUITY	2533	OENON HOLDINGS INC	'637430000	14000	2.41813	33853.82	0
NQ2A	EQUITY	8543	MINATO BANK LTD/THE	'640784005	17000	1.871317	31812.38	0
NQ2A	EQUITY	6910	HITACHI MEDICAL CORP	'642894000	4000	13.342244	53368.98	0
NQ2A	EQUITY	1982	HIBIYA ENGINEERING LTD	'643797905	3100	11.082083	34354.46	0
NQ2A	EQUITY	4989	IHARA CHEMICAL INDUSTRY CO	'645688003	7000	3.985661	27899.63	0
NQ2A	EQUITY	9934	INABA DENKI SANGYO CO LTD	'645921909	1300	30.184094	39239.32	0
NQ2A	EQUITY	8098	INABATA + CO LTD	'646160002	9100	6.974907	63471.66	0
NQ2A	EQUITY	8133	ITOCHU ENEX CO LTD	'646782003	15200	5.942038	90318.97	0
NQ2A	EQUITY	6935	JAPAN DIGITAL LABORATORY CO	'646850008	2600	10.8026	28086.76	0
NQ2A	EQUITY	8037	KAMEI CORP	'648255008	13000	15.298621	198882.07	0
NQ2A	EQUITY	9678	KANAMOTO CO LTD	'648290005	6000	11.956984	71741.9	0
NQ2A	EQUITY	8020	KANEMATSU CORP	'648346005	34000	1.202989	40901.63	0
NQ2A	EQUITY	8196	KASUMI CO LTD	'648411007	14600	6.744031	98462.85	0
NQ2A	EQUITY	8096	KANEMATSU ELECTRONICS LTD	'648413003	4500	11.094234	49924.05	0
NQ2A	EQUITY	7122	KINKI SHARYO CO LTD	'649300902	29000	3.827693	111003.1	0
NQ2A	EQUITY	3106	KURABO INDUSTRIES LTD	'649765005	60000	1.956376	117382.59	0
NQ2A	EQUITY	2288	MARUDAI FOOD CO LTD	'656944006	12000	3.900601	46807.22	0
NQ2A	EQUITY	1518	MITSUMI MATSUSHIMA CO LTD	'657264008	26000	2.126496	55288.9	0
NQ2A	EQUITY	5632	MITSUBISHI STEEL MFG CO LTD	'659720007	9000	3.438848	30949.63	0
NQ2A	EQUITY	1868	MITSUMI HOME CO LTD	'659939904	6000	5.455982	32735.89	0
NQ2A	EQUITY	8005	SCROLL CORP	'661171009	13600	4.022116	54700.77	0
NQ2A	EQUITY	OERL	OC OERLIKON CORP AG REG	'461275901	148857	8.851026	1317537.2	0
NQ2A	EQUITY	VIV	VIVENDI	'483477907	100206	18.324189	1836193.68	0
NQ2A	EQUITY	1762	TAKAMATSU CONSTRUCTION GROUP	'608313904	5800	15.675314	90916.82	0
NQ2A	EQUITY	4711	TOKYU COMMUNITY CORP	'613349901	1200	31.727322	38072.79	0
NQ2A	EQUITY	B16	GUOCCOLEISURE LTD	'633859905	72000	0.501054	36075.87	0
NQ2A	EQUITY	8306	MITSUBISHI UFJ FINANCIAL GRO	'633517909	35000	5.006379	175223.28	0
NQ2A	EQUITY	8328	SAPPORO HOKUYO HOLDINGS INC	'633547906	88100	3.706179	326514.37	0
NQ2A	EQUITY	4842	USEN CORP	'634122907	46600	1.020718	47565.47	0
NQ2A	EQUITY	PAH3	PORSCHE AUTOMOBIL HLDG PRF	'710106907	8	58.927715	471.42	0
NQ2A	EQUITY	ROG	ROCHE HOLDING AG GENUSSCHEIN	'711038901	7231	173.812026	1256834.76	0
NQ2A	EQUITY	CS	AXA SA	'708842901	68741	16.553028	1137871.72	0
NQ2A	EQUITY	7256	KASAI KOGYO CO LTD	'648396901	16000	5.711161	91378.58	0
NQ2A	EQUITY	H13	HO BEE INVESTMENT LTD	'619935901	215000	1.121406	241102.32	0
NQ2A	EQUITY	CLN	CLARIANT AG REG	'711399907	5685	13.785473	78370.42	0
NQ2A	EQUITY	4812	INFO SERVICES INTL DENTSU	'629597907	2400	8.092837	19422.81	0
NQ2A	EQUITY	STL	STATOIL ASA	'713360907	49274	27.103549	1335500.28	0
NQ2A	EQUITY	2580	COCA COLA CENTRAL JAPAN CO	'635554900	10900	13.038459	142119.21	0
NQ2A	EQUITY	2692	ITOCHU SHOKUHIN CO LTD	'632785903	199	37.183304	7399.48	0
NQ2A	EQUITY	ENEL	ENEL SPA	'714456902	161094	3.61157	581802.23	0
NQ2A	EQUITY	BOS	BOSSARD HOLDING AG BR	'712679901	1049	155.778061	163411.19	0
NQ2A	EQUITY	2590	DYDO DRINCO INC	'637499906	10100	40.099642	405006.38	0
NQ2A	EQUITY	4295	FAITH INC	'638204909	342	121.635579	41599.37	0
NQ2A	EQUITY	8129	TOHO HOLDINGS CO LTD	'689555001	13400	17.862568	239358.41	0
NQ2A	EQUITY	BILL	BILLERUD AKTIEBOLAG	'724037908	49105	9.230862	453281.48	0
NQ2A	EQUITY	AZK	AURIZON MINES LTD	'05155P106	16647	4.84	80571.48	0
NQ2A	EQUITY	BT.A	BT GROUP PLC	'309135903	10142	3.617307	36686.73	0
NQ2A	EQUITY	PPC	PUBLIC POWER CORP	'726829906	11062	4.461194	49349.73	0
NQ2A	EQUITY	9430	NEC MOBILING LTD	'643990906	1100	34.716568	38188.23	0
NQ2A	EQUITY	TFG	TETRAAGON FINANCIAL GROUP LTD	'81RMC5906	4389	7.1	31161.9	0
NQ2A	EQUITY	VOLV B	VOLVO AB B SHS	'81QH83908	50	14.528246	726.41	0
NQ2A	EQUITY	DRX	DRAX GROUP PLC	'81VNSX901	106990	8.699751	930786.33	0
NQ2A	EQUITY	SCA B_	SVENSKA CELLULOSA AB B SHS	'81VVG2901	333	17.271131	5751.29	0

NQ2A	EQUITY	1382	PACIFIC TEXTILES HOLDINGS	'B1WMLF908	167000	0.669758	111849.56	0
NQ2A	EQUITY	BOL	BOLIDEN AB	'B1XCBX901	29	15.658556	454.1	0
NQ2A	EQUITY	MNDI	MONDI PLC	'B1CRCL906	51554	9.418738	485573.64	0
NQ2A	EQUITY	DAE	DAETWYLER HOLDING AG BR	'B124WD908	1667	84.637938	141091.44	0
NQ2A	EQUITY	UMC	UNITED MICROELECTRON SP ADR	'910873405	476015	2.45	1166236.75	0
NQ2A	EQUITY	USTN	USTER TECHNOLOGIES AG	'B28DHC905	747	51.280633	38306.63	0
NQ2A	EQUITY	8897	TAKARA LEBEN CO LTD	'641635909	4600	9.465946	43543.35	0
NQ2A	EQUITY	CCP	CREDIT CORP GROUP LTD	'628765901	11353	6.060305	68802.64	0
NQ2A	EQUITY	7611	HIDAY HIDAKA CORP	'617385901	600	15.63886	9383.32	0
NQ2A	EQUITY	QQ	QINETIQ GROUP PLC	'B0WMWD903	140153	2.545216	356719.71	0
NQ2A	EQUITY	NST	NORTHERN STAR RESOURCES LTD	'671745909	74399	0.896096	66668.68	0
NQ2A	EQUITY	4578	OTSUKA HOLDINGS CO LTD	'B5LTM9909	22300	29.770946	663892.1	0
NQ2A	EQUITY	TMB	TEMBEC INC	'87974D951	32000	3.481915	111421.28	0
NQ2A	EQUITY	4927	POLA ORBIS HOLDINGS INC	'B5N4QN907	4000	30.013974	120055.9	0
NQ2A	EQUITY	6627	TERA PROBE INC	'B63R48903	1500	10.474512	15711.77	0
NQ2A	EQUITY	WJX	WAJAX CORP	'930783956	807	48.7268	39322.53	0
NQ2A	EQUITY	KBL	K BRO LINEN INC	'48243M958	1531	22.222222	34022.22	0
NQ2A	EQUITY	DCI	DIRECTCASH PAYMENTS INC	'25456A954	2505	21.241683	53210.42	0
NQ2A	EQUITY	HNL	HORIZON NORTH LOGISTICS INC	'44044D958	17400	6.253439	108089.85	0
NQ2A	EQUITY	LMA	LA MANCHA RESOURCES INC	'503548950	12100	3.18175	38499.17	0
NQ2A	EQUITY	7022	SANOYAS HOLDINGS CORP	'B5NR47905	30700	3.098609	95127.29	0
NQ2A	EQUITY	7943	NICHIHA CORP	'663833903	13200	12.455192	164408.53	0
NQ2A	EQUITY	5011	NICHIREKI CO LTD	'663886008	10000	5.468133	54681.33	0
NQ2A	EQUITY	7248	CALSONIC KANSEI CORP	'663984003	56000	6.13646	343641.78	0
NQ2A	EQUITY	1950	NIPPON DENSETSU KOGYO CO LTD	'664032000	5000	9.976305	49881.52	0
NQ2A	EQUITY	2001	NIPPON FLOUR MILLS CO LTD	'664074002	59000	4.617534	272434.53	0
NQ2A	EQUITY	5457	SUMITOMO PIPE + TUBE CO LTD	'664142007	3600	10.425907	37533.26	0
NQ2A	EQUITY	1884	NIPPON ROAD CO LTD	'664246006	10000	4.277295	42772.95	0
NQ2A	EQUITY	4201	NIPPON SYNTHETIC CHEMICAL	'664354008	28000	6.185066	173181.85	0
NQ2A	EQUITY	7250	PACIFIC INDUSTRIAL CO LTD	'666620000	13000	6.379488	82933.35	0
NQ2A	EQUITY	7246	PRESS KOGYO CO LTD	'670100007	10000	6.792636	67926.36	0
NQ2A	EQUITY	2767	FIELDS CORP	'659147904	177	1664.742694	294659.46	0
NQ2A	EQUITY	7266	IMASEN ELECTRIC INDUSTRIAL	'650995905	2700	14.642445	39534.6	0
NQ2A	EQUITY	HEIA	HEINEKEN NV	'779255900	20086	55.498588	1114744.65	0
NQ2A	EQUITY	3332	JFE SHOJI HOLDINGS INC	'B01S2K901	46000	5.188651	238677.93	0
NQ2A	EQUITY	NXI	NEXITY	'B0371C905	2303	31.587919	72746.98	0
NQ2A	CASH		TURKISH LIRA	'TRY	2.3	0.560884	1.29	0
NQ2A	EQUITY	2418	BEST BRIDAL INC	'B030Y3903	104	1054.742086	109693.18	0
NQ2A	EQUITY	BOC	BANK OF CYPRUS PUBLIC CO LTD	'450501903	30041	0.613914	18442.58	0
NQ2A	EQUITY	9938	SUMIKIN BUSSAN CORP	'685762908	15000	2.721915	40828.73	0
NQ2A	EQUITY	7233	JIDOSHA BUHIN KOGYO CO LTD	'606899093	4000	6.889847	27559.39	0
NQ2A	EQUITY	3360	SHIP HEALTHCARE HOLDINGS INC	'B05MTR906	6600	20.608785	136017.98	0
NQ2A	EQUITY	2440	GURUNAVI INC	'B06WPV908	3200	10.826903	34646.09	0
NQ2A	EQUITY	BUCN	BUCHER INDUSTRIES AG REG	'B07ZBW903	676	211.650163	143075.51	0
NQ2A	EQUITY	6023	DAIHATSU DIESEL MFG CO LTD	'625033006	21000	5.067137	106409.87	0
NQ2A	EQUITY	BNG	BUONGIORNO SPA	'457269900	15690	1.853726	29084.96	0
NQ2A	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	132765	34.957119	4641081.94	0
NQ2A	EQUITY	7414	ONOKEN CO LTD	'665919908	5300	8.627499	45725.74	0
NQ2A	EQUITY	VAHN	VAUDOISE ASSURANCES HOL CL B	'B0BV7Y908	223	293.466836	65443.1	0
NQ2A	EQUITY	BRSN	BERENDESEN PLC	'B0F997900	14100	8.340257	117597.62	0
NQ2A	EQUITY	2412	BENEFIT ONE INC	'B02JV6909	45	774.044596	34832.01	0
NQ2A	EQUITY	4972	SOKEN CHEMICAL + ENGINEERING	'633891908	2500	9.077101	22692.75	0
NQ2A	EQUITY	T35	SUNNINGDALE TECH LTD	'670193903	18000	0.105778	1904	0
NQ2A	EQUITY	KAZ	KAZAKHMYS PLC	'B0HZPV909	76656	14.507573	1112092.54	0
NQ2A	EQUITY	7593	VT HOLDINGS CO LTD	'612733907	27500	6.804788	187131.66	0
NQ2A	EQUITY	BAM	BROOKFIELD ASSET MANAGE CL A	'112585104	28	31.57	883.96	0
NQ2A	EQUITY	F9D	BOUSTEAD SINGAPORE LTD	'620707901	134000	0.691931	92718.81	0
NQ2A	EQUITY	ECONB	ECONOCOM GROUP	'430414904	219	22.372556	4899.59	0
NQ2A	EQUITY	8880	IIDA HOME MAX	'620787903	9400	8.566742	80527.37	0
NQ2A	EQUITY	2730	EDION CORP	'651271900	49600	7.047816	349571.66	0
NQ2A	EQUITY	CNU	CHORUS LTD	'AC100Y29	16235	3.031964	49223.94	0
NQ2A	EQUITY	MCRO	MICRO FOCUS INTERNATIONAL	'B77860904	28900	7.557359	218407.68	0
NQ2A	EQUITY	OIBR	OI SA ADR	'670851203	85674	15.9	1362216.6	0
NQ2A	EQUITY		BEACH ENERGY LTD RTS	'972BYG909	83351	0.072516	6044.32	0
NQ2A	EQUITY	POL	POLO RESOURCES LTD	'B24920900	429088	0.052726	22623.99	0
NQ2A	EQUITY	DTAC	TOTAL ACCESS COMMUNICATION	'B124V2903	380700	2.658023	1011909.24	0
NQ2A	EQUITY	ENRC	EURASIAN NATURAL RESOURCES	'B29BCK905	139589	9.466671	1321443.14	0
NQ2A	EQUITY	PAG	PARAGON GROUP COMPANIES PLC	'B2NGPM900	29858	3.034128	90592.99	0
NQ2A	EQUITY	SMWH	WH SMITH PLC	'B2PDGW903	27182	8.70774	236693.78	0
NQ2A	EQUITY	TRU	TEMPLE REAL ESTATE INVESTMEN	'880018106	5000	5.843214	29216.106	0
NQ2A	EQUITY	VPP	VALIANT PETROLEUM PLC	'B2NJD6902	7100	8.340257	59215.82	0
NQ2A	EQUITY	3098	COCOKARA FINE INC	'B2Q4CF903	1100	31.678717	34846.59	0
NQ2A	EQUITY	3626	IT HOLDINGS CORP	'B2Q4CR907	34400	11.762562	404632.12	0
NQ2A	EQUITY	FP1	DAPAI INTERNATIONAL HOLDINGS	'B2Q8QW902	110600	0.022269	2462.96	0
NQ2A	EQUITY	SCUN	SCHULER AG	'B3B286906	19400	19.975497	387524.64	0
NQ2A	EQUITY	880	SIM HOLDINGS LTD	'B2NR3Y904	77000	2.035033	156697.58	0
NQ2A	EQUITY	6632	JVC KENWOOD CORP	'B3CY5L905	11100	4.459566	49501.18	0
NQ2A	EQUITY	SAP	SAPUTO INC	'802912956	21217	43.233779	917291.08	0
NQ2A	EQUITY	3788	GMO CLOUD K.K.	'B0Q3FT906	77	642.809405	49496.32	0
NQ2A	EQUITY	ATD.B	ALIMENTATION COUCHE TARD B	'01626P957	3200	32.768022	104857.67	0
NQ2A	EQUITY	EMP.A	EMPIRE CO LTD A	'291843951	4800	57.631697	276632.15	0
NQ2A	EQUITY	EXO	EXOR SPA	'B06HZC902	32031	25.209077	807471.94	0
NQ2A	EQUITY	MEC	MECOM GROUP PLC	'B3P918909	3932	2.879945	11323.94	0

NQ2A	EQUITY	SU	SUNCOR ENERGY INC	'867224958	700	32.607934	22825.55	0
NQ2A	EQUITY	MFI	MAPLE LEAF FOODS INC	'564905958	10100	11.896543	120155.09	0
NQ2A	EQUITY	CCA	COGECO CABLE INC	'19238V956	2200	52.368803	115211.37	0
NQ2A	EQUITY	SAR	SARACEN MINERAL HOLDINGS LTD	'616883906	232714	0.580132	135004.78	0
NQ2A	EQUITY	CCL.B	CCL INDUSTRIES INC CL B	'124900952	2800	36.520086	102256.24	0
NQ2A	EQUITY	NTG	NORTHGATE PLC	'841H73900	14252	3.368058	48001.57	0
NQ2A	EQUITY	I4U	CHINA GAOXIAN FIBRE FABRIC	'B4MVFK909	270000	0.007953	2147.37	0
NQ2A	EQUITY	MBTN	MEYER BURGER TECHNOLOGY AG	'B5NCD0909	8067	16.319079	131646.01	0
NQ2A	EQUITY	COST	COSTAIN GROUP PLC	'864NSP907	10612	3.515051	37301.72	0
NQ2A	EQUITY	1417	MIRAIT HOLDINGS CORP	'B64KR6906	4000	7.327298	29309.19	0
NQ2A	EQUITY	OGC	OCEANAGOLD CORP	'675222962	13500	2.681475	36199.91	0
NQ2A	EQUITY	9422	ITC NETWORKS CORP	'80YHY9004	7300	6.367337	46481.56	0
NQ2A	EQUITY	IMPN	IMPLENIA AG REG	'B10DQJ900	1904	34.187089	65092.22	0
NQ2A	EQUITY	3028	ALPEN CO LTD	'802GMK908	41000	20.086275	823537.27	0
NQ2A	EQUITY	BAFL	BANK ALFALAH LTD	'802ZK8901	607600	0.177486	107840.54	0
NQ2A	EQUITY	EMMN	EMMI AG REG	'803PQ2906	467	217.956519	101785.69	0
NQ2A	EQUITY	4301	AMUSE INC	'638823906	3200	13.609575	43550.64	0
NQ2A	EQUITY	7212	F TECH INC	'632956900	1900	20.99763	39895.5	0
NQ2A	EQUITY	ABY	ADITYA BIRLA MINERALS LTD	'B12TY1903	74966	0.740704	55527.61	0
NQ2A	EQUITY	7277	TBK CO LTD	'689410900	4000	6.865545	27462.18	0
NQ2A	EQUITY	CNSWF	CONSTELLATION SOFTWARE INC	'21037X100	500	89.299115	44649.56	0
NQ2A	EQUITY	FP	TOTAL SA	'B15C55900	45110	50.9242	2297190.65	0
NQ2A	EQUITY	AKE	ARKEMA	'8025YZ906	20612	93.045864	1917861.34	0
NQ2A	EQUITY	ATEA	ATEA ASA	'B12TR1901	22498	12.05284	271164.79	0
NQ2A	EQUITY	HZNOF	HORIZON NORTH LOGISTICS INC	'44044D107	8400	6.253439	52528.89	0
NQ2A	EQUITY	PARRO	PARROT SA	'804VST904	1461	27.579502	40293.65	0
NQ2A	EQUITY	CCC	COMPUTACENTER PLC	'B16490904	9926	7.046079	69939.38	0
NQ2A	EQUITY	BCE	BCE INC	'05534B760	677	40.06	27120.62	0
NQ2A	EQUITY	3048	BIC CAMERA INC	'B194YN903	217	532.839176	115626.16	0
NQ2A	EQUITY	HOME	HOME RETAIL GROUP	'B19NK8902	442163	1.821435	805371.35	0
NQ2A	EQUITY	3817	SRA HOLDINGS INC	'B1D3PK906	3800	11.713956	44513.03	0
NQ2A	EQUITY	8508	J TRUST CO LTD	'612671909	19900	19.733884	392704.3	0
NQ2A	EQUITY	FWEB	FIBERWEB PLC	'B1FMH0905	30238	0.978622	29591.58	0
NQ2A	EQUITY	3828	NIFTY CORP	'B1GHR5903	86	1151.953339	99067.99	0
NQ2A	EQUITY	B61	BUKIT SEMBAWANG ESTATES LTD	'B1FMSL907	13000	3.889132	50558.71	0
NQ2A	EQUITY	6257	FUJISHOJI CO LTD	'B1MP48907	94	1138.586791	107027.16	0
NQ2A	EQUITY	7313	TS TECH CO LTD	'B1P1R909	11000	19.721733	216939.06	0
NQ2A	EQUITY	3076	AI HOLDINGS CORP	'B1TK20900	6300	5.334467	33607.15	0
NQ2A	EQUITY	B56	YANGZIJIAN SHIPBUILDING	'B1VT03904	368000	1.05778	389263.13	0
NQ2A	EQUITY	8409	YACHIYO BANK LTD/THE	'B1VKYH905	3200	24.715961	79091.07	0
NQ2A	EQUITY	6256	NUFLARE TECHNOLOGY INC	'B1VPX2905	22	5917.734978	130190.17	0
NQ2B	EQUITY	INGA	ING GROEP NV CVA	'715418901	200011	8.319129	1663917.22	0
NQ2B	EQUITY	ENI	ENI SPA	'714505906	147334	23.424599	3451239.89	0
NQ2B	EQUITY	8766	TOKIO MARINE HOLDINGS INC	'651312902	115900	27.595844	3198358.34	0
NQ2B	EQUITY	SGO	COMPAGNIE DE SAINT GOBAIN	'738048909	48912	44.591967	2181082.3	0
NQ2B	EQUITY	AMP	AMP LTD	'670995901	590220	4.475302	2641412.7	0
NQ2B	EQUITY	Z74	SINGAPORE TELECOM LTD	'802PY2901	771000	2.505269	1931562.41	0
NQ2B	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'809CBL906	106109	34.957119	3709264.97	0
NQ2B	EQUITY	3382	SEVEN + I HOLDINGS CO LTD	'B0F55D909	137700	29.868157	4112845.25	0
NQ2B	EQUITY	FP	TOTAL SA	'B15C55900	71372	50.9242	3634561.98	0
NQ2B	EQUITY	ULVR	UNILEVER PLC	'B10RZP905	120413	32.977568	3970927.85	0
NQ2B	EQUITY	VK	VALLOUREC	'B197DR900	10613	63.25574	671333.16	0
NQ2B	EQUITY	VOD	VODAFONE GROUP PLC	'B166WD903	1085778	2.751326	2987329.39	0
NQ2B	EQUITY	EXPN	EXPERIAN PLC	'B19NLV907	88942	15.570077	1384833.82	0
NQ2B	EQUITY	DG	VINCI SA	'B1XH02900	43983	52.069461	2290171.12	0
NQ2B	EQUITY	IBE	IBERDROLA SA	'B288C9908	544217	5.669046	3085191.19	0
NQ2B	EQUITY	GSZBS	GDF SUEZ STRIP VVPR	'B3B9KQ903	12516	0.001332	16.67	0
NQ2B	EQUITY	DIA	DISTRIBUIDORA INTERNACIONAL	'ACI00NS8	87885	4.949928	435024.44	0
NQ2B	EQUITY	4704	TREND MICRO INC	'612528901	19200	30.901027	593299.71	0
NQ2B	CASH		SOUTH AFRICAN RAND	'ZAR	0.01	0.130301	0	0
NQ2B	CASH		NEW TAIWAN DOLLAR	'TWD	1088	0.033882	36.86	0
NQ2B	EQUITY	J36	JARDINE MATHESON HLDGS LTD	'647211002	28023	50	1401150	0
NQ2B	CASH		SINGAPORE DOLLAR	'SGD	52428.02	0.795323	41697.24	0
NQ2B	CASH		POUND STERLING	'GBP	45733.93	1.59775	73071.4	0
NQ2B	CASH		JAPANESE YEN	'JPY	6737600	0.012151	81871.32	0
NQ2B	CASH		AUSTRALIAN DOLLAR	'AUD	54926.85	1.03595	56901.44	0
NQ2B	CASH		SWISS FRANC	'CHF	33419.75	1.106378	36974.89	0
NQ2B	EQUITY	BP.	BP PLC	'079805909	453478	7.390394	3351381.24	0
NQ2B	EQUITY	BG.	BG GROUP PLC	'087628905	120175	23.135425	2780299.74	0
NQ2B	EQUITY	TSCO	TESCO PLC	'088470000	780606	5.272576	4115804.63	0
NQ2B	EQUITY	ISP	INTESA SANPAOLO	'407683002	958542	1.789805	1715602.79	0
NQ2B	EQUITY	REN	REED ELSEVIER NV	'414881904	173369	12.752357	2210863.39	0
NQ2B	EQUITY	SGSN	SGS SA REG	'482477007	791	1942.800243	1536754.99	0
NQ2B	EQUITY	FTE	FRANCE TELECOM SA	'517617908	256228	14.788526	3789234.46	0
NQ2B	EQUITY	AH	KONINKLIJKE AHOLD NV	'525260907	240195	13.836361	3323424.67	0
NQ2B	EQUITY	CA	CARREFOUR SA	'564156909	124559	23.937304	2981606.6	0
NQ2B	EQUITY	SAN	SANOFI	'567173901	53736	77.544878	4166951.58	0
NQ2B	EQUITY	SAN	BANCO SANTANDER SA	'570594903	144330	7.683908	1109018.4	0
NQ2B	EQUITY	TEF	TELEFONICA SA	'573252905	213246	16.359932	3488690.02	0
NQ2B	EQUITY	DTE	DEUTSCHE TELEKOM AG REG	'584235907	294973	12.021254	3545945.33	0
NQ2B	EQUITY	AMC	AMCOR LIMITED	'606660009	276904	7.707464	2134227.73	0
NQ2B	EQUITY	TLS	TELSTRA CORP LTD	'608728903	248625	3.408274	847382.1	0
NQ2B	EQUITY	7751	CANON INC	'617232004	90000	47.512	4276079.96	0

NQ2B	EQUITY	7741	HOYA CORP	'644150005	60400	22.589465	1364403.67	0	
NQ2B	EQUITY	4452	KAO CORP	'648380004	110600	26.392855	2919049.76	0	
NQ2B	EQUITY	7974	NINTENDO CO LTD	'663955003	8500	151.285011	1285922.6	0	
NQ2B	EQUITY	QBE	QBE INSURANCE GROUP LTD	'671574002	156973	14.679405	2304270.19	0	
NQ2B	EQUITY	4063	SHIN ETSU CHEMICAL CO LTD	'680458007	18500	58.083723	1074548.88	0	
NQ2B	EQUITY	4502	TAKEDA PHARMACEUTICAL CO LTD	'687044008	75500	44.291877	3344036.7	0	
NQ2B	EQUITY	7203	TOYOTA MOTOR CORP	'690064001	61000	43.380521	2646211.8	0	
NQ2B	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	135913	14.594186	1983539.63	0	
NQ2B	EQUITY	4503	ASTELLAS PHARMA INC	'698538006	89500	41.314782	3697673.01	0	
NQ2B	EQUITY	2330	TAIWAN SEMICONDUCTOR MANUFAC	'688910900	840000	2.876552	2416303.85	0	
NQ2B	EQUITY	TSM	TAIWAN SEMICONDUCTOR SP ADR	'874039100	15108	15.28	230850.24	0	
NQ2B	EQUITY	TEVA	TEVA PHARMACEUTICAL SP ADR	'881624209	75100	45.06	3384006	0	
NQ2B	EQUITY	GLE	SOCIETE GENERALE	'596651901	41013	29.250786	1199662.48	0	
NQ2B	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	2066011.86	100	2066011.86	0.193552	12/31/2030
NQ2B	EQUITY	ZURN	ZURICH INSURANCE GROUP AG	'598381903	13597	268.407368	3649534.99	0	
NQ2B	EQUITY	RWE	RWE AG	'476896907	100896	47.681511	4810873.7	0	
NQ2B	EQUITY	GSK	GLAXOSMITHKLINE PLC	'092528900	159615	22.312584	3561423.08	0	
NQ2B	EQUITY	CPG	COMPASS GROUP PLC	'053315909	275732	10.473254	2887811.18	0	
NQ2B	EQUITY	NOVN	NOVARTIS AG REG	'710306903	68359	55.274658	3778520.37	0	
NQ2B	EQUITY	AGSS	AGEAS STRIP VVPR	'726615909	82908	0.001332	110.41	0	
NQ2D	CASH		SOUTH KOREAN WON	'KRW	536590	0.000883	473.58	0	
NQ2D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	2297209.99	100	2297209.99	0.193552	12/31/2030
NQ2D	CASH		NEW ZEALAND DOLLAR	'NZD	0.02	0.81945	0.02	0	
NQ2F	EQUITY	FMBI	FIRST MIDWEST BANCORP INC/IL	'320867104	80570	11.98	965228.6	0	
NQ2F	EQUITY	ATR	APTARGROUP INC	'038336103	20500	54.77	1122785	0	
NQ2F	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	20500	55.46	1136930	0	
NQ2F	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	26200	31.64	828968	0	
NQ2F	EQUITY	CLI	MACK CALI REALTY CORP	'554489104	21400	28.82	616748	0	
NQ2F	EQUITY	ALEX	ALEXANDER + BALDWIN INC	'014482103	4800	48.45	232560	0	
NQ2F	EQUITY	Y	ALLEGHANY CORP	'017175100	3593	329.1	1182456.3	0	
NQ2F	EQUITY	GMT	GATX CORP	'361448103	31000	40.3	1249300	0	
NQ2F	EQUITY	WR	WESTAR ENERGY INC	'957097100	27400	27.93	765282	0	
NQ2F	EQUITY	ICLR	ICON PLC SPONSORED ADR	'451037107	78000	21.22	1655160	0	
NQ2F	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	117091	4.94	578429.54	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	39700	34.01	1350197	0	
NQ2F	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	64549	21.15	1365211.35	0	
NQ2F	EQUITY	WBSN	WEBSense INC	'947684106	41800	21.09	881562	0	
NQ2F	EQUITY	PRI	PRIMERICA INC	'74164M108	40000	25.21	1008400	0	
NQ2F	EQUITY	CCG	CAMPUS CREST COMMUNITIES INC	'13466Y105	59800	11.66	697268	0	
NQ2F	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	26100	44.32	1156752	0	
NQ2F	EQUITY	POST	POST HOLDINGS INC	'737446104	10800	32.93	355644	0	
NQ2F	EQUITY	UNS	UNS ENERGY CORP	'903119105	22800	36.57	833796	0	
NQ2F	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	11000	62.83	691130	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HLDGS	'G7127P100	23548	36.5	859502	0	
NQ2F	EQUITY	FNFG	FIRST NIAGARA FINANCIAL GRP	'33582V108	64109	9.84	630832.56	0	
NQ2F	EQUITY	GEOI	GEORESOURCES INC	'372476101	22100	32.74	723554	0	
NQ2F	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241101	17600	9.75	171600	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	37600	16.52	621152	0	
NQ2F	EQUITY	STAN	STANDARD PARKING CORP	'853790103	33341	20.5	683490.5	0	
NQ2F	EQUITY	BDC	BELDEN INC	'077454106	54800	37.91	2077468	0	
NQ2F	EQUITY	AAWW	ATLAS AIR WORLDWIDE HOLDINGS	'049164205	9800	49.21	482258	0	
NQ2F	EQUITY	ARCC	ARES CAPITAL CORP	'04010L103	75866	16.35	1240409.1	0	
NQ2F	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	72348	10.29	744460.92	0	
NQ2F	EQUITY	ACCO	ACCO BRANDS CORP	'00081T108	100400	12.41	1245964	0	
NQ2F	EQUITY	AMSF	AMERISAFE INC	'03071H100	31500	24.74	779310	0	
NQ2F	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	17568	38.56	677422.08	0	
NQ2F	EQUITY	BRS	BRISTOW GROUP INC	'110394103	15200	47.73	725496	0	
NQ2F	EQUITY	ZEP	ZEP INC	'98944B108	67550	14.4	972720	0	
NQ2F	EQUITY	NWBI	NORTHWEST BANCSHARES INC	'667340103	95800	12.7	1216660	0	
NQ2F	EQUITY	STNG	SCORPIO TANKERS INC	'Y7542C106	69600	7.06	491376	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	15700	65.79	1032903	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	35100	40.67	1427517	0	
NQ2F	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	8700	44.57	387759	0	
NQ2F	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	24200	25.34	613228	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	54500	7.68	418560	0	
NQ2F	EQUITY	STE	STERIS CORP	'859152100	19200	31.62	607104	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP CL A	'989207105	22600	41.18	930668	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INTL INC	'169905106	21140	37.34	789367.6	0	
NQ2F	EQUITY	GEF	GREIF INC CL A	'397624107	8700	55.92	486504	0	
NQ2F	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	37300	45.45	1695285	0	
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'913004107	50600	31.03	1570118	0	
NQ2F	EQUITY	WBS	WEBSTER FINANCIAL CORP	'947890109	52700	22.67	1194709	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	8700	48	417600	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	32500	38.52	1251900	0	
NQ2F	EQUITY	CSL	CARLISLE COS INC	'142339100	51000	49.92	2545920	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1940009.1	100	1940009.1	0.193552	12/31/2030
NQ2F	EQUITY	WGL	WGL HOLDINGS INC	'92924F106	11300	40.7	459910	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	41000	36.98	1516180	0	
NQ2F	EQUITY	MBFI	MB FINANCIAL INC	'55264U108	38400	20.99	806016	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	94900	16.24	1541176	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	22200	49.16	1091352	0	
NQ2F	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	21500	53.09	1141435	0	
NQ2F	EQUITY	PVA	PENN VIRGINIA CORP	'707882106	43700	4.55	198835	0	

NQ2F	EQUITY	CKH	SEACOR HOLDINGS INC	'811904101	9300	95.78	890754	0	
NQ2F	EQUITY	UNF	UNIFIRST CORP/MA	'904708104	7300	61.55	449315	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	25000	31.46	786500	0	
NQ2F	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	24300	37.91	921213	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	15892	39.89	633931.88	0	
NQ2F	EQUITY	GKSR	G + K SERVICES INC CL A	'361268105	25000	34.2	855000	0	
NQ2F	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	7300	69.68	508664	0	
NQ2F	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	50500	22.95	1158975	0	
NQ2F	EQUITY	AMSG	AMSURG CORP	'03232P405	45000	27.98	1259100	0	
NQ2F	EQUITY	CATO	CATO CORP CLASS A	'149205106	58100	27.64	1605884	0	
NQ2F	EQUITY	COHR	COHERENT INC	'192479103	12200	58.33	711626	0	
NQ2F	EQUITY	DEL	DELTIM TIMBER CORP	'247850100	15900	63.29	1006311	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	34100	36.77	1253857	0	
NQ2F	EQUITY	FFIC	FLUSHING FINANCIAL CORP	'343873105	41400	13.46	557244	0	
NQ2F	EQUITY	FRED	FRED S INC CLASS A	'356108100	70300	14.61	1027083	0	
NQ2F	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	23400	54.58	1277172	0	
NQ2F	EQUITY	HBHC	HANCOCK HOLDING CO	'410120109	20200	35.51	717302	0	
NQ2F	EQUITY	CRL	CHARLES RIVER LABORATORIES	'159864107	47800	36.09	1725102	0	
NQ2G	EQUITY	CMVT	COMVERSE TECHNOLOGY INC	'205862402	30	6.87	206.1	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	5103.13	100	5103.13	0.193552	12/31/2030
NQ2G	EQUITY		SSGA S+P 400 COMINGLED INDX FD	'975KRH902	152194.51	128.118	19498856.23	0	
NQ2G	EQUITY	AERG	APPLIED ENERGETICS INC	'03819M106	24	0.075	1.8	0	
NQ2G	EQUITY		INPHONIC INC	'45772G105	1060	0	0	0	
NQ2H	EQUITY		SWAP LEHMAN BOC	'996HWY901	236012.65	0	0	0	
NQ2H	FIXED INCOME		LBI OPEN POSITION NET ASSET	'912RNAI13	115002.48	83	95452.06	0	12/31/2060
NQ2H	FIXED INCOME		SLH OPEN POSITION NET ASSET	'912RNEI15	481006.84	25	120251.71	0	12/31/2060
NQ2I	EQUITY	DVA	DAVITA INC	'23918K108	2583	90.17	232909.11	0	
NQ2I	EQUITY	MON	MONSANTO CO	'61166W101	2777	79.76	221493.52	0	
NQ2I	EQUITY	EXC	EXELON CORP	'30161N101	5646	39.21	221379.66	0	
NQ2I	EQUITY	PGN	PROGRESS ENERGY INC	'743263105	4200	53.11	223062	0	
NQ2I	EQUITY	FLR	FLUOR CORP	'343412102	3714	60.04	222988.56	0	
NQ2I	EQUITY	AET	AETNA INC	'00817Y108	4701	50.16	235802.16	0	
NQ2I	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	3510	65.3	229203	0	
NQ2I	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	4824	45.98	221807.52	0	
NQ2I	EQUITY	EP	EL PASO CORP	'28336L109	7864	29.55	232381.2	0	
NQ2I	EQUITY	USB	US BANCORP	'902973304	7341	31.68	232562.88	0	
NQ2I	EQUITY	RTN	RAYTHEON COMPANY	'755115107	4312	52.78	227587.36	0	
NQ2I	EQUITY	BIG	BIG LOTS INC	'089302103	5231	43.02	225037.62	0	
NQ2I	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	7513	28.96	217576.48	0	
NQ2I	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	5859	38.01	222700.59	0	
NQ2I	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	4413	50.42	222503.46	0	
NQ2I	EQUITY	NTAP	NETAPP INC	'64110D104	5062	44.77	226625.74	0	
NQ2I	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	5436	40.21	218581.56	0	
NQ2I	EQUITY	SNI	SCRIPPS NETWORKS INTER CL A	'811065101	4681	48.69	227917.89	0	
NQ2I	EQUITY	ACE	ACE LTD	'H0023R105	2922	73.2	213890.4	0	
NQ2I	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	54153	4.17	225818.01	0	
NQ2I	EQUITY	DISCA	DISCOVERY COMMUNICATIONS A	'25470F104	4508	50.6	228104.8	0	
NQ2I	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	3100	69.26	214706	0	
NQ2I	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	4557	48.82	222472.74	0	
NQ2I	EQUITY	EQT	EQT CORP	'26884L109	4614	48.21	222440.94	0	
NQ2I	EQUITY	MJN	MEAD JOHNSON NUTRITION CO	'582839106	2684	82.48	221376.32	0	
NQ2I	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	3985	56.18	223877.3	0	
NQ2I	EQUITY	TWC	TIME WARNER CABLE	'88732J207	2880	81.5	234720	0	
NQ2I	EQUITY	TWX	TIME WARNER INC	'887317303	5967	37.75	225254.25	0	
NQ2I	EQUITY	NE	NOBLE CORP	'H5833N103	5934	37.47	222346.98	0	
NQ2I	EQUITY	AIG	AMERICAN INTERNATIONAL GROUP	'026874784	7423	30.83	228851.09	0	
NQ2I	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	5386	41.35	222711.1	0	
NQ2I	EQUITY	CFN	CAREFUSION CORP	'14170T101	8590	25.93	222738.7	0	
NQ2I	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	3400	64.5	219300	0	
NQ2I	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	3480	63.95	222546	0	
NQ2I	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	5696	38.4	218726.4	0	
NQ2I	EQUITY	DTV	DIRECTV CLASS A	'25490A101	4715	49.34	232638.1	0	
NQ2I	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	2637	81.15	213992.55	0	
NQ2I	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	2994	76.96	230418.24	0	
NQ2I	EQUITY	ETFC	E TRADE FINANCIAL CORP	'269246401	20295	10.95	222230.25	0	
NQ2I	EQUITY	NEE	NEXTERA ENERGY INC	'65339F101	3500	61.08	213780	0	
NQ2I	EQUITY	QEP	QEP RESOURCES INC	'74733V100	7400	30.5	225700	0	
NQ2I	EQUITY	XL	XL GROUP PLC	'G98290102	10400	21.69	225576	0	
NQ2I	EQUITY	CCE	COCA COLA ENTERPRISES	'19122T109	7565	28.6	216359	0	
NQ2I	EQUITY	MSI	MOTOROLA SOLUTIONS INC	'620076307	4519	50.83	229700.77	0	
NQ2I	EQUITY	MMI	MOTOROLA MOBILITY HOLDINGS I	'620097105	5629	39.24	220881.96	0	
NQ2I	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'67103H107	2563	91.35	234130.05	0	
NQ2I	EQUITY	TEL	TE CONNECTIVITY LTD	'H84989104	6100	36.75	224175	0	
NQ2I	EQUITY	COV	COVIDIEN PLC	'G2554F113	4200	54.68	229656	0	
NQ2I	EQUITY	C	CITIGROUP INC	'172967424	6088	36.55	222516.4	0	
NQ2I	EQUITY	MOS	MOSAIC CO/THE	'61945C103	4021	55.29	222321.09	0	
NQ2I	EQUITY	PLD	PROLOGIS INC	'74340W103	6629	36.02	238776.58	0	
NQ2I	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	5100	43.36	221136	0	
NQ2I	EQUITY	RL	RALPH LAUREN CORP	'751212101	1205	174.33	210067.65	0	
NQ2I	EQUITY	BEAM	BEAM INC	'073730103	3942	58.57	230882.94	0	
NQ2I	EQUITY	CBG	CBRE GROUP INC A	'12504L109	11836	19.96	236246.56	0	
NQ2I	EQUITY	XYL	XYLEM INC	'98419M100	8023	27.75	222638.25	0	
NQ2I	EQUITY	TRIP	TRIPADVISOR INC	'896945201	6602	35.67	235493.34	0	



NQ21	EQUITY	WPX	WPX ENERGY INC	'98212B103	12731	18.01	229285.31	0	
NQ21	EQUITY	EXPE	EXPEDIA INC	'30212P303	6502	33.44	217426.88	0	
NQ21	EQUITY	AMT	AMERICAN TOWER CORP	'03027X100	3400	63.02	214268	0	
NQ21	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	2795	79.47	222118.65	0	
NQ21	EQUITY	SBUX	STARBUCKS CORP	'855244109	4013	55.89	224286.57	0	
NQ21	EQUITY	LEG	LEGETT + PLATT INC	'524660107	9478	23.01	218088.78	0	
NQ21	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	5800	38.23	221734	0	
NQ21	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	257481.46	100	257481.46	0.193552	12/31/2030
NQ21	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	9692	22.88	221752.96	0	
NQ21	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	6469	34.68	224344.92	0	
NQ21	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	10439	20.9	218175.1	0	
NQ21	EQUITY	F	FORD MOTOR CO	'345370860	17016	12.49	212529.84	0	
NQ21	EQUITY	XEL	XCEL ENERGY INC	'98389B100	8400	26.47	222348	0	
NQ21	EQUITY	MCO	MOODY S CORP	'615369105	5653	42.1	237991.3	0	
NQ21	EQUITY	STZ	CONSTELLATION BRANDS INC A	'21036P108	9848	23.59	232314.32	0	
NQ21	EQUITY	NDAQ	NASDAQ OMX GROUP/THE	'631103108	8212	25.9	212690.8	0	
NQ21	EQUITY	DNB	DUN + BRADSTREET CORP	'26483E100	2513	84.73	212926.49	0	
NQ21	EQUITY	COH	COACH INC	'189754104	3015	77.28	232999.2	0	
NQ21	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	11700	18.89	221013	0	
NQ21	EQUITY	COP	CONOCOPHILLIPS	'20825C104	3077	76.01	233882.77	0	
NQ21	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	11400	19.72	224808	0	
NQ21	EQUITY	KMX	CARMAX INC	'143130102	6848	34.65	237283.2	0	
NQ21	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	1783	124.88	222661.04	0	
NQ21	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	7432	30.01	223034.32	0	
NQ21	EQUITY	TIE	TITANIUM METALS CORP	'888339207	16200	13.56	219672	0	
NQ21	EQUITY	CCL	CARNIVAL CORP	'143658300	6959	32.08	223244.72	0	
NQ21	EQUITY	PCLN	PRICELINE.COM INC	'741503403	305	717.5	218837.5	0	
NQ21	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	396	541.75	214533	0	
NQ21	EQUITY	DELL	DELL INC	'24702R101	13320	16.6	221112	0	
NQ21	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	3110	70.3	218633	0	
NQ21	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	1796	125.97	226242.12	0	
NQ21	EQUITY	NRG	NRG ENERGY INC	'629377508	14068	15.67	220445.56	0	
NQ21	EQUITY	AIZ	ASSURANT INC	'04621X108	5343	40.5	216391.5	0	
NQ21	EQUITY	HSP	HOSPIRA INC	'441060100	6000	37.39	224340	0	
NQ21	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	21147	10.38	219505.86	0	
NQ21	EQUITY	GNW	GENWORTH FINANCIAL INC CL A	'37247D106	26133	8.32	217426.56	0	
NQ21	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	1494	154.51	230837.94	0	
NQ21	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	33868	6.59	223190.12	0	
NQ21	EQUITY	PDCO	PATTERSON COS INC	'703395103	6568	33.4	219371.2	0	
NQ21	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	312	641.24	200066.88	0	
NQ21	EQUITY	NWSA	NEWS CORP CL A	'65248E104	11242	19.69	221354.98	0	
NQ21	EQUITY	WLP	WELLPOINT INC	'94973V107	3232	73.8	238521.6	0	
NQ21	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	23900	9.02	215578	0	
NQ21	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	4900	45.25	221725	0	
NQ21	EQUITY	ANR	ALPHA NATURAL RESOURCES INC	'02076X102	14476	15.21	220179.96	0	
NQ21	EQUITY	SHLD	SEARS HOLDINGS CORP	'812350106	3307	66.25	219088.75	0	
NQ21	EQUITY	CF	CF INDUSTRIES HOLDINGS INC	'125269100	1177	182.65	214979.05	0	
NQ21	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	3916	57.13	223721.08	0	
NQ21	EQUITY	GME	GAMESTOP CORP CLASS A	'36467W109	9526	21.84	208047.84	0	
NQ21	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	3262	65.49	213628.38	0	
NQ21	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	1626	137.42	223444.92	0	
NQ21	EQUITY	T	AT+T INC	'00206R102	7145	31.23	223138.35	0	
NQ21	EQUITY	VIAB	VIACOM INC CLASS B	'92553P201	4650	47.46	220689	0	
NQ21	EQUITY	CBS	CBS CORP CLASS B NON VOTING	'124857202	6750	33.91	228892.5	0	
NQ21	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	481	418	201058	0	
NQ21	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	6800	33.12	225216	0	
NQ21	EQUITY	CA	CA INC	'12673P105	8187	27.56	225633.72	0	
NQ21	EQUITY	DUK	DUKE ENERGY CORP	'26441C105	10592	21.01	222537.92	0	
NQ21	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	4000	56.41	225640	0	
NQ21	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	4076	52.83	215335.08	0	
NQ21	EQUITY	HES	HESS CORP	'42809H107	3773	58.95	222418.35	0	
NQ21	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	530	420.54	222886.2	0	
NQ21	EQUITY	WIN	WINDSTREAM CORP	'97381W104	19034	11.71	222888.14	0	
NQ21	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	4853	46.51	225713.03	0	
NQ21	EQUITY	WU	WESTERN UNION CO	'959802109	12416	17.6	218521.6	0	
NQ21	EQUITY	SAI	SAIC INC	'78390X101	17740	13.2	234168	0	
NQ21	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	15178	14.49	219929.22	0	
NQ21	EQUITY	FSLR	FIRST SOLAR INC	'336433107	8797	25.05	220364.85	0	
NQ21	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	7052	31.55	222490.6	0	
NQ21	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	4056	52.99	214927.44	0	
NQ21	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	3623	59.2	214481.6	0	
NQ21	EQUITY	NYX	NYSE EURONEXT	'629491101	7621	30.01	228706.21	0	
NQ21	EQUITY	PBCT	PEOPLE S UNITED FINANCIAL	'712704105	16710	13.24	221240.4	0	
NQ21	EQUITY	M	MACY S INC	'55616P104	5500	39.73	218515	0	
NQ21	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	6700	33.34	223378	0	
NQ21	EQUITY	BK	BANK OF NEW YORK MELLON CORP	'064058100	9258	24.13	223395.54	0	
NQ21	EQUITY	CME	CME GROUP INC	'12572Q105	776	289.33	224520.08	0	
NQ21	EQUITY	HCP	HCP INC	'40414L109	5497	39.46	216911.62	0	
NQ21	EQUITY	TDC	TERADATA CORP	'88076W103	3300	68.15	224895	0	
NQ21	EQUITY	IVZ	INVESCO LTD	'G491BT108	8500	26.67	226695	0	
NQ21	EQUITY	DLTR	DOLLAR TREE INC	'256746108	2400	94.49	226776	0	
NQ21	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	1900	118	224200	0	
NQ21	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	6500	33.7	219050	0	

NQ21	EQUITY	CVC	CABLEVISION SYSTEMS NY GRP A	'12686C109	15300	14.68	224604	0
NQ21	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	15653	14.37	224933.61	0
NQ21	EQUITY	SPLS	STAPLES INC	'855030102	13354	16.18	216067.72	0
NQ21	EQUITY	RRD	RR DONNELLEY + SONS CO	'257867101	17400	12.39	215586	0
NQ21	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	13039	16.79	218924.81	0
NQ21	EQUITY	SIAL	SIGMA ALDRICH	'826552101	3150	73.06	230139	0
NQ21	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	6700	34.31	229877	0
NQ21	EQUITY	BCR	CR BARD INC	'067383109	2281	98.72	225180.32	0
NQ21	EQUITY	FRX	FOREST LABORATORIES INC	'345838106	6400	34.69	222016	0
NQ21	EQUITY	HRL	HORMEL FOODS CORP	'440452100	7300	29.52	215496	0
NQ21	EQUITY	MKC	MCCORMICK + CO NON VTG SHRS	'579780206	4300	54.43	234049	0
NQ21	EQUITY	MUR	MURPHY OIL CORP	'626717102	4000	56.27	225080	0
NQ21	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	4025	58.94	237233.5	0
NQ21	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	5024	44.31	222613.44	0
NQ21	EQUITY	ANF	ABERCROMBIE + FITCH CO CL A	'002896207	4700	49.61	233167	0
NQ21	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	3333	67.06	223510.98	0
NQ21	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	3826	57.56	220224.56	0
NQ21	EQUITY	JOY	JOY GLOBAL INC	'481165108	3000	73.5	220500	0
NQ21	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3435	64.28	220801.8	0
NQ21	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	5863	39.68	232643.84	0
NQ21	EQUITY	CVX	CHEVRON CORP	'166764100	2000	107.24	214480	0
NQ21	EQUITY	PGF	PRINCIPAL FINANCIAL GROUP	'74251V102	7900	29.51	233129	0
NQ21	EQUITY	PRU	PRUDENTIAL FINANCIAL INC	'744320102	3500	63.39	221865	0
NQ21	EQUITY	DF	DEAN FOODS CO	'242370104	17721	12.11	214601.31	0
NQ21	EQUITY	X	UNITED STATES STEEL CORP	'912909108	7952	29.37	233550.24	0
NQ21	EQUITY	MWV	MEADWESTVACO CORP	'583334107	7033	31.59	222172.47	0
NQ21	EQUITY	MMM	3M CO	'88579Y101	2460	89.21	219456.6	0
NQ21	EQUITY	NBL	NOBLE ENERGY INC	'655044105	2229	97.78	217951.62	0
NQ21	EQUITY	YUM	YUM BRANDS INC	'988498101	3348	71.18	238310.64	0
NQ21	EQUITY	SLM	SLM CORP	'78442P106	13900	15.76	219064	0
NQ21	EQUITY	NFLX	NETFLIX INC	'64110L106	1959	115.04	225363.36	0
NQ21	EQUITY	SJM	JM SMUCKER CO/THE	'832696405	2900	81.36	235944	0
NQ21	EQUITY	NBR	NABORS INDUSTRIES LTD	'66359F103	12908	17.49	225760.92	0
NQ21	EQUITY	HSY	HERSHEY CO/THE	'427866108	3600	61.33	220788	0
NQ21	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	4084	54.42	222251.28	0
NQ21	EQUITY	KSS	KOHL'S CORP	'500255104	4511	50.03	225685.33	0
NQ21	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	2332	95.8	223405.6	0
NQ21	EQUITY	PBI	PITNEY BOWES INC	'724479100	11991	17.58	210801.78	0
NQ21	EQUITY	QCOM	QUALCOMM INC	'747525103	3211	68.02	218412.22	0
NQ21	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	2750	79.7	219175	0
NQ21	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	26364	8.24	217239.36	0
NQ21	EQUITY	STI	SUNTRUST BANKS INC	'867914103	9165	24.17	221518.05	0
NQ21	EQUITY	TJX	TJX COMPANIES INC	'872540109	5612	39.71	222852.52	0
NQ21	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	5178	42.73	221255.94	0
NQ21	EQUITY	WAG	WALGREEN CO	'931422109	6205	33.49	207805.45	0
NQ21	EQUITY	WY	WEYERHAEUSER CO	'962166104	10649	21.92	233426.08	0
NQ21	EQUITY	WMB	WILLIAMS COS INC	'969457100	7294	30.81	224728.14	0
NQ21	EQUITY	XLNX	XILINX INC	'983919101	6000	36.43	218580	0
NQ21	EQUITY	YHOO	YAHOO INC	'984332106	14660	15.22	223125.2	0
NQ21	EQUITY	ALTR	ALTERA CORP	'021441100	5402	39.82	215107.64	0
NQ21	EQUITY	VRSN	VERISIGN INC	'92343E102	5656	38.34	216851.04	0
NQ21	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	10470	21.08	220707.6	0
NQ21	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	13288	16.48	218986.24	0
NQ21	EQUITY	FDO	FAMILY DOLLAR STORES	'307000109	3699	63.28	234072.72	0
NQ21	EQUITY	AFL	AFLAC INC	'001055102	4839	45.99	222545.61	0
NQ21	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	8374	25.12	210354.88	0
NQ21	EQUITY	MET	METLIFE INC	'59156R108	5848	37.35	218422.8	0
NQ21	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	10222	21.46	219364.12	0
NQ21	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	1588	141.35	224463.8	0
NQ21	EQUITY	BXP	BOSTON PROPERTIES INC	'101121101	2099	104.99	220374.01	0
NQ21	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	3800	62.62	237956	0
NQ21	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	13753	16.42	225824.26	0
NQ21	EQUITY	PSA	PUBLIC STORAGE	'74460D109	1600	138.17	221072	0
NQ21	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	1577	145.68	229737.36	0
NQ21	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	2386	91.8	219034.8	0
NQ21	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	4025	55.19	222139.75	0
NQ21	EQUITY	CI	CIGNA CORP	'125509109	4668	49.25	229899	0
NQ21	EQUITY	CAT	CATERPILLAR INC	'149123101	2100	106.52	223692	0
NQ21	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	2293	97.78	224209.54	0
NQ21	EQUITY	ECL	ECOLAB INC	'278865100	3452	61.72	213057.44	0
NQ21	EQUITY	GIS	GENERAL MILLS INC	'370334104	5700	39.45	224865	0
NQ21	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	1877	124.37	233442.49	0
NQ21	EQUITY	PAYX	PAYCHEX INC	'704326107	6754	30.99	209306.46	0
NQ21	EQUITY	ROST	ROSS STORES INC	'778296103	3730	58.1	216713	0
NQ21	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	27226	8.02	218352.52	0
NQ21	EQUITY	AZO	AUTOZONE INC	'053332102	571	371.8	212297.8	0
NQ21	EQUITY	AVY	EVERETT DENNISON CORP	'053611109	7689	30.13	231669.57	0
NQ21	EQUITY	BHI	BAKER HUGHES INC	'057224107	5384	41.94	225804.96	0
NQ21	EQUITY	BA	BOEING CO/THE	'097023105	2936	74.37	218350.32	0
NQ21	EQUITY	CMVT	COMVERSE TECHNOLOGY INC	'205862402	730	6.87	5015.1	0
NQ21	EQUITY	GLW	CORNING INC	'219350105	16500	14.08	232320	0
NQ21	EQUITY	DOV	DOVER CORP	'260003108	3400	62.94	213996	0
NQ21	EQUITY	ETN	EATON CORP	'278058102	4500	49.83	224235	0

NQ21	EQUITY	EFX	EQUIFAX INC	'294429105	5300	44.26	234578	0
NQ21	EQUITY	FDX	FEDEX CORP	'31428X106	2356	91.96	216657.76	0
NQ21	EQUITY	FISV	FISERV INC	'337738108	3374	69.39	234121.86	0
NQ21	EQUITY	HAL	HALLIBURTON CO	'406216101	6705	33.19	222538.95	0
NQ21	EQUITY	ADSK	AUTODESK INC	'052769106	5308	42.32	224634.56	0
NQ21	EQUITY	JEC	JACOBS ENGINEERING GROUP INC	'469814107	4742	44.37	210402.54	0
NQ21	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	2305	91.54	210999.7	0
NQ21	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	6628	33.85	224357.8	0
NQ21	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	2650	84.55	224057.5	0
NQ21	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	5718	39.3	224717.4	0
NQ21	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	4150	53.34	221361	0
NQ21	EQUITY	VFC	VF CORP	'918204108	1500	145.98	218970	0
NQ21	EQUITY	TSN	TYSON FOODS INC CL A	'902494103	11157	19.15	213656.55	0
NQ21	EQUITY	DHR	DANAHER CORP	'235851102	3944	56	220864	0
NQ21	EQUITY	SEE	SEALED AIR CORP	'81211K100	11410	19.31	220327.1	0
NQ21	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	7395	30.56	225991.2	0
NQ21	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	5965	36.7	218915.5	0
NQ21	EQUITY	BLK	BLACKROCK INC	'09247X101	1100	204.9	225390	0
NQ21	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	4822	44.51	214627.22	0
NQ21	EQUITY	PCAR	PACCAR INC	'693718108	4700	46.83	220101	0
NQ21	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	6000	37.2	223200	0
NQ21	EQUITY	AGN	ALLERGAN INC	'018490102	2312	95.43	220634.16	0
NQ21	EQUITY	DO	DIAMOND OFFSHORE DRILLING	'25271C102	3349	66.75	223545.75	0
NQ21	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1272	172.9	219928.8	0
NQ21	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	3606	61.15	220506.9	0
NQ21	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	3877	58.14	225408.78	0
NQ21	EQUITY	TSO	TESORO CORP	'881609101	8375	26.84	224785	0
NQ21	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	17300	12.44	215212	0
NQ21	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	7304	31.17	227665.68	0
NQ21	EQUITY	CELG	CELGENE CORP	'151020104	2942	77.52	228063.84	0
NQ21	EQUITY	CERN	CERNER CORP	'156782104	2959	76.16	225357.44	0
NQ21	EQUITY	CTSH	COGNIZANT TECH SOLUTIONS A	'192446102	2900	76.95	223155	0
NQ21	EQUITY	FLIR	FLIR SYSTEMS INC	'302445101	8768	25.31	221918.08	0
NQ21	EQUITY	FLS	FLOWSERVE CORP	'34354P105	1881	115.51	217274.31	0
NQ21	EQUITY	IRM	IRON MOUNTAIN INC	'462846106	7675	28.8	221040	0
NQ21	EQUITY	SRCL	STERICYCLE INC	'858912108	2600	83.64	217464	0
NQ21	EQUITY	TER	TERADYNE INC	'880770102	12640	16.89	213489.6	0
NQ21	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	7897	29.11	229881.67	0
NQ21	EQUITY	VAR	VARIAN MEDICAL SYSTEMS INC	'92220P105	3347	68.96	230809.12	0
NQ21	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	5255	41.39	217504.45	0
NQ21	EQUITY	APH	AMPHENOL CORP CL A	'032095101	3800	59.77	227126	0
NQ21	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	2016	108.67	219078.72	0
NQ21	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	12400	17.81	220844	0
NQ21	EQUITY	SNA	SNAP ON INC	'833034101	3700	60.97	225589	0
NQ21	EQUITY	APC	ANADARKO PETROLEUM CORP	'032511107	2838	78.34	222328.92	0
NQ21	EQUITY	DE	DEERE + CO	'244199105	2772	80.9	224254.8	0
NQ21	EQUITY	KIM	KIMCO REALTY CORP	'49446R109	11365	19.26	218889.9	0
NQ21	EQUITY	TIF	TIFFANY + CO	'886547108	3330	69.13	230202.9	0
NQ21	EQUITY	AVP	AVON PRODUCTS INC	'054303102	11360	19.36	219929.6	0
NQ21	EQUITY	LTD	LIMITED BRANDS INC	'532716107	4558	48	218784	0
NQ21	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	2647	84.2	222877.4	0
NQ21	EQUITY	STT	STATE STREET CORP	'857477103	4890	45.5	222495	0
NQ21	EQUITY	TGT	TARGET CORP	'87612E106	3800	58.27	221426	0
NQ21	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	2701	82.94	224020.94	0
NQ21	EQUITY	WM	WASTE MANAGEMENT INC	'94106L109	6100	34.96	213256	0
NQ21	EQUITY	WHR	WHIRLPOOL CORP	'963320106	2918	76.86	224277.48	0
NQ21	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	3777	57.86	218537.22	0
NQ21	EQUITY	KO	COCA COLA CO/THE	'191216100	3119	74.01	230837.19	0
NQ21	EQUITY	SVU	SUPERVALU INC	'868536103	37288	5.71	212914.48	0
NQ21	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	42832	5.31	227437.92	0
NQ21	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	4005	56.38	225801.9	0
NQ21	EQUITY	MRO	MARATHON OIL CORP	'565849106	6635	31.7	210329.5	0
NQ21	EQUITY	UNP	UNION PACIFIC CORP	'907818108	2100	107.48	225708	0
NQ21	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	8571	25.77	220874.67	0
NQ21	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	6100	35.18	214598	0
NQ21	EQUITY	ARG	AIRGAS INC	'009363102	2600	88.97	231322	0
NQ21	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	9544	23.17	221134.48	0
NQ21	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	6354	35.57	226011.78	0
NQ21	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	4700	46.81	220007	0
NQ21	EQUITY	PRGO	PERRIGO CO	'714290103	2200	103.31	227282	0
NQ21	EQUITY	IPG	INTERPUBLIC GROUP OF COS INC	'460690100	18584	11.41	212043.44	0
NQ21	EQUITY	KR	KROGER CO	'501044101	9100	24.23	220493	0
NQ21	EQUITY	PEP	PEPSICO INC	'713448108	3475	66.35	230566.25	0
NQ21	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	2693	80.72	217378.96	0
NQ21	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	5470	41.17	225199.9	0
NQ21	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	23201	9.57	222033.57	0
NQ21	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	4316	52.18	225208.88	0
NQ21	EQUITY	GWV	WW GRAINGER INC	'384802104	1000	214.81	214810	0
NQ21	EQUITY	HRS	HARRIS CORP	'413875105	4900	45.08	220892	0
NQ21	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	1041	208.65	217204.65	0
NQ21	EQUITY	PLL	PALL CORP	'696429307	3737	59.63	222837.31	0
NQ21	EQUITY	S	SPRINT NEXTEL CORP	'852061100	74193	2.85	211450.05	0
NQ21	CASH		US DOLLAR	'USD	-585.18	1	-585.18	0

NQ21	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	2962	72.73	215426.26	0
NQ21	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	3667	61.29	224750.43	0
NQ21	EQUITY	BMJ	BRISTOL MYERS SQUIBB CO	'110122108	6476	33.75	218565	0
NQ21	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	6297	34.64	218128.08	0
NQ21	EQUITY	GCI	GANNETT CO	'364730101	14814	15.33	227098.62	0
NQ21	EQUITY	ITW	ILLINOIS TOOL WORKS	'452308109	3956	57.12	225966.72	0
NQ21	EQUITY	LOW	LOWE S COS INC	'548661107	7088	31.38	222421.44	0
NQ21	EQUITY	MMC	MARSH + MLENNAN COS	'571748102	6965	32.79	228382.35	0
NQ21	EQUITY	MAT	MATTEL INC	'577081102	6522	33.66	219530.52	0
NQ21	EQUITY	NUE	NUCOR CORP	'670346105	5028	42.95	215952.6	0
NQ21	EQUITY	SYI	SYSCO CORP	'871829107	7400	29.86	220964	0
NQ21	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	6457	33.61	217019.77	0
NQ21	EQUITY	TXT	TEXTRON INC	'883203101	8228	27.83	228985.24	0
NQ21	EQUITY	XRX	XEROX CORP	'984121103	26977	8.08	217974.16	0
NQ21	EQUITY	COST	COSTCO WHOLESALE CORP	'22160K105	2519	90.8	228725.2	0
NQ21	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	4049	52.9	214192.1	0
NQ21	EQUITY	INTC	INTEL CORP	'458140100	7890	28.11	221787.9	0
NQ21	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	3373	65.96	222483.08	0
NQ21	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	6887	32.48	223689.76	0
NQ21	EQUITY	LLY	ELI LILLY + CO	'532457108	5328	40.27	214558.56	0
NQ21	EQUITY	MCD	MCDONALD S CORP	'580135101	2300	98.1	225630	0
NQ21	EQUITY	MSFT	MICROSOFT CORP	'594918104	7063	32.25	227781.75	0
NQ21	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	27550	8.1	223155	0
NQ21	EQUITY	MS	MORGAN STANLEY	'617446448	11496	19.64	225781.44	0
NQ21	EQUITY	OMC	OMNICOM GROUP	'681919106	4571	50.65	231521.15	0
NQ21	EQUITY	ORCL	ORACLE CORP	'68389X105	7327	29.16	213655.32	0
NQ21	EQUITY	PFE	PFIZER INC	'717081103	10323	22.66	233919.18	0
NQ21	EQUITY	PX	PRAXAIR INC	'74005P104	1900	114.64	217816	0
NQ21	EQUITY	SWY	SAFEMAR INC	'786514208	10814	20.21	218550.94	0
NQ21	EQUITY	WMT	WAL MART STORES INC	'931142103	3700	61.2	226440	0
NQ21	EQUITY	WAT	WATERS CORP	'941848103	2413	92.66	223588.58	0
NQ21	EQUITY	WFC	WELLS FARGO + CO	'949746101	6484	34.14	221363.76	0
NQ21	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	3745	59.78	223876.1	0
NQ21	EQUITY	HRB	H-R BLOCK INC	'093671105	13377	16.47	220319.19	0
NQ21	EQUITY	CB	CHUBB CORP	'171232101	3100	69.11	214241	0
NQ21	EQUITY	GPC	GENUINE PARTS CO	'372460105	3486	62.75	218746.5	0
NQ21	EQUITY	IFF	INTL FLAVORS + FRAGRANCES	'459506101	3700	58.6	216820	0
NQ21	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	2966	73.89	219157.74	0
NQ21	EQUITY	MAS	MASCO CORP	'574599106	16241	13.37	217142.17	0
NQ21	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	3496	64.49	225457.04	0
NQ21	EQUITY	TMK	TORCHMARK CORP	'891027104	4626	49.85	230606.1	0
NQ21	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	5988	37.85	226645.8	0
NQ21	EQUITY	NKE	NIKE INC CL B	'654106103	2012	108.44	218181.28	0
NQ21	EQUITY	SLE	SARA LEE CORP	'803111103	10326	21.53	222318.78	0
NQ21	EQUITY	ADI	ANALOG DEVICES INC	'032654105	5355	40.4	216342	0
NQ21	EQUITY	BMC	BMC SOFTWARE INC	'055921100	5759	40.16	231281.44	0
NQ21	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	3447	65.77	226709.19	0
NQ21	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	5200	43.11	224172	0
NQ21	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	7300	29.94	218562	0
NQ21	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	4707	49.08	231019.56	0
NQ21	EQUITY	CTL	CENTURYLINK INC	'156700106	5632	38.65	217676.8	0
NQ21	EQUITY	CLX	CLOROX COMPANY	'189054109	3254	68.75	223712.5	0
NQ21	EQUITY	CAG	CONAGRA FOODS INC	'205887102	8400	26.26	220584	0
NQ21	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1823	124.03	226106.69	0
NQ21	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	2999	73.38	220066.62	0
NQ21	EQUITY	HAS	HASBRO INC	'418056107	6000	36.72	220320	0
NQ21	EQUITY	HNZ	HJ HEINZ CO	'423074103	4000	53.55	214200	0
NQ21	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	3600	61.05	219780	0
NQ21	EQUITY	MYL	MYLAN INC	'628530107	9987	23.45	234195.15	0
NQ21	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	3324	67.21	223406.04	0
NQ21	EQUITY	AES	AES CORP	'00130H105	16267	13.07	212609.69	0
NQ21	EQUITY	AA	ALCOA INC	'013817101	22000	10.02	220440	0
NQ21	EQUITY	AMGN	AMGEN INC	'031162100	3264	67.99	221919.36	0
NQ21	EQUITY	AAPL	APPLE INC	'037833100	386	599.47	231395.42	0
NQ21	EQUITY	BBY	BEST BUY CO INC	'086516101	8700	23.68	206016	0
NQ21	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	36851	5.98	220368.98	0
NQ21	EQUITY	CVS	CVS CAREMARK CORP	'126650100	4826	44.8	216204.8	0
NQ21	EQUITY	COF	CAPITAL ONE FINANCIAL CORP	'14040H105	3918	55.74	218389.32	0
NQ21	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	10524	21.15	222582.6	0
NQ21	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	5332	43.78	233434.96	0
NQ21	EQUITY	EMC	EMC CORP/MASS	'268648102	7500	29.88	224100	0
NQ21	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	2460	86.73	213355.8	0
NQ21	EQUITY	GPS	GAP INC/THE	'364760108	8423	26.14	220177.22	0
NQ21	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	11055	20.07	221873.85	0
NQ21	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	9400	23.83	224002	0
NQ21	EQUITY	HD	HOME DEPOT INC	'437076102	4409	50.31	221816.79	0
NQ21	EQUITY	LSI	LSI CORP	'502161102	27312	8.68	237068.16	0
NQ21	EQUITY	LXK	LEXMARK INTERNATIONAL INC A	'529771107	6590	33.24	219051.6	0
NQ21	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	4576	48.47	221798.72	0
NQ21	EQUITY	MDT	MEDTRONIC INC	'585055106	5400	39.19	211626	0
NQ21	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	19400	11.22	217668	0
NQ21	EQUITY	HP	HELMERICH + PAYNE	'423452101	4189	53.95	225996.55	0
NQ21	EQUITY	HUM	HUMANA INC	'444859102	2405	92.48	222414.4	0

NQ21	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	6145	35.1	215689.5	0
NQ21	EQUITY	KEY	KEYCORP	'493267108	26898	8.5	228633	0
NQ21	EQUITY	LEN	LENNAR CORP A	'526057104	8156	27.18	221680.08	0
NQ21	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	2524	89.86	226806.64	0
NQ21	EQUITY	AIV	APARTMENT INVT + MGMT CO A	'03748R101	8790	26.41	232143.9	0
NQ21	EQUITY	BLL	BALL CORP	'058498106	5372	42.88	230351.36	0
NQ21	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	5600	40.13	224728	0
NQ21	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	4777	48.85	233356.45	0
NQ21	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	4000	54.96	219840	0
NQ21	EQUITY	NVDA	NVIDIA CORP	'67066G104	14350	15.39	220846.5	0
NQ21	EQUITY	RDC	ROWAN COMPANIES INC	'779382100	6765	32.93	222771.45	0
NQ21	EQUITY	SNDK	SANDISK CORP	'80004C101	4500	49.59	223155	0
NQ21	EQUITY	SYMC	SYMANTEC CORP	'871503108	11940	18.7	223278	0
NQ21	EQUITY	BDX	BECTON DICKINSON AND CO	'075887109	2900	77.65	225185	0
NQ21	EQUITY	R	RYDER SYSTEM INC	'783549108	4038	52.8	213206.4	0
NQ21	EQUITY	SCG	SCANA CORP	'80589M102	4700	45.61	214367	0
NQ21	EQUITY	SUN	SUNOCO INC	'86764P109	5805	38.15	221460.75	0
NQ21	EQUITY	AEE	AMEREN CORPORATION	'023608102	6617	32.58	215581.86	0
NQ21	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	5800	38.58	223764	0
NQ21	EQUITY	APA	APACHE CORP	'037411105	2196	100.44	220566.24	0
NQ21	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	7056	31.66	223392.96	0
NQ21	EQUITY	AN	AUTONATION INC	'05329W102	6379	34.31	218863.49	0
NQ21	EQUITY	CMS	CMS ENERGY CORP	'125896100	10126	22	222772	0
NQ21	EQUITY	CSX	CSX CORP	'126408103	10368	21.52	223119.36	0
NQ21	EQUITY	CINF	CINCINNATI FINANCIAL CORP	'172062101	6660	34.51	229836.6	0
NQ21	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	3800	58.42	221996	0
NQ21	EQUITY	CMI	CUMMINS INC	'231021106	1831	120.04	219793.24	0
NQ21	EQUITY	DHI	DR HORTON INC	'23331A109	14821	15.17	224834.57	0
NQ21	EQUITY	DTE	DTE ENERGY COMPANY	'233331107	3900	55.03	214617	0
NQ21	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	3236	71.12	230144.32	0
NQ21	EQUITY	D	DOMINION RESOURCES INC/VA	'25746U109	4189	51.21	214518.69	0
NQ21	EQUITY	EMN	EASTMAN CHEMICAL CO	'277432100	4304	51.69	222473.76	0
NQ21	EQUITY	ETR	ENTERGY CORP	'29364G103	3300	67.2	221760	0
NQ21	EQUITY	FMC	FMC CORP	'302491303	2135	105.86	226011.1	0
NQ21	EQUITY	FE	FIRSTENERGY CORP	'337932107	4911	45.59	223892.49	0
NQ21	EQUITY	GR	GOODRICH CORP	'382388106	1749	125.44	219394.56	0
NQ21	EQUITY	PKI	PERKINELMER INC	'714046109	8000	27.66	221280	0
NQ21	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	2344	99.16	232431.04	0
NQ21	EQUITY	GAS	AGL RESOURCES INC	'001204106	5485	39.22	215121.7	0
NQ21	EQUITY	ALL	ALLSTATE CORP	'020002101	6691	32.92	220267.72	0
NQ21	EQUITY	NSC	NORFOLK SOUTHERN CORP	'655844108	3200	65.83	210656	0
NQ21	EQUITY	NU	NORTHEAST UTILITIES	'664397106	6007	37.12	222979.84	0
NQ21	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	3600	61.08	219888	0
NQ21	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	2353	95.23	224076.19	0
NQ21	EQUITY	OI	OWENS ILLINOIS INC	'690768403	9058	23.34	211413.72	0
NQ21	EQUITY	PCG	P G + E CORP	'69331C108	5000	43.41	217050	0
NQ21	EQUITY	PPL	PPL CORPORATION	'69351T106	7600	28.26	214776	0
NQ21	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	2100	111.59	234339	0
NQ21	EQUITY	PEG	PUBLIC SERVICE ENTERPRISE GP	'744573106	7349	30.61	224952.89	0
NQ21	EQUITY	PHM	PULTEGROUP INC	'745867101	24674	8.85	218364.9	0
NQ21	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	6500	34.1	221650	0
NQ21	EQUITY	TSS	TOTAL SYSTEM SERVICES INC	'891906109	9862	23.07	227516.34	0
NQ21	EQUITY	VTR	VENTAS INC	'92276F100	3900	57.1	222690	0
NQ21	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	5650	38.64	218316	0
NQ21	EQUITY	RHT	RED HAT INC	'756577102	3600	59.89	215604	0
NQ21	EQUITY	FFIV	F5 NETWORKS INC	'315616102	1700	134.96	229432	0
NQ21	EQUITY	NVLS	NOVELLUS SYSTEMS INC	'670008101	4698	49.91	234477.18	0
NQ21	EQUITY	PCL	PLUM CREEK TIMBER CO	'729251108	5372	41.56	223260.32	0
NQ21	EQUITY	INTU	INTUIT INC	'461202103	3839	60.13	230839.07	0
NQ21	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	2822	83.2	234790.4	0
NQ21	EQUITY	LUK	LEUCADIA NATIONAL CORP	'527288104	8400	26.1	219240	0
NQ21	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	35688	6.45	230187.6	0
NQ21	EQUITY	SYK	STRYKER CORP	'863667101	4068	55.48	225692.64	0
NQ21	EQUITY	EL	ESTEE LAUDER COMPANIES CL A	'518439104	3600	61.94	222984	0
NQ21	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	2931	78.91	231285.21	0
NQ21	EQUITY	MOLX	MOLEX INC	'608554101	7844	28.12	220573.28	0
NQ21	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	4700	47.45	223015	0
NQ21	EQUITY	JWN	NORDSTROM INC	'655664100	4103	55.72	228619.16	0
NQ21	EQUITY	K	KELLOGG CO	'487836108	4238	53.63	227283.94	0
NQ21	EQUITY	Fii	FEDERATED INVESTORS INC CL B	'314211103	9748	22.41	218452.68	0
NQ21	EQUITY	JCP	J.C. PENNEY CO INC	'708160106	6230	35.43	220728.9	0
NQ21	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	4600	47.9	220340	0
NQ21	EQUITY	SO	SOUTHERN CO/THE	'842587107	4900	44.93	220157	0
NQ21	EQUITY	TE	TECO ENERGY INC	'872375100	12500	17.55	219375	0
NQ21	EQUITY	UNM	UNUM GROUP	'91529Y106	9100	24.48	222768	0
NQ21	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	7300	30.6	223380	0
NQ21	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	4475	51.16	228941	0
NQ21	EQUITY	LLL	L 3 COMMUNICATIONS HOLDINGS	'502424104	3140	70.77	222217.8	0
NQ21	EQUITY	EBAY	EBAY INC	'278642103	5996	36.89	221192.44	0
NQ21	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	2700	83.39	225153	0
NQ21	EQUITY	BWA	BORGLWARNER INC	'099724106	2800	84.34	236152	0
NQ21	EQUITY	EOG	EOG RESOURCES INC	'26875P101	1952	111.1	216867.2	0
NQ21	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	4957	42.51	210722.07	0

NQ2I	EQUITY	LNC	LINCOLN NATIONAL CORP	'534187109	8764	26.36	231019.04	0
NQ2I	EQUITY	L	LOEWS CORP	'540424108	5602	39.87	223351.74	0
NQ2I	EQUITY	NI	NISOURCE INC	'65473P105	9200	24.35	224020	0
NQ2I	EQUITY	OKE	ONEOK INC	'682680103	2714	81.66	221625.24	0
NQ2I	EQUITY	SRE	SEMPRA ENERGY	'816851109	3700	59.96	221852	0
NQ2I	EQUITY	LM	LEGG MASON INC	'524901105	8250	27.93	230422.5	0
NQ2I	EQUITY	PGR	PROGRESSIVE CORP	'743315103	9600	23.18	222528	0
NQ2I	EQUITY	WPO	WASHINGTON POST CLASS B	'939640108	628	373.57	234601.96	0
NQ2I	EQUITY	AMZN	AMAZON.COM INC	'023135106	1063	202.51	215268.13	0
NQ2I	EQUITY	MCK	MCKESSON CORP	'58155Q103	2618	87.77	229781.86	0
NQ2I	EQUITY	BMS	BEMIS COMPANY	'081437105	6671	32.29	215406.59	0
NQ2I	EQUITY	CTAS	CINTAS CORP	'172908105	5732	39.12	224235.84	0
NQ2I	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	7473	30.3	226431.9	0
NQ2I	EQUITY	FAST	FASTENAL CO	'311900104	4148	54.1	224406.8	0
NQ2I	EQUITY	MTB	M + T BANK CORP	'55261F104	2606	86.88	226409.28	0
NQ2I	EQUITY	AON	AON CORP	'037389103	4600	49.06	225676	0
NQ2I	EQUITY	DV	DEVRY INC	'251893103	6161	33.87	208673.07	0
NQ2I	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	4704	46.51	218783.04	0
NQ2I	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	4100	54.18	222138	0
NQ2I	EQUITY	NEM	NEWMONT MINING CORP	'651639106	4299	51.27	220409.73	0
NQ2I	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	15551	14.05	218491.55	0
NQ2I	EQUITY	FCX	FREEMONT MCMORAN COPPER	'35671D857	5878	38.04	223599.12	0
NQ2I	EQUITY	BBT	BB+T CORP	'054937107	6984	31.39	219227.76	0
NQ2I	EQUITY	CMA	COMERICA INC	'200340107	6832	32.36	221083.52	0
NQ2I	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	30402	7.31	222238.62	0
NQ2I	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	12124	18.23	221020.52	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	4600	30.3	139380	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	3300	54.1	178530	0
NQ2J	EQUITY	EBAY	EBAY INC	'278642103	4300	36.89	158627	0
NQ2J	EQUITY	POT	POTASH CORP OF SASKATCHEWAN	'73755L107	4700	45.69	214743	0
NQ2J	EQUITY	EOG	EOG RESOURCES INC	'26875P101	1200	111.1	133320	0
NQ2J	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	8300	42.51	352833	0
NQ2J	EQUITY	L	LOEWS CORP	'540424108	3700	39.87	147519	0
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	6200	17.55	108810	0
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	7900	30.6	241740	0
NQ2J	EQUITY	ALL	ALLSTATE CORP	'020002101	15600	32.92	513552	0
NQ2J	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	1500	38.58	57870	0
NQ2J	EQUITY	APA	APACHE CORP	'037411105	3000	100.44	301320	0
NQ2J	EQUITY	ACI	ARCH COAL INC	'039380100	3600	10.71	38556	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	5500	31.66	174130	0
NQ2J	EQUITY	CSX	CSX CORP	'126408103	17900	21.52	385208	0
NQ2J	EQUITY	CMI	CUMMINS INC	'231021106	4000	120.04	480160	0
NQ2J	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	6900	71.12	490728	0
NQ2J	EQUITY	ETR	ENTERGY CORP	'29364G103	4600	67.2	309120	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	9335	45.59	425582.65	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	1100	92.48	101728	0
NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	6600	35.1	231660	0
NQ2J	EQUITY	LRCX	LAM RESEARCH CORP	'512807108	4100	44.62	182942	0
NQ2J	EQUITY	LEN	LENNAR CORP A	'526057104	3900	27.18	106002	0
NQ2J	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	5600	95.23	533288	0
NQ2J	EQUITY	PCG	P G + E CORP	'69331C108	7500	43.41	325575	0
NQ2J	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	1000	111.59	111590	0
NQ2J	EQUITY	R	RYDER SYSTEM INC	'783549108	2200	52.8	116160	0
NQ2J	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	5700	56.38	321366	0
NQ2J	EQUITY	UNP	UNION PACIFIC CORP	'907818108	4300	107.48	462164	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	5500	25.77	141735	0
NQ2J	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	2900	46.81	135749	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1900	172.9	328510	0
NQ2J	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	2500	61.15	152875	0
NQ2J	EQUITY	RRG	RANGE RESOURCES CORP	'75281A109	600	58.14	34884	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	20200	12.44	251288	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	5700	77.52	441864	0
NQ2J	EQUITY	SRCL	STERICYCLE INC	'858912108	4400	83.64	368016	0
NQ2J	EQUITY	BLL	BALL CORP	'058498106	1600	42.88	68608	0
NQ2J	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	9300	40.13	373209	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	11100	48.85	542235	0
NQ2J	EQUITY	NVDA	NVIDIA CORP	'67066G104	16900	15.39	260091	0
NQ2J	EQUITY	SNDK	SANDISK CORP	'80004C101	6900	49.59	342171	0
NQ2J	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	2300	74.18	170614	0
NQ2J	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1900	124.03	235657	0
NQ2J	EQUITY	HAS	HASBRO INC	'418056107	5400	36.72	198288	0
NQ2J	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	10500	61.05	641025	0
NQ2J	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	27662	67.21	1859163.02	0
NQ2J	EQUITY	AES	AES CORP	'00130H105	41100	13.07	537177	0
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	7900	67.99	537121	0
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	8500	599.47	5095495	0
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	8876	44.8	397644.8	0
NQ2J	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	54700	21.15	1156905	0
NQ2J	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	18100	43.78	792418	0
NQ2J	EQUITY	EMC	EMC CORP/MASS	'268648102	17600	29.88	525888	0
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	44961	86.73	3899467.53	0
NQ2J	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	85700	20.07	1719999	0
NQ2J	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	5700	23.83	135831	0

NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	10300	50.31	518193	0	
NQ2J	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	1100	48.47	53317	0	
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	80500	32.25	2596125	0	
NQ2J	EQUITY	DNDN	DENDREON CORP	'24823Q107	5200	10.655	55406	0	
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	3800	34.1	129580	0	
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	5400	59.89	323406	0	
NQ2J	EQUITY	SLF	SUN LIFE FINANCIAL INC	'866796105	4300	23.69	101867	0	
NQ2J	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	5000	83.2	416000	0	
NQ2J	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	19700	6.45	127065	0	
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	7700	55.48	427196	0	
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	8400	47.45	398580	0	
NQ2J	EQUITY	K	KELLOGG CO	'487836108	7200	53.63	386136	0	
NQ2J	EQUITY	MTB	M + T BANK CORP	'55261F104	1600	86.88	139008	0	
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	900	46.51	41859	0	
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS INC	'302182100	6200	54.18	335916	0	
NQ2J	EQUITY	NEM	NEWMONT MINING CORP	'651639106	4400	51.27	225588	0	
NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	14800	14.05	207940	0	
NQ2J	EQUITY	FCX	FREEMONT MCMORAN COPPER	'35671D857	9798	38.04	372715.92	0	
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	5300	59.96	317788	0	
NQ2J	EQUITY	LM	LEGG MASON INC	'524901105	2000	27.93	55860	0	
NQ2J	EQUITY	AMZN	AMAZON.COM INC	'023135106	4000	202.51	810040	0	
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	3900	87.77	342303	0	
NQ2J	EQUITY	CTAS	CINTAS CORP	'172908105	2600	39.12	101712	0	
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	30700	8.1	248670	0	
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	20300	19.64	398692	0	
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	4200	50.65	212730	0	
NQ2J	EQUITY	ORCL	ORACLE CORP	'68389X105	45700	29.16	1332612	0	
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	73126	22.66	1657035.16	0	
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	3500	114.64	401240	0	
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	8100	61.2	495720	0	
NQ2J	EQUITY	WFC	WELLS FARGO + CO	'949746101	41440	34.14	1414761.6	0	
NQ2J	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	6200	59.78	370636	0	
NQ2J	EQUITY	HRB	H-R BLOCK INC	'093671105	5300	16.47	87291	0	
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	6300	69.11	435393	0	
NQ2J	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	6500	64.49	419185	0	
NQ2J	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	65384	9.57	625724.88	0	
NQ2J	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	11400	52.18	594852	0	
NQ2J	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	8400	208.65	1752660	0	
NQ2J	EQUITY	PLL	PALL CORP	'696429307	2400	59.63	143112	0	
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	62900	2.85	179265	0	
NQ2J	CASH		US DOLLAR	'USD	-15.61	1	-15.61	0	
NQ2J	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	1900	72.73	138187	0	
NQ2J	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	9000	61.29	551610	0	
NQ2J	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	4000	36.7	146800	0	
NQ2J	EQUITY	MLM	MARTIN MARIETTA MATERIALS	'573284106	1900	85.63	162697	0	
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	4100	44.51	182491	0	
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	3000	95.43	286290	0	
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	10000	55.89	558900	0	
NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'G5876H105	10900	15.73	171457	0	
NQ2J	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	11500	38.23	439645	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	502103.07	100	502103.07	0.193552	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	19600	22.88	448448	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	5500	34.68	190740	0	
NQ2J	EQUITY	BMJ	BRISTOL MYERS SQUIBB CO	'110122108	13800	33.75	465750	0	
NQ2J	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	5900	34.64	204376	0	
NQ2J	EQUITY	LOW	LOWE S COS INC	'548661107	2500	31.38	78450	0	
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	11300	32.79	370527	0	
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	4600	42.95	197570	0	
NQ2J	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	2800	33.61	94108	0	
NQ2J	EQUITY	TXT	TEXTRON INC	'883203101	9700	27.83	269951	0	
NQ2J	EQUITY	XRX	XEROX CORP	'984121103	13600	8.08	109888	0	
NQ2J	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	2600	52.9	137540	0	
NQ2J	EQUITY	INTC	INTEL CORP	'458140100	17700	28.11	497547	0	
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	24000	65.96	1583040	0	
NQ2J	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	7100	32.48	230608	0	
NQ2J	EQUITY	MCD	MCDONALD S CORP	'580135101	8000	98.1	784800	0	
NQ2J	EQUITY	TGT	TARGET CORP	'87612E106	5200	58.27	303004	0	
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	10200	82.94	845988	0	
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	8800	57.86	509168	0	
NQ2J	EQUITY	KO	COCA COLA CO/THE	'191216100	17000	74.01	1258170	0	
NQ2J	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	3864	37.85	146252.4	0	
NQ2J	EQUITY	NKE	NIKE INC CL B	'654106103	4000	108.44	433760	0	
NQ2J	EQUITY	ADI	ANALOG DEVICES INC	'032654105	1100	40.4	44440	0	
NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	2900	65.77	190733	0	
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	4000	49.08	196320	0	
NQ2J	EQUITY	KR	KROGER CO	'501044101	12500	24.23	302875	0	
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	20985	66.35	1392354.75	0	
NQ2J	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	8300	80.72	669976	0	
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	2100	108.67	228207	0	
NQ2J	EQUITY	AVP	AVON PRODUCTS INC	'054303102	12900	19.36	249744	0	
NQ2J	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	4000	84.2	336800	0	
NQ2J	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	3800	21.46	815148	0	
NQ2J	EQUITY	PSA	PUBLIC STORAGE	'74460D109	2100	138.17	290157	0	

NQ2J	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	3919	145.68	570919.92	0
NQ2J	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	800	91.8	73440	0
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	5500	55.19	303545	0
NQ2J	EQUITY	CAT	CATERPILLAR INC	'149123101	5500	106.52	585860	0
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	4200	97.78	410676	0
NQ2J	EQUITY	GIS	GENERAL MILLS INC	'370334104	12300	39.45	485235	0
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	5000	124.37	621850	0
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	1700	30.99	52683	0
NQ2J	EQUITY	ROST	ROSS STORES INC	'778296103	6800	58.1	395080	0
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	15201	69.93	1063005.93	0
NQ2J	EQUITY	CHKP	CHECK POINT SOFTWARE TECH	'M22465104	1700	63.84	108528	0
NQ2J	EQUITY	ATML	ATMEL CORP	'049513104	34800	9.86	343128	0
NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	800	371.8	297440	0
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	7804	41.94	327299.76	0
NQ2J	EQUITY	BA	BOEING CO/THE	'097023105	11600	74.37	862692	0
NQ2J	EQUITY	FDX	FEDEX CORP	'31428X106	4100	91.96	377036	0
NQ2J	EQUITY	HAL	HALLIBURTON CO	'406216101	5900	33.19	195821	0
NQ2J	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	2500	54.42	136050	0
NQ2J	EQUITY	KSS	KOHL'S CORP	'500255104	10900	50.03	545327	0
NQ2J	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	3200	95.8	306560	0
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	15100	68.02	1027102	0
NQ2J	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	10000	8.24	82400	0
NQ2J	EQUITY	STI	SUNTRUST BANKS INC	'867914103	5000	24.17	120850	0
NQ2J	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	2700	42.73	115371	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	8146	21.92	178560.32	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	15100	30.81	465231	0
NQ2J	EQUITY	XLNX	XILINX INC	'983919101	2500	36.43	91075	0
NQ2J	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	2700	16.48	44496	0
NQ2J	EQUITY	AFL	AFLAC INC	'001055102	5100	45.99	234549	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	14800	37.35	552780	0
NQ2J	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	2700	16.79	45333	0
NQ2J	EQUITY	BCR	CR BARD INC	'067383109	1300	98.72	128336	0
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	4700	56.27	264469	0
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	13500	58.94	795690	0
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	3900	12.81	49959	0
NQ2J	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	4400	44.31	194964	0
NQ2J	EQUITY	ADSK	AUTODESK INC	'052769106	7900	42.32	334328	0
NQ2J	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	5700	39.3	224010	0
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	5200	53.34	277368	0
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	17400	56	974400	0
NQ2J	EQUITY	LVS	LAS VEGAS SANDS CORP	'517834107	7700	57.57	443289	0
NQ2J	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	6500	45.25	294125	0
NQ2J	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	3600	57.13	205668	0
NQ2J	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	1600	65.49	104784	0
NQ2J	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	1000	137.42	137420	0
NQ2J	EQUITY	T	AT+T INC	'00206R102	67972	31.23	2122765.56	0
NQ2J	EQUITY	AMTD	TD AMERITRADE HOLDING CORP	'87236Y108	8400	19.74	165816	0
NQ2J	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	600	418	250800	0
NQ2J	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	2300	33.12	76176	0
NQ2J	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	2500	56.41	141025	0
NQ2J	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	2300	52.83	121509	0
NQ2J	EQUITY	HES	HESS CORP	'42809H107	5400	58.95	318330	0
NQ2J	EQUITY	LINTA	LIBERTY INTERACTIVE CORP	'53071M104	8200	19.09	156538	0
NQ2J	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	1300	420.54	546702	0
NQ2J	EQUITY	WU	WESTERN UNION CO	'959802109	10900	17.6	191840	0
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	14800	31.55	466940	0
NQ2J	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	5400	59.2	319680	0
NQ2J	EQUITY	M	MACY'S INC	'55616P104	8200	39.73	325786	0
NQ2J	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	5400	33.34	180036	0
NQ2J	EQUITY	CME	CME GROUP INC	'12572Q105	1300	289.33	376129	0
NQ2J	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	800	102.08	81664	0
NQ2J	EQUITY	IVZ	INVESCO LTD	'G491BT108	8500	26.67	226695	0
NQ2J	EQUITY	CPN	CALPINE CORP	'131347304	9500	17.21	163495	0
NQ2J	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	4300	118	507400	0
NQ2J	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	4800	40.21	193008	0
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS C	'25470F302	4450	46.88	208616	0
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	1100	48.82	53702	0
NQ2J	EQUITY	EQT	EQT CORP	'26884L109	2200	48.21	106062	0
NQ2J	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	2500	56.18	140450	0
NQ2J	EQUITY	TWC	TIME WARNER CABLE	'88732J207	3671	81.5	299186.5	0
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	11600	37.75	437900	0
NQ2J	EQUITY	NE	NOBLE CORP	'H5833N103	5700	37.47	213579	0
NQ2J	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	11800	41.35	487930	0
NQ2J	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	5900	64.5	380550	0
NQ2J	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	5500	63.95	351725	0
NQ2J	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	29104	38.4	1117593.6	0
NQ2J	EQUITY	DG	DOLLAR GENERAL CORP	'256677105	7600	46.2	351120	0
NQ2J	EQUITY	DTV	DIRECTV CLASS A	'25490A101	5100	49.34	251634	0
NQ2J	EQUITY	WSH	WILLIS TOWERS WATSON PLC	'G96666105	3100	34.98	108438	0
NQ2J	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	9900	81.15	803385	0
NQ2J	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	1100	76.96	84656	0
NQ2J	EQUITY	LYB	LYONDELLBASELL INDU CL A	'N53745100	4500	43.65	196425	0
NQ2J	EQUITY	XL	XL GROUP PLC	'G98290102	17800	21.69	386082	0



NQ2J	EQUITY	CCE	COCA COLA ENTERPRISES	'19122T109	12400	28.6	354640	0	
NQ2J	EQUITY	GGP	GENERAL GROWTH PROPERTIES	'370023103	9900	16.99	168201	0	
NQ2J	EQUITY	GM	GENERAL MOTORS CO	'37045V100	11300	25.65	289845	0	
NQ2J	EQUITY	HCA	HCA HOLDINGS INC	'40412C101	5600	24.74	138544	0	
NQ2J	EQUITY	COV	COVIDIEN PLC	'G2554F113	7225	54.68	395063	0	
NQ2J	EQUITY	C	CITIGROUP INC	'172967424	21020	36.55	768281	0	
NQ2J	EQUITY	PLD	PROLOGIS INC	'74340W103	5889	36.02	212121.78	0	
NQ2J	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	4400	43.36	190784	0	
NQ2J	EQUITY	GRPN	GROUPON INC	'399473107	4400	18.38	80872	0	
NQ2J	EQUITY	WPX	WPX ENERGY INC	'98212B103	5633	18.01	101450.33	0	
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP	'03027X100	6300	63.02	397026	0	
NQ2J	EQUITY	F	FORD MOTOR CO	'345370860	7100	12.49	88679	0	
NQ2J	EQUITY	MCO	MOODY S CORP	'615369105	8500	42.1	357850	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	5400	77.28	417312	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	1500	90.17	135255	0	
NQ2J	EQUITY	MON	MONSANTO CO	'61166W101	6800	79.76	542368	0	
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	9000	39.21	352890	0	
NQ2J	EQUITY	FLR	FLUOR CORP	'343412102	2300	60.04	138092	0	
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	41100	45.98	1889778	0	
NQ2J	EQUITY	EP	EL PASO CORP	'28336L109	6100	29.55	180255	0	
NQ2J	EQUITY	USB	US BANCORP	'902973304	25200	31.68	798336	0	
NQ2J	EQUITY	RTN	RAYTHEON COMPANY	'755111507	2600	52.78	137228	0	
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	4400	28.96	127424	0	
NQ2J	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	11600	38.01	440916	0	
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	4000	50.42	201680	0	
NQ2J	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3400	64.28	218552	0	
NQ2J	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	2700	39.68	107136	0	
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	20000	107.24	2144800	0	
NQ2J	EQUITY	X	UNITED STATES STEEL CORP	'912909108	4400	29.37	129228	0	
NQ2J	EQUITY	MMM	3M CO	'88579Y101	9000	89.21	802890	0	
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	5800	71.18	412844	0	
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	5200	15.76	81952	0	
NQ2J	EQUITY	NFLX	NETFLIX INC	'64110L106	1700	115.04	195568	0	
NQ2J	EQUITY	COP	CONOCOPHILLIPS	'20825C104	7100	76.01	539671	0	
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	7800	19.72	153816	0	
NQ2J	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	1600	75.47	120752	0	
NQ2J	EQUITY	KMX	CARMAX INC	'143130102	14200	34.65	492030	0	
NQ2J	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	400	124.88	49952	0	
NQ2J	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	24300	30.01	729243	0	
NQ2J	EQUITY	CCL	CARNIVAL CORP	'143658300	11600	32.08	372128	0	
NQ2J	EQUITY	PCLN	PRICELINE.COM INC	'741503403	900	717.5	645750	0	
NQ2J	EQUITY	DELL	DELL INC	'24702R101	48900	16.6	811740	0	
NQ2J	EQUITY	MHS	MEDCO HEALTH SOLUTIONS INC	'58405U102	3900	70.3	274170	0	
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	2200	125.97	277134	0	
NQ2J	EQUITY	NRG	NRG ENERGY INC	'629377508	5200	15.67	81484	0	
NQ2J	EQUITY	TRW	TRW AUTOMOTIVE HOLDINGS CORP	'87264S106	3100	46.45	143995	0	
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	1100	37.39	41129	0	
NQ2J	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	100	154.51	15451	0	
NQ2J	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	15700	6.59	103463	0	
NQ2J	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	2600	641.24	1667224	0	
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	5600	73.8	413280	0	
NQ2L	FIXED INCOME		OXEA FINANCE/CY SCA	'69138WAA7	783000	107	837810	9.5	7/15/2017
NQ2L	FIXED INCOME		ENERGY TRANSFER EQUITY	'29273VAC4	700000	111	777000	7.5	10/15/2020
NQ2L	FIXED INCOME	PBH.AC	PRESTIGE BRANDS INC	'74112BAE5	575000	109.25	628187.5	8.25	4/1/2018
NQ2L	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XAL8	575000	101.25	582187.5	6.75	10/1/2017
NQ2L	FIXED INCOME	XPRZ.A	EXPRESS LLC/EXPRESS FIN	'30218AAB8	1350000	110.75	1495125	8.75	3/1/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959GAA8	1000000	104.25	1042500	7.125	4/15/2019
NQ2L	FIXED INCOME	ELN.GS	ELAN FIN PLC/ELAN FIN CP	'284138AK0	1000000	110.125	1101250	8.75	10/15/2016
NQ2L	FIXED INCOME	78TT	ABENGOA FINANCE SAU	'00289RAA0	725000	99.5	721375	8.875	11/1/2017
NQ2L	FIXED INCOME		TOPS HLDG CORP/TOPS MKTS	'89078WAB5	1475000	106.75	1574562.5	10.125	10/15/2015
NQ2L	FIXED INCOME		SHIMMONS FOODS INC	'828732AA5	875000	96.375	843281.25	10.5	11/1/2017
NQ2L	FIXED INCOME		SENECA GAMING CORP	'817082AF7	850000	102.25	869125	8.25	12/1/2018
NQ2L	FIXED INCOME		KNOWLEDGE LEARNING CTR	'49926AAA3	500000	83	415000	7.75	2/1/2015
NQ2L	FIXED INCOME	STNA.G	STANADYNE CORP	'852862AB7	750000	91.5	686250	10	8/15/2014
NQ2L	FIXED INCOME	S.IT	NEXTEL COMMUNICATIONS	'65332VBH5	750000	100	750000	6.875	10/31/2013
NQ2L	FIXED INCOME	AP0366	METALS USA INC	'591324AJ7	700000	104.25	729750	11.125	12/1/2015
NQ2L	FIXED INCOME	AP0366	AFFINION GROUP INC	'00828DAJ0	1350000	94.25	1272375	11.5	10/15/2015
NQ2L	FIXED INCOME	HEQUP.	H+E EQUIPMENT SERVICES	'404030AC2	1275000	103	1313250	8.375	7/15/2016
NQ2L	FIXED INCOME	HNT.GB	HEALTH NET INC	'422248AA2	1675000	107	1792250	6.375	6/1/2017
NQ2L	FIXED INCOME		TUBE CITY IMS CORP	'89855VAB6	1100000	102.75	1130250	9.75	2/1/2015
NQ2L	FIXED INCOME		HARLAND CLARKE HOLDINGS	'412690AB5	1800000	84	1512000	9.5	5/15/2015
NQ2L	FIXED INCOME	CYH.GI	CHS/COMMUNITY HEALTH SYS	'12543DAF7	344000	103.625	356470	8.875	7/15/2015
NQ2L	CASH		US DOLLAR	'USD	18947.13	1	18947.13	0	
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	27378443.81	100	27378443.81	0.193552	12/31/2030
NQ2L	FIXED INCOME		AMERICAN STORES COMPANY	'030096AG6	500000	95	475000	7.9	5/1/2017
NQ2L	FIXED INCOME	BTH.GB	BLYTH INC	'09643PAB4	1000000	102.25	1022500	5.5	11/1/2013
NQ2L	FIXED INCOME		CHOCTAW RESORT DEVEL ENT	'17037NAC4	712000	84.25	599860	7.25	11/15/2019
NQ2L	FIXED INCOME		TENASKA OKLAHOMA	'88031TAA2	167719.34	98.364	164975.45	6.528	12/30/2014
NQ2L	FIXED INCOME		PSS WORLD MEDICAL INC	'69366AAD2	750000	102.75	770625	6.375	3/1/2022
NQ2L	FIXED INCOME		VIASAT INC	'92552VAD2	1100000	102.5	1127500	6.875	6/15/2020
NQ2L	FIXED INCOME		SPRINT NEXTEL CORP	'852061AQ3	725000	101.5	735875	7	3/1/2020
NQ2L	FIXED INCOME	SATS38	HUGHES SATELLITE SYSTEMS	'444454AB8	1250000	104.5	1306250	6.5	6/15/2019
NQ2L	FIXED INCOME	SATS38	HUGHES SATELLITE SYSTEMS	'444454AA0	375000	107.25	402187.5	7.625	6/15/2021

NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AE2	900000	101.5	913500	6.5	3/1/2020
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AH9	950000	97	921500	6.25	11/1/2019
NQ2L	FIXED INCOME		CLEAR CHANNEL WORLDWIDE	'18451QAF5	1250000	98	1225000	7.625	3/15/2020
NQ2L	FIXED INCOME		HEXION US FINANCE CORP	'428302AB9	650000	102.25	664625	6.625	4/15/2020
NQ2L	FIXED INCOME	DFT.GD	DUPONT FABROS TECH LP	'26613TAC4	1000000	110	1100000	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	2.35	22325	12	11/15/2017
NQ2L	FIXED INCOME	KKR368	EXCELLENT INC	'00430XAD9	1325000	100.5	1331625	8.375	2/1/2017
NQ2L	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GE9	700000	111.5	780500	8.875	9/1/2017
NQ2L	FIXED INCOME	MANT.A	MANTECH INTERNATIONAL CO	'564563AB0	1450000	106.5	1544250	7.25	4/15/2018
NQ2L	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	1625000	108.875	1769218.75	8.625	9/15/2017
NQ2L	FIXED INCOME		BERRY PLASTICS CORP	'085790AU7	1300000	106	1378000	9.5	5/15/2018
NQ2L	FIXED INCOME		EXCO RESOURCES INC	'269279AD7	1200000	89	1068000	7.5	9/15/2018
NQ2L	FIXED INCOME		APRIA HEALTHCARE GROUP I	'037933AE8	1650000	104.625	1726312.5	11.25	11/1/2014
NQ2L	FIXED INCOME		HORIZON LINES LLC	'44049HAA1	1250000	97.5	1218750	11	10/15/2016
NQ2L	FIXED INCOME	TPCG.A	TEXAS PETROCHEMICAL CORP	'87263GAB9	1175000	104.75	1230812.5	8.25	10/1/2017
NQ2L	FIXED INCOME		CHESAPEAKE OIL OP/FIN	'165258AA2	1100000	99.25	1091750	6.625	11/15/2019
NQ2L	FIXED INCOME		KINETICS CONCEPT/KCI USA	'17004RAA8	1250000	103.875	1298437.5	10.5	11/1/2018
NQ2L	FIXED INCOME		LYONDELLBASELL IND NV	'552081AC5	900000	105	945000	6	11/15/2021
NQ2L	FIXED INCOME		TENET HEALTHCARE CORP	'88033GBN9	675000	103.25	696937.5	6.25	11/1/2018
NQ2L	FIXED INCOME	GEL.AC	GENESIS ENERGY LP/GENESI	'37185LAB8	925000	102	943500	7.875	12/15/2018
NQ2L	FIXED INCOME	AGP.GC	AMERIGROUP CORP	'03073TAC6	950000	109.5	1040250	7.5	11/15/2019
NQ2L	FIXED INCOME		SWIFT ENERGY CO	'870738AH4	575000	103	592250	7.875	3/1/2022
NQ2L	FIXED INCOME	TC.AC	THOMPSON CREEK METALS CO	'884768AC6	375000	93	348750	7.375	6/1/2018
NQ2L	FIXED INCOME		SESI LLC	'78412FAM6	700000	108	756000	7.125	12/15/2021
NQ2L	FIXED INCOME		CCO HLDGS LLC/CAP CORP	'1248EPAW3	800000	108.5	868000	7.375	6/1/2020
NQ2L	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GK5	700000	111.167	778169	8.625	1/15/2022
NQ2L	FIXED INCOME		SEAGATE HDD CAYMAN	'81180WAE1	550000	109.5	602250	7.75	12/15/2018
NQ2L	FIXED INCOME		AMERIGAS FINANCE LLC/COR	'03077JAB6	875000	102	892500	7	5/20/2022
NQ2L	FIXED INCOME		LEVEL 3 FINANCING INC	'527298AS2	600000	105	630000	8.625	7/15/2020
NQ2L	FIXED INCOME	QBCR36	QUEBECOR MEDIA	'74819RAK2	1775000	102.625	1821593.75	7.75	3/15/2016
NQ2L	FIXED INCOME		FOX ACQUISITION SUB LLC	'351647AA0	700000	108.5	759500	13.375	7/15/2016
NQ2L	FIXED INCOME		SERVICEMASTER COMPANY	'81760NAE9	1038861	105.126	1092113.01	10.75	7/15/2015
NQ2L	FIXED INCOME		CATALINA MARKETING CORP	'148867AA2	1025000	95.5	978875	10.5	10/1/2015
NQ2L	FIXED INCOME		APTALIS PHARMA INC	'05454RAG5	1241000	106.75	1324767.5	12.75	3/1/2016
NQ2L	FIXED INCOME	RYI367	RYERSON INC	'78375PAL1	1050000	102.5	1076250	12	11/1/2015
NQ2L	FIXED INCOME		SUPERVALU INC	'868536AT0	700000	104.75	733250	8	5/1/2016
NQ2L	FIXED INCOME		RELIANCE INTERMEDIATE HO	'759479AA6	975000	110.5	1077375	9.5	12/15/2019
NQ2L	FIXED INCOME	ALR.AE	ALERE INC	'46126PAG1	1350000	104.25	1407375	7.875	2/1/2016
NQ2L	FIXED INCOME		DISH DBS CORP	'25470XAB1	1350000	115	1552500	7.875	9/1/2019
NQ2L	FIXED INCOME		CEQUEL COM HLDG I/CAP CP	'15672WAA2	1620000	107.375	1739475	8.625	11/15/2017
NQ2L	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	650000	108.5	705250	8.875	6/30/2017
NQ2L	FIXED INCOME		ESSAR STEEL ALGOMA INC	'29667WAA0	975000	103.25	1006687.5	9.375	3/15/2015
NQ2L	FIXED INCOME		WENDY S RESTAURANTS LLC	'95058TAB3	1325000	109.25	1447562.5	10	7/15/2018
NQ2L	FIXED INCOME		VISKASE COS INC	'92831RAK8	550000	105.75	581625	9.875	1/15/2016
NQ2L	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	1350000	110	1485000	9.5	5/15/2016
NQ2L	FIXED INCOME		STONE ENERGY CORP	'861642AK2	1300000	104.5	1358500	8.625	2/1/2017
NQ2L	FIXED INCOME		US STEEL CORP	'912909AF5	990000	102	1009800	7.375	4/1/2020
NQ2L	FIXED INCOME		INTEGRA TELECOM	'45823WAA7	725000	92	667000	10.75	4/15/2016
NQ2L	FIXED INCOME		C-S GROUP ENTERPRISES LL	'12467AAA6	1023000	105.25	1076707.5	8.375	5/1/2017
NQ2L	FIXED INCOME	SGS.AB	STREAM GLOBAL SERVICES I	'86323MAB6	1000000	104	1040000	11.25	10/1/2014
NQ2L	FIXED INCOME		OMNICARE INC	'681904AM0	750000	111	832500	7.75	6/1/2020
NQ2L	FIXED INCOME	LNJ.GG	LANDRY S RESTAURANT INC	'51508LAK9	1225000	111.375	1364343.75	11.625	12/1/2015
NQ2L	FIXED INCOME		HEXION US FIN/NOVA SCOTI	'428303AJ0	600000	103.5	621000	8.875	2/1/2018
NQ2L	FIXED INCOME	MPM368	MOMENTIVE PERFORMANCE	'60877UAT4	900000	106.75	960750	12.5	6/15/2014
NQ2L	FIXED INCOME		PHIBRO ANIMAL HEALTH COR	'71742QAQ9	900000	99.25	893250	9.25	7/1/2018
NQ2L	FIXED INCOME		TOYS R US PROPERTY CO I	'89236LAB8	1600000	109.5	1752000	10.75	7/15/2017
NQ2L	FIXED INCOME		LEVEL 3 FINANCING INC	'527298AP8	750000	109.5	821250	10	2/1/2018
NQ2L	FIXED INCOME	DLR.G	NATIONAL MONEY MART CO	'63700AC6	1200000	110.5	1326000	10.375	12/15/2016
NQ2L	FIXED INCOME		CIT GROUP INC	'125581FZ6	1425000	100.25	1428562.5	7	5/2/2016
NQ2L	FIXED INCOME		ORION ENGINEERED CARBONS	'497125AA2	1000000	104	1040000	9.625	6/15/2018
NQ2L	FIXED INCOME		ENTERTAINMENT PROPERTIES	'29380TAS4	950000	105.15	998925	7.75	7/15/2020
NQ2L	FIXED INCOME	CHMT36	CHEMTURA CORP	'163893AC4	675000	107.5	725625	7.875	9/1/2018
NQ2L	FIXED INCOME	CLW.GE	CLEARWATER PAPER CORP	'18538RAE3	700000	106	742000	7.125	11/1/2018
NQ2L	FIXED INCOME	ES.AC	ENERGYSOLUTIONS INC/LLC	'292757AB7	1418000	103.25	1464085	10.75	8/15/2018
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAP6	350000	103	360500	7.75	6/15/2019
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAP6	1100000	108.25	1190750	9.25	12/15/2017
NQ2L	FIXED INCOME	HRG369	SPECTRUM BRANDS INC	'84762LAG0	1675000	112.75	1888562.5	9.5	6/15/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959HAA6	475000	107.5	510625	7.875	8/15/2019
NQ2L	FIXED INCOME	ELN.GT	ELAN FIN PLC/ELAN FIN CP	'284138AM6	750000	110.125	825937.5	8.75	10/15/2016
NQ2L	FIXED INCOME		CASE NEW HOLLAND INC	'147446AR9	700000	116.25	813750	7.875	12/1/2017
NQ2L	FIXED INCOME		IRON MOUNTAIN INC	'46284PAN4	675000	109.25	737437.5	7.75	10/1/2019
NQ2L	FIXED INCOME	CHTR.I	CCO HLDGS LLC/CAP CORP	'1248EPAL7	600000	108	648000	7.875	4/30/2018
NQ2L	FIXED INCOME		FIDELITY NATIONAL INFORM	'31620MAB2	850000	109.5	930750	7.625	7/15/2017
NQ2L	FIXED INCOME	KEM.GF	KEMET CORP	'488360AF5	1050000	108	1134000	10.5	5/1/2018
NQ2L	FIXED INCOME	ONEX36	SPIRIT AEROSYSTEMS INC	'85205TAD2	425000	108.25	460062.5	6.75	12/15/2020
NQ2L	FIXED INCOME		BI LO LLC/BI LO FIN CORP	'088611AA6	1000000	106	1060000	9.25	2/15/2019
NQ2L	FIXED INCOME	AZAT36	LANTHEUS MEDICAL IMAGING	'516545AC4	900000	89.75	807750	9.75	5/15/2017
NQ2L	FIXED INCOME	CACC.A	CREDIT ACCEPTANC	'225310AD3	1100000	108	1188000	9.125	2/1/2017
NQ2L	FIXED INCOME	DAL.SF	DELTA AIR LINES 2010 2B	'247817AA7	1300000	96.25	1251250	6.75	5/23/2017
NQ2L	FIXED INCOME	SEVE.A	SEVERSTAL COLUMBUS LLC	'818149AB2	650000	107	695500	10.25	2/15/2018
NQ2L	FIXED INCOME		HVVA GLOBAL BV	'44890CAA2	450000	85.75	385875	8.625	3/24/2016
NQ2L	FIXED INCOME	CPNO.A	COPANO ENERGY LLC/FIN CO	'217203AE8	1100000	105.25	1157750	7.125	4/1/2021

NQ2L	FIXED INCOME		APERAM	'03754HAB0	300000	97.75	293250	7.375	4/1/2016
NQ2L	FIXED INCOME		APERAM	'03754HAA2	950000	96.5	916750	7.75	4/1/2018
NQ2L	FIXED INCOME		PENN VIRGINIA CORP	'707882AC0	500000	86	430000	7.25	4/15/2019
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AC0	500000	107.75	538750	8.625	4/15/2020
NQ2L	FIXED INCOME	MRQC.G	MARQUETTE TRANS CO/FINAN	'57161AAC6	475000	105.375	500531.25	10.875	1/15/2017
NQ2L	FIXED INCOME	SQTW.A	SQUARETWO FINANCIAL CORP	'85224CAB0	950000	99	940500	11.625	4/1/2017
NQ2L	FIXED INCOME		INTELSAT JACKSON HLDG	'458207AH0	1250000	109.75	1371875	8.5	11/1/2019
NQ2L	FIXED INCOME		FGI HOLDING CO INC	'30250KAC3	1209515	102.5	1239752.88	11.25	10/1/2015
NQ2L	FIXED INCOME	ANPI.G	ANGIOTECH PHARMACEUTICAL	'034918AH5	1350000	90.5	1221750	5	12/1/2013
NQ2L	FIXED INCOME	CRZO.G	CARRIZO OIL + GAS INC	'144577AC7	1150000	105.25	1210375	8.625	10/15/2018
NQ2L	FIXED INCOME	HEP.GE	HOLLY ENERGY PARTNERS LP	'435765AD4	500000	106	530000	8.25	3/15/2018
NQ2L	FIXED INCOME		AUDATEX NORTH AMERICA IN	'05070GAA6	925000	105	971250	6.75	6/15/2018
NQ2L	FIXED INCOME	HRG.AC	HARBINGER GROUP INC	'41146AAB2	1300000	103.125	1340625	10.625	11/15/2015
NQ2L	FIXED INCOME		CALFRAC HOLDINGS LP	'12958RAC1	625000	100.5	628125	7.5	12/1/2020
NQ2L	FIXED INCOME		DAVE + BUSTER S INC	'23833NAG9	600000	107	642000	11	6/1/2018
NQ2L	FIXED INCOME		WIND ACQUISITION FIN SA	'97314XAF1	600000	94.25	565500	7.25	2/15/2018
NQ2L	FIXED INCOME		OMEGA HLTHCARE INVESTORS	'681936AV2	500000	107.5	537500	7.5	2/15/2020
NQ2L	FIXED INCOME		FGI OPERATING CO INC	'30250XAA9	506000	107.51	544000.6	10.25	8/1/2015
NQ2L	FIXED INCOME		CNO FINANCIAL GROUP INC	'12621EAD5	1300000	108	1404000	9	1/15/2018
NQ2L	FIXED INCOME	ZAYO.A	ZAYO GROUP LLC/ZAYO CAP	'989194AB1	1350000	111.75	1508625	10.25	3/15/2017
NQ2L	FIXED INCOME		OMEGA HLTHCARE INVESTORS	'681936AY6	900000	98	882000	5.875	3/15/2024
NQ2L	FIXED INCOME		CHS/COMMUNITY HEALTH SYS	'12543DAN0	1275000	103.5	1319625	8	11/15/2019
NQ2L	FIXED INCOME	CVA382	COVANTA HOLDING CORP	'22282EAE2	725000	101.599	736592.75	6.375	10/1/2022
NQ2L	FIXED INCOME		US STEEL CORP	'912909AG3	500000	100	500000	7.5	3/15/2022
NQ2L	FIXED INCOME		REXEL SA	'761679AA7	900000	101.25	911250	6.125	12/15/2019
NQ2L	FIXED INCOME		TEREX CORP	'880779AX1	800000	100.75	806000	6.5	4/1/2020
NQ2L	FIXED INCOME		KEMET CORP	'488360AG3	500000	107.5	537500	10.5	5/1/2018
NQ2L	FIXED INCOME		ALLIANCE DATA SYSTEMS CO	'018581AE8	1650000	101.75	1678875	6.375	4/1/2020
NQ2L	FIXED INCOME		TAYLOR MORRISON COMM/MON	'877249AA0	1275000	100	1275000	7.75	4/15/2020
NQ2L	FIXED INCOME		BLOCK COMMUNICATIONS INC	'093645AG4	650000	101.875	662187.5	7.25	2/1/2020
NQ2L	FIXED INCOME		FRESENIUS MED CARE II	'35802XAD5	1150000	103	1184500	5.625	7/31/2019
NQ2L	FIXED INCOME	IPMT.A	IPAYMENT INC	'46262EAE5	1250000	92	1150000	10.25	5/15/2018
NQ2L	FIXED INCOME	SXC.AC	SUNCOKE ENERGY INC	'86722AAC7	875000	102.75	899062.5	7.625	8/1/2019
NQ2L	FIXED INCOME		CHRYSLER GP/CG CO ISSUER	'17121EAD9	525000	101	530250	8.25	6/15/2021
NQ2L	FIXED INCOME	HII.AE	HUNTINGTON INGALLS INDUS	'446413AB2	1475000	106	1563500	6.875	3/15/2018
NQ2L	FIXED INCOME		LIMITED BRANDS INC	'532716AU1	675000	100.875	680906.25	5.625	2/15/2022
NQ2L	FIXED INCOME		SERVICEMASTER COMPANY	'81760NAL3	575000	106.5	612375	8	2/15/2020
NQ2L	FIXED INCOME	MPTO38	MPT OPER PARTNERSP/FINL	'55342UAD6	900000	101.5	913500	6.375	2/15/2022
NQ2L	FIXED INCOME	KWIC.G	KENNEDY WILSON INC	'489399AC9	550000	104.25	573375	8.75	4/1/2019
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'761735AM1	300000	102.25	306750	9.875	8/15/2019
NQ2M	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	772512.8	100	772512.8	0.193552	12/31/2030
NQ2M	FIXED INCOME		US TREASURY N/B	'912828NW6	3090000	103.656	3202970.4	1.875	8/31/2017
NQ2M	FIXED INCOME		AUSTRALIAN GOVERNMENT	'653152II1	1300000	111.827643	1453759.36	6.25	4/15/2015
NQ2M	FIXED INCOME		JAPAN 247(10 YEAR ISSUE)	'660406I2	245000000	1.223233	2996922.05	0.8	3/20/2013
NQ2M	FIXED INCOME		JAPAN 250(10 YEAR ISSUE)	'665123II8	170000000	1.22101	2075716.63	0.5	6/20/2013
NQ2M	FIXED INCOME		JAPAN 252(10 YEAR ISSUE)	'667583II1	285000000	1.228149	3500223.89	1	6/20/2013
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'772286I3	75000000	1.238501	928875.39	1.35	11/26/2013
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'8039PMII3	3500000	33.577017	1175195.59	6.25	10/24/2015
NQ2M	FIXED INCOME		JAPAN 267(10 YEAR ISSUE)	'8064RNII7	250000000	1.25281	3132025.03	1.3	12/20/2014
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'805M9CII2	6900000	8.711292	601079.11	9.5	12/18/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828DV9	1700000	110.961	1886337	4.125	5/15/2015
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'80964LIH8	900000	145.328397	1307955.57	3.25	7/4/2015
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'744194II4	9180000	32.624727	2994949.98	5.75	9/23/2022
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'81405YII5	170000000	1.296917	2204759.22	2	5/9/2016
NQ2M	FIXED INCOME		JAPAN 89 (20 YEAR ISSUE)	'81CINN5II9	230000000	1.337359	3075926.85	2.2	6/20/2026
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'81G0ZII4	5200000	32.640759	1697319.48	5.25	10/25/2017
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'81HNZPII7	2620000	151.567411	3971066.16	3.75	1/4/2017
NQ2M	FIXED INCOME		AUSTRALIAN GOVERNMENT	'824GV0II3	570000	117.320247	668725.41	5.75	5/15/2021
NQ2M	FIXED INCOME		JAPAN 92 (20 YEAR ISSUE)	'81LBM3II1	195000000	1.318075	2570246.67	2.1	12/20/2026
NQ2M	FIXED INCOME		LANDWIRTSCH. RENTENBANK	'80ZNTWII1	900000	103.885	934965	5	2/15/2013
NQ2M	FIXED INCOME		HSBC HOLDINGS PLC	'82QBQ6II3	1350000	148.557769	2005529.68	6.25	3/19/2018
NQ2M	FIXED INCOME		ING BANK NV	'839GWZII8	960000	131.725084	1264560.81	6.125	5/29/2023
NQ2M	FIXED INCOME		JAPAN 296 (10 YR ISSUE)	'83D0G2II9	286400000	1.290759	3696733.36	1.5	9/20/2018
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'83DXQMII2	3400000	32.496473	1104880.08	5.5	10/25/2019
NQ2M	FIXED INCOME		ING BANK NV	'N31288AC2	1070000	105.2	1125640	3.9	3/19/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828KT6	1120000	106.211	1189563.2	2.375	3/31/2016
NQ2M	FIXED INCOME		BUNDESobligation	'83P218II5	1600000	138.683215	2218931.44	2.25	4/11/2014
NQ2M	FIXED INCOME		AUSTRALIAN GOVERNMENT	'84KTTWII6	1000000	107.712851	1077128.51	4.5	4/15/2020
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'835RS0II5	8250000	9.04953	746586.2	8.5	12/13/2018
NQ2M	CASH		POUND STERLING	'GBP	8.8	1.59775	14.06	0	
NQ2M	FIXED INCOME		JAPAN 91(5 YEAR ISSUE)	'83RYDCII1	400000000	1.223975	4895898.9	0.4	9/20/2015
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'983DFPII4	1200000	142.645022	1711740.27	2.5	1/4/2021
NQ2M	FIXED INCOME		US TREASURY N/B	'912828PT1	1000000	107.531	1075310	2.625	1/31/2018
NQ2M	FIXED INCOME		US TREASURY N/B	'912828PX2	1900000	113.203	2150857	3.625	2/15/2021
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'982VNEII1	33130000	7.956364	2635943.37	6.5	6/10/2021
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'8683R6II1	1400000	145.04874	2030682.36	3.25	7/15/2021
NQ2M	FIXED INCOME		BUNDESobligation	'84M1LDII5	2400000	144.569328	3469663.88	2.75	4/8/2016
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'863GF4II5	846000	150.54866	1273641.67	3.25	7/4/2021
NQ2M	FIXED INCOME		US TREASURY N/B	'912828QT0	1700000	105.781	1798277	2.375	6/30/2018
NQ2M	FIXED INCOME		JAPAN 318 (10 YR ISSUE)	'AC100WH48	360000000	1.221945	4399003.58	1	9/20/2021
NQ2M	FIXED INCOME		AUSTRALIAN GOVERNMENT	'AC100ZQY5	900000	107.552279	967970.51	4.75	4/21/2027
NQ2M	FIXED INCOME		TELEFONICA EMISIONES SAU	'87938WAH6	510000	101.52	517752	5.877	7/15/2019
NQ2M	FIXED INCOME		US TREASURY N/B	'912828LJ7	3600000	113.492	4085712	3.625	8/15/2019

NQ2M	FIXED INCOME		STATE OF QATAR	'74727PAK7	1850000	110.25	2039625	5.25	1/20/2020
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'939YXEI18	1500000	134.869227	2023038.41	1.75	1/15/2013
NQ2M	FIXED INCOME		NETHERLANDS GOVERNMENT	'84NCHT10	400000	163.286369	653145.47	3.75	1/15/2042
NQ2M	FIXED INCOME		JAPAN 308(10 YR ISSUE)	'85VRB5I13	370000000	1.266371	4685572.64	1.3	6/20/2020
NQ2M	FIXED INCOME		JAPAN 309 (10 YR ISSUE)	'840N5110	200000000	1.247075	2494149.1	1.1	6/20/2020
NQ2M	FIXED INCOME		AUSTRALIAN GOVERNMENT	'846Z5G14	750000	108.473238	813549.29	4.75	6/15/2016
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'985CNU14	408000	154.876685	631896.87	3.25	7/4/2042
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'985HFE18	360000	140.254621	504916.64	2.25	9/4/2020
NQ2M	FIXED INCOME		TELEFONICA EUROPE BV	'879385AD4	600000	109.079	654474	8.25	9/15/2030
NQ2N	EQUITY	QUAD	QUAD GRAPHICS INC	'747301109	90	13.9	1251	0	
NQ2O	CASH		US DOLLAR	'USD	-19800000	1	-19800000	0	
NQ2O	EQUITY		EB DV GBL EXP ALPHA 1 FUND	'ACI00C7V3	583621.159	117.054164	68315286.86	0	
NQ2O	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	19914624.52	100	19914624.52	0.193552	12/31/2030
NQ2P	EQUITY		PIMCO ALL ASSET FUND	'69399N905	14869955.35	12.14	180521257.9	0	
NQ2P	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	365.68	100	365.68	0.193552	12/31/2030
NQ2R	EQUITY		PRIME PPTY FD	'741565980	5746.068	11522.34	66208149.16	0	
NQ2R	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	10.45	100	10.45	0.193552	12/31/2030
NQ2R	EQUITY		RREEF AMERICA REIT III INC	'74099N940	509168.641	48.41473	24651262.28	0	
NQ2R	EQUITY		ASLAN REALTY PARTNERS III LLC	'00399R950	4039375	0.184761	746318.96	0	
NQ2R	EQUITY		UBS REAL ESTATE	'94299L924	7572.473	8198.770633	62084969.25	0	
NQ2S	EQUITY	BV	BAZAARVOICE INC	'073271108	800	19.87	15896	0	
NQ2S	EQUITY	HLSS	HOME LOAN SERVICING SOLUTION	'G6648D109	800	13.94	11152	0	
NQ2S	EQUITY	HTSI	HARRIS TEETER SUPERMARKETS I	'414585109	3085	40.1	123708.5	0	
NQ2S	EQUITY	UPIP	UNWIRED PLANET INC	'91531F103	2652	2.27	6020.04	0	
NQ2S	EQUITY	IFSA	INTERFACE INC	'458665304	5989	13.95	83546.55	0	
NQ2S	EQUITY	FNP	FIFTH + PACIFIC CO INC	'316645100	556	13.36	7428.16	0	
NQ2S	EQUITY	MEET	MEETME INC	'585141104	700	4.44	3108	0	
NQ2S	EQUITY	BCOR	BLUCORA INC	'095229100	723	12.81	9261.63	0	
NQ2S	EQUITY	PES	PIONEER ENERGY SERVICES CORP	'723664108	6100	8.8	53680	0	
NQ2S	EQUITY	EOX	EMERALD OIL INC	'29101U100	3600	2.43	8748	0	
NQ2S	EQUITY	THRM	GENTHERM INC	'37253A103	2825	16.18	45708.5	0	
NQ2S	EQUITY	ZIP	ZIPCAR INC	'98974X103	1000	14.81	14810	0	
NQ2S	EQUITY	TMS	TMS INTERNATIONAL CORP A	'87261Q103	500	12.1	6050	0	
NQ2S	EQUITY	ELLI	ELLIE MAE INC	'28849P100	900	11.16	10044	0	
NQ2S	EQUITY	SGNT	SAGENT PHARMACEUTICALS INC	'786692103	800	17.87	14296	0	
NQ2S	EQUITY	MKTG	RESPONSYS INC	'761248103	1000	11.97	11970	0	
NQ2S	EQUITY	HMPR	HAMPTON ROADS BANKSHARES INC	'409321502	1000	3.03	3030	0	
NQ2S	EQUITY	WIFI	BOINGO WIRELESS INC	'09739C102	600	12.1	7260	0	
NQ2S	EQUITY	RPXC	RPX CORP	'74972G103	1200	16.96	20352	0	
NQ2S	EQUITY	THR	THERMON GROUP HOLDINGS INC	'88362T103	1100	20.45	22495	0	
NQ2S	EQUITY	CTIC	CELL THERAPEUTICS INC	'150934602	20700	1.3	26910	0	
NQ2S	EQUITY	ACTV	ACTIVE NETWORK INC/THE	'00506D100	1500	16.83	25245	0	
NQ2S	EQUITY	SZYM	SOLAZYME INC	'83415T101	900	14.63	13167	0	
NQ2S	EQUITY	AMPE	AMPIO PHARMACEUTICALS INC	'03209T109	2400	3.41	8184	0	
NQ2S	EQUITY	RATE	BANKRATE INC	'06647F102	1900	24.75	47025	0	
NQ2S	EQUITY	CAVM	CAVIUM INC	'14964U108	5582	30.94	172707.08	0	
NQ2S	EQUITY	ICGE	ICG GROUP INC	'44928D108	400	8.95	3580	0	
NQ2S	EQUITY	VHS	VANGUARD HEALTH SYSTEMS INC	'922036207	1400	9.86	13804	0	
NQ2S	EQUITY	KIOR	KIOR INC CL A	'497217109	800	13.37	10696	0	
NQ2S	EQUITY	XOXO	XO GROUP INC	'983772104	2099	9.39	19709.61	0	
NQ2S	EQUITY	MITT	AG MORTGAGE INVESTMENT TRUST	'001228105	200	19.74	3948	0	
NQ2S	EQUITY	ININ	INTERACTIVE INTELLIGENCE GRO	'45841V109	1767	30.51	53911.17	0	
NQ2S	EQUITY	SKUL	SKULLCANDY INC	'83083J104	500	15.83	7915	0	
NQ2S	EQUITY	Z	ZILLOW INC	'98954A107	200	35.59	7118	0	
NQ2S	EQUITY	SXC	SUNCOKE ENERGY INC	'86722A103	4100	14.21	58261	0	
NQ2S	EQUITY	PCO	PENDRELL CORP	'70686R104	12347	2.61	32225.67	0	
NQ2S	EQUITY	FRAN	FRANCESCAS HOLDINGS CORP	'351793104	500	31.61	15805	0	
NQ2S	EQUITY	AMTG	APOLLO RESIDENTIAL MORTGAGE	'03763V102	900	18.38	16542	0	
NQ2S	EQUITY	TNGO	TANGOE INC/CT	'87582Y108	1000	18.81	18810	0	
NQ2S	EQUITY	CHEF	CHEFS WAREHOUSE INC/THE	'163086101	800	23.14	18512	0	
NQ2S	EQUITY	WAIR	WESCO AIRCRAFT HOLDINGS INC	'950814103	1100	16.2	17820	0	
NQ2S	EQUITY	HZNP	HORIZON PHARMA INC	'44047T109	700	4.14	2898	0	
NQ2S	EQUITY	TEA	TEAVANA HOLDINGS INC	'87819P102	400	19.72	7888	0	
NQ2S	EQUITY	CJES	C+J ENERGY SERVICES INC	'12467B304	800	17.79	14232	0	
NQ2S	EQUITY	MTGE	AMERICAN CAPITAL MORTGAGE IN	'02504A104	200	21.77	4354	0	
NQ2S	EQUITY	GTAT	GT ADVANCED TECHNOLOGIES INC	'36191U106	14369	8.27	118831.63	0	
NQ2S	EQUITY	CARB	CARBONITE INC	'141337105	700	11.01	7707	0	
NQ2S	EQUITY	DLR	DFC GLOBAL CORP	'23324T107	4917	18.87	92783.79	0	
NQ2S	EQUITY	ASTX	ASTEX PHARMACEUTICALS	'04624B103	697	1.86	1296.42	0	
NQ2S	EQUITY	ALKS	ALKERMES PLC	'601767105	10979	18.55	203660.45	0	
NQ2S	EQUITY	MHRWW	MAGNUM HUNTER RESOURCES WTS	'55973G119	1167	0	0	0	
NQ2S	EQUITY	GNE	GENIE ENERGY LTD B	'372284208	1600	9.67	15472	0	
NQ2S	EQUITY	PWAV	POWERWAVE TECHNOLOGIES INC	'739363307	3880	2.05	7954	0	
NQ2S	EQUITY	LMOS	LUMOS NETWORKS CORP	'550283105	1859	10.76	20002.84	0	
NQ2S	EQUITY	NTLS	NTELOS HOLDINGS CORP	'67020Q305	1859	20.7	38481.3	0	
NQ2S	EQUITY	DGIT	DIGITAL GENERATION INC	'25400B108	2642	10.21	26974.82	0	
NQ2S	EQUITY	IMPV	IMPERVA INC	'45321L100	600	39.15	23490	0	
NQ2S	EQUITY	MGI	MONEYGRAM INTERNATIONAL INC	'60935Y208	1234	18	22212	0	
NQ2S	EQUITY	CLVS	CLOVIS ONCOLOGY INC	'189464100	1100	25.45	27995	0	
NQ2S	EQUITY	INVN	INVENSENSE INC	'46123D205	500	18.1	9050	0	
NQ2S	EQUITY	ANGI	ANGIE S LIST INC	'034754101	600	18.89	11334	0	
NQ2S	EQUITY	MOVE	MOVE INC	'62458M207	4631	9.71	44967.01	0	
NQ2S	EQUITY	JCOM	J2 GLOBAL INC	'48123V102	5258	28.68	150799.44	0	

NQ2S	EQUITY	JIVE	JIVE SOFTWARE INC	'47760A108	1200	27.16	32592	0
NQ2S	EQUITY	SN	SANCHEZ ENERGY CORP	'79970Y105	600	22.45	13470	0
NQ2S	EQUITY	BCEI	BONANZA CREEK ENERGY INC	'097793103	600	21.85	13110	0
NQ2S	EQUITY	NAVVB	NAVIDEA BIOPHARMACEUTICALS I	'63937X103	12100	3.28	39688	0
NQ2S	EQUITY	JAZZ	JAZZ PHARMACEUTICALS PLC	'650871105	2571	48.47	124616.37	0
NQ2S	EQUITY	GWRE	GUIDEWIRE SOFTWARE INC	'40171V100	700	30.78	21546	0
NQ2S	EQUITY	MODL	MMODL INC	'60689B107	4000	10.55	42200	0
NQ2S	EQUITY	MUX	MCEWEN MINING INC	'58039P107	11930	4.44	52969.2	0
NQ2S	EQUITY	SLCA	US SILICA HOLDINGS INC	'90346E103	700	20.94	14658	0
NQ2S	EQUITY	CZR	CAESARS ENTERTAINMENT CORP	'127686103	1100	14.74	16214	0
NQ2S	EQUITY	MVIS	MICROVISION INC	'594960304	1430.25	2.73	3904.58	0
NQ2S	EQUITY	PRLB	PROTO LABS INC	'743713109	400	34.09	13636	0
NQ2S	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	8100	32	259200	0
NQ2S	EQUITY	AMRC	AMERESCO INC CL A	'02361E108	2200	13.55	29810	0
NQ2S	EQUITY	ENV	ENVESTNET INC	'29404K106	2500	12.52	31300	0
NQ2S	EQUITY	TSRX	TRUIS THERAPEUTICS INC	'89685K100	700	5.35	3745	0
NQ2S	EQUITY	GMAN	GORDMANS STORES INC	'38269P100	500	21.97	10985	0
NQ2S	EQUITY	IL	INTRALINKS HOLDINGS INC	'46118H104	4100	5.29	21689	0
NQ2S	EQUITY	RP	REALPAGE INC	'75606N109	3737	19.17	71638.29	0
NQ2S	EQUITY	ZLCS	ZALICUS INC	'98887C105	7300	1.2	8760	0
NQ2S	EQUITY	SQI	SCIQUEST INC	'80908T101	1500	15.24	22860	0
NQ2S	EQUITY	BGMD	BG MEDICINE INC	'08861T107	500	7.02	3510	0
NQ2S	EQUITY	AMRS	AMYRIS INC	'03236M101	2200	5.18	11396	0
NQ2S	EQUITY	LTXC	LTX CREDENCE CORP	'502403207	3541	7.19	25459.79	0
NQ2S	EQUITY	DLGC	DIALOGIC INC	'25250T100	1600	0.8701	1392.16	0
NQ2S	EQUITY	TOWR	TOWER INTERNATIONAL INC	'891826109	700	12.18	8526	0
NQ2S	EQUITY	BODY	BODY CENTRAL CORP	'09689U102	1500	29.02	43530	0
NQ2S	EQUITY	NTSP	NETSPEND HOLDINGS INC	'64118V106	3600	7.76	27936	0
NQ2S	EQUITY	VRA	VERA BRADLEY INC	'92335C106	2200	30.19	66418	0
NQ2S	EQUITY	BBRG	BRAVO BRIO RESTAURANT GROUP	'10567B109	2400	19.96	47904	0
NQ2S	EQUITY	AEGR	AEGERION PHARMACEUTICALS INC	'00767E102	1100	13.83	15213	0
NQ2S	EQUITY	PACB	PACIFIC BIOSCIENCES OF CALIF	'69404D108	811	3.42	2773.62	0
NQ2S	EQUITY	CHMT	CHEMTURA CORP	'163893209	6700	16.98	113766	0
NQ2S	EQUITY	EXAM	EXAMWORKS GROUP INC	'30066A105	3461	12.42	42985.62	0
NQ2S	EQUITY	SWSH	SWISHER HYGIENE INC	'870808102	10700	2.46	26322	0
NQ2S	EQUITY	TPLM	TRIANGLE PETROLEUM CORP	'89600B201	2200	6.9	15180	0
NQ2S	EQUITY	TFM	FRESH MARKET INC/THE	'35804H106	3200	47.95	153440	0
NQ2S	EQUITY	PRMW	PRIMO WATER CORP	'74165N105	900	1.95	1755	0
NQ2S	EQUITY	KEM	KEMET CORP	'488360207	300	9.36	2808	0
NQ2S	EQUITY	SBRA	SABRA HEALTH CARE REIT INC	'78573L106	1100	16.44	18084	0
NQ2S	EQUITY	GKNT	GEEKNET INC	'36846Q203	500	14.46	7230	0
NQ2S	EQUITY	IPHI	INPHI CORP	'45772F107	2500	14.18	35450	0
NQ2S	EQUITY	GNOM	COMPLETE GENOMICS INC	'20454K104	1000	2.82	2820	0
NQ2S	EQUITY	PULS	PULSE ELECTRONICS CORP	'74586W106	5083	2.51	12758.33	0
NQ2S	EQUITY	ACW	ACCURIDE CORP	'00439T206	400	8.69	3476	0
NQ2S	EQUITY	LGND	LIGAND PHARMACEUTICALS CL B	'53220K504	2399	15.95	38264.05	0
NQ2S	EQUITY	ARX	AEROFLEX HOLDING CORP	'007767106	2400	11.14	26736	0
NQ2S	EQUITY	ZGNX	ZOGENIX INC	'98978L105	3200	2	6400	0
NQ2S	EQUITY	ANAC	ANACOR PHARMACEUTICALS INC	'032420101	1400	5.89	8246	0
NQ2S	EQUITY	TRGP	TARGA RESOURCES CORP	'87612G101	1867	45.45	84855.15	0
NQ2S	EQUITY	WD	WALKER + DUNLOP INC	'93148P102	1403	12.6	17677.8	0
NQ2S	EQUITY	RNET	RIGNET INC	'766582100	600	17.53	10518	0
NQ2S	EQUITY	SWFT	SWIFT TRANSPORTATION CO	'87074U101	2800	11.54	32312	0
NQ2S	EQUITY	QADA	QAD INC A	'74727D306	608	13.1	7964.8	0
NQ2S	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	7252	44.32	321408.64	0
NQ2S	EQUITY	RVM	REVETT MINERALS INC	'76150S205	1500	4.18	6270	0
NQ2S	EQUITY	AAT	AMERICAN ASSETS TRUST INC	'024013104	3420	22.8	77976	0
NQ2S	EQUITY	DMD	DEMAND MEDIA INC	'24802N109	932	7.25	6757	0
NQ2S	EQUITY	EPOC	EPOCRATES INC	'29429D103	726	8.58	6229.08	0
NQ2S	EQUITY	TRNX	TORNIER NV	'N87237108	1400	25.7	35980	0
NQ2S	EQUITY	NPTN	NEOPHOTONICS CORP	'64051T100	583	4.73	2757.59	0
NQ2S	EQUITY	PKT	PROCERA NETWORKS INC	'74269U203	1800	22.36	40248	0
NQ2S	EQUITY	PCRX	PACIRA PHARMACEUTICALS INC	'695127100	500	11.54	5770	0
NQ2S	EQUITY	ECYT	ENDOCYTE INC	'29269A102	1925	4.98	9586.5	0
NQ2S	EQUITY	IFT	IMPERIAL HOLDINGS INC	'452834104	1543	2.67	4119.81	0
NQ2S	EQUITY	GEVO	GEVO INC	'374396109	600	9.19	5514	0
NQ2S	EQUITY	FLDM	FLUIDIGM CORP	'34385P108	745	15.73	11718.85	0
NQ2S	EQUITY	SNSS	SUNESIS PHARMACEUTICALS INC	'867328601	2800	2.87	8036	0
NQ2S	EQUITY	MTRN	MATERION CORP	'576690101	184	28.73	5286.32	0
NQ2S	EQUITY	NSP	INSPERITY INC	'45778Q107	2571	30.64	78775.44	0
NQ2S	EQUITY	ANN	ANN INC	'035623107	5551	28.64	158980.64	0
NQ2S	EQUITY	CSOD	CORNERSTONE ONDEMAND INC	'21925Y103	1400	21.84	30576	0
NQ2S	EQUITY	SREV	SERVICESOURCE INTERNATIONAL	'81763U100	1100	15.48	17028	0
NQ2S	EQUITY	MTOR	MERITOR INC	'59001K100	8006	8.07	64608.42	0
NQ2S	EQUITY	GNC	GNC HOLDINGS INC CL A	'36191G107	2600	34.89	90714	0
NQ2S	EQUITY	BONE	BACTERIN INTERNATIONAL HOLDI	'05644R101	2300	2.42	5566	0
NQ2S	EQUITY	REN	RESOLUTE ENERGY CORP	'76116A108	5200	11.38	59176	0
NQ2S	EQUITY	RPTP	RAPTOR PHARMACEUTICAL CORP	'75382F106	6000	6.76	40560	0
NQ2S	EQUITY	ECHO	ECHO GLOBAL LOGISTICS INC	'27875T101	1410	16.1	22701	0
NQ2S	EQUITY	MG	MISTRAS GROUP INC	'60649T107	1789	23.82	42613.98	0
NQ2S	EQUITY	PPHM	PEREGRINE PHARMACEUTICALS	'713661304	9733	0.5401	5256.79	0
NQ2S	EQUITY	DOLE	DOLE FOOD CO INC	'256603101	700	9.98	6986	0
NQ2S	EQUITY	UIS	UNISYS CORP	'909214306	2309	19.72	45533.48	0

NQ25	EQUITY	LMNR	LIMONEIRA CO	'532746104	856	16.89	14457.84	0
NQ25	EQUITY	VSI	VITAMIN SHOPPE INC	'92849E101	2799	44.21	123743.79	0
NQ25	EQUITY	ACOM	ANCESTRY.COM INC	'032803108	3565	22.74	81068.1	0
NQ25	EQUITY	RUE	RUE21 INC	'781295100	1898	29.34	55687.32	0
NQ25	EQUITY	ARCL	ARCHIPELAGO LEARNING INC	'03956P102	827	11.12	9196.24	0
NQ25	EQUITY	CLD	CLOUD PEAK ENERGY INC	'18911Q102	1642	15.93	26157.06	0
NQ25	EQUITY	AT	ATLANTIC POWER CORP	'04878Q863	500	13.84	6920	0
NQ25	EQUITY	TMH	TEAM HEALTH HOLDINGS INC	'87817A107	3325	20.56	68362	0
NQ25	EQUITY	KRA	KRATON PERFORMANCE POLYMERS	'50077C106	3213	26.57	85369.41	0
NQ25	EQUITY	NAUH	NATIONAL AMERICAN UNIVERSITY	'63245Q105	1000	6.3	6300	0
NQ25	EQUITY	LL	LUMBER LIQUIDATORS HOLDINGS	'55003T107	2542	25.11	63829.62	0
NQ25	EQUITY	EXXI	ENERGY XXI BERMUDA	'G10082140	8675	36.11	313254.25	0
NQ25	EQUITY	IRWD	IRONWOOD PHARMACEUTICALS INC	'46333X108	5691	13.31	75747.21	0
NQ25	EQUITY	VIAS	VIASYSTEMS GROUP INC	'92553H803	27	18.98	512.46	0
NQ25	EQUITY	GNRC	GENERAC HOLDINGS INC	'368736104	1048	24.55	25728.4	0
NQ25	EQUITY	QNST	QUINSTREET INC	'74874Q100	304	10.49	3188.96	0
NQ25	EQUITY	ECOL	US ECOLOGY INC	'91732J102	2137	21.74	46458.38	0
NQ25	EQUITY	GLF	GULFMARK OFFSHORE INC CL A	'402629208	500	45.96	22980	0
NQ25	EQUITY	ANTH	ANTHERA PHARMACEUTICALS INC	'03674U102	2643	2.21	5841.03	0
NQ25	EQUITY	UNIS	UNILIFE CORP	'90478E103	6982	4.06	28346.92	0
NQ25	EQUITY	PTX	PERNIX THERAPEUTICS HOLDINGS	'71426V108	500	9	4500	0
NQ25	EQUITY	AVEO	AVEO PHARMACEUTICALS INC	'053588109	3965	12.41	49205.65	0
NQ25	EQUITY	FNGN	FINANCIAL ENGINES INC	'317485100	4415	22.36	98719.4	0
NQ25	EQUITY	CALX	CALIX NETWORKS INC	'13100M509	4800	8.53	40944	0
NQ25	EQUITY	MXL	MAXLINEAR INC CLASS A	'57776J100	1640	5.57	9134.8	0
NQ25	EQUITY	TPCG	TPC GROUP INC	'89236Y104	1100	44.21	48631	0
NQ25	EQUITY	MERU	MERU NETWORKS INC	'59047Q103	1168	4.05	4730.4	0
NQ25	EQUITY	BH	BIGLARI HOLDINGS INC	'08986R101	14	402.85	5639.9	0
NQ25	EQUITY	MUSA	METALS USA HOLDINGS CORP	'59132A104	1178	14.41	16974.98	0
NQ25	EQUITY	GG5	GLOBAL GEOPHYSICAL SERVICES	'37946S107	2200	10.61	23342	0
NQ25	EQUITY	ALIM	ALIMERA SCIENCES INC	'016259103	1376	3.38	4650.88	0
NQ25	EQUITY	CDXS	CODEXIS INC	'192005106	2565	3.65	9362.25	0
NQ25	EQUITY	DVOX	DYNAVOX INC CLASS A	'26817F104	900	3.08	2772	0
NQ25	EQUITY	SPSC	SPS COMMERCE INC	'78463M107	1046	26.88	28116.48	0
NQ25	EQUITY	CNVO	CONVIO INC	'21257W105	1260	15.47	19492.2	0
NQ25	EQUITY	SIX	SIX FLAGS ENTERTAINMENT CORP	'83001A102	4800	46.77	224496	0
NQ25	EQUITY	PLOW	DOUGLAS DYNAMICS INC	'25960R105	1100	13.75	15125	0
NQ25	EQUITY	EXPR	EXPRESS INC	'30219E103	6367	24.98	159047.66	0
NQ25	EQUITY	TNAV	TELENAV INC	'879455103	2044	7.02	14348.88	0
NQ25	EQUITY	RRTS	ROADRUNNER TRANSPORTATION SY	'76973Q105	53	17.35	919.55	0
NQ25	EQUITY	NOR	NORANDA ALUMINUM HOLDING COR	'65542W107	2964	9.97	29551.18	0
NQ25	EQUITY	FSR	FLAGSTONE REINSURANCE HOLDIN	'L3466T104	300	7.87	2061	0
NQ25	EQUITY	AH	ACCRETIVE HEALTH INC	'00438V103	4586	19.97	91582.42	0
NQ25	EQUITY	RLOC	REACHLOCAL INC	'75525F104	1062	7.13	7572.06	0
NQ25	EQUITY	OCZ	OCZ TECHNOLOGY GROUP INC	'67086E303	7600	6.98	53048	0
NQ25	EQUITY	XRM	XERIUM TECHNOLOGIES INC	'98416J118	1199	6.45	7733.55	0
NQ25	EQUITY	PWER	POWER ONE INC	'73930R102	8132	4.55	37000.6	0
NQ25	EQUITY	BSFT	BROADSOFT INC	'11133B409	2600	38.25	99450	0
NQ25	EQUITY	SPB	SPECTRUM BRANDS HOLDINGS INC	'84763R101	1700	34.96	59432	0
NQ25	EQUITY	OAS	OASIS PETROLEUM INC	'674215108	6800	30.83	209644	0
NQ25	EQUITY	ONE	HIGHER ONE HOLDINGS INC	'42983D104	3800	14.95	56810	0
NQ25	EQUITY	MOTR	MOTRICITY INC	'620107102	3700	1.1	4070	0
NQ25	EQUITY	HNRG	HALLADOR ENERGY CO	'40609P105	516	8.84	4561.44	0
NQ25	EQUITY	FN	FABRINET	'G3323L100	2600	17.71	46046	0
NQ25	EQUITY	GLPW	GLOBAL POWER EQUIPMENT GROUP	'37941P306	1000	27.7	27700	0
NQ25	EQUITY	QUAD	QUAD GRAPHICS INC	'74730I109	200	13.9	2780	0
NQ25	EQUITY	RLD	REALD INC	'75604L105	5158	13.5	69633	0
NQ25	EQUITY	BDC	BELDEN INC	'077454106	4843	37.91	183598.13	0
NQ25	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	5113	33.23	169904.99	0
NQ25	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	1576	9.79	15429.04	0
NQ25	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	5489	18.57	101930.73	0
NQ25	EQUITY	MNKD	MANNKIND CORP	'56400P201	9849	2.47	24327.03	0
NQ25	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	2777	34.415	95570.46	0
NQ25	EQUITY	ENS	ENERSYS	'29275Y102	1450	34.65	50242.5	0
NQ25	EQUITY	CVGI	COMMERCIAL VEHICLE GROUP INC	'202608105	3700	12.21	45177	0
NQ25	EQUITY	EXR	EXTRA SPACE STORAGE INC	'30225T102	4200	28.79	120918	0
NQ25	EQUITY	ACC	AMERICAN CAMPUS COMMUNITIES	'024835100	3700	44.72	165464	0
NQ25	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	3299	16.2	53443.8	0
NQ25	EQUITY	MYRG	MYR GROUP INC/DELAWARE	'55405W104	2117	17.86	37809.62	0
NQ25	EQUITY	IILG	INTERVAL LEISURE GROUP	'46113M108	5027	17.4	87469.8	0
NQ25	EQUITY	PMFG	PMFG INC	'69345P103	2165	15.01	32496.65	0
NQ25	EQUITY	FF	FUTUREFUEL CORP	'36116M106	700	10.98	7686	0
NQ25	EQUITY	HSNI	HSN INC	'404303109	4629	38.03	176040.87	0
NQ25	EQUITY	OGXI	ONCOGENEX PHARMACEUTICAL INC	'68230A106	1000	13.29	13290	0
NQ25	EQUITY	PRIM	PRIMORIS SERVICES CORP	'74164F103	2622	16.06	42109.32	0
NQ25	EQUITY	CLDX	CELLEX THERAPEUTICS INC	'15117B103	677	5.09	3445.93	0
NQ25	EQUITY	DMRC	DIGIMARC CORP	'25381B101	711	27.94	19865.34	0
NQ25	EQUITY	ZN	ZION OIL + GAS INC	'989696109	3700	2.64	9768	0
NQ25	EQUITY	WWWV	WEB.COM GROUP INC	'94733A104	3700	14.43	53391	0
NQ25	EQUITY	LOPE	GRAND CANYON EDUCATION INC	'38526M106	3602	17.76	63971.52	0
NQ25	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	1332	18.57	24735.24	0
NQ25	EQUITY	CBRL	CRACKER BARREL OLD COUNTRY	'22410J106	2463	55.8	137435.4	0
NQ25	EQUITY	VRTS	VIRTUS INVESTMENT PARTNERS	'92828Q109	638	85.78	54727.64	0

NQ25	EQUITY	SAAS	INCONTACT INC	'45336E109	3000	5.58	16740	0
NQ25	EQUITY	TSPT	TRANSCPT PHARMACEUTICALS INC	'89354M106	420	10.52	4418.4	0
NQ25	EQUITY	IDT	IDT CORP CLASS B	'448947507	1600	9.34	14944	0
NQ25	EQUITY	CSII	CARDIOVASCULAR SYSTEMS INC	'141619106	1900	9.25	17575	0
NQ25	EQUITY	WG	WILLBROS GROUP INC	'969203108	800	3.24	2592	0
NQ25	EQUITY	ZAGG	ZAGG INC	'98884U108	2700	10.63	28701	0
NQ25	EQUITY	AUMN	GOLDEN MINERALS CO	'381119106	3200	8.43	26976	0
NQ25	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	2263	24.75	56009.25	0
NQ25	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	4344	13.34	57948.96	0
NQ25	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	3885	9.68	37606.8	0
NQ25	EQUITY	SWI	SOLARWINDS INC	'83416B109	6608	38.65	255399.2	0
NQ25	EQUITY	OPEN	OPENTABLE INC	'68372A104	2704	40.47	109430.88	0
NQ25	EQUITY	CDE	COEUR D ALENE MINES CORP	'192108504	806	23.74	19134.44	0
NQ25	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1336	65.69	87761.84	0
NQ25	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	4476	3.15	14099.4	0
NQ25	EQUITY	MDSO	MEDIDATA SOLUTIONS INC	'58471A105	2674	26.64	71235.36	0
NQ25	EQUITY	LOGM	LOGMEIN INC	'54142L109	2356	35.23	83001.88	0
NQ25	EQUITY	MHR	MAGNUM HUNTER RESOURCES CORP	'55973B102	12669	6.41	81208.29	0
NQ25	EQUITY	APAGF	APCO OIL AND GAS INTL INC	'G0471F109	1059	68.17	72192.03	0
NQ25	EQUITY	GSM	GLOBE SPECIALTY METALS INC	'37954N206	7190	14.87	106915.3	0
NQ25	EQUITY	ART	ARTIO GLOBAL INVESTORS INC	'04315B107	3687	4.77	17586.99	0
NQ25	EQUITY	AONE	A123 SYSTEMS INC	'03739T108	1670	1.12	1870.4	0
NQ25	EQUITY	IRDM	IRIDIUM COMMUNICATIONS INC	'46269C102	500	8.76	4380	0
NQ25	EQUITY	SEM	SELECT MEDICAL HOLDINGS CORP	'81619Q105	1100	7.69	8459	0
NQ25	EQUITY	FNSR	FINISAR CORPORATION	'31787A507	10289	20.15	207323.35	0
NQ25	EQUITY	KNOL	KNOLOGY INC	'499183804	3520	18.2	64064	0
NQ25	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	462	9.45	4365.9	0
NQ25	EQUITY	MDCA	MDC PARTNERS INC A	'552697104	3200	11.12	35584	0
NQ25	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	4500	14.14	63630	0
NQ25	EQUITY	ABVT	ABOVENET INC	'00374N107	2728	82.8	225878.4	0
NQ25	EQUITY	BPAX	BIOANTE PHARMACEUTICALS INC	'09065V203	14027	0.68	9538.36	0
NQ25	EQUITY	DCTH	DELICATH SYSTEMS INC	'24661P104	5830	3.14	18306.2	0
NQ25	EQUITY	GMXR	GMX RESOURCES INC	'38011M108	2000	1.27	2540	0
NQ25	EQUITY	GEOI	GEORESOURCES INC	'372476101	1000	32.74	32740	0
NQ25	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	685	23	15755	0
NQ25	EQUITY	EXP	EAGLE MATERIALS INC	'26969P108	4100	34.75	142475	0
NQ25	EQUITY	GTXI	GTX INC	'40052B108	2700	3.85	10395	0
NQ25	EQUITY	DVAX	DYNAVAX TECHNOLOGIES CORP	'268158102	17249	5.06	87279.94	0
NQ25	EQUITY	TNS	TNS INC	'872960109	3167	21.73	68818.91	0
NQ25	EQUITY	SBNY	SIGNATURE BANK	'82669G104	5387	63.04	339596.48	0
NQ25	EQUITY	UCTT	ULTRA CLEAN HOLDINGS	'90385V107	2384	7.54	17975.36	0
NQ25	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	982	43.49	42707.18	0
NQ25	EQUITY	SNTS	SANTARUS INC	'802817304	6926	5.85	40517.1	0
NQ25	EQUITY	CORT	CORCEPT THERAPEUTICS INC	'218352102	5535	3.93	21752.55	0
NQ25	EQUITY	KOG	KODIAK OIL + GAS CORP	'50015Q100	29750	9.96	296310	0
NQ25	EQUITY	INTX	INTERSECTIONS INC	'460981301	1000	12.78	12780	0
NQ25	EQUITY	DHIL	DIAMOND HILL INVESTMENT GRP	'25264R207	328	73.65	24157.2	0
NQ25	EQUITY	MCHX	MARCHEX INC CLASS B	'56624R108	900	4.46	4014	0
NQ25	EQUITY	XIDE	EXIDE TECHNOLOGIES	'302051206	2710	3.13	8482.3	0
NQ25	EQUITY	STMP	STAMPS.COM INC	'852857200	1241	27.88	34599.08	0
NQ25	EQUITY	NUVA	NUVASIVE INC	'670704105	4988	16.84	83997.92	0
NQ25	EQUITY	CVO	CENVEO INC	'15670S105	3031	3.38	10244.78	0
NQ25	EQUITY	NILE	BLUE NILE INC	'09578R103	1374	32.98	45314.52	0
NQ25	EQUITY	STAN	STANDARD PARKING CORP	'853790103	1983	20.5	40651.5	0
NQ25	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	5175	11.07	57287.25	0
NQ25	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	2900	38.73	112317	0
NQ25	EQUITY	NEU	NEWMARKET CORP	'651587107	1017	187.4	190585.8	0
NQ25	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	5249	15.32	80414.68	0
NQ25	EQUITY	SNMX	SENOMYX INC	'81724Q107	4328	2.74	11858.72	0
NQ25	EQUITY	BEE	STRATEGIC HOTELS + RESORTS I	'86272T106	5655	6.58	37209.9	0
NQ25	EQUITY	MFLX	MULTI FINELINE ELECTRONIX IN	'62541B101	143	27.45	3925.35	0
NQ25	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	4541	50.57	229638.37	0
NQ25	EQUITY	VVI	VIAD CORP	'92552R406	343	19.43	6664.49	0
NQ25	EQUITY	WCG	WELLCARE HEALTH PLANS INC	'94946T106	4900	71.88	352212	0
NQ25	EQUITY	DPZ	DOMINO S PIZZA INC	'25754A201	2563	36.3	93036.9	0
NQ25	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	3302	48.13	158925.26	0
NQ25	EQUITY	CBLI	CLEVELAND BIOLABS INC	'185860103	4000	2.46	9840	0
NQ25	EQUITY	CCIX	COLEMAN CABLE INC	'193459302	878	9.72	8534.16	0
NQ25	EQUITY	GLUU	GLU MOBILE INC	'379890106	5800	4.85	28130	0
NQ25	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	10139	22.28	225896.92	0
NQ25	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	3368	17.46	58805.28	0
NQ25	EQUITY	TWER	TOWERSTREAM CORP	'892000100	5200	4.75	24700	0
NQ25	EQUITY	CNK	CINEMARK HOLDINGS INC	'17243V102	9700	21.95	212915	0
NQ25	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	3678	4.1	15079.8	0
NQ25	EQUITY	VGZ	VISTA GOLD CORP	'927926303	1600	3.14	5024	0
NQ25	EQUITY	PODD	INSULET CORP	'45784P101	5224	19.14	99987.36	0
NQ25	EQUITY	CAP	CAI INTERNATIONAL INC	'12477X106	1360	18.18	24724.8	0
NQ25	EQUITY	TRS	TRIMAS CORP	'896215209	2892	22.39	64751.88	0
NQ25	EQUITY	TTGT	TECHTARGET	'87874R100	1200	6.93	8316	0
NQ25	EQUITY	ENOC	ENERNOC INC	'292764107	743	7.2	5349.6	0
NQ25	EQUITY	FRM	FURMANITE CORP	'361086101	4561	6.42	29281.62	0
NQ25	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD A	'G4095J109	700	24.63	17241	0
NQ25	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	5696	21.28	121210.88	0

NQ2S	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	1700	5.28	8976	0
NQ2S	EQUITY	INFN	INFINERA CORP	'45667G103	645	8.12	5237.4	0
NQ2S	EQUITY	LLNW	LIMELIGHT NETWORKS INC	'53261M104	7651	3.29	25171.79	0
NQ2S	EQUITY	BAGL	EINSTEIN NOAH RESTAURANT GRO	'28257U104	572	14.92	8534.24	0
NQ2S	EQUITY	OPK	OPKO HEALTH INC	'68375N103	13595	4.73	64304.35	0
NQ2S	EQUITY	SCOR	COMSCORE INC	'20564W105	3593	21.39	76854.27	0
NQ2S	EQUITY	PRO	PROS HOLDINGS INC	'74346Y103	2755	18.7	51518.5	0
NQ2S	EQUITY	SHOR	SHORETEL INC	'825211105	5993	5.68	34040.24	0
NQ2S	EQUITY	IDCC	INTERDIGITAL INC	'45867G101	5182	34.86	180644.52	0
NQ2S	EQUITY	DHX	DICE HOLDINGS INC	'253017107	6133	9.33	57220.89	0
NQ2S	EQUITY	MSPD	MINDSPEED TECHNOLOGIES INC	'602682205	1931	6.37	12300.47	0
NQ2S	EQUITY	BREW	CRAFT BREW ALLIANCE INC	'224122101	500	7.66	3830	0
NQ2S	EQUITY	HALL	HALLMARK FINL SERVICES INC	'40624Q203	700	7.89	5523	0
NQ2S	EQUITY	OSIR	OSIRIS THERAPEUTICS INC	'68827R108	1897	5.12	9712.64	0
NQ2S	EQUITY	AYR	AIRCASTLE LTD	'G0129K104	600	12.24	7344	0
NQ2S	EQUITY	EVR	EVERCORE PARTNERS INC CL A	'29977A105	2606	29.07	75756.42	0
NQ2S	EQUITY	PRGX	PRGX GLOBAL INC	'69357C503	2100	6.29	13209	0
NQ2S	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	2987	11.65	34798.55	0
NQ2S	EQUITY	GORO	GOLD RESOURCE CORP	'38068T105	3200	24.31	77792	0
NQ2S	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	12093	14.15	171115.95	0
NQ2S	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	2175	11.96	26013	0
NQ2S	EQUITY	CVLT	COMMVAULT SYSTEMS INC	'204166102	5053	49.64	250830.92	0
NQ2S	EQUITY	ICFI	ICF INTERNATIONAL INC	'44925C103	753	25.37	19103.61	0
NQ2S	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	3649	31.33	114323.17	0
NQ2S	EQUITY	GEOY	GEOEYE INC	'37250W108	136	24.07	3273.52	0
NQ2S	EQUITY	MDVN	MEDIVATION INC	'58501N101	3616	74.72	270187.52	0
NQ2S	EQUITY	EXLS	EXLSERVICE HOLDINGS INC	'302081104	1908	27.44	52355.52	0
NQ2S	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	4824	3.7	17848.8	0
NQ2S	EQUITY	ACHN	ACHILLION PHARMACEUTICALS	'00448Q201	5500	9.58	52690	0
NQ2S	EQUITY	IPHS	INNOPHOS HOLDINGS INC	'45774N108	2476	50.12	124097.12	0
NQ2S	EQUITY	EMAN	EMAGIN CORPORATION	'29076N206	1800	3.25	5850	0
NQ2S	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	1492	35.95	53637.4	0
NQ2S	EQUITY	MBLX	METABOLIX INC	'591018809	2870	2.83	8122.1	0
NQ2S	EQUITY	HUSA	HOUSTON AMERICAN ENERGY CORP	'44183U100	2151	5.22	11228.22	0
NQ2S	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	3089	16	49424	0
NQ2S	EQUITY	HNSN	HANSEN MEDICAL INC	'411307101	5141	3	15423	0
NQ2S	EQUITY	VQ	VENOCO INC	'92275P307	814	10.84	8823.76	0
NQ2S	EQUITY	UPI	UROPLASTY INC	'91277204	1900	3.01	5719	0
NQ2S	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	300	26.88	8064	0
NQ2S	EQUITY	GOK	GEOKINETICS INC	'372910307	1100	1.76	1936	0
NQ2S	EQUITY	SYUT	SYNUTRA INTERNATIONAL INC	'87164C102	1808	5.88	10631.04	0
NQ2S	EQUITY	UEC	URANIUM ENERGY CORP	'916896103	9209	3.9	35915.1	0
NQ2S	EQUITY	ZIOP	ZIOPHARM ONCOLOGY INC	'98973P101	7508	5.4	40543.2	0
NQ2S	EQUITY	RDNT	RADNET INC	'750491102	3200	3.18	10176	0
NQ2S	EQUITY	JMBA	JAMBA INC	'47023A101	7567	2.07	15663.69	0
NQ2S	EQUITY	ALGT	ALLEGIANTRAVEL CO	'01748X102	1683	54.5	91723.5	0
NQ2S	EQUITY	DVR	CAL DIVE INTERNATIONAL INC	'12802T101	6200	3.3	20460	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	2121	13.4	28421.4	0
NQ2S	EQUITY	GUID	GUIDANCE SOFTWARE INC	'401692108	1487	11.05	16431.35	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	1790	11.74	21014.6	0
NQ2S	EQUITY	AIMC	ALTRA HOLDINGS INC	'02208R106	3260	19.2	62592	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	1562	15.25	23820.5	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	244	16.04	3913.76	0
NQ2S	EQUITY	WFD	WESTFIELD FINANCIAL INC	'96008P104	800	7.91	6328	0
NQ2S	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	2094	26.81	56140.14	0
NQ2S	EQUITY	RDEA	ARDEA BIOSCIENCES INC	'03969P107	2656	21.76	57794.56	0
NQ2S	EQUITY	HF	HFF INC CLASS A	'40418F108	3677	16.47	60560.19	0
NQ2S	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	2590	4.35	11266.5	0
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	6312	15.3	96573.6	0
NQ2S	EQUITY	ARAY	ACCURAY INC	'004397105	7707	7.06	54411.42	0
NQ2S	EQUITY	PRTS	US AUTO PARTS NETWORK INC	'90343C100	1652	3.61	5963.72	0
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	3050	54.55	166377.5	0
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	5196	13.9	72224.4	0
NQ2S	EQUITY	STEC	STEC INC	'784774101	4095	9.44	38656.8	0
NQ2S	EQUITY	SMBL	SMART BALANCE INC	'83169Y108	3671	6.61	24265.31	0
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS CL A	'864909106	1305	7.45	9722.25	0
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	1816	17.27	31362.32	0
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	5996	23.38	140186.48	0
NQ2S	EQUITY	ZINC	HORSEHEAD HOLDING CORP	'440694305	200	11.39	2278	0
NQ2S	EQUITY	NBS	NEOSTEM INC	'640650305	4559	0.3775	1721.02	0
NQ2S	EQUITY	PIP	PHARMATHENE INC	'71714G102	3800	1.77	6726	0
NQ2S	EQUITY	POWR	POWERSECURE INTERNATIONAL IN	'73936N105	275	6.06	1666.5	0
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	4067	74.12	301446.04	0
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	14946	6.45	96401.7	0
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP CLASS A	'26433B107	3794	15.54	58958.76	0
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	3385	29.79	100839.15	0
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	2812	14.36	40380.32	0
NQ2S	EQUITY	GMO	GENERAL MOLY INC	'370373102	8239	3.35	27600.65	0
NQ2S	EQUITY	TGH	TEXTAINER GROUP HOLDINGS LTD	'G8766E109	1406	33.9	47663.4	0
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	2738	14.4	39427.2	0
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY	'26613Q106	2772	24.45	67775.4	0
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	10100	26.75	270175	0
NQ2S	EQUITY	PZN	PZENA INVESTMENT MANAGM CL A	'74731Q103	1030	5.85	6025.5	0



NQ2S	EQUITY	PCXCQ	PATRIOT COAL CORP	'70336T104	9600	6.24	59904	0
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	2879	10.66	30690.14	0
NQ2S	EQUITY	AREX	APPROACH RESOURCES INC	'03834A103	2000	36.95	73900	0
NQ2S	EQUITY	APEI	AMERICAN PUBLIC EDUCATION	'02913V103	2033	38	77254	0
NQ2S	EQUITY	ENSG	ENSGRUP GROUP INC/THE	'29358P101	2070	27.16	56221.2	0
NQ2S	EQUITY	ES	ENERGYSOLUTIONS INC	'292756202	1800	4.9	8820	0
NQ2S	EQUITY	RBCN	RUBICON TECHNOLOGY INC	'78112T107	2331	10.43	24312.33	0
NQ2S	EQUITY	HEK	HECKMANN CORP	'422680108	5850	4.31	25213.5	0
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	7266	20.74	150696.84	0
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	1682	3.46	5819.72	0
NQ2S	EQUITY	TITN	TITAN MACHINERY INC	'88830R101	533	28.2	15030.6	0
NQ2S	EQUITY	ENTR	ENTROPIC COMMUNICATIONS INC	'29384R105	9662	5.83	56329.46	0
NQ2S	EQUITY	AMCC	APPLIED MICRO CIRCUITS CORP	'03822W406	6793	6.94	47143.42	0
NQ2S	EQUITY	ONTY	ONCOTHYREON INC	'682324108	3600	4.36	15696	0
NQ2S	EQUITY	CATM	CARDTRONICS INC	'14161H108	4969	26.25	130436.25	0
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	4418	13.16	58140.88	0
NQ2S	EQUITY	LRN	K12 INC	'48273U102	3228	23.63	76277.64	0
NQ2S	EQUITY	TBI	TRUEBLUE INC	'89785X101	3016	17.88	53926.08	0
NQ2S	EQUITY	N	NETSUITE INC	'64118Q107	3139	50.29	157860.31	0
NQ2S	EQUITY	HCKT	HACKETT GROUP INC/THE	'404609109	1738	5.97	10375.86	0
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO	'44984A105	1841	36.91	67951.31	0
NQ2S	EQUITY	DAN	DANA HOLDING CORP	'235825205	15882	15.5	246171	0
NQ2S	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	3682	42.15	155196.3	0
NQ2S	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	560	3.7	2072	0
NQ2S	EQUITY	BWEN	BROADWIND ENERGY INC	'11161T108	1619	0.4701	761.09	0
NQ2S	EQUITY	GPK	GRAPHIC PACKAGING HOLDING CO	'388689101	15900	5.52	87768	0
NQ2S	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	500	19.95	9975	0
NQ2S	EQUITY	BEAT	CARDIONET INC	'14159L103	1082	3.08	3332.56	0
NQ2S	EQUITY	VHC	VIRNETX HOLDING CORP	'92823T108	4628	23.93	110748.04	0
NQ2S	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	6109	5.85	35737.65	0
NQ2S	EQUITY	HI	HILLENBRAND INC	'431571108	7400	22.95	169830	0
NQ2S	EQUITY	BGCP	BGC PARTNERS INC CL A	'05541T101	9480	7.39	70057.2	0
NQ2S	EQUITY	CFX	COLFAX CORP	'194014106	5636	35.24	198612.64	0
NQ2S	EQUITY	DIN	DINEEQUITY INC	'254423106	1736	49.6	86105.6	0
NQ2S	EQUITY	CBEY	CBEYOND INC	'149847105	3466	8	27728	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS	'543881106	124	79.6	9870.4	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	2929	27.26	79844.54	0
NQ2S	EQUITY	OPLK	OPLINK COMMUNICATIONS INC	'68375Q403	857	17.1	14654.7	0
NQ2S	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	4584	2.49	11414.16	0
NQ2S	EQUITY	VOCs	VOCUS INC	'92858J108	2187	13.25	28977.75	0
NQ2S	EQUITY	BAS	BASIC ENERGY SERVICES INC	'06985P100	3000	17.35	52050	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	4049	30.26	122522.74	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	13108	6.35	83235.8	0
NQ2S	EQUITY	FTK	FLOTEK INDUSTRIES INC	'343389102	5600	12.02	67312	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS INC A	'05348P401	14073	3.42	48129.66	0
NQ2S	EQUITY	WNR	WESTERN REFINING INC	'959319104	5700	18.82	107274	0
NQ2S	EQUITY	HEES	H+E EQUIPMENT SERVICES INC	'404030108	1400	18.92	26488	0
NQ2S	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	2363	38.56	91117.28	0
NQ2S	EQUITY	IOSP	INNOspec INC	'45768S105	2600	30.38	78988	0
NQ2S	EQUITY	PCH	POTLATCH CORP	'737630103	2432	31.34	76218.88	0
NQ2S	EQUITY	DDIC	DDI CORP	'233162502	273	12.2	3330.6	0
NQ2S	EQUITY	CROX	CROCS INC	'227046109	10587	20.92	221480.04	0
NQ2S	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	4517	26.55	119926.35	0
NQ2S	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	766	4.95	3791.7	0
NQ2S	EQUITY	ROSE	ROSETTA RESOURCES INC	'777779307	6122	48.76	298508.72	0
NQ2S	EQUITY	LQDT	LIQUIDITY SERVICES INC	'53635B107	2181	44.8	97708.8	0
NQ2S	EQUITY	PMTc	PARAMETRIC TECHNOLOGY CORP	'699173209	13796	27.94	385460.24	0
NQ2S	EQUITY	URRE	URANIUM RESOURCES INC	'916901507	9800	0.9099	8917.02	0
NQ2S	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	3193	4.79	15294.47	0
NQ2S	EQUITY	TRGT	TARGACEPT INC	'87611R306	3502	5.12	17930.24	0
NQ2S	EQUITY	MEA	METALICO INC	'591176102	2400	4.27	10248	0
NQ2S	EQUITY	PZG	PARAMOUNT GOLD AND SILVER	'69924P102	14900	2.26	33674	0
NQ2S	EQUITY	BMTI	BIOMIMETIC THERAPEUTICS INC	'09064X101	1768	2.47	4366.96	0
NQ2S	EQUITY	POOL	POOL CORP	'73278L105	5699	37.42	213256.58	0
NQ2S	EQUITY	VG	VONAGE HOLDINGS CORP	'92886T201	7218	2.21	15951.78	0
NQ2S	EQUITY	DORM	DORMAN PRODUCTS INC	'258278100	1165	50.6	58949	0
NQ2S	EQUITY	CLUB	TOWN SPORTS INTERNATIONAL	'89214A102	900	12.63	11367	0
NQ2S	EQUITY	SQNM	SEQUENOM INC	'817337405	8725	4.07	35510.75	0
NQ2S	EQUITY	MOSY	MOSYS INC	'619718109	3569	3.97	14168.93	0
NQ2S	EQUITY	LOOP	LOOPNET INC	'543524300	2121	18.78	39832.38	0
NQ2S	EQUITY	CHTP	CHELSEA THERAPEUTICS INTERNA	'163428105	6858	2.56	17556.48	0
NQ2S	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	6800	2.52	17136	0
NQ2S	EQUITY	VOLC	VOLCANO CORP	'928645100	6023	28.35	170752.05	0
NQ2S	EQUITY	HWCC	HOUSTON WIRE + CABLE CO	'44244K109	2108	13.89	29280.12	0
NQ2S	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	3042	31.92	97100.64	0
NQ2S	EQUITY	URG	UR ENERGY INC	'91688R108	8900	1.22	10858	0
NQ2S	EQUITY	INAP	INTERNAP NETWORK SERVICES	'45885A300	5800	7.34	42572	0
NQ2S	EQUITY	KALU	KAISER ALUMINUM CORP	'483007704	900	47.26	42534	0
NQ2S	EQUITY	EPM	EVOLUTION PETROLEUM CORP	'30049A107	2151	9.3	20004.3	0
NQ2S	EQUITY	GTLs	CHART INDUSTRIES INC	'16115Q308	3400	73.33	249322	0
NQ2S	EQUITY	WAVX	WAVE SYSTEMS CORP CLASS A	'943526301	9572	1.86	17803.92	0
NQ2S	EQUITY	MDW	MIDWAY GOLD CORP	'598153104	11200	1.43	16016	0
NQ2S	EQUITY	HGG	HHGREGG INC	'42833L108	122	11.38	1388.36	0

NQ2S	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	3924	40.27	158019.48	0
NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	266	15.93	4237.38	0
NQ2S	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS IN	'61022P100	4475	14.9	66677.5	0
NQ2S	EQUITY	REXX	REX ENERGY CORP	'761565100	3755	10.68	40103.4	0
NQ2S	EQUITY	BBG	BILL BARRETT CORP	'06846N104	400	26.01	10404	0
NQ2S	EQUITY	KNL	KNOLL INC	'498904200	5434	16.64	90421.76	0
NQ2S	EQUITY	AEA	ADVANCE AMERICA CASH ADVANCE	'00739W107	684	10.49	7175.16	0
NQ2S	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	327	21.61	7066.47	0
NQ2S	EQUITY	WRES	WARREN RESOURCES INC	'93564A100	1121	3.26	3654.46	0
NQ2S	EQUITY	MDF	METRO HEALTH NETWORKS INC	'592142103	4702	9.37	44057.74	0
NQ2S	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	3983	21.08	83961.64	0
NQ2S	EQUITY	ARC	AMERICAN REPROGRAPHICS CO	'029263100	553	5.39	2980.67	0
NQ2S	EQUITY	SWHC	SMITH + WESSON HOLDING CORP	'831756101	2101	7.75	16282.75	0
NQ2S	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	4430	64.73	286753.9	0
NQ2S	EQUITY	BIOS	BIOSCRIP INC	'09069N108	4046	6.79	27472.34	0
NQ2S	EQUITY	CCOI	COGENT COMMUNICATIONS GROUP	'19239V302	5194	19.08	99101.52	0
NQ2S	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	10354	12.76	132117.04	0
NQ2S	EQUITY	DXCM	DEXCOM INC	'252131107	7649	10.43	79779.07	0
NQ2S	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	2375	36.11	85761.25	0
NQ2S	EQUITY	CRAI	CRA INTERNATIONAL INC	'12618T105	202	25.22	5094.44	0
NQ2S	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	1100	64.34	70774	0
NQ2S	EQUITY	XNPT	XENOPORT INC	'98411C100	3522	4.5	15849	0
NQ2S	EQUITY	LHCG	LHC GROUP INC	'50187A107	105	18.53	1945.65	0
NQ2S	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	2400	59.5	142800	0
NQ2S	EQUITY	DTSI	DTS INC	'23335C101	2157	30.22	65184.54	0
NQ2S	EQUITY	KNXA	KENEXA CORP	'488879107	3033	31.24	94750.92	0
NQ2S	EQUITY	DMND	DIAMOND FOODS INC	'252603105	2706	22.82	61750.92	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	2958	22.51	66584.58	0
NQ2S	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	3629	54.31	197090.99	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMMUNICATIONS	'209034107	2617	19.63	51371.71	0
NQ2S	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	900	9.05	8145	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	1472	88	129536	0
NQ2S	EQUITY	OFLX	OMEGA FLEX INC	'682095104	200	12.7	2540	0
NQ2S	EQUITY	ATRC	ATRICURE INC	'04963C209	1900	9.95	18905	0
NQ2S	EQUITY	RUTH	RUTH S HOSPITALITY GROUP INC	'783332109	615	7.59	4667.85	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'75524B104	1973	46.13	91014.49	0
NQ2S	EQUITY	HPY	HEARTLAND PAYMENT SYSTEMS IN	'42235N108	4413	28.84	127270.92	0
NQ2S	EQUITY	BGS	B+G FOODS INC	'05508R106	3135	22.51	70568.85	0
NQ2S	EQUITY	GBL	GAMCO INVESTORS INC A	'361438104	509	49.61	25251.49	0
NQ2S	EQUITY	SURG	SYNERGETICS USA INC	'87160G107	2700	6.5	17550	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE CO INC	'142042209	879	18.64	16384.56	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	1899	30.61	58128.39	0
NQ2S	EQUITY	TLEO	TALEO CORP CLASS A	'87424N104	4705	45.93	216100.65	0
NQ2S	EQUITY	TAL	TAL INTERNATIONAL GROUP INC	'874083108	2485	36.71	91224.35	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	696	15.02	10453.92	0
NQ2S	EQUITY	NCIT	NCI INC A	'62886K104	135	6.39	862.65	0
NQ2S	EQUITY	CSA	COGDELL SPENCER INC	'19238U107	1200	4.24	5088	0
NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC	'67072V103	5065	19.27	97602.55	0
NQ2S	EQUITY	EBIX	EBIX INC	'278715206	2392	23.16	55398.72	0
NQ2S	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	1354	26.78	36260.12	0
NQ2S	EQUITY	NCT	NEWCASTLE INVESTMENT CORP	'65105M108	11100	6.28	69708	0
NQ2S	EQUITY	TAYC	TAYLOR CAPITAL GROUP INC	'876851106	583	14.35	8366.05	0
NQ2S	EQUITY	NVTL	NOVATEL WIRELESS INC	'66987M604	566	3.35	1896.1	0
NQ2S	EQUITY	CEVA	CEVA INC	'157210105	2625	22.71	59613.75	0
NQ2S	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCIATE	'73640Q105	1909	71.72	136913.48	0
NQ2S	EQUITY	ISTA	ISTA PHARMACEUTICALS INC	'45031X204	3500	9.01	31535	0
NQ2S	EQUITY	BPZ	BPZ RESOURCES INC	'055639108	2841	4.03	11449.23	0
NQ2S	EQUITY	TASR	TASER INTERNATIONAL INC	'87651B104	5960	4.34	25866.4	0
NQ2S	EQUITY	ACTG	ACACIA RESEARCH ACACIA TEC	'003881307	4909	41.74	204901.66	0
NQ2S	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	9084	7.92	71945.28	0
NQ2S	EQUITY	BDGE	BRIDGE BANCORP INC	'108035106	176	20.97	3690.72	0
NQ2S	EQUITY	MED	MEDIFAST INC	'58470H101	1702	17.46	29716.92	0
NQ2S	EQUITY	WRC	WARNACO GROUP INC/THE	'934390402	3878	58.4	226475.2	0
NQ2S	EQUITY	HMSY	HMS HOLDINGS CORP	'40425J101	9815	31.21	306326.15	0
NQ2S	EQUITY	LNG	CHENIERE ENERGY INC	'16411R208	17609	14.98	263782.82	0
NQ2S	EQUITY	CHDX	CHINDEX INTERNATIONAL INC	'169467107	635	9.5	6032.5	0
NQ2S	EQUITY	BCO	BRINK S CO/THE	'109696104	4763	23.87	113692.81	0
NQ2S	EQUITY	SABA	SABA SOFTWARE INC	'784932600	3716	9.81	36453.96	0
NQ2S	EQUITY	CNS	COHEN + STEERS INC	'19247A100	1822	31.9	58121.8	0
NQ2S	EQUITY	BJRI	BJ S RESTAURANTS INC	'09180C106	2805	50.35	141231.75	0
NQ2S	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	1300	8.73	11349	0
NQ2S	EQUITY	HAYN	HAYNES INTERNATIONAL INC	'420877201	1179	63.35	74689.65	0
NQ2S	EQUITY	STXS	STEREOTAXIS INC	'85916J102	4611	0.65	2997.15	0
NQ2S	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	5215	25.76	134338.4	0
NQ2S	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	6767	16.64	112602.88	0
NQ2S	EQUITY	THRX	THERAVANCE INC	'88338T104	6591	19.5	128524.5	0
NQ2S	EQUITY	HURN	HURON CONSULTING GROUP INC	'447462102	2341	37.56	87927.96	0
NQ2S	EQUITY	TRLG	TRUE RELIGION APPAREL INC	'89784N104	3178	27.4	87077.2	0
NQ2S	EQUITY	EFSC	ENTERPRISE FINANCIAL SERVICE	'293712105	300	11.74	3522	0
NQ2S	EQUITY	MKTX	MARKETAXESS HOLDINGS INC	'57060D108	3282	37.29	122385.78	0
NQ2S	EQUITY		INPHONIC INC	'45772G105	870	0	0	0
NQ2S	EQUITY	NTRI	NUTRISYSTEM INC	'67069D108	3165	11.23	35542.95	0
NQ2S	EQUITY	NP	NEENAH PAPER INC	'640079109	902	29.74	26825.48	0

NQ2S	EQUITY	MPWR	MONOLITHIC POWER SYSTEMS INC	'609839105	2923	19.67	57495.41	0
NQ2S	EQUITY	ELS	EQUITY LIFESTYLE PROPERTIES	'29472R108	2551	69.74	177906.74	0
NQ2S	EQUITY	SMA	SYMMETRY MEDICAL INC	'871546206	1000	7.07	7070	0
NQ2S	EQUITY	KERX	KERYX BIOPHARMACEUTICALS	'492515101	8843	4.98	44038.14	0
NQ2S	EQUITY	MCBC	MACATAWA BANK CORP	'554225102	15	3.47	52.05	0
NQ2S	EQUITY	KAI	KADANT INC	'48282T104	393	23.82	9361.26	0
NQ2S	EQUITY	BABY	NATUS MEDICAL INC	'639050103	1842	11.93	21975.06	0
NQ2S	EQUITY	PDFS	PDF SOLUTIONS INC	'693282105	2654	8.43	22373.22	0
NQ2S	EQUITY	AIQ	ALLIANCE HEALTHCARE SERVICE	'018606202	3110	1.5	4665	0
NQ2S	EQUITY	OMCL	OMNICELL INC	'68213N109	1995	15.21	30343.95	0
NQ2S	EQUITY	AHS	AMN HEALTHCARE SERVICES INC	'001744101	1806	6.06	10944.36	0
NQ2S	EQUITY	ABCO	ADVISORY BOARD CO/THE	'00762W107	1845	88.62	163503.9	0
NQ2S	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	5025	62.83	315720.75	0
NQ2S	EQUITY	NYMX	NYMOX PHARMACEUTICAL CORP	'67076P102	1824	8.04	14664.96	0
NQ2S	EQUITY	LTS	LADENBURG THALMANN FINANCIAL	'50575Q102	12067	1.78	21479.26	0
NQ2S	EQUITY	CNC	CENTENE CORP	'15135B101	3700	48.97	181189	0
NQ2S	EQUITY	SLXP	SALIX PHARMACEUTICALS LTD	'795435106	6781	52.5	356002.5	0
NQ2S	EQUITY	HDY	HYPERDYNAMICS CORP	'448954107	19400	1.29	25026	0
NQ2S	EQUITY	SYNA	SYNAPTICS INC	'87157D109	3706	36.51	135306.06	0
NQ2S	EQUITY	EPAX	AMBASSADORS GROUP INC	'023177108	437	5.35	2337.95	0
NQ2S	EQUITY	TVL	LIN TV CORP CL A	'532774106	200	4.05	810	0
NQ2S	EQUITY	ARO	AEROPOSTALE INC	'007865108	9300	21.62	201066	0
NQ2S	EQUITY	VRNT	VERINT SYSTEMS INC	'92343X100	2600	32.39	84214	0
NQ2S	EQUITY	PLPC	PREFORMED LINE PRODUCTS CO	'740444104	36	65.5	2358	0
NQ2S	EQUITY	CPSI	COMPUTER PROGRAMS + SYSTEMS	'205306103	1297	56.52	73306.44	0
NQ2S	EQUITY	OSTK	OVERSTOCK.COM INC	'690370101	1637	5.24	8577.88	0
NQ2S	EQUITY	NPO	ENPRO INDUSTRIES INC	'29355X107	967	41.1	39743.7	0
NQ2S	EQUITY	EGOV	NIC INC	'62914B100	7300	12.13	88549	0
NQ2S	EQUITY	PACR	PACER INTERNATIONAL INC	'69373H106	373	6.32	2357.36	0
NQ2S	EQUITY	CELL	BRIGHTPOINT INC	'109473405	3752	8.05	30203.6	0
NQ2S	EQUITY	LCI	LANNETT CO INC	'516012101	562	4.17	2343.54	0
NQ2S	EQUITY	WHG	WESTWOOD HOLDINGS GROUP INC	'961765104	789	38.73	30557.97	0
NQ2S	EQUITY	RRGB	RED ROBIN GOURMET BURGERS	'75689M101	1400	37.19	52066	0
NQ2S	EQUITY	RTK	RENTECH INC	'760112102	27313	2.08	56811.04	0
NQ2S	EQUITY	MSTR	MICROSTRATEGY INC CL A	'594972408	884	140	123760	0
NQ2S	EQUITY	MCF	CONTANGO OIL + GAS	'21075N204	1415	58.91	83357.65	0
NQ2S	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	6504	12.63	82145.52	0
NQ2S	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	6376	8.05	51326.8	0
NQ2S	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	1856	33.63	62417.28	0
NQ2S	EQUITY	NVEC	NVE CORP	'629445206	547	53	28991	0
NQ2S	EQUITY	ECPG	ENCORE CAPITAL GROUP INC	'292554102	2028	22.55	45731.4	0
NQ2S	EQUITY	NTGR	NETGEAR INC	'64111Q104	4236	38.2	161815.2	0
NQ2S	EQUITY	GOOD	GLADSTONE COMMERCIAL CORP	'376536108	600	17.21	10326	0
NQ2S	EQUITY	GLNG	GOLAR LNG LTD	'69456A100	4605	38.05	175220.25	0
NQ2S	EQUITY	PRSC	PROVIDENCE SERVICE CORP	'743815102	239	15.51	3706.89	0
NQ2S	EQUITY	CRI	CARTER S INC	'146229109	4859	49.77	241832.43	0
NQ2S	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	500	9.25	4625	0
NQ2S	EQUITY	QLTY	QUALITY DISTRIBUTION INC	'74756M102	428	13.78	5897.84	0
NQ2S	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	1900	3.1	5890	0
NQ2S	EQUITY	SIGA	SIGA TECHNOLOGIES INC	'826917106	3703	3.36	12442.08	0
NQ2S	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	4000	7.81	31240	0
NQ2S	EQUITY	ATRS	ANTARES PHARMA INC	'036642106	11341	3.23	36631.43	0
NQ2S	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	2070	90.69	187728.3	0
NQ2S	EQUITY	RMTI	ROCKWELL MEDICAL INC	'774374102	2100	9.46	19866	0
NQ2S	EQUITY	UTI	UNIVERSAL TECHNICAL INSTITUT	'913915104	2636	13.19	34768.84	0
NQ2S	EQUITY	MCRL	MICREL INC	'594793101	5628	10.26	57743.28	0
NQ2S	EQUITY	CPST	CAPSTONE TURBINE CORP	'14067D102	31457	1.02	32086.14	0
NQ2S	EQUITY	PGNX	PROGENICS PHARMACEUTICALS	'743187106	2359	9.9	23354.1	0
NQ2S	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	350727.67	100	350727.67	0.193552
NQ2S	EQUITY	OVTI	OMNIVISION TECHNOLOGIES INC	'682128103	4691	20	93820	0
NQ2S	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	1893	23.27	44050.11	0
NQ2S	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	1207	3.07	3705.49	0
NQ2S	EQUITY	CRIS	CURIS INC	'231269101	6605	4.82	31836.1	0
NQ2S	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	1794	29	52026	0
NQ2S	EQUITY	EVC	ENTRAVISION COMMUNICATIONS A	'29382R107	4419	1.71	7556.49	0
NQ2S	EQUITY	ACPW	ACTIVE POWER INC	'00504W100	8400	0.7801	6552.84	0
NQ2S	EQUITY	MDCO	MEDICINES COMPANY	'584688105	3465	20.07	69542.55	0
NQ2S	EQUITY	TSYS	TELECOMMUNICATION SYSTEMS A	'87929J103	2037	2.78	5662.86	0
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	9018	1.56	14068.08	0
NQ2S	EQUITY	AXTI	AXT INC	'00246W103	1598	6.35	10147.3	0
NQ2S	EQUITY	POL	POLYONE CORPORATION	'73179P106	7765	14.4	111816	0
NQ2S	EQUITY	TTMI	TTM TECHNOLOGIES	'87305R109	1547	11.49	17775.03	0
NQ2S	EQUITY	DRRX	DURECT CORPORATION	'266605104	8807	0.8	7045.6	0
NQ2S	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	5214	11.49	59908.86	0
NQ2S	EQUITY	POZN	POZEN INC	'73941U102	3120	6	18720	0
NQ2S	EQUITY	XXIA	IXIA	'45071R109	4307	12.49	53794.43	0
NQ2S	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	2672	3.41	9111.52	0
NQ2S	EQUITY	ATU	ACTUANT CORP A	'00508X203	1364	28.99	39542.36	0
NQ2S	EQUITY	PEET	PEETS COFFEE + TEA INC	'705560100	1541	73.7	113571.7	0
NQ2S	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	7004	27.55	192960.2	0
NQ2S	EQUITY	EXAS	EXACT SCIENCES CORP	'30063P105	4540	11.16	50666.4	0
NQ2S	EQUITY	ATPAQ	ATP OIL + GAS CORPORATION	'00208J108	5600	7.35	41160	0
NQ2S	EQUITY	ASYS	AMTECH SYSTEMS INC	'032332504	900	8.33	7497	0

NQ25	EQUITY	MPX	MARINE PRODUCTS CORP	'568427108	1084	5.95	6449.8	0
NQ25	EQUITY	FTEK	FUEL TECH INC	'359523107	1800	5.46	9828	0
NQ25	EQUITY	AFCE	AFC ENTERPRISES	'00104Q107	3143	16.96	53305.28	0
NQ25	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	11445	20.38	233249.1	0
NQ25	EQUITY	PHX	PANHANDLE OIL AND GAS INC A	'698477106	924	29.48	27239.52	0
NQ25	EQUITY	ARB	ARBITRON INC	'03875Q108	3090	36.98	114268.2	0
NQ25	EQUITY	ITMN	INTERMUNE INC	'45884X103	3110	14.67	45623.7	0
NQ25	EQUITY	SHEN	SHENANDOAH TELECOMMUNICATION	'82312B106	3059	11.15	34107.85	0
NQ25	EQUITY	FORR	FORRESTER RESEARCH INC	'346563109	1685	32.4	54594	0
NQ25	EQUITY	FWRD	FORWARD AIR CORPORATION	'349853101	3382	36.67	124017.94	0
NQ25	EQUITY	FELE	FRANKLIN ELECTRIC CO INC	'353514102	2516	49.07	123460.12	0
NQ25	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	15205	1.57	23871.85	0
NQ25	EQUITY	GCO	GENESCO INC	'371532102	336	71.65	24074.4	0
NQ25	EQUITY	GERN	GERON CORP	'374163103	2964	1.69	5009.16	0
NQ25	EQUITY	GCOM	GLOBECOMM SYSTEMS INC	'37956X103	1900	14.48	27512	0
NQ25	EQUITY	GDP	GOODRICH PETROLEUM CORP	'382410405	3300	19.02	62766	0
NQ25	EQUITY	WINA	WINMARK CORP	'974250102	331	57.94	19178.14	0
NQ25	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	2965	69.68	206601.2	0
NQ25	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	1100	43.81	48191	0
NQ25	EQUITY	HME	HOME PROPERTIES INC	'437306103	5631	61.01	343547.31	0
NQ25	EQUITY	JACK	JACK IN THE BOX INC	'466367109	338	23.97	8101.86	0
NQ25	EQUITY	KRC	KILROY REALTY CORP	'49427F108	3900	46.61	181779	0
NQ25	EQUITY	LTC	LTC PROPERTIES INC	'502175102	636	32	20352	0
NQ25	EQUITY	LSCC	LATTICE SEMICONDUCTOR CORP	'518415104	4680	6.43	30092.4	0
NQ25	EQUITY	MTZ	MASTEC INC	'576323109	6500	18.09	117585	0
NQ25	EQUITY	MRX	MEDICIS PHARMACEUTICAL CL A	'584690309	5900	37.59	2211781	0
NQ25	EQUITY	MIPS	MIPS TECHNOLOGIES INC	'604567107	4778	5.44	25992.32	0
NQ25	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	613	45.45	27860.85	0
NQ25	EQUITY	NHI	NATL HEALTH INVESTORS INC	'63633D104	1306	48.78	63706.68	0
NQ25	EQUITY	NUS	NU SKIN ENTERPRISES INC A	'67018T105	6374	57.91	369118.34	0
NQ25	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	11138	21.26	236793.88	0
NQ25	EQUITY	PSB	PS BUSINESS PARKS INC/CA	'69360J107	445	65.54	29165.3	0
NQ25	EQUITY	PLT	PLANTRONICS INC	'727493108	1309	40.26	52700.34	0
NQ25	EQUITY	SWC	STILLWATER MINING CO	'86074Q102	13271	12.64	167745.44	0
NQ25	EQUITY	TQNT	TRIQUINT SEMICONDUCTOR INC	'89674K103	18795	6.895	129591.53	0
NQ25	EQUITY	USTR	UNITED STATIONERS INC	'913004107	3260	31.03	101157.8	0
NQ25	EQUITY	WRE	WASHINGTON REIT	'939653101	2080	29.7	61776	0
NQ25	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	1610	48	77280	0
NQ25	EQUITY	WWE	WORLD WRESTLING ENTERTAIN A	'98156Q108	2911	8.87	25820.57	0
NQ25	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	1117	63.05	70426.85	0
NQ25	CASH		US DOLLAR	'USD	-0.01	1	-0.01	0
NQ25	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	800	5.56	4448	0
NQ25	EQUITY	EXEL	EXELIXIS INC	'30161Q104	17180	5.18	88992.4	0
NQ25	EQUITY	TR	TOOTSIE ROLL INDS	'890516107	2817.05	22.91	64538.62	0
NQ25	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	1571	6.16	9677.36	0
NQ25	EQUITY	ERT	ERESEARCH TECHNOLOGY INC	'29481V108	2648	7.82	20707.36	0
NQ25	EQUITY	KEYN	KEYNOTE SYSTEMS INC	'493308100	1776	19.76	35093.76	0
NQ25	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	5270	23	121210	0
NQ25	EQUITY	SONS	SONUS NETWORKS INC	'835916107	1679	2.9	4869.1	0
NQ25	EQUITY	SAPE	SAPIENT CORPORATION	'803062108	12539	12.45	156110.55	0
NQ25	EQUITY	OZRK	BANK OF THE OZARKS	'063904106	400	31.26	12504	0
NQ25	EQUITY	NTCT	NETSCOUT SYSTEMS INC	'64115T104	4203	20.34	85489.02	0
NQ25	EQUITY	POWI	POWER INTEGRATIONS INC	'739276103	3274	37.12	121530.88	0
NQ25	EQUITY	HSII	HEIDRICK + STRUGGLES INTL	'422819102	264	22.03	5815.92	0
NQ25	EQUITY	HNI	HNI CORP	'404251100	5291	27.75	146825.25	0
NQ25	EQUITY	LMNX	LUMINEX CORP	'55027E102	4351	23.35	101595.85	0
NQ25	EQUITY	SCS	STEELCASE INC CL A	'858155203	994	9.6	9542.4	0
NQ25	EQUITY	TIVO	TIVO INC	'888706108	13700	11.99	164263	0
NQ25	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	3551	4.98	17683.98	0
NQ25	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	2742	3.83	10501.86	0
NQ25	EQUITY	PETS	PETMED EXPRESS INC	'716382106	2632	12.38	32584.16	0
NQ25	EQUITY	CBB	CINCINNATI BELL INC	'171871106	7012	4.02	28188.24	0
NQ25	EQUITY	CBL	CBL + ASSOCIATES PROPERTIES	'124830100	5300	18.92	100276	0
NQ25	EQUITY	CGNX	COGNEX CORP	'192422103	3859	42.36	163467.24	0
NQ25	EQUITY	CYMI	CYMER INC	'232572107	912	50	45600	0
NQ25	EQUITY	DY	DYCOM INDUSTRIES INC	'267475101	600	23.36	14016	0
NQ25	EQUITY	EGP	EASTGROUP PROPERTIES INC	'277276101	1372	50.22	68901.84	0
NQ25	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	300	16.62	4986	0
NQ25	EQUITY	ENZN	ENZON PHARMACEUTICALS INC	'293904108	275	6.84	1881	0
NQ25	EQUITY	GRT	GLIMCHER REALTY TRUST	'379302102	13800	10.22	141036	0
NQ25	EQUITY	HLIT	HARMONIC INC	'413160102	2601	5.47	14227.47	0
NQ25	EQUITY	HIW	HIGHWOODS PROPERTIES INC	'431284108	6300	33.32	209916	0
NQ25	EQUITY	PEGA	PEGASYS INC	'705573103	2051	38.16	78266.16	0
NQ25	EQUITY	PSEM	PERICOM SEMICONDUCTOR CORP	'713831105	200	8.09	1618	0
NQ25	EQUITY	PCYC	PHARMACYCLICS INC	'716933106	5217	27.76	144823.92	0
NQ25	EQUITY	PLXS	PLEXUS CORP	'729132100	3686	34.99	128973.14	0
NQ25	EQUITY	PRGS	PROGRESS SOFTWARE CORP	'743312100	4183	23.62	98802.46	0
NQ25	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS	'74835Y101	6309	37.62	237344.58	0
NQ25	EQUITY	ROG	ROGERS CORP	'775133101	655	38.75	25381.25	0
NQ25	EQUITY	ROL	ROLLINS INC	'775711104	7285	21.28	155024.8	0
NQ25	EQUITY	SRSL	SRS LABS INC	'78464M106	1353	6.95	9403.35	0
NQ25	EQUITY	SATC	SATCON TECHNOLOGY CORP	'803893106	11388	0.36	4099.68	0
NQ25	EQUITY	SHS	SAUER DANFOSS INC	'804137107	1275	47	59925	0

NQ25	EQUITY	SCSC	SCANSOURCE INC	'806037107	500	37.32	18660	0
NQ25	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	3847	6.31	24274.57	0
NQ25	EQUITY	SEAC	SEACHANGE INTERNATIONAL INC	'811699107	1568	7.78	12199.04	0
NQ25	EQUITY	SCSS	SELECT COMFORT CORPORATION	'81616X103	5551	32.39	179796.89	0
NQ25	EQUITY	SMTC	SEMTECH CORP	'816850101	7478	28.46	212823.88	0
NQ25	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	4962	17.6	87331.2	0
NQ25	EQUITY	SONC	SONIC CORP	'835451105	7728	7.68	59351.04	0
NQ25	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	4302	10.4	44740.8	0
NQ25	EQUITY	STAA	STAAR SURGICAL CO	'852312305	3758	10.83	40699.14	0
NQ25	EQUITY	SXI	STANDEX INTERNATIONAL CORP	'854231107	312	41.19	12851.28	0
NQ25	EQUITY	STE	STERIS CORP	'859152100	7039	31.62	222573.18	0
NQ25	EQUITY	SGY	STONE ENERGY CORP	'861642106	5650	28.59	161533.5	0
NQ25	EQUITY	SRI	STONERIDGE INC	'86183P102	3245	9.89	32093.05	0
NQ25	EQUITY	RGR	STURM RUGER + CO INC	'864159108	2155	49.1	105810.5	0
NQ25	EQUITY	SNHY	SUN HYDRAULICS CORP	'866942105	2233	26.16	58415.28	0
NQ25	EQUITY	SYNT	SYNTEL INC	'87162H103	1736	56	97216	0
NQ25	EQUITY	SYNM	SYNTROLEUM CORP	'871630109	11460	0.965	11058.9	0
NQ25	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	8363	15.385	128664.76	0
NQ25	EQUITY	DAKT	DAKTRONICS INC	'234264109	778	8.89	6916.42	0
NQ25	EQUITY	DEPO	DEPOMED INC	'249908104	6853	6.26	42899.78	0
NQ25	EQUITY	DRIV	DIGITAL RIVER INC	'25388B104	589	18.71	11020.19	0
NQ25	EQUITY	HILL	DOT HILL SYSTEMS CORP	'25848T109	1800	1.51	2718	0
NQ25	EQUITY	DW	DREW INDUSTRIES INC	'26168L205	871	27.31	23787.01	0
NQ25	EQUITY	DRQ	DRIL QUIP INC	'262037104	3994	65.02	259689.88	0
NQ25	EQUITY	ELON	ECHELON CORP	'27874N105	4520	4.43	20023.6	0
NQ25	EQUITY	EGHT	8X8 INC	'282914100	7900	4.2	33180	0
NQ25	EQUITY	ESIO	ELECTRO SCIENTIFIC INDS INC	'285229100	200	15.01	3002	0
NQ25	EQUITY	EPIQ	EPIQ SYSTEMS INC	'26882D109	411	12.1	4973.1	0
NQ25	EQUITY	ESC	EMERITUS CORP	'291005106	3441	17.66	60768.06	0
NQ25	EQUITY	ENZ	ENZO BIOCHEM INC	'294100102	303	2.69	815.07	0
NQ25	EQUITY	EXAC	EXACTECH INC	'30064E109	722	15.85	11443.7	0
NQ25	EQUITY	FXEN	FX ENERGY INC	'302695101	6743	5.44	36681.92	0
NQ25	EQUITY	FICO	FAIR ISAAC CORP	'303250104	2400	43.9	105360	0
NQ25	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	1814	58.33	105810.62	0
NQ25	EQUITY	FHCO	FEMALE HEALTH COMPANY	'314462102	1992	5.42	10796.64	0
NQ25	EQUITY	FFIN	FIRST FINL BANKSHARES INC	'32020R109	1741	35.21	61300.61	0
NQ25	EQUITY	FLOW	FLOW INTL CORP	'343468104	4702	4.02	18902.04	0
NQ25	EQUITY	CSTR	COINSTAR INC	'19259P300	3562	63.55	226365.1	0
NQ25	EQUITY	KCP	KENNETH COLE PRODUCTIONS A	'193294105	400	16.1	6440	0
NQ25	EQUITY	CBRX	COLUMBIA LABORATORIES INC	'197779101	7900	0.71	5609	0
NQ25	EQUITY	COLM	COLUMBIA SPORTSWEAR CO	'198516106	1000	47.45	47450	0
NQ25	EQUITY	HWKN	HAWKINS INC	'420261109	1093	37.2	40659.6	0
NQ25	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	5717	14.46	82667.82	0
NQ25	EQUITY	HL	HECLA MINING CO	'422704106	32100	4.62	148302	0
NQ25	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	9987	34.12	340756.44	0
NQ25	EQUITY	HTCO	HICKORYTECH CORP	'429060106	1600	10.34	16544	0
NQ25	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	6141	14.39	88368.99	0
NQ25	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	8048	3.63	29214.24	0
NQ25	EQUITY	INCY	INCYTE CORP	'45337C102	10468	19.3	202032.4	0
NQ25	EQUITY	IART	INTEGRA LIFESCIENCES HOLDING	'457985208	2263	34.69	78503.47	0
NQ25	EQUITY	IVC	INVACARE CORP	'461203101	182	16.57	3015.74	0
NQ25	EQUITY	ISIS	ISIS PHARMACEUTICALS INC	'464330109	11353	8.77	99565.81	0
NQ25	EQUITY	KVPHQ	KV PHARMACEUTICAL CO CL A	'482740206	3600	1.32	4752	0
NQ25	EQUITY	KNSY	KENSEY NASH CORP	'490057106	1065	29.26	31161.9	0
NQ25	EQUITY	KNX	KNIGHT TRANSPORTATION INC	'499064103	6952	17.66	122772.32	0
NQ25	EQUITY	KOPN	KOPIN CORP	'500600101	2594	4.07	10557.58	0
NQ25	EQUITY	LDR	LANDAUER INC	'51476K103	1142	53.02	60548.84	0
NQ25	EQUITY	LCRY	LECRY CORP	'52324W109	2200	10.39	22858	0
NQ25	EQUITY	LBY	LIBBEY INC	'529898108	2500	12.94	32350	0
NQ25	EQUITY	LNN	LINDSAY CORP	'535555106	1499	66.27	99338.73	0
NQ25	EQUITY	LFUS	LITTELFUSE INC	'537008104	2291	62.7	143645.7	0
NQ25	EQUITY	SHOO	STEVEN MADDEN LTD	'556269108	4325	42.75	184893.75	0
NQ25	EQUITY	MANH	MANHATTAN ASSOCIATES INC	'562750109	2333	47.53	110887.49	0
NQ25	EQUITY	MMS	MAXIMUS INC	'577933104	3978	40.67	161785.26	0
NQ25	EQUITY	MMR	MCMORAN EXPLORATION CO	'582411104	11257	10.7	120449.9	0
NQ25	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	1700	33.7	57290	0
NQ25	EQUITY	MTOX	MEDTOX SCIENTIFIC INC	'584977201	800	16.86	13488	0
NQ25	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	4858	14.86	72189.88	0
NQ25	EQUITY	MPR	MET PRO CORP	'590876306	176	10.56	1858.56	0
NQ25	EQUITY	MINI	MOBILE MINI INC	'60740F105	1200	21.12	25344	0
NQ25	EQUITY	MYE	MYERS INDUSTRIES INC	'628464109	400	14.75	5900	0
NQ25	EQUITY	NL	NL INDUSTRIES	'629156407	711	14.9	10593.9	0
NQ25	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1296	16.04	20787.84	0
NQ25	EQUITY	NATR	NATURES SUNSHINE PRODS INC	'639027101	1364	16.02	21851.28	0
NQ25	EQUITY	NEOG	NEOGEN CORP	'640491106	2617	39.07	102246.19	0
NQ25	EQUITY	NVAX	NOVAVAX INC	'670002104	8667	1.26	10920.42	0
NQ25	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	500	17.47	8735	0
NQ25	EQUITY	OTTR	OTTER TAIL CORP	'689648103	162	21.7	3515.4	0
NQ25	EQUITY	OMI	OWENS + MINOR INC	'690732102	5854	30.41	178020.14	0
NQ25	EQUITY	PFCB	PF CHANG S CHINA BISTRO INC	'69333Y108	2229	39.52	88090.08	0
NQ25	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	5796	25.34	146870.64	0
NQ25	EQUITY	PRXL	PAREXEL INTERNATIONAL CORP	'699462107	6079	26.97	163950.63	0
NQ25	EQUITY	TRC	TEJON RANCH CO	'879080109	1795	28.64	51408.8	0

NQ25	EQUITY	TTEC	TELETECH HOLDINGS INC	'879939106	3161	16.1	50892.1	0
NQ25	EQUITY	TNC	TENNANT CO	'880345103	2203	44	96932	0
NQ25	EQUITY	TTEK	TETRA TECH INC	'88162G103	1620	26.36	42703.2	0
NQ25	EQUITY	TRST	TRUSTCO BANK CORP NY	'898349105	717	5.71	4094.07	0
NQ25	EQUITY	USNA	USANA HEALTH SCIENCES INC	'90328M107	764	37.33	28520.12	0
NQ25	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	2988	73.28	218960.64	0
NQ25	EQUITY	USLM	UNITED STATES LIME + MINERAL	'911922102	66	59.89	3952.74	0
NQ25	EQUITY	UEIC	UNIVERSAL ELECTRONICS INC	'913483103	721	19.98	14405.58	0
NQ25	EQUITY	VECO	VEECO INSTRUMENTS INC	'922417100	3233	28.6	92463.8	0
NQ25	EQUITY	VSAT	VIASAT INC	'92552V100	1668	48.21	80414.28	0
NQ25	EQUITY	VICL	VICAL INC	'925602104	7578	3.4	25765.2	0
NQ25	EQUITY	VVUS	VIVUS INC	'928551100	11208	22.36	250610.88	0
NQ25	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	1621	61.25	99286.25	0
NQ25	EQUITY	ZIXI	ZIX CORP	'98974P100	8713	2.91	25354.83	0
NQ25	EQUITY	BIRT	ACTUATE CORP	'00508B102	4250	6.28	26690	0
NQ25	EQUITY	ALX	ALEXANDER S INC	'014752109	254	393.88	100045.52	0
NQ25	EQUITY	AXL	AMERICAN AXLE + MFG HOLDINGS	'024061103	1539	11.71	18021.69	0
NQ25	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES INC	'101388106	4143	27.94	115755.42	0
NQ25	EQUITY	KFRC	KFORCE INC	'493732101	2933	14.9	43701.7	0
NQ25	EQUITY	SJI	SOUTH JERSEY INDUSTRIES	'838518108	643	50.04	32175.72	0
NQ25	EQUITY	STFC	STATE AUTO FINANCIAL CORP	'855707105	300	14.61	4383	0
NQ25	EQUITY	SF	STIFEL FINANCIAL CORP	'860630102	2409	37.84	91156.56	0
NQ25	EQUITY	SSYS	STRATASYS INC	'862685104	2358	36.52	86114.16	0
NQ25	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	5538	6.32	35000.16	0
NQ25	EQUITY	SYX	SYSTEMAX INC	'871851101	110	16.86	1854.6	0
NQ25	EQUITY	TRR	TRC COS INC	'872625108	1900	6.11	11609	0
NQ25	EQUITY	TISI	TEAM INC	'878155100	2248	30.95	69575.6	0
NQ25	EQUITY	TTI	TETRA TECHNOLOGIES INC	'88162F105	880	9.42	8289.6	0
NQ25	EQUITY	DDD	3D SYSTEMS CORP	'88554D205	4754	23.54	111909.16	0
NQ25	EQUITY	TWI	TITAN INTERNATIONAL INC	'88830M102	4988	23.65	117966.2	0
NQ25	EQUITY	TRCR	TRANSCEND SERVICES INC	'893929208	1114	29.35	32695.9	0
NQ25	EQUITY	TGI	TRIUMPH GROUP INC	'896818101	500	62.66	31330	0
NQ25	EQUITY	TWIN	TWIN DISC INC	'901476101	1100	26.09	28699	0
NQ25	EQUITY	IIVI	II VI INC	'902104108	5880	23.65	139062	0
NQ25	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	3463	38.41	133013.83	0
NQ25	EQUITY	UTEK	ULTRATECH INC	'904034105	2836	28.98	82187.28	0
NQ25	EQUITY	UNFI	UNITED NATURAL FOODS INC	'911163103	5556	46.66	259242.96	0
NQ25	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	3300	43.25	142725	0
NQ25	EQUITY	VLNCQ	VALENCE TECHNOLOGY INC	'918914102	4400	0.8083	3556.52	0
NQ25	EQUITY	VVTV	VALUEVISION MEDIA INC A	'92047K107	3400	2.07	7038	0
NQ25	EQUITY	WTS	WATTS WATER TECHNOLOGIES A	'942749102	300	40.75	12225	0
NQ25	EQUITY	SHF	SCHIFF NUTRITION INTERNATION	'806693107	400	12.29	4916	0
NQ25	EQUITY	CWEI	CLAYTON WILLIAMS ENERGY INC	'969490101	649	79.44	51556.56	0
NQ25	EQUITY	WGO	WINNEBAGO INDUSTRIES	'974637100	3720	9.8	36456	0
NQ25	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	5724	37.18	212818.32	0
NQ25	EQUITY	WWD	WOODWARD INC	'980745103	7120	42.83	304949.6	0
NQ25	EQUITY	INT	WORLD FUEL SERVICES CORP	'981475106	4598	41	188518	0
NQ25	EQUITY	ZIGO	ZYGO CORP	'989855101	400	19.57	7828	0
NQ25	EQUITY	ZOLL	ZOLL MEDICAL CORP	'989922109	2513	92.63	232779.19	0
NQ25	EQUITY	AAON	AAON INC	'000360206	2397	20.19	48395.43	0
NQ25	EQUITY	ATMI	ATMI INC	'00207R101	228	23.3	5312.4	0
NQ25	EQUITY	AVII	AVI BIOPHARMA INC	'002346104	14602	1.54	22487.08	0
NQ25	EQUITY	ABAX	ABAXIS INC	'002567105	2547	29.13	74194.11	0
NQ25	EQUITY	ABMD	ABIOMED INC	'003654100	3609	22.19	80083.71	0
NQ25	EQUITY	DENN	DENNY S CORP	'24869P104	9150	4.04	36966	0
NQ25	EQUITY	AKRX	AKORN INC	'009728106	6317	11.7	73908.9	0
NQ25	EQUITY	ACO	AMCOL INTERNATIONAL CORP	'02341W103	2723	29.49	80301.27	0
NQ25	EQUITY	ASEI	AMERICAN SCIENCE + ENGINEERI	'029429107	1036	67.05	69463.8	0
NQ25	EQUITY	ANEN	ANAREN INC	'032744104	293	18.35	5376.55	0
NQ25	EQUITY	AXE	ANIXTER INTERNATIONAL INC	'035290105	1710	72.53	124026.3	0
NQ25	EQUITY	ARIA	ARIAD PHARMACEUTICALS INC	'04033A100	18169	15.95	289795.55	0
NQ25	EQUITY	ARTC	ARTHROCARE CORP	'043136100	3140	26.85	84309	0
NQ25	EQUITY	AZPN	ASPEN TECHNOLOGY INC	'045327103	9737	20.53	199900.61	0
NQ25	EQUITY	SGMS	SCIENTIFIC GAMES CORP A	'80874P109	3865	11.66	45065.9	0
NQ25	EQUITY	BCPC	BALCHEM CORP	'057665200	3345	30.25	101186.25	0
NQ25	EQUITY		BALLY TOTAL FITNESS HLDG CORP	'05873K108	1500	0	0	0
NQ25	EQUITY	BRY	BERRY PETROLEUM CO CLASS A	'085789105	6000	47.13	282780	0
NQ25	EQUITY	SVNT	SAVIENT PHARMACEUTICALS INC	'80517Q100	6429	2.18	14015.22	0
NQ25	EQUITY	BCRX	BIOCRIST PHARMACEUTICALS INC	'09058V103	3436	4.83	16595.88	0
NQ25	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES	'090931106	645	15.82	10203.9	0
NQ25	EQUITY	BLT	BLOUNT INTERNATIONAL INC	'095180105	5533	16.68	92290.44	0
NQ25	EQUITY	SAM	BOSTON BEER COMPANY INC A	'100557107	871	106.79	93014.09	0
NQ25	EQUITY	BKE	BUCKLE INC/THE	'118440106	3182	47.9	152417.8	0
NQ25	EQUITY	CDI	CDI CORP	'125071100	277	17.93	4966.61	0
NQ25	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	2223	37.91	84273.93	0
NQ25	EQUITY	CACI	CACI INTERNATIONAL INC CL A	'127190304	291	62.29	18126.39	0
NQ25	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	4410	28.26	124626.6	0
NQ25	EQUITY	CERS	CERUS CORP	'157085101	4381	4.02	17611.62	0
NQ25	EQUITY	CAKE	CHEESECAKE FACTORY INC/THE	'163072101	6219	29.39	182776.41	0
NQ25	EQUITY	CHKE	CHEROKEE INC	'16444H102	901	11.39	10262.39	0
NQ25	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	388	55.9	21689.2	0
NQ25	EQUITY	COKE	COCA COLA BOTTLING CO CONSOL	'191098102	571	62.74	35824.54	0
NQ25	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	500	21.69	10845	0

NQ25	EQUITY	AP	AMPCO PITTSBURGH CORP	'032037103	145	20.13	2918.85	0
NQ25	EQUITY	CCC	CALGON CARBON CORP	'129603106	5058	15.61	78955.38	0
NQ25	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	4376	55.46	242692.96	0
NQ25	EQUITY	GY	GENCORP INC	'368682100	5272	7.1	37431.2	0
NQ25	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	1260	32.11	40458.6	0
NQ25	EQUITY	KWR	QUAKER CHEMICAL CORP	'747316107	1062	39.45	41895.9	0
NQ25	EQUITY	SHLM	SCHULMAN (A.) INC	'808194104	200	27.02	5404	0
NQ25	EQUITY	WNC	WABASH NATIONAL CORP	'929566107	7800	10.35	80730	0
NQ25	EQUITY	WSO	WATSCO INC	'942622200	3219	74.04	238334.76	0
NQ25	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	720	24.86	17899.2	0
NQ25	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	2108	42.53	89653.24	0
NQ25	EQUITY	ABM	ABM INDUSTRIES INC	'000957100	1825	24.3	44347.5	0
NQ25	EQUITY	BRC	BRADY CORPORATION CL A	'104674106	500	32.35	16175	0
NQ25	EQUITY	BMTC	BRYN MAWR BANK CORP	'117665109	300	22.44	6732	0
NQ25	EQUITY	CLC	CLARCOR INC	'179895107	5539	49.09	271909.51	0
NQ25	EQUITY	FARM	FARMER BROS CO	'307675108	70	10.89	762.3	0
NQ25	EQUITY	FUL	H.B. FULLER CO.	'359694106	406	32.83	13328.96	0
NQ25	EQUITY	GTY	GETTY REALTY CORP	'374297109	1502	15.58	23401.16	0
NQ25	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	1427	31.64	45150.28	0
NQ25	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	4700	19.38	91086	0
NQ25	EQUITY	STRA	STRAYER EDUCATION INC	'863236105	1431	94.28	134914.68	0
NQ25	EQUITY	MIND	MITCHAM INDUSTRIES INC	'606501104	900	22.46	20214	0
NQ25	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	3608	41.49	149695.92	0
NQ25	EQUITY	MOG/A	MOOG INC CLASS A	'615394202	500	42.89	21445	0
NQ25	EQUITY	LABL	MULTI COLOR CORP	'625383104	104	22.51	2341.04	0
NQ25	EQUITY	NABI	NABI BIOPHARMACEUTICALS	'629519109	4050	1.86	7533	0
NQ25	EQUITY	NNBR	NN INC	'629337106	1800	8.16	14688	0
NQ25	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	9683	6.84	66231.72	0
NQ25	EQUITY	NPX	NATIONAL PRESTO INDS INC	'637215104	522	75.86	39598.92	0
NQ25	EQUITY	NRCI	NATIONAL RESEARCH CORP	'637372103	165	42.94	7085.1	0
NQ25	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	3275	3.74	12248.5	0
NQ25	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	4590	7.97	36582.3	0
NQ25	EQUITY	NR	NEWPARK RESOURCES INC	'651718504	1002	8.19	8206.38	0
NQ25	EQUITY	NEWP	NEWPORT CORP	'651824104	1514	17.72	26828.08	0
NQ25	EQUITY	NMRX	NUMEREX CORP CL A	'67053A102	1000	9.78	9780	0
NQ25	EQUITY	OSIS	OSI SYSTEMS INC	'671044105	1666	61.3	102125.8	0
NQ25	EQUITY	OYOG	OYO GEOSPACE CORP	'671074102	480	105.33	50558.4	0
NQ25	EQUITY	ODC	OIL DRI CORP OF AMERICA	'677864100	94	21.29	2001.26	0
NQ25	EQUITY	ODFL	OLD DOMINION FREIGHT LINE	'679580100	5433	47.67	258991.11	0
NQ25	EQUITY	ONXX	ONYX PHARMACEUTICALS INC	'683399109	7296	37.68	274913.28	0
NQ25	EQUITY	ORB	ORBITAL SCIENCES CORP	'685564106	3131	13.15	41172.65	0
NQ25	EQUITY	OXM	OXFORD INDUSTRIES INC	'691497309	1451	50.82	73739.82	0
NQ25	EQUITY	PKOH	PARK OHIO HOLDINGS CORP	'700666100	905	20.05	18145.25	0
NQ25	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	3837	18.18	69756.66	0
NQ25	EQUITY	PNK	PINNACLE ENTERTAINMENT INC	'723456109	252	11.51	2900.52	0
NQ25	EQUITY	PSMT	PRICESMART INC	'741511109	2076	72.81	151153.56	0
NQ25	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	4450	43.73	194598.5	0
NQ25	EQUITY	QDEL	QUIDEL CORP	'74838J101	3577	18.37	65709.49	0
NQ25	EQUITY	RTI	RTI INTERNATIONAL METALS INC	'74973W107	440	23.06	10146.4	0
NQ25	EQUITY	ELGX	ENDOLOGIX INC	'292665106	5534	14.65	81073.1	0
NQ25	EQUITY	RAVN	RAVEN INDUSTRIES INC	'754212108	2164	61.01	132025.64	0
NQ25	EQUITY	CTGX	COMPUTER TASK GROUP INC	'205477102	1114	15.32	17066.48	0
NQ25	EQUITY	CPTS	CONCEPTUS INC	'206016107	3959	14.38	56930.42	0
NQ25	EQUITY	CRVL	CORVEL CORP	'221006109	720	39.89	28720.8	0
NQ25	EQUITY	CPWM	COST PLUS INC/CALIFORNIA	'221485105	1300	17.9	23270	0
NQ25	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	2918	69.05	201487.9	0
NQ25	EQUITY	CRD/B	CRAWFORD + CO CL B	'224633107	2859	4.9	14009.1	0
NQ25	EQUITY	CRY	CRYOLIFE INC	'228903100	494	5.27	2603.38	0
NQ25	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	7215	43.25	312048.75	0
NQ25	EQUITY	CMLS	CUMULUS MEDIA INC CL A	'231082108	900	3.49	3141	0
NQ25	EQUITY	CYBX	CYBERONICS INC	'23251P102	3270	38.13	124685.1	0
NQ25	EQUITY	RENT	RENTRAK CORP	'760174102	1279	22.7	29033.3	0
NQ25	EQUITY	RSTI	ROFIN SINAR TECHNOLOGIES INC	'775043102	1558	26.37	41084.46	0
NQ25	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	3485	18.33	63880.05	0
NQ25	EQUITY	MDCI	MEDICAL ACTION IND INC	'58449L100	800	5.72	4576	0
NQ25	EQUITY	MMSI	MERIT MEDICAL SYSTEMS INC	'589889104	5206	12.42	64658.52	0
NQ25	EQUITY	MSCC	MICROSEMI CORP	'595137100	9967	21.44	213692.48	0
NQ25	EQUITY	MIDD	MIDDLEBY CORP	'596278101	2146	101.18	217132.28	0
NQ25	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	3089	41.08	126896.12	0
NQ25	EQUITY	DEL	DELTA TIMBER CORP	'247850100	1322	63.29	83669.38	0
NQ25	EQUITY	DGII	DIGI INTERNATIONAL INC	'253798102	629	10.99	6912.71	0
NQ25	EQUITY	DIOD	DIODES INC	'254543101	4014	23.18	93044.52	0
NQ25	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GP	'256743105	3386	80.91	273961.26	0
NQ25	EQUITY	BOOM	DYNAMIC MATERIALS CORP	'267888105	1456	21.11	30736.16	0
NQ25	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	900	36.77	33093	0
NQ25	EQUITY	ELRC	ELECTRO RENT CORP	'285218103	800	18.41	14728	0
NQ25	EQUITY	PERY	PERRY ELLIS INTERNATIONAL	'288853104	100	18.67	1867	0
NQ25	EQUITY	EXAR	EXAR CORP	'300645108	642	8.4	5392.8	0
NQ25	EQUITY	EXPO	EXPONENT INC	'30214U102	1532	48.52	74332.64	0
NQ25	EQUITY	EZPW	EZCORP INC CL A	'302301106	5364	32.455	174088.62	0
NQ25	EQUITY	FEIC	FEI COMPANY	'30241L109	4114	49.11	202038.54	0
NQ25	EQUITY	FINL	FINISH LINE/THE CL A	'317923100	2018	21.22	42821.96	0
NQ25	EQUITY	FCFS	FIRST CASH FINL SVCS INC	'31942D107	3362	42.89	144196.18	0

NQ25	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	2300	34.98	80454	0
NQ25	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	443	17.5	7752.5	0
NQ25	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	2110	28.42	59966.2	0
NQ25	EQUITY	GNCMA	GENERAL COMMUNICATION INC A	'369385109	4000	8.72	34880	0
NQ25	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	4634	54.58	252923.72	0
NQ25	EQUITY	GRC	GORMAN RUPP CO	'383082104	1898	29.18	55383.64	0
NQ25	EQUITY	GHM	GRAHAM CORP	'384556106	1247	21.89	27296.83	0
NQ25	EQUITY	GIFI	GULF ISLAND FABRICATION INC	'402307102	200	29.27	5854	0
NQ25	EQUITY	HGR	HANGER INC	'41043F208	2176	21.86	47567.36	0
NQ25	EQUITY	HCSG	HEALTHCARE SERVICES GROUP	'421906108	7607	21.27	161800.89	0
NQ25	EQUITY	HEI	HEICO CORP	'422806109	4822	51.59	248766.98	0
NQ25	EQUITY	HXL	HEXCEL CORP	'428291108	9526	24.01	228719.26	0
NQ25	EQUITY	HITK	HI TECH PHARMACAL CO INC	'428408101	419	35.93	15054.67	0
NQ25	EQUITY	HUBG	HUB GROUP INC CL A	'443320106	4185	36.03	150785.55	0
NQ25	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	397	49.16	19516.52	0
NQ25	EQUITY	IPAR	INTER PARFUMS INC	'458334109	1966	15.69	30846.54	0
NQ25	EQUITY	IRIS	IRIS INTERNATIONAL INC	'46270W105	1313	13.51	17738.63	0
NQ25	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	1622	52.46	85090.12	0
NQ25	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	1069	27.48	29376.12	0
NQ25	EQUITY	EPHC	EPOCH HOLDING CORP	'29428R103	1845	23.88	44058.6	0
NQ25	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	3255	50.41	164084.55	0
NQ25	EQUITY	KVHI	KVH INDUSTRIES INC	'482738101	77	10.5	808.5	0
NQ25	EQUITY	KAMN	KAMAN CORP	'483548103	1656	33.95	56221.2	0
NQ25	EQUITY	KEG	KEY ENERGY SERVICES INC	'492914106	12905	15.45	199382.25	0
NQ25	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	500	18.2	9100	0
NQ25	EQUITY	LXU	LSB INDUSTRIES INC	'502160104	2246	38.92	87414.32	0
NQ25	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	2100	66.46	139566	0
NQ25	EQUITY	USG	USG CORP	'903293405	5700	17.2	98040	0
NQ25	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	1018	25.32	25775.76	0
NQ25	EQUITY	IGTE	IGATE CORP	'45169U105	3853	16.76	64576.28	0
NQ25	EQUITY	BID	SOTHEYBY S	'835898107	7835	39.34	308228.9	0
NQ25	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	682	38.88	26516.16	0
NQ25	EQUITY	KKD	KRISPY KREME DOUGHNUTS INC	'501014104	7215	7.3	52669.5	0
NQ25	EQUITY	PZZA	PAPA JOHN S INTL INC	'698813102	2208	37.66	83153.28	0
NQ25	EQUITY	WLB	WESTMORELAND COAL CO	'960878106	300	11.17	3351	0
NQ25	EQUITY	ALSK	ALASKA COMM SYSTEMS GROUP	'01167P101	960	3.08	2956.8	0
NQ25	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	1836	48.83	89651.88	0
NQ25	EQUITY	MLHR	HERMAN MILLER INC	'600544100	6522	22.96	149745.12	0
NQ25	EQUITY	SBGJ	SINCLAIR BROADCAST GROUP A	'829226109	300	11.06	3318	0
NQ25	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	7694	1.48	11387.12	0
NQ25	EQUITY	WBSN	WEBSense INC	'947684106	4536	21.09	95664.24	0
NQ25	EQUITY	LXRK	LEXICON PHARMACEUTICALS INC	'528872104	8294	1.86	15426.84	0
NQ25	EQUITY	VALU	VALUE LINE INC	'920437100	200	12.28	2456	0
NQ25	EQUITY	WDFC	WD 40 CO	'929236107	1783	45.35	80859.05	0
NQ25	EQUITY	AEC	ASSOCIATED ESTATES REALTY CP	'045604105	252	16.34	4117.68	0
NQ25	EQUITY	FCH	FELCOR LODGING TRUST INC	'31430F101	7607	3.6	27385.2	0
NQ25	EQUITY	MAA	MID AMERICA APARTMENT COMM	'59522J103	4729	67.03	316984.87	0
NQ25	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	4946	6.75	33385.5	0
NQ25	EQUITY	BFS	SAUL CENTERS INC	'804395101	963	40.36	38866.68	0
NQ25	EQUITY	SKT	TANGER FACTORY OUTLET CENTER	'875465106	9932	29.73	295278.36	0
NQ25	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	580	35.82	20775.6	0
NQ25	EQUITY	AM	AMERICAN GREETINGS CORP CL A	'026375105	240	15.34	3681.6	0
NQ25	EQUITY	BLC	BELO CORPORATION A	'080555105	3577	7.17	25647.09	0
NQ25	EQUITY	BC	BRUNSWICK CORP	'117043109	10274	25.75	264555.5	0
NQ25	EQUITY	CTB	COOPER TIRE + RUBBER	'216831107	7122	15.22	108396.84	0
NQ25	EQUITY	IDTI	INTEGRATED DEVICE TECH INC	'458118106	10707	7.15	76555.05	0
NQ25	EQUITY	OLN	OLIN CORP	'680665205	5484	21.75	119277	0
NQ25	EQUITY	RAD	RITE AID CORP	'767754104	3903	1.74	6791.22	0
NQ25	EQUITY	TEN	TENNECO INC	'880349105	7008	37.15	260347.2	0
NQ25	EQUITY	URI	UNITED RENTALS INC	'911363109	2100	42.89	90069	0
NQ25	EQUITY	WOR	WORTHINGTON INDUSTRIES	'981811102	3754	19.18	72001.72	0
NQ25	EQUITY	AIR	AAR CORP	'000361105	1300	18.25	23725	0
NQ25	EQUITY	AEPI	AEP INDUSTRIES INC	'001031103	460	34.81	16012.6	0
NQ25	EQUITY	AXAS	ABRAXAS PETROLEUM CORP	'003830106	10569	3.12	32975.28	0
NQ25	EQUITY	AIRM	AIR METHODS CORP	'009128307	1315	87.25	114733.75	0
NQ25	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	622	22.95	14274.9	0
NQ25	EQUITY	ALCO	ALICO INC	'016230104	222	23.11	5130.42	0
NQ25	EQUITY	AMSWA	AMERICAN SOFTWARE INC CL A	'029683109	2736	8.58	23474.88	0
NQ25	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	3603	18.63	67123.89	0
NQ25	EQUITY	ALOG	ANALOGIC CORP	'032657207	1005	67.54	67877.7	0
NQ25	EQUITY	AIT	APPLIED INDUSTRIAL TECH INC	'03820C105	4912	41.13	202030.56	0
NQ25	EQUITY	ARQL	ARQULE INC	'04269E107	6751	7.01	47324.51	0
NQ25	EQUITY	AROW	ARROW FINANCIAL CORP	'042744102	97	24.4	2366.8	0
NQ25	EQUITY	ATRO	ASTRONICS CORP	'046433108	1322	34.96	46217.12	0
NQ25	EQUITY	ATRI	ATRIION CORPORATION	'049904105	195	210.21	40990.95	0
NQ25	EQUITY	AZZ	AZZ INC	'002474104	1525	51.64	78751	0
NQ25	EQUITY	BMI	BADGER METER INC	'056525108	1560	33.99	53024.4	0
NQ25	EQUITY	DFZ	BARRY (R.G.)	'068798107	115	12.2	1403	0
NQ25	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	74	38.26	2831.24	0
NQ25	EQUITY	CPE	CALLON PETROLEUM CO	'13123X102	4362	6.29	27436.98	0
NQ25	EQUITY	CSU	CAPITAL SENIOR LIVING CORP	'140475104	900	9.24	8316	0
NQ25	EQUITY	CWST	CASELLA WASTE SYSTEMS INC A	'147448104	2377	6.23	14808.71	0
NQ25	EQUITY	CSH	CASH AMERICA INTL INC	'14754D100	1064	47.93	50997.52	0



NQ2S	EQUITY	CATO	CATO CORP CLASS A	'149205106	3181	27.64	87922.84	0	
NQ2S	EQUITY	CGI	CELADON GROUP INC	'150838100	1367	15.55	21256.85	0	
NQ2S	EQUITY	CHE	CHEMED CORP	'16359R103	2336	62.68	146420.48	0	
NQ2S	EQUITY	CIR	CIRCOR INTERNATIONAL INC	'17273K109	1200	33.27	39924	0	
NQ2S	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	7566	23.8	180070.8	0	
NQ2S	EQUITY	CLH	CLEAN HARBORS INC	'184496107	5450	67.33	366948.5	0	
NQ2S	EQUITY	COHR	COHERENT INC	'192479103	1963	58.33	114501.79	0	
NQ2S	EQUITY	CMCO	COLUMBUS MCKINNON CORP/NY	'199333105	1900	16.29	30951	0	
NQ2S	EQUITY	CGX	CONSOLIDATED GRAPHICS INC	'209341106	918	45.25	41539.5	0	
NQ2S	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	748	101.01	75555.48	0	
NQ2S	EQUITY	ATX	AT CROSS CO CL A	'227478104	900	12.04	10836	0	
NQ2S	EQUITY	CRMT	AMERICA S CAR MART INC	'03062T105	507	43.98	22297.86	0	
NQ2S	EQUITY	CUB	CUBIC CORP	'229669106	893	47.28	42221.04	0	
NQ2S	EQUITY	DAR	DARLING INTERNATIONAL INC	'237266101	13437	17.42	234072.54	0	
NQ2S	EQUITY	DWSN	DAWSON GEOPHYSICAL CO	'239359102	200	34.35	6870	0	
NQ2S	EQUITY	LUFK	LUFKIN INDUSTRIES INC	'549764108	3858	80.65	311147.7	0	
NQ2S	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	1704	53.09	90465.36	0	
NQ2S	EQUITY	MRTN	MARTEN TRANSPORT LTD	'573075108	251	22.07	5539.57	0	
NQ2S	EQUITY	MTRX	MATRIX SERVICE CO	'576853105	337	14.01	4721.37	0	
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	5188	29.12	151074.56	0	
NQ2S	EQUITY	CPHD	CEPHEID INC	'15670R107	7521	41.83	314603.43	0	
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	3036	23.51	71376.36	0	
NQ2S	EQUITY	KMG	KMG CHEMICALS INC	'482564101	739	18.05	13338.95	0	
NQ2S	EQUITY	USPH	U.S. PHYSICAL THERAPY INC	'90337L108	1505	23.05	34690.25	0	
NQ2S	EQUITY	HSTM	HEALTHSTREAM INC	'42222N103	2000	23.19	46380	0	
NQ2S	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	7899	5.88	46446.12	0	
NQ2S	EQUITY	DUSA	DUSA PHARMACEUTICALS INC	'266898105	2600	6.26	16276	0	
NQ2S	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	4243	3.59	15232.37	0	
NQ2S	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	2084	10.79	22486.36	0	
NQ2S	EQUITY	DLX	DELUXE CORP	'248019101	5866	23.42	137381.72	0	
NQ2S	EQUITY	MW	MEN S WEARHOUSE INC/THE	'587118100	1100	38.77	42647	0	
NQ2S	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	233	36.36	8471.88	0	
NQ2S	EQUITY	KFY	KORN/FERRY INTERNATIONAL	'500643200	274	16.75	4589.5	0	
NQ2S	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	3702	25.6	94771.2	0	
NQ2S	EQUITY	CSGS	CSG SYSTEMS INTL INC	'126349109	2039	15.14	30870.46	0	
NQ2S	EQUITY	CEB	CORPORATE EXECUTIVE BOARD CO	'21988R102	3963	43.01	170448.63	0	
NQ2S	EQUITY	IMMR	IMMERSION CORPORATION	'452521107	3186	5.46	17395.56	0	
NQ2S	EQUITY	SYBT	S.Y. BANCORP INC	'785060104	114	23.2	2644.8	0	
NQ2S	EQUITY	LGf	LIONS GATE ENTERTAINMENT COR	'535919203	5106	13.92	71075.52	0	
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	1939	12.01	23287.39	0	
NQ2S	EQUITY	IRET	INVESTORS REAL ESTATE TRUST	'461730103	1600	7.69	12304	0	
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	6670	4.9	32683	0	
NQ2S	EQUITY	ENTG	ENTEGRIS INC	'29362U104	5572	9.34	52042.48	0	
NQ2S	EQUITY	TESO	TESCO CORP	'88157K101	3100	14.19	43989	0	
NQ2S	EQUITY	LPSN	LIVEPERSON INC	'538146101	5967	16.77	100066.59	0	
NQ2S	EQUITY	PQ	PETROQUEST ENERGY INC	'716748108	1579	6.14	9695.06	0	
NQ2S	EQUITY	AKR	ACADIA REALTY TRUST	'004239109	1062	22.54	23937.48	0	
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	851	39.63	33725.13	0	
NQ2S	EQUITY	UBA	URSTADT BIDDLE CLASS A	'917286205	285	19.74	5625.9	0	
NQ2S	EQUITY	BTX	BIOTIME INC	'09066L105	3019	4.41	13313.79	0	
NQ2S	EQUITY	BIOL	BIOLASE INC	'090911108	922.59	2.71	2500.22	0	
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	6847	24.58	168299.26	0	
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	4471	36.53	163325.63	0	
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INC	'987520103	251	30.92	7760.92	0	
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC A	'039762109	118	90.89	10725.02	0	
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	1006	39.95	40189.7	0	
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	139	87.36	12143.04	0	
NQ2S	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	2065	37.58	77602.7	0	
NQ2S	EQUITY	PTRY	PANTRY INC	'698657103	175	13.01	2276.75	0	
NQ2S	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	7510	2.88	21628.8	0	
NQ2S	EQUITY	IXYS	IXYS CORPORATION	'46600W106	2026	13.2	26743.2	0	
NQ2S	EQUITY	VCLK	VALUECLICK INC	'92046N102	9032	19.74	178291.68	0	
NQ2S	EQUITY	TREX	TREX COMPANY INC	'89531P105	1704	32.08	54664.32	0	
NQ2S	EQUITY	VDSI	VASCO DATA SECURITY INTL	'92230Y104	3574	10.79	38563.46	0	
NQ2S	EQUITY	CRWN	CROWN MEDIA HOLDINGS CLASS A	'228411104	1400	1.59	2226	0	
NQ2S	EQUITY	RMBS	RAMBUS INC	'750917106	11100	6.45	71595	0	
NQ2S	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	5187	57.38	297630.06	0	
NQ2S	EQUITY	SYKE	SYKES ENTERPRISES INC	'871237103	544	15.8	8595.2	0	
NQ2S	EQUITY	VICR	VICOR CORP	'925815102	2401	8	19208	0	
NQ2S	EQUITY	ADTN	ADTRAN INC	'00738A106	7429	31.19	231710.51	0	
NQ2U	CASH		US DOLLAR	'USD	0.82	1	0.82	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	231943.85	100	231943.85	0.193552	12/31/2030
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2868.24	100	2868.24	0.193552	12/31/2030
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	4018284.01	52.504055	210976204.7	0	
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	73180000	1.224217	89588200.06	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2336.7	100	2336.7	0.193552	12/31/2030
NQ2X	EQUITY		CTF DAS PLUS BETA 10 YEAR PORT	'12399H999	6018519.101	15.86	95453712.94	0	
NQ2Z	CASH		US DOLLAR	'USD	-14900000	1	-14900000	0	
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	14940641.16	100	14940641.16	0.193552	12/31/2030
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	13009019.43	10.65	138546057	0	
NQ40	EQUITY	NRTLQ	NORTEL NETWORKS CORP	'656568508	204	0.018	3.67	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	556162.9	100	556162.9	0.193552	12/31/2030
NQ40	CASH		US DOLLAR	'USD	10.58	1	10.58	0	

NQ41	FIXED INCOME	VALE SA	'B011X9I12	3200	0	0	4.456875	12/31/2049
NQ41	CASH	BRAZILIAN REAL	'BRL	340.44	0.548155	186.61	0	
NQ4A	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	6062.127	1371.125984	8311939.85	0	
NQ4A	EQUITY	VPIC SSGA	'96999C948	34184.615	1397.312335	47766584.21	0	
NQ4A	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	36381.912	1340.405126	48766501.34	0	
NQ4A	EQUITY	VPIC POST	'96999C955	47166.17	1621.14756	76463321.41	0	
NQ4A	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	51508.568	1481.719466	76321247.87	0	
NQ4A	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	25078.988	1206.443587	30256384.24	0	
NQ4A	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	28625.362	1577.185869	45147516.44	0	
NQ4A	EQUITY	VPIC REAL ESTATE FUND	'96999C997	84119.106	865.67987	72820216.75	0	
NQ4A	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	24860.685	1232.184357	30632947.16	0	
NQ4A	EQUITY	VPIC ABERDEEN	'926999970	62605.531	1497.151971	93729994.13	0	
NQ4A	EQUITY	VPIC OPPENHEIMER	'92699D930	32360.919	1262.906124	40868802.78	0	
NQ4A	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	30236.767	1366.712558	41324969.17	0	
NQ4A	EQUITY	VPIC WELLINGTON GAA	'94999N998	52014.009	1176.952301	61218007.58	0	
NQ4A	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	11769.041	1291.300785	15197371.88	0	
NQ4A	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	20721.852	1562.007541	32367689.09	0	
NQ4A	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	86624.469	1464.301173	126844311.6	0	
NQ4A	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	78672.592	1201.745017	94544395.41	0	
NQ4A	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	58851.183	1296.743589	76314894.26	0	
NQ4A	EQUITY	VPIC BARCLAYS TIPS	'96999N944	36128.092	1194.912181	43169897.21	0	
NQ4A	EQUITY	VPIC SCHRODER	'96999F982	27395.319	1170.610634	32069251.74	0	
NQ4A	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	57334.422	1388.93723	79633913.28	0	
NQ4A	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	25212.745	1133.908069	28588935	0	
NQ4A	EQUITY	VPIC GROSVENOR	'ACI00CY09	28600	1019.683628	29162951.76	0	
NQ4A	EQUITY	VPIC PERMAL	'ACI00GK00	29500	989.064772	29177410.77	0	
NQ4A	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	14800	1005.191576	14876835.32	0	
NQ4A	EQUITY	VPIC WELLINGTON	'96999B981	18943.551	1667.856278	31595120.46	0	
NQ4A	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	78.223	1260.350896	98588.43	0	
NQ4A	EQUITY	VPIC BRANDYWINE	'96999B999	696.234	1714.307752	1193559.34	0	
NQ4A	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	91579.095	1026.629551	94017805.18	0	
NQ4A	EQUITY	VPIC ACADIAN	'96999B965	51596.125	1186.678318	61228002.83	0	
NQ4A	EQUITY	VPIC MONDRIAN	'96999C914	47669.422	1309.933917	62443792.68	0	
NQ4B	EQUITY	VPIC POST	'96999C955	42916.169	1621.14756	69573442.66	0	
NQ4B	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	18185.355	1562.007541	28405661.65	0	
NQ4B	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	77161.386	1464.301173	112987508	0	
NQ4B	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	72439.413	1201.745017	87053703.61	0	
NQ4B	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	53559.115	1296.743589	69452439.01	0	
NQ4B	EQUITY	VPIC BARCLAYS TIPS	'96999N944	34435.463	1194.912181	41147354.2	0	
NQ4B	EQUITY	VPIC SCHRODER	'96999F982	24295.294	1170.610634	28440329.51	0	
NQ4B	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	52566.253	1388.93723	73011225.83	0	
NQ4B	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	22550.614	1133.908069	25570323.18	0	
NQ4B	EQUITY	VPIC GROSVENOR	'ACI00CY09	26000	1019.683628	26511774.33	0	
NQ4B	EQUITY	VPIC PERMAL	'ACI00GK00	26400	989.064772	26111309.98	0	
NQ4B	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	50105	1481.719466	74241553.84	0	
NQ4B	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	22798.631	1206.443587	27505262.16	0	
NQ4B	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	26090.378	1577.185869	41149375.5	0	
NQ4B	EQUITY	VPIC REAL ESTATE FUND	'96999C997	67114.93	865.67987	58100043.88	0	
NQ4B	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	23543.176	1232.184357	29009533.18	0	
NQ4B	EQUITY	VPIC ABERDEEN	'926999970	56583.477	1497.151971	84714064.12	0	
NQ4B	EQUITY	VPIC OPPENHEIMER	'92699D930	28058.206	1262.906124	35434880.19	0	
NQ4B	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	28706.77	1366.712558	39233903.06	0	
NQ4B	EQUITY	VPIC WELLINGTON GAA	'94999N998	47313.879	1176.952301	55686178.76	0	
NQ4B	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	10737.542	1291.300785	13865396.41	0	
NQ4B	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	13200	1005.191576	13268528.8	0	
NQ4B	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	86151.085	1026.629551	88445249.71	0	
NQ4B	EQUITY	VPIC ACADIAN	'96999B965	45278.82	1186.678318	53731393.96	0	
NQ4B	EQUITY	VPIC MONDRIAN	'96999C914	41910.778	1309.933917	54900349.59	0	
NQ4B	EQUITY	VPIC BRANDYWINE	'96999B999	584.273	1714.307752	1001623.73	0	
NQ4B	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	66.839	1260.350896	84240.59	0	
NQ4B	EQUITY	VPIC WELLINGTON	'96999B981	18607.667	1667.856278	31034914.22	0	
NQ4B	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	5812.493	1371.125984	7969660.18	0	
NQ4B	EQUITY	VPIC SSGA	'96999C948	32311.934	1397.312335	45149863.95	0	
NQ4B	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	34240.749	1340.405126	45896475.48	0	
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	1855.145	1371.125984	2543637.51	0	
NQ4D	EQUITY	VPIC SSGA	'96999C948	9613.213	1397.312335	13432661.1	0	
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	5399.836	1667.856278	9006150.37	0	
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	20.277	1260.350896	25556.14	0	
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	206.105	1714.307752	353327.4	0	
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	12271.709	1309.933917	16075127.84	0	
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	14744.24	1186.678318	17496669.92	0	
NQ4D	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	25281.394	1026.629551	25954626.17	0	
NQ4D	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	3700	1005.191576	3719208.83	0	
NQ4D	EQUITY	VPIC PERMAL	'ACI00GK00	7500	989.064772	7417985.79	0	
NQ4D	EQUITY	VPIC GROSVENOR	'ACI00CY09	7200	1019.683628	7341722.12	0	
NQ4D	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	7044.138	1133.908069	7987404.92	0	
NQ4D	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	15652.609	1388.93723	21740491.39	0	
NQ4D	EQUITY	VPIC SCHRODER	'96999F982	6983.697	1170.610634	8175189.97	0	
NQ4D	EQUITY	VPIC BARCLAYS TIPS	'96999N944	10124.701	1194.912181	12098128.55	0	
NQ4D	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	15930.63	1296.743589	20657942.32	0	
NQ4D	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	21775.217	1201.745017	26168258.52	0	
NQ4D	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	22630.645	1464.301173	33138080.02	0	
NQ4D	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	5698.786	1562.007541	8901546.71	0	

NQ4D	EQUITY		VPIC KDP INVMTMENT ADVISORS INC	'96999F966	3177.875	1291.300785	4103592.48	0	
NQ4D	EQUITY		VPIC WELLINGTON GAA	'94999N998	14080.489	1176.952301	16572063.93	0	
NQ4D	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	8307.056	1366.712558	11353357.76	0	
NQ4D	EQUITY		VPIC OPPENHEIMER	'92699D930	8019.345	1262.906124	10127679.91	0	
NQ4D	EQUITY		VPIC ABERDEEN	'926999970	16547.831	1497.151971	24774617.8	0	
NQ4D	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	7278.584	1232.184357	8968557.35	0	
NQ4D	EQUITY		VPIC REAL ESTATE FUND	'96999C997	19483.334	865.67987	16866330.04	0	
NQ4D	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	7727.744	1577.185869	12188088.64	0	
NQ4D	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	6749.283	1206.443587	8142629.19	0	
NQ4D	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	15638.999	1481.719466	23172609.25	0	
NQ4D	EQUITY		VPIC POST	'96999C955	12783.758	1621.14756	20724358.09	0	
NQ4D	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	10281.475	1340.405126	13781341.79	0	
NQ4E	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	3089.118	1340.405126	4140669.6	0	
NQ4E	EQUITY		VPIC KDP INVMTMENT ADVISORS INC	'96999F966	982.324	1291.300785	1268475.75	0	
NQ4E	EQUITY		VPIC SSGA	'96999C948	2912.192	1397.312335	4069241.8	0	
NQ4E	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	495.193	1371.125984	678971.99	0	
NQ4E	EQUITY		VPIC WELLINGTON	'96999B981	1640.858	1667.856278	2736715.32	0	
NQ4E	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	5.83	1260.350896	7347.85	0	
NQ4E	EQUITY		VPIC BRANDYWINE	'96999B999	36.363	1714.307752	62337.37	0	
NQ4E	EQUITY		VPIC MONDRIAN	'96999C914	3794.544	1309.933917	4970601.89	0	
NQ4E	EQUITY		VPIC ACADIAN	'96999B965	4149.946	1186.678318	4924650.94	0	
NQ4E	EQUITY		VPIC WELLINGTON GAA	'94999N998	4342.236	1176.952301	5110604.65	0	
NQ4E	EQUITY		VPIC WELLINGTON DAS FIXED	'998DZB905	2592.952	1366.712558	3543820.06	0	
NQ4E	EQUITY		VPIC OPPENHEIMER	'92699D930	2499.661	1262.906124	3156837.18	0	
NQ4E	EQUITY		VPIC ABERDEEN	'926999970	5183.44	1497.151971	7760397.41	0	
NQ4E	EQUITY		VPIC UNITIZED CASH ACCOUNT	'96999F917	197.353	1175.46786	231982.11	0	
NQ4E	EQUITY		VPIC SSGA RUSSELL 2000	'96999D938	2313.324	1232.184357	2850441.65	0	
NQ4E	EQUITY		VPIC REAL ESTATE FUND	'96999C997	6820.211	865.67987	5904119.37	0	
NQ4E	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	2416.396	1577.185869	3811105.63	0	
NQ4E	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	2093.638	1206.443587	2525856.14	0	
NQ4E	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	4579.957	1481.719466	6786211.44	0	
NQ4E	EQUITY		VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	7831.4	1026.629551	8039946.67	0	
NQ4E	EQUITY		VPIC GAM INSTITUTIONAL	'ACI00GK56	1200	1005.191576	1206229.89	0	
NQ4E	EQUITY		VPIC PERMAL	'ACI00GKQ0	2400	989.064772	2373755.45	0	
NQ4E	EQUITY		VPIC GROSVENOR	'ACI00CY09	2400	1019.683628	2447240.71	0	
NQ4E	EQUITY		VPIC SSGA ACWI EX US INDEX	'ACI008HN9	2264.583	1133.908069	2567828.94	0	
NQ4E	EQUITY		VPIC SSGA S+P 500 CAP WT	'ACI008HO7	4721.599	1388.93723	6558004.64	0	
NQ4E	EQUITY		VPIC SCHRODER	'96999F982	2139.346	1170.610634	2504341.18	0	
NQ4E	EQUITY		VPIC BARCLAYS TIPS	'96999N944	3091.472	1194.912181	3694037.55	0	
NQ4E	EQUITY		VPIC WELLINGTON EMERGING DEBT	'94999R965	4910.724	1296.743589	6367949.86	0	
NQ4E	EQUITY		VPIC PIMCO CORE PLUS 1383	'929TDZ905	6686.677	1201.745017	8035680.77	0	
NQ4E	EQUITY		VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	7006.552	1464.301173	10259702.31	0	
NQ4E	EQUITY		VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	1487.285	1562.007541	2323150.39	0	
NQ4E	EQUITY		VPIC POST	'96999C955	3921.29	1621.14756	6356989.72	0	
NQ5A	FIXED INCOME		GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	661027.1	101.1971	668940.26	7.5	6/19/2032
NQ5A	FIXED INCOME		CONSECO FINANCE SECURITIZATION	'20846QJQ2	850489.53	105.43775	896737.02	6.681	12/1/2033
NQ5A	FIXED INCOME	FNMA.T	FANNIE MAE	'31359MNU3	150000	101.594	152391	5.25	8/1/2012
NQ5A	FIXED INCOME	C.GMF	CITIGROUP INC	'172967BP5	115000	101.684	116936.6	5.625	8/27/2012
NQ5A	FIXED INCOME	D.IP	DOMINION RESOURCES INC	'257469AF3	500000	102.27	511350	5.7	9/17/2012
NQ5A	FIXED INCOME		KINDER MORGAN INC	'494553AB6	80000	102	81600	6.5	9/1/2012
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625MPM5	12537.53	101.5065	12726.41	5.05	12/12/2034
NQ5A	FIXED INCOME	SLM.GV	SLM CORP	'78442FAG3	100000	102.002	102002	5.375	1/15/2013
NQ5A	FIXED INCOME		FNMA TBA MAY 30 SINGLE FAM	'01F050650	5000000	107.844	5392200	5	5/1/2041
NQ5A	FIXED INCOME		INDYMAC INDX MORTGAGE LOAN TRU	'45666LQ93	218236.26	74.3974	162362.1	5.29963	12/25/2035
NQ5A	FIXED INCOME		AMERIQUE MORTGAGE SECURITIES	'030725S48	133701.37	93.6417	125200.24	0.46175	12/25/2035
NQ5A	FIXED INCOME		RENAISSANCE HOME EQUITY LOAN T	'759950FX1	43270.21	85.9556	37193.17	5.565	2/25/2036
NQ5A	FIXED INCOME		CS FIRST BOSTON MORTGAGE SECUR	'225470NK5	400000	110.3056	441222.4	5.23	12/15/2040
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05949AL99	271624.75	97.0239	263540.93	5.5	2/25/2020
NQ5A	FIXED INCOME		RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	289425.37	101.1185	292662.59	6	10/25/2034
NQ5A	FIXED INCOME		FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	95.2635	333422.25	5.5	12/25/2035
NQ5A	FIXED INCOME		CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1294392.5	89.1619	1154104.95	2.58	10/25/2035
NQ5A	FIXED INCOME		COUNTRYWIDE HOME LOANS	'126694TD0	428760.99	87.3946	374713.95	5.75	12/25/2035
NQ5A	FIXED INCOME		MORGAN STANLEY MORTGAGE LOAN T	'61748HVV8	361450.01	68.1195	246217.94	6.5	2/25/2036
NQ5A	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	198360.47	105.5933	209455.37	5.41855	2/15/2039
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	444595.57	86.335	383841.59	5.770969	4/25/2036
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94983LBB2	230249.02	98.8956	227706.15	5.75	3/25/2036
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	225000	111.8918	251756.55	5.475	4/15/2043
NQ5A	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667FSF3	461660.15	100.241	462772.75	7	9/25/2034
NQ5A	FIXED INCOME		FED HM LN PC POOL 1B1980	'31281JMC54	14336.73	106.668	15292.7	2.56	4/1/2034
NQ5A	FIXED INCOME		MORGAN STANLEY CAPITAL INC	'61744CGN0	418970.29	88.0769	369016.04	0.70175	6/25/2034
NQ5A	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'949803AA8	19969.09	99.6075	19890.71	2.718878	10/25/2034
NQ5A	FIXED INCOME		STRUCTURED ADJUSTABLE RATE MOR	'86359BG60	449663.21	95.0211	427274.93	2.721131	2/25/2034
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KVS5	51798.53	97.5146	50511.13	6	11/25/2034
NQ5A	FIXED INCOME		COUNTRYWIDE ALTERNATIVE LOAN T	'12667FVY1	179134.78	95.4359	170958.89	6	1/25/2035
NQ5A	FIXED INCOME		MEX BONOS DESARR FIX RT	'805QN1I11	2550000	10.202912	2601742.48	10	12/5/2024
NQ5A	FIXED INCOME		RESIDENTIAL ASSET MORTGAGE PRO	'76112BGM6	250005.39	103.5816	53868.02	6.5	7/25/2032
NQ5A	FIXED INCOME		FNMA POOL 735264	'31402QZ53	32039.02	110.209	35309.88	6.5	8/1/2017
NQ5A	FIXED INCOME		GSMP5 MORTGAGE LOAN TRUST	'36242DXL2	39478.9	104.7059	41336.74	8.5	1/25/2035
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	391526.47	101.2741	396514.91	4.625	3/15/2046
NQ5A	FIXED INCOME		MASTR REPERFORMING LOAN TRUST	'576436AV1	138976.32	103.2312	143466.92	8	8/25/2034
NQ5A	FIXED INCOME		BANC OF AMERICA ALTERNATIVE LO	'05948KYR4	109668.93	102.6887	112617.6	5.5	4/25/2020
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46625MTX7	85000	102.2315	86896.78	4.985	1/12/2037
NQ5A	FIXED INCOME		FNMA TBA MAY 30 SINGLE FAM	'01F042657	7000000	106.203	7434210	4.5	12/1/2099

NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05948XPB5	393.78	78.4286	308.84	2.747	5/25/2033
NQ5A	FIXED INCOME	MASTR ALTERNATIVE LOANS TRUST	'576434N67	177433.98	96.2523	170784.29	6	4/25/2035
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'805Q7KII7	274878.95	127.869813	351487.2	0.638	12/20/2054
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KB32	267095.88	79.5874	212574.67	6	6/25/2035
NQ5A	FIXED INCOME	BNP PARIBAS	'05565AAA1	700000	86.5	605500	5.186	12/31/2049
NQ5A	FIXED INCOME	MASTR SPECIALIZED LOAN TRUST	'576436CD9	79753.18	100.58	80215.75	5.0061	7/25/2035
NQ5A	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	299887.88	100.4338	301188.79	5.397676	6/25/2035
NQ5A	FIXED INCOME	SPRINGLEAF FINANCE CORP	'02635PTB9	200000	97	194000	4.875	7/15/2012
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247RN5	168321.09	101.1106	170190.46	5.31837	7/25/2035
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59022HHJ6	35777.32	101.4731	36304.36	4.96	7/12/2038
NQ5A	FIXED INCOME	HOMEBANC MORTGAGE TRUST	'43739EB55	501594.84	70.1889	352063.9	0.51175	10/25/2035
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	494165.27	96.1909	475342.02	2.651944	2/25/2034
NQ5A	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051DYL0	11756.01	106.0758	12470.28	8	7/25/2033
NQ5A	FIXED INCOME	MID STATE TRUST	'59549WAA1	69685.79	100.67275	70154.6	4.864	7/15/2038
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'126175AB4	250000	102.5975	256493.75	4.084	6/10/2038
NQ5A	FIXED INCOME	HSBC CAPITAL FUNDING LP	'40429Q200	750000	96.25	721875	4.61	12/31/2049
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07383FXN3	150000	103.8552	155782.8	4.68	8/13/2039
NQ5A	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433GA8	22606.34	96.3339	21777.57	2.699998	12/25/2033
NQ5A	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'22541QA85	43267.2	106.7962	46207.73	7	12/25/2033
NQ5A	FIXED INCOME	VALE OVERSEAS LIMITED	'91911TAE3	700000	130.774	915418	8.25	1/17/2034
NQ5A	FIXED INCOME	WEST VIRGINIA ST ECON DEV AUTH	'95648XAM7	185000	113.791	210513.35	5.37	7/1/2020
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MORTGAGE PRO	'760985W49	3185.63	100.1784	3191.31	7	11/25/2031
NQ5A	FIXED INCOME	GSMP5 MORTGAGE LOAN TRUST	'36228FAK2	45907.8	106.1617	48736.5	7.75	9/19/2027
NQ5A	FIXED INCOME	GREEN TREE FINANCIAL CORPORATI	'393505E40	500508.11	108.78206	544463.03	6.76	3/1/2030
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CW6	450000	98.3125	442406.25	1.45627	3/6/2020
NQ5A	FIXED INCOME	FNMA TBA MAY 30 SINGLE FAM	'01F052656	8000000	108.781	8702480	5.5	5/1/2041
NQ5A	CASH	POUND STERLING	'GBP	5252.71	1.59775	8392.52	0	
NQ5A	CASH	CANADIAN DOLLAR	'CAD	885.78	1.00055	886.27	0	
NQ5A	CASH	MEXICAN PESO (NEW)	'MXN	12890.77	0.078061	1006.27	0	
NQ5A	CASH	US DOLLAR	'USD	-412412	1	-412412	0	
NQ5A	CASH	EURO CURRENCY	'EUR	39230.13	1.3317	52242.76	0	
NQ5A	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	1438360.05	100	1438360.05	0.193552	12/31/2030
NQ5A	FIXED INCOME	MELLON RESIDENTIAL FUNDING COR	'585525EN4	256222.28	93.9002	240593.23	0.68175	12/15/2030
NQ5A	FIXED INCOME	FANNIEMAE GRANTOR TRUST	'31359SX96	161672.51	116.72878	188718.35	6.991	2/19/2030
NQ5A	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141EA25	125000	114.253	142816.25	7.5	2/15/2019
NQ5A	FIXED INCOME	AT+T INC	'00206RAS1	115000	121.696	139950.4	6.55	2/15/2039
NQ5A	FIXED INCOME	METLIFE INC	'59156RAS1	205000	126.168	258644.4	7.717	2/15/2019
NQ5A	FIXED INCOME	ROCHE HLDGS INC	'771196AS1	250000	121.95	304875	6	3/1/2019
NQ5A	FIXED INCOME	FNMA TBA 30YR SINGLE FAMILY AP	'01F040644	2000000	104.844	2096880	4	12/1/2009
NQ5A	FIXED INCOME	CONSUMERS ENERGY COMPANY	'210518CS3	250000	125.53	313825	6.7	9/15/2019
NQ5A	FIXED INCOME	APPALACHIAN POWER CO	'037735CP0	250000	130.885	327212.5	7.95	1/15/2020
NQ5A	FIXED INCOME	PFIZER INC	'717081DB6	130000	125.14	162682	6.2	3/15/2019
NQ5A	FIXED INCOME	BARRICK GOLD CORP	'067901AB4	250000	121.94	304850	6.95	4/1/2019
NQ5A	FIXED INCOME	FHLMC TBA MAY 30 GOLD SINGLE	'02R040656	3000000	104.344	3130320	4	12/1/2009
NQ5A	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	115.094	287735	9.375	4/8/2014
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AF3	250000	115.928	289820	8.95	5/1/2014
NQ5A	FIXED INCOME	FNMA POOL AA4538	'31416NB66	199409.7	106.014	211402.2	4	4/1/2024
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AH9	340000	135.113	459384.2	9	5/1/2019
NQ5A	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	121.051	302627.5	7.9	5/15/2019
NQ5A	FIXED INCOME	DOW CHEMICAL CO/THE	'260543BX0	500000	131.052	655260	8.55	5/15/2019
NQ5A	FIXED INCOME	FNMA POOL AA5818	'31416PCC5	821124.21	106.393	873618.68	4.5	5/1/2039
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	1100000	108.553	1194083	7.375	5/15/2014
NQ5A	FIXED INCOME	CITIBANK OMNI MASTER TRUST	'17308BAH1	600000	100.24914	601494.84	2.34175	5/16/2016
NQ5A	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694AE5	263090.36	64.8047	170494.92	5.56649	5/20/2036
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047QAB1	46479.64	99.9769	46468.9	5.69	6/10/2046
NQ5A	FIXED INCOME	TELEFONICA EMISIONES SAU	'87938WAB9	160000	106.607	170571.2	6.421	6/20/2016
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	315000	113.6281	357928.52	5.730586	5/10/2045
NQ5A	FIXED INCOME	LEHMAN MORTGAGE TRUST	'52520MFJ7	183394.44	100.9342	185107.71	5.5	2/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	192160.77	89.7426	172450.07	6	6/25/2036
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'059500AD0	1300000	112.2468	1459208.4	5.889	7/10/2044
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'80LCYTI11	78291.13	127.948606	100172.42	0.658	12/20/2054
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'815MSHHI8	234873.22	127.938301	300492.81	0.658	12/20/2054
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	161494.71	107.0331	172852.79	5.660269	5/12/2039
NQ5A	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VB80	600000	102	612000	6.625	11/15/2013
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	225000	113.9257	256332.83	5.69	2/12/2051
NQ5A	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	443992.87	96.3089	427604.65	2.5412	8/25/2035
NQ5A	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258MOCY3	860000	108.211	930614.6	7.3	8/20/2013
NQ5A	CASH EQUIVALENT	MORGAN STANLEY SWP CASH	'918SXYII2	270000	100	270000	2.72	12/31/2030
NQ5A	CASH EQUIVALENT	CITI SWAP CASH COLLATERAL	'17199W9D8	30000	100	30000	2.72	12/31/2030
NQ5A	CASH EQUIVALENT	BARCLAYS SWAP CASH COLLATERAL	'06999D9T0	340000	100	340000	2.72	12/31/2030
NQ5A	CASH EQUIVALENT	BNP PARIBUS CASH COLL (SWAP)	'735675910	20000	100	20000	2.72	12/31/2030
NQ5A	FIXED INCOME	TIME WARNER CABLE INC	'88732JAQ1	195000	113.217	220773.15	8.25	2/14/2014
NQ5A	FIXED INCOME	UNITED MEXICAN STATES	'91086QAW8	152000	119.9	182248	5.95	3/19/2019
NQ5A	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'749575AG1	184145.76	71.251	131205.7	6.047619	9/25/2036
NQ5A	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VA73	500000	100.625	503125	5.55	9/5/2012
NQ5A	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756L83	650000	72.767637	472989.64	12.5	1/5/2022
NQ5A	FIXED INCOME	ANADARKO PETROLEUM CORP	'032511AX5	270000	115.29	311283	5.95	9/15/2016
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46629MAF2	730500	112.5663	822296.82	5.399	5/15/2045
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'46628BAD2	119814.97	78.7009	94295.46	2.76572	10/25/2036
NQ5A	FIXED INCOME	MORGAN STANLEY	'61746BDC7	275000	85.869	236139.75	1.0149	10/18/2016
NQ5A	FIXED INCOME	CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	300000	112.7922	338376.6	5.617	10/15/2048
NQ5A	FIXED INCOME	CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	570000	113.1921	645194.97	5.431	10/15/2049
NQ5A	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GXQ6	73107.18	87.6213	64057.46	2.45	9/25/2035

NQ5A	FIXED INCOME	MLCC MORTGAGE INVESTORS INC	'59020UA39	877774.07	85.9066	754065.86	4.61	10/25/2035
NQ5A	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	652863.89	100.1121	653595.75	5.3	11/15/2038
NQ5A	FIXED INCOME	CWCAPITAL COBALT	'190749AE1	300000	109.7347	329204.1	5.223	8/15/2048
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047EAE2	250000	111.8016	279504	5.306	12/10/2046
NQ5A	FIXED INCOME	SLM.GH SLM CORP	'78442FEF1	2100000	95.514	2005794	0.8601	1/27/2014
NQ5A	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BN9	250000	64.682344	161705.86	10.25	1/10/2028
NQ5A	FIXED INCOME	GREENWICH CAPITAL COMMERCIAL F	'20173QAB7	412233.75	101.253	417399.04	5.381	3/10/2039
NQ5A	FIXED INCOME	CHASE MORTGAGE FINANCE CORPORA	'161630AW8	193794.11	101.1863	196093.09	2.73868	2/25/2037
NQ5A	FIXED INCOME	CANADIAN NATL RESOURCES	'136385AK7	250000	118.422	296055	5.7	5/15/2017
NQ5A	FIXED INCOME	F.GSN FORD MOTOR CREDIT CO LLC	'345397VG5	450000	100.875	453937.5	7.8	6/1/2012
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247TM5	290000	84.6717	245547.93	5.068165	9/25/2035
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	189114.36	93.5327	176883.77	5.142383	10/25/2035
NQ5A	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341RX9	144239.43	96.9904	139898.4	2.658346	9/25/2035
NQ5A	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	951096.74	86.2097	819937.65	2.4	10/25/2035
NQ5A	FIXED INCOME	AMERICAN HOME MORTGAGE INVESTM	'02660TER0	511503.71	92.599	473647.32	5.064	9/25/2035
NQ5A	FIXED INCOME	FNMA POOL AH1298	'3138A2NQ8	69774.99	104.982	73251.18	3.5	11/1/2025
NQ5A	FIXED INCOME	GJM.AA ALLY FINANCIAL INC	'02005NAG5	1200000	98.504	1182048	3.71	2/11/2014
NQ5A	FIXED INCOME	DBUBS MORTGAGE TRUST	'233050AN3	781844.63	106.3114	831189.97	3.742	11/10/2046
NQ5A	FIXED INCOME	MAGNOLIA FUNDING LIMITED	'859JBMII9	120648.13	133.303363	160828.01	3	4/20/2017
NQ5A	FIXED INCOME	ENSOC PLC	'29358QAA7	700000	107.888	755216	4.7	3/15/2021
NQ5A	FIXED INCOME	FNMA POOL AE8864	'31419KZ65	671465.76	106.518	715231.9	4.5	11/1/2040
NQ5A	FIXED INCOME	ANHEUSER BUSCH INBEV WOR	'03523TBE7	510000	130.457	665330.7	7.75	1/15/2019
NQ5A	FIXED INCOME	FNMA POOL AH3614	'3138A5AQ5	131490.2	104.982	138041.04	3.5	1/1/2026
NQ5A	FIXED INCOME	FNMA TBA 30YR SINGLE FAMILY JU	'01F032658	1000000	102.391	1023910	3.5	12/1/2099
NQ5A	FIXED INCOME	HSBC HOLDINGS PLC	'404280AK5	400000	108.106	432424	5.1	4/5/2021
NQ5A	FIXED INCOME	SANTANDER UK PLC	'80M2BXII8	400000	103.739413	414957.65	1.538	10/10/2017
NQ5A	FIXED INCOME	FEDERAL NATL MTG ASSN TBA 15 Y	'01F030454	2000000	103.25	2065000	3	12/1/2099
NQ5A	FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMM	'709223G70	550000	112.595	619272.5	5.5	12/1/2041
NQ5A	FIXED INCOME	SAN369 ABBEY NATL TREASURY SERV	'002799AH7	600000	97.06	582360	2.1366	4/25/2014
NQ5A	FIXED INCOME	MS.ADK MORGAN STANLEY	'61747YDC6	600000	99.133	594798	1.5331	4/29/2013
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QQ4	4100000	120.219	4928979	4.375	5/15/2041
NQ5A	FIXED INCOME	CELLCO PART/VERI WIRELESS	'92344SAK6	255000	137.302	350120.1	8.5	11/15/2018
NQ5A	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	600000	101.068	606408	2.25	11/19/2012
NQ5A	FIXED INCOME	STATE OF QATAR	'74727PAJ0	400000	105.25	421000	4	1/20/2015
NQ5A	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	117.799	412296.5	5.77	3/15/2039
NQ5A	FIXED INCOME	LOS ANGELES CA DEPT OF WTR + P	'544525N27	350000	120.36	421260	6.008	7/1/2039
NQ5A	FIXED INCOME	CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	118.569	711414	7.25	7/29/2019
NQ5A	FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	123.616	370848	6.583	5/15/2049
NQ5A	FIXED INCOME	CVS PASS THROUGH TRUST	'126650BS8	479316.53	119.779	574120.55	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	FNMA POOL 993303	'31415YNU9	828067.93	106.486	881776.42	4.5	8/1/2039
NQ5A	FIXED INCOME	MISSOURI ST JT MUNI ELEC UTILI	'606092ET7	200000	120.112	200224	6.89	1/1/2042
NQ5A	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LAA6	500000	96	480000	2.375	12/21/2012
NQ5A	FIXED INCOME	ALLY FINANCIAL INC	'36186CBT9	200000	100.6	201200	6.625	5/15/2012
NQ5A	FIXED INCOME	ILLINOIS ST	'4521518U0	650000	103.647	673705.5	4.071	1/1/2014
NQ5A	FIXED INCOME	ILLINOIS ST	'4521518V8	100000	104.785	104785	4.421	1/1/2015
NQ5A	FIXED INCOME	NEWGATE FUNDING PLC	'82NDQDII7	300000	109.909844	329729.53	1.476	12/15/2050
NQ5A	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	111.75	670500	6	1/22/2020
NQ5A	FIXED INCOME	FEDERAL REALTY INVS TRST	'313747AR8	300000	110.667	332001	5.9	4/1/2020
NQ5A	FIXED INCOME	NOMURA HOLDINGS INC	'65535HAA7	300000	103.992	311976	5	3/4/2015
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	110.9873	665923.8	5.509	4/15/2047
NQ5A	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	600000	106.293	637758	4	3/15/2016
NQ5A	OPTIONS	317512JL6 INF CAP USD CPURNS	'99XU62968	-1100000	0.517894	-5696.83	0	3/4/2015
NQ5A	OPTIONS	317512JK8 INF FLOOR USD CPURNS	'99XU62984	-1100000	0.339617	-3735.79	0	3/4/2015
NQ5A	FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	'59259NZN6	250000	120.187	300467.5	6.089	11/15/2040
NQ5A	FIXED INCOME	CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	118.287	295717.5	6.486	5/15/2049
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'059511AB1	34575.97	102.2357	35348.98	5.634	4/10/2049
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZU0	200000	98.36	196720	1.26008	3/6/2020
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	1139877.07	103.7508	1182631.58	5.666107	6/11/2040
NQ5A	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341XG9	300712.99	95.9984	288679.66	5.13309	11/25/2035
NQ5A	FIXED INCOME	CITICORP MORTGAGE SECURITIES,	'17310BAJ3	377575.88	97.1024	366635.24	5.75	6/25/2036
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'060505DH4	290000	108.916	315856.4	6	9/1/2017
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAU5	75000	120.646	90484.5	6.3	11/15/2017
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05954CAA6	281634.54	88.2531	248551.21	6	9/25/2037
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	168726.36	100.8007	170077.35	4.5	5/25/2034
NQ5A	FIXED INCOME	FNMA POOL 922386	'31412DXP8	369076.74	107.707	397521.48	5.5	1/1/2037
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388QAE9	450000	113.8454	512304.3	5.694	6/11/2050
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949834AA3	354688.7	95.5921	339054.38	6	10/25/2037
NQ5A	FIXED INCOME	CHASE ISSUANCE TRUST	'161571CH5	200000	102.56095	205121.9	5.12	10/15/2014
NQ5A	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'74958VAA6	352545.21	79.8718	281584.21	6	10/25/2037
NQ5A	FIXED INCOME	TRANSOCEAN INC	'893830AS8	250000	110.702	276755	6	3/15/2018
NQ5A	FIXED INCOME	GNPL PIPECO LLC	'62912XAA2	2000000	96.499	1929980	6.514	12/15/2012
NQ5A	FIXED INCOME	UBS AG STAMFORD CT	'90261XEM0	950000	110.87	1053265	5.875	12/20/2017
NQ5A	FIXED INCOME	AES CORPORATION	'00130HBH7	500000	112.625	563125	8	10/15/2017
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE LOAN TRUST	'20173WAE8	1200000	113.0638	1356765.6	6.003495	12/10/2049
NQ5A	FIXED INCOME	MORGAN STANLEY	'617446G07	215000	105.301	226397.15	6.625	4/1/2018
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AT6	100000	110.421	110421	8.125	1/21/2014
NQ5A	FIXED INCOME	KOREA DEVELOPMENT BANK	'500630BQ0	100000	110.231	110231	8	1/23/2014
NQ5A	FIXED INCOME	ENTERGY TEXAS INC	'29365TAA2	208000	119.036	247594.88	7.125	2/1/2019
NQ5A	OPTIONS	317U701B0 IRO USD 3Y P2.75 DUB	'99XX11308	-3700000	0.0001	-3.7	0	6/18/2012
NQ5A	OPTIONS	317U702B9 IRO USD 3Y P2.75 RYL	'99XX11316	-3400000	0.0001	-3.4	0	6/18/2012
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36249KAC4	1100000	110.1066	1211172.6	4.592	8/10/2043
NQ5A	FIXED INCOME	C.HVU CITIGROUP INC	'172967FG1	1200000	100.298	1203576	2.51	8/13/2013

NQ5A	FIXED INCOME	TRANSOCEAN INC	'893830AY5	650000	111.812	726778	6.5	11/15/2020
NQ5A	FIXED INCOME	FNMA POOL AB1475	'31416WT93	332786.39	106.518	354477.41	4.5	9/1/2040
NQ5A	FIXED INCOME	CMS ENERGY CORP	'125896BF6	300000	103.755	311265	4.25	9/30/2015
NQ5A	FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	550000	113.414	623777	6.296	5/15/2050
NQ5A	FIXED INCOME	GERDAU TRADE INC	'37373WAA8	850000	105.93	900405	5.75	1/30/2021
NQ5A	FIXED INCOME	FNMA POOL AE4180	'31419EU7	61322.11	104.982	64377.18	3.5	10/1/2025
NQ5A	FIXED INCOME	BP CAPITAL MARKETS PLC	'05565QBP2	450000	109.849	494320.5	4.5	10/1/2020
NQ5A	FIXED INCOME	DALLAS TX AREA RAPID TRANSIT S	'235241LW4	200000	111.924	232848	5.022	12/1/2048
NQ5A	FIXED INCOME	FANNIE MAE	'31398NWE0	476606.49	99.90384	476148.19	0.76175	10/25/2040
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	104.668	889678	3.6159	11/15/2043
NQ5A	OPTIONS	317513RG6 INFLOOR USD CPURNSA	'99XY29233	-900000	0.284158	-2557.42	0	10/13/2020
NQ5A	FIXED INCOME	FNMA POOL AB1609	'31416WYF3	588048.85	106.014	623414.11	4	10/1/2025
NQ5A	FIXED INCOME	WAL MART STORES INC	'931142CY7	450000	110.69	498105	5	10/25/2040
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	700000	105.4567	738196.9	3.83	7/20/2046
NQ5A	FIXED INCOME	KRC.GE KILROY REALTY LP	'49427FAA6	450000	106.544	479448	5	11/3/2015
NQ5A	FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	133.117	865260.5	6.907	10/1/2050
NQ5A	FIXED INCOME	SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	111.427	612848.5	6.308	2/1/2037
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QL5	800000	117.766	942128	4.25	11/15/2040
NQ5A	FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	120.694	844858	5.735	6/1/2039
NQ5A	FIXED INCOME	LOS ANGELES CNTY CA PUBLIC WKS	'54473ENS9	600000	128.757	772542	7.618	8/1/2040
NQ5A	FIXED INCOME	HEALTHCARE REALTY TRUST	'421946AG9	600000	102.356	614136	5.75	1/15/2021
NQ5A	FIXED INCOME	FNMA POOL AH1370	'3138A2QY8	1114459.69	104.982	1169982.07	3.5	12/1/2025
NQ5A	FIXED INCOME	FNMA POOL AES018	'31419FSG2	43505.26	104.982	45672.69	3.5	12/1/2025
NQ5A	FIXED INCOME	FNMA POOL AH1736	'3138A24W6	62840.98	104.982	65971.72	3.5	12/1/2025
NQ5A	FIXED INCOME	NEW YORK NY	'64966JAS5	700000	117.495	822465	6.646	12/1/2031
NQ5A	FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	127.177	190765.5	6.814	11/15/2040
NQ5A	FIXED INCOME	FNMA POOL AD1151	'31418NH52	66376.8	105.076	69746.09	3.5	2/1/2025
NQ5A	FIXED INCOME	US TREASURY N/B	'912828SC5	1630000	99.383	16199429	0.875	1/31/2017
NQ5A	FIXED INCOME	FREDDIE MAC	'3137EADC0	400000	98.613	394452	1	3/8/2017
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QU5	1600000	95.859	1533744	3.125	2/15/2042
NQ5A	FIXED INCOME	ARKLE MASTER ISSUER PLC	'ACI018K2	300000	133.947636	401842.91	1	5/17/2060
NQ5A	FIXED INCOME	BWU0640U7 IRS USD R V 03MLIBOR	'9950BXI21	40000000	100	40000000	1	6/20/2022
NQ5A	FIXED INCOME	BWU0640U7 IRS USD P F 2.25000	'9950BXX06	-40000000	98.923104	-39569241.6	2.25	6/20/2022
NQ5A	FIXED INCOME	FNMA POOL AL1378	'3138EHQ88	853995.89	108.421	925910.88	6	5/1/2024
NQ5A	FIXED INCOME	FNMA POOL AK4033	'3138E8PT3	499270.74	104.977	524119.44	4	2/1/2042
NQ5A	FIXED INCOME	FED HM LN PC POOL C03734	'31292LEF8	1945573.04	104.77	2038376.87	4	1/1/2042
NQ5A	FIXED INCOME	US TREASURY N/B	'912828SH4	1800000	98.578	1774404	1.375	2/28/2019
NQ5A	FIXED INCOME	VODAFONE GROUP PLC	'92857WAS9	200000	117.929	235858	5.45	6/10/2019
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAZ4	250000	117.466	293665	5.7	7/1/2019
NQ5A	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	118.263	295657.5	6.55	7/15/2019
NQ5A	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	112.7976	338392.8	5.78725	8/12/2045
NQ5A	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'846D2MII8	600000	100.4	602400	1.4612	4/23/2012
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	300000	109.06	327180	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	'50065BAB8	250000	101.405	253512.5	3	10/5/2015
NQ5A	FIXED INCOME	F.GSR FORD MOTOR CREDIT CO LLC	'345397VK6	400000	101.492	405968	7.5	8/1/2012
NQ5A	FIXED INCOME	DOMINION RESOURCES INC	'25746UBH1	190000	114.663	217859.7	5.2	8/15/2019
NQ5A	FIXED INCOME	HUTCHISON WHAM INT 09/16	'44841AA6A	300000	106.18	318540	4.625	9/11/2015
NQ5A	FIXED INCOME	FNMA POOL AA7775	'31416RT94	332218.87	106.014	352198.51	4	6/1/2024
NQ5A	FIXED INCOME	ENTERPRISE PRODUCTS OPER	'29379VAF0	250000	111.677	279192.5	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	93	744000	8.375	12/31/2049
NQ5A	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	518979.03	80.5209	417886.59	0.70175	11/25/2035
NQ5A	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	600000	98.371	590226	7.875	10/15/2019
NQ5A	FIXED INCOME	JPM.MS JPM CHASE CAPITAL XXVII	'48125BAA2	350000	101.35	354725	7	11/1/2039
NQ5A	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	812304.48	98.1915	797613.95	5.140799	8/25/2035
NQ5A	FIXED INCOME	ROBANK NEDERLAND	'21685WB55	500000	100.89	504450	1.85	1/10/2014
NQ5A	FIXED INCOME	C.AII CITIGROUP INC	'172967FLO	850000	99.406	844951	2.0265	1/13/2014
NQ5A	FIXED INCOME	FNMA POOL AH0834	'3138A14U2	46622.49	104.982	48945.22	3.5	12/1/2025
NQ5A	FIXED INCOME	FNMA POOL AE3278	'31419DUC3	118428.33	104.982	124328.43	3.5	10/1/2025
NQ5A	FIXED INCOME	US TREASURY N/B	'912828SJ0	7500000	99.297	7447275	0.875	2/28/2017
NQ5A	OPTIONS	317U852C5 IRO USD 5Y 1.4 C BRC	'99Z641062	-11000000	0.65467	-72013.7	0	3/18/2013
NQ5A	OPTIONS	317U857C0 IRO USD 5Y 1.4 P BRC	'99Z641047	-11000000	2.29758	-252733.8	0	3/18/2013
NQ5A	FIXED INCOME	ICICI BANK LTD/BAHRAIN	'84MB62I14	300000	104.12	312360	5.5	3/25/2015
NQ5A	OPTIONS	317U878C5 IRO USD 5Y P 1.7000	'99Z649115	-5100000	1.5591	-79514.1	0	3/18/2013
NQ5A	OPTIONS	317U877C6 IRO USD 5Y C 1.7000	'99Z649107	-5100000	1.35624	-69168.24	0	3/18/2013
NQ5A	OPTIONS	317U882C9 IRO USD 5Y C 1.7 CBK	'99Z651145	-1400000	1.35624	-18987.36	0	3/18/2013
NQ5A	OPTIONS	317U881C0 IRO USD 5Y P 1.7 CBK	'99Z651137	-1400000	1.5591	-21827.4	0	3/18/2013
NQ5A	FIXED INCOME	US TREASURY N/B	'912828SN1	6400000	99.242	6351488	1.625	3/31/2019
NQ5A	OPTIONS	317U920C3 IRO USD 5Y MYC	'99Z673867	-800000	1.5591	-12472.8	0	3/18/2013
NQ5A	OPTIONS	317U921C2 IRO USD 5Y MYC	'99Z673883	-800000	1.35624	-10849.92	0	3/18/2013
NQ5A	FIXED INCOME	FNMA POOL AI2470	'3138AFW89	982285.41	106.705	1048147.65	4.5	5/1/2041
NQ5A	FIXED INCOME	HCA INC	'404121AC9	1300000	105	1365000	6.5	2/15/2020
NQ5A	FIXED INCOME	SL GREEN REALTY CORP	'75625AAC8	900000	101.782	916038	5	8/15/2018
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QS0	2600000	108.109	2810834	3.75	8/15/2041
NQ5A	FIXED INCOME	US TREASURY N/B	'912828RC6	46500000	99.93	46467450	2.125	8/15/2021
NQ5A	OPTIONS	EURODOLLAR FTR OPTN	'99Z286769	-260000	0.1075	-27950	0	6/18/2012
NQ5A	FIXED INCOME	FNMA POOL AB2828	'31416YEA2	332722.04	106.014	352731.94	4	2/1/2026
NQ5A	FIXED INCOME	FANNIE MAE	'3136A0J65	514275.27	99.96126	514076.04	0.79175	9/25/2041
NQ5A	FIXED INCOME	FANNIE MAE	'3136A0K48	955903.61	99.96465	955665.7	0.79175	9/25/2041
NQ5A	FIXED INCOME	SWU002W08 IRS BRL R F 10.58000	'9950AQB51	4800000	55.586439	2668149.05	10.58	1/2/2014
NQ5A	FIXED INCOME	SWU002W08 IRS BRL P V 12MBRDCI	'9950AQB69	-4800000	54.815546	-2631146.19	1	1/2/2014
NQ5A	FIXED INCOME	FNMA POOL AH5050	'3138A6TG5	581321.34	106.233	617555.1	4	3/1/2026

NQ5A	FIXED INCOME	SWU026R29 IRS BRL R F 10.53000	'9950AQS53	20400000	55.533733	11328881.63	10.53	1/2/2014
NQ5A	FIXED INCOME	SWU026R29 IRS BRL P V 00MBZDIO	'9950AQS61	-20400000	54.815546	-11182371.32	1	1/2/2014
NQ5A	CASH EQUIVALENT	BARCLAYS CASH COLLATERAL COC	'975NGEII6	5000	100	5000	2.72	12/31/2030
NQ5A	FIXED INCOME	FED HM LN PC POOL C03701	'31292LDE2	2290076.38	106.096	2429679.44	4.5	9/1/2041
NQ5A	OPTIONS	317U488C7 IRO USD2Y 1.0562MYC	'992388649	-34500000	0.76636	-264394.2	0	10/11/2012
NQ5A	OPTIONS	317U487C8 IRO USD2Y 1.0562 MYC	'992388656	-34500000	0.10114	-34893.3	0	10/11/2012
NQ5A	CASH EQUIVALENT	MORGAN STANLEY BOC CASH COLLAT	'973SKDII4	-325000	100	-325000	1	12/31/2030
NQ5A	FIXED INCOME	US TREASURY N/B	'912810QT8	2200000	95.922	2110284	3.125	11/15/2041
NQ5A	FIXED INCOME	US TREASURY N/B	'912828RR3	11300000	98.445	11124285	2	11/15/2021
NQ5A	OPTIONS	317U586C8 IRO USD 2Y 0.915 MYC	'992436927	-9900000	0.50533	-50027.67	0	11/14/2012
NQ5A	OPTIONS	317U587C7 IRO USD 2Y 0.915 MYC	'992436935	-9900000	0.1777	-17592.3	0	11/14/2012
NQ5A	FIXED INCOME	FNMA POOL AJ1758	'3138ASSU2	771451.62	104.982	809885.34	3.5	9/1/2026
NQ5A	FIXED INCOME	US TREASURY N/B	'912828RT9	1200000	99.055	1188660	1.375	11/30/2018
NQ5A	FIXED INCOME	ORACLE CORP	'68389XAM7	600000	115.627	693762	5.375	7/15/2040
NQ5A	FIXED INCOME	US TREASURY N/B	'912828RX0	100000	99.477	99477	0.875	12/31/2016
NQ5A	FIXED INCOME	BWU0830U7 IRS USD R V 03MLIBOR	'9950BNJ83	4800000	100	4800000	1	6/20/2042
NQ5A	FIXED INCOME	BWU0830U7 IRS USD P F 2.75000	'9950BNJ91	-4800000	93.185321	-4472895.41	2.75	6/20/2042
NQ5A	FIXED INCOME	FNMA POOL AL0788	'3138EG2W3	458500.22	106.014	486074.42	4	5/1/2026
NQ5A	FIXED INCOME	CALIFORNIA ST	'13063BFV9	700000	115.921	811447	7.95	3/1/2036
NQ5A	FIXED INCOME	EL PASO PIPELINE PART OP	'28370TAA7	400000	111.75	447000	6.5	4/1/2020
NQ5A	FIXED INCOME	RUSSIAN RR(RZD CAP)	'8578YFII5	250000	106.015	265037.5	5.739	4/3/2017
NQ5A	FIXED INCOME	FNMA POOL 932559	'31412RB48	17259.5	106.014	18297.49	4	2/1/2025
NQ5A	FIXED INCOME	CALIFORNIA ST PUBLIC WKS BRD L	'130685F39	100000	108.168	108168	7.004	3/1/2035
NQ5A	FIXED INCOME	PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	116.406	291015	6.532	6/15/2039
NQ5A	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	102.933	360265.5	5.375	4/15/2020
NQ5A	FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	350000	114.901	402153.5	6.425	12/15/2035
NQ5A	FIXED INCOME	RBCSF TRUST	'74928HAA4	700000	110.2263	771584.1	5.467	9/16/2039
NQ5A	FIXED INCOME	FINANCE FOR DANISH IND	'31737UAH1	1200000	101.552	1218624	2	6/12/2013
NQ5A	FIXED INCOME	FED HM LN PC POOL C03478	'31292K2K2	2057832.95	106.096	2183278.45	4.5	6/1/2040
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46634NAAA	867060.96	105.539	915087.47	3.853	6/15/2043
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	111.0397	222079.4	5.467	12/18/2043
NQ5A	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	114.518	400813	5.468	6/15/2027
NQ5A	FIXED INCOME	FREDDIE MAC	'31398QGG6	310508.94	100.27802	311372.22	0.97175	5/15/2040
NQ5A	FIXED INCOME	SHELL INTERNATIONAL FIN	'822582AQ5	700000	107.041	749287	3.1	6/28/2015
NQ5A	FIXED INCOME	WRIGLEY WM JR CO	'982526AM7	700000	103.706	725942	3.7	6/30/2014
NQ5A	FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	112.529	675174	6.124	6/15/2042
NQ5A	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61759LAA6	2300000	112.7976	2594344.8	5.787253	8/15/2045
NQ5A	FIXED INCOME	WAHA AEROSPACE BV	'92928BA9	340000	103.58	352172	3.925	7/28/2020
NQ5A	FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	116.67	408345	5.178	4/1/2030
NQ5A	FIXED INCOME	CREDIT SUISSE NEW YORK	'22546QAF4	700000	103.94	727580	4.375	8/5/2020
NQ5A	FIXED INCOME	ESV368 PRIDE INTERNATIONAL INC	'74153QAHS	200000	121.947	243894	6.875	8/15/2020
NQ5B	EQUITY	AQR CAPITAL MANAGEMENT	'03999U977	1934.229	146430.2324	283229602	0	
NQ5D	FIXED INCOME	OLOG.G OFFSHORE GROUP INVST LTD	'676253AC1	210000	110	231000	11.5	8/1/2015
NQ5D	FIXED INCOME	PLAINS EXPLORATION + PRO	'726505AK6	175000	106	185500	6.625	5/1/2021
NQ5D	FIXED INCOME	SBGI.G SINCLAIR TELEVISION GROU	'829259AG5	215000	108	232200	8.375	10/15/2018
NQ5D	FIXED INCOME	SANMINA SCI CORP	'800907AQ0	230000	102	234600	7	5/15/2019
NQ5D	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VT7	370000	103.586	383268.2	5	5/15/2018
NQ5D	FIXED INCOME	CHS/COMMUNITY HEALTH SYS	'12543DAN0	150000	103.5	155250	8	11/15/2019
NQ5D	FIXED INCOME	AIR LEASE CORP	'00912XAD6	100000	99.625	99625	5.625	4/1/2017
NQ5D	FIXED INCOME	NPC INTERNATIONAL INC	'970PYRII7	250000	100.5	251250	1	12/28/2018
NQ5D	FIXED INCOME	RFP384 RESOLUTE FOREST PRODUCTS	'003687AB6	100000	114.75	114750	10.25	10/15/2018
NQ5D	FIXED INCOME	POLYONE CORP	'73179PAH9	200000	106	212000	7.375	9/15/2020
NQ5D	FIXED INCOME	VALEANT PHARMACEUTICALS	'91911XAL8	175000	101.25	177187.5	6.75	10/1/2017
NQ5D	FIXED INCOME	BRCD.G BROCADE COMMUNICATIONS	'111621AG3	170000	105	178500	6.625	1/15/2018
NQ5D	FIXED INCOME	HEALTHSOUTH CORP	'421924BH3	205000	106.75	218837.5	7.25	10/1/2018
NQ5D	FIXED INCOME	DAVITA INC	'23918KAL2	125000	104.75	130937.5	6.375	11/1/2018
NQ5D	FIXED INCOME	UNIVISION COMMUNICATIONS	'914906AH5	230000	105	241500	7.875	11/1/2020
NQ5D	FIXED INCOME	GEO367 GEO GROUP INC/THE	'36159RAC7	190000	108.125	205437.5	7.75	10/15/2017
NQ5D	FIXED INCOME	METROPCS WIRELESS INC	'591709AL4	230000	99.375	228562.5	6.625	11/15/2020
NQ5D	FIXED INCOME	TOY.GJ TOYS R US PROPERTY CO II	'89236MAB6	240000	104.375	250500	8.5	12/1/2017
NQ5D	FIXED INCOME	WYNN LAS VEGAS LLC/CORP	'983130AR6	130000	109.875	142837.5	7.75	8/15/2020
NQ5D	FIXED INCOME	FMG RESOURCES AUG 2006	'30251GAC1	135000	100	135000	6.875	2/1/2018
NQ5D	FIXED INCOME	CKE RESTAURANTS INC	'12561EAK1	160000	114.25	182800	11.375	7/15/2018
NQ5D	FIXED INCOME	YANKEE CABLE ACQ LLC	'983NBALI9	284253.5	99	281410.97	1	8/26/2016
NQ5D	FIXED INCOME	CHARTER COMMUNICATIONS OPT LLC	'16117LAR0	10921.89	100.125	10935.54	1	3/6/2014
NQ5D	FIXED INCOME	CCO HLDGS LLC/CAP CORP	'1248EPAS2	200000	106	212000	7	1/15/2019
NQ5D	FIXED INCOME	CRICKET COMMUNICATIONS I	'226566AM9	215000	98.25	211237.5	7.75	10/15/2020
NQ5D	FIXED INCOME	ONEX36 SPIRIT AEROSYSTEMS INC	'85205TAD2	235000	108.25	254387.5	6.75	12/15/2020
NQ5D	FIXED INCOME	DENBURY RESOURCES INC	'247916AC3	195000	105.75	206212.5	6.375	8/15/2021
NQ5D	FIXED INCOME	HANESBRANDS INC	'410345AG7	200000	102.75	205500	6.375	12/15/2020
NQ5D	FIXED INCOME	CONSOL ENERGY INC	'20854PAD1	105000	104.25	109462.5	8	4/1/2017
NQ5D	FIXED INCOME	AMKOR TECHNOLOGIES INC	'031652BE9	170000	103.375	175737.5	6.625	6/1/2021
NQ5D	FIXED INCOME	FCH.GL FELCOR LODGING LP	'31430QBB2	250000	101	252500	6.75	6/1/2019
NQ5D	FIXED INCOME	AMERICAN AXLE + MFG INC	'02406PAK6	190000	106.75	202825	7.75	11/15/2019
NQ5D	FIXED INCOME	LYONDELLBASELL IND NV	'552081AC5	200000	105	210000	6	11/15/2021
NQ5D	FIXED INCOME	TOMK.A TOMKINS LLC/TOMKINS INC	'890027AA3	160000	110.75	177200	9	10/1/2018
NQ5D	FIXED INCOME	AMERISTAR CASINOS INC	'03070QAN1	185000	104.875	194018.75	7.5	4/15/2021
NQ5D	FIXED INCOME	NED.GG NORTH AMERICAN ENERGY AL	'65684RAB2	200000	110.25	220500	10.875	6/1/2016
NQ5D	FIXED INCOME	ICAHN ENTERPRISES/FIN	'451102AQ0	50000	104	52000	8	1/15/2018
NQ5D	FIXED INCOME	INTELSAT JACKSON HLDG	'45824TAE5	225000	105.125	236531.25	7.25	4/1/2019
NQ5D	FIXED INCOME	LIMITED BRANDS INC	'532716AU1	175000	100.875	176531.25	5.625	2/15/2022
NQ5D	FIXED INCOME	UR MERGER SUB CORP	'90321NAA0	100000	102.375	102375	5.75	7/15/2018
NQ5D	FIXED INCOME	RRC382 RANGE RESOURCES CORP	'75281AAN9	205000	98.75	202437.5	5	8/15/2022

NQ5D	FIXED INCOME		CONCHO RESOURCES INC	'20605PAD3	175000	98.5	172375	5.5	10/1/2022
NQ5D	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	120000	110	132000	9.5	5/15/2016
NQ5D	FIXED INCOME		NEWFIELD EXPLORATION CO	'651290AN8	190000	104.75	199025	6.875	2/1/2020
NQ5D	FIXED INCOME		SIRIUS XM RADIO INC	'82967NAD0	175000	113.5	198625	8.75	4/1/2015
NQ5D	FIXED INCOME		QVC INC	'747262AE3	265000	110	291500	7.375	10/15/2020
NQ5D	FIXED INCOME		LEAR CORP	'521865AR6	150000	109	163500	7.875	3/15/2018
NQ5D	FIXED INCOME	VHLH.G	VANGUARD HLT HDG LLC/INC	'92203PAE6	190000	102	193800	8	2/1/2018
NQ5D	FIXED INCOME		NOVA CHEMICALS CORP	'66977WAM1	200000	114	228000	8.625	11/1/2019
NQ5D	FIXED INCOME		MYLAN INC	'628530AL1	175000	111.5	195125	7.875	7/15/2020
NQ5D	FIXED INCOME		JC PENNEY CORP INC	'708130AD1	110000	97.75	107525	5.65	6/1/2020
NQ5D	FIXED INCOME		HCA INC	'404119BJ7	75000	109.875	82406.25	7.875	2/15/2020
NQ5D	FIXED INCOME	CE.AD	CELANESE US HOLDINGS LLC	'15089QAC8	250000	105.5	263750	5.875	6/15/2021
NQ5D	FIXED INCOME	TRK.GI	SPEEDWAY MOTORSPORTS INC	'847788AQ9	170000	104	176800	6.75	2/1/2019
NQ5D	FIXED INCOME		US TELEPACIFIC CORP	'90343TAL7	198206.2	97.25	192755.53	1	2/23/2017
NQ5D	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GH2	265000	98.708	261576.2	6.25	5/15/2019
NQ5D	FIXED INCOME		KAR AUCTION SVCS INC	'48562RAC3	99250	100.375	99622.19	1	5/19/2017
NQ5D	FIXED INCOME	NRGY36	ENERGY LP/INERGY FIN	'45661TAM3	155000	97.5	151125	7	10/1/2018
NQ5D	FIXED INCOME		DELOS AIRCRAFT INC	'24712GAB9	84615.38	100.25	84826.92	1	3/17/2016
NQ5D	FIXED INCOME		CHRYSLER GROUP LLC	'17121HAB6	496250	101.75	504934.38	1	5/24/2017
NQ5D	FIXED INCOME		STEWART ENTERPRISES	'860370AM7	100000	104.25	104250	6.5	4/15/2019
NQ5D	FIXED INCOME		CASE NEW HOLLAND INC	'147446AR9	190000	116.25	220875	7.875	12/1/2017
NQ5D	FIXED INCOME		SPX CORP	'784635AP9	175000	109.5	191625	6.875	9/1/2017
NQ5D	FIXED INCOME	LINE36	LINN ENERGY LLC/FIN CORP	'536022AF3	255000	103.75	264562.5	7.75	2/1/2021
NQ5D	FIXED INCOME	STBR.G	STATER BROS HOLDINGS	'857555AR7	100000	108.375	108375	7.375	11/15/2018
NQ5D	FIXED INCOME	NRGY36	INERGY LP/INERGY FIN	'45661TAL5	51000	96.25	49087.5	6.875	8/1/2021
NQ5D	FIXED INCOME		TEREX CORP	'88078FAR9	248126.57	101	250607.84	1	4/28/2017
NQ5D	FIXED INCOME	AURQ36	ALERIS INTL INC	'014477AM5	210000	104.625	219712.5	7.625	2/15/2018
NQ5D	FIXED INCOME		BOYD GAMING CORP	'103304BG5	165000	104.125	171806.25	9.125	12/1/2018
NQ5D	FIXED INCOME		MOOG INC	'615394AJ2	150000	107.25	160875	7.25	6/15/2018
NQ5D	FIXED INCOME		UNISYS CORP	'909214BM9	150000	111.5	167250	12.75	10/15/2014
NQ5D	FIXED INCOME		SPRINT NEXTEL CORP	'852061AF7	240000	96.5	231600	8.375	8/15/2017
NQ5D	FIXED INCOME		QUICKSILVER RESOURCES IN	'74837RAG9	190000	97.5	185250	9.125	8/15/2019
NQ5D	FIXED INCOME		CINCINNATI BELL INC	'171871AL0	220000	102.125	224675	8.25	10/15/2017
NQ5D	FIXED INCOME		DISH DBS CORP	'25470XAB1	190000	115	218500	7.875	9/1/2019
NQ5D	FIXED INCOME		CROWN CASTLE INTL CORP	'228227BA1	220000	109.25	240350	7.125	11/1/2019
NQ5D	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	240000	108.5	260400	8.875	6/30/2017
NQ5D	FIXED INCOME		VIRGIN MEDIA FINANCE PLC	'92769VAB5	215000	112	240800	8.375	10/15/2019
NQ5D	FIXED INCOME		REGAL CINEMAS CORP	'758753AD9	225000	109.25	245812.5	8.625	7/15/2019
NQ5D	FIXED INCOME	CADN36	CASCADES INC	'146900AG0	215000	100	215000	7.75	12/15/2017
NQ5D	FIXED INCOME	MCFH36	REVLON CONSUMER PRODS	'761519BB2	190000	107.5	204250	9.75	11/15/2015
NQ5D	FIXED INCOME	CCIX.A	COLEMAN CABLE INC	'193459AH7	330000	105.25	347325	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	110	236500	8.125	12/15/2017
NQ5D	FIXED INCOME	PERP36	ALBRITTON COMMUNICATION	'016745AL5	165000	106.75	176137.5	8	5/15/2018
NQ5D	FIXED INCOME		LEVI STRAUSS + CO	'52736RBB7	160000	105.75	169200	7.625	5/15/2020
NQ5D	FIXED INCOME		ARCH COAL INC	'039380AC4	230000	92.75	213325	7.25	10/1/2020
NQ5D	FIXED INCOME	GEOY.A	GEOEYE INC	'37250WAC2	125000	109.5	136875	9.625	10/1/2015
NQ5D	FIXED INCOME		AVIS BUDGET CAR RENTAL	'053773AL1	175000	108.5	189875	9.625	3/15/2018
NQ5D	FIXED INCOME		FRONTIER COMMUNICATIONS	'35906AAD0	265000	107.5	284875	7.875	4/15/2015
NQ5D	FIXED INCOME		ALLIANCE HEALTHCARE SVCS	'018606AL7	370000	74.25	274725	8	12/1/2016
NQ5D	FIXED INCOME		HUNTSMAN INTL LLC	'44701QAV4	100000	99.875	99875	5.5	6/30/2016
NQ5D	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	225000	108.875	244968.75	8.625	9/15/2017
NQ5D	FIXED INCOME		LAMAR MEDIA CORP	'513075AY7	125000	109.375	136718.75	7.875	4/15/2018
NQ5D	FIXED INCOME	HOT.GB	SHERATON HOLDING CORP	'450912AC4	210000	115	241500	7.375	11/15/2015
NQ5D	FIXED INCOME		DILLARDS INC	'254067AH4	170000	105.25	178925	7.13	8/1/2018
NQ5D	FIXED INCOME		ALCATEL LUCENT USA INC	'549463AC1	140000	78.25	109550	6.5	1/15/2028
NQ5D	CASH		US DOLLAR	'USD	8023.32	1	8023.32	0	
NQ5D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	8864889.82	100	8864889.82	0.193552	12/31/2030
NQ5D	FIXED INCOME	GEN368	GENON REMA LLC	'75952AAF4	530000	98	519400	9.237	7/2/2017
NQ5D	FIXED INCOME		ALLY FINANCIAL INC	'370425RZ5	250000	106.642	266605	8	11/1/2031
NQ5D	FIXED INCOME	D36747	ELWOOD ENERGY LLC	'290408AB9	219631.1	101.75	223474.64	8.159	7/5/2026
NQ5D	FIXED INCOME		BOMBARDIER INC	'097751AL5	250000	102.5	256250	7.45	5/1/2034
NQ5D	FIXED INCOME	NENA.G	NEENAH PAPER INC	'640079AC3	240000	100	240000	7.375	11/15/2014
NQ5D	FIXED INCOME		CHESAPEAKE ENERGY CORP	'165167BS5	239000	106.5	254535	6.5	8/15/2017
NQ5D	FIXED INCOME		KINDER MORGAN FINANCE	'49455WAD8	199000	105.5	209945	5.7	1/5/2016
NQ5D	FIXED INCOME		KB HOME	'48666KAN9	220000	96	211200	7.25	6/15/2018
NQ5D	FIXED INCOME		DEAN FOODS CO	'242370AA2	110000	102.75	113025	7	6/1/2016
NQ5D	FIXED INCOME		ROYAL CARIBBEAN CRUISES	'780153AR3	190000	108	205200	7.25	6/15/2016
NQ5D	FIXED INCOME		JARDEN CORP	'471109AB4	225000	110	247500	7.5	5/1/2017
NQ5D	FIXED INCOME		TRW AUTOMOTIVE INC	'87264MAB5	90000	111.5	100350	7.25	3/15/2017
NQ5D	FIXED INCOME	SFY.GD	SWIFT ENERGY CO	'870738AF8	170000	103.75	176375	7.125	6/1/2017
NQ5D	FIXED INCOME		GENERAL CABLE CORP	'369300AH1	175000	103	180250	7.125	4/1/2017
NQ5D	FIXED INCOME		SERVICE CORP INTL	'817565BT0	230000	101.25	232875	7.5	4/1/2027
NQ5D	FIXED INCOME		US STEEL CORP	'912656AG0	170000	102.75	174675	7	2/1/2018
NQ5D	FIXED INCOME		FOREST OIL CORPORATION	'346091AZ4	135000	97.75	131962.5	7.25	6/15/2019
NQ5D	FIXED INCOME		IPALCO ENTERPRISES INC	'462613AE0	185000	109	201650	7.25	4/1/2016
NQ5D	FIXED INCOME		PNM RESOURCES INC	'69349HAB3	148000	115.375	170755	9.25	5/15/2015
NQ5D	FIXED INCOME		EL PASO CORP	'28336LBR9	230000	111.948	257480.4	7.25	6/1/2018
NQ5D	FIXED INCOME	IRM.GJ	IRON MOUNTAIN INC	'46284PAL8	250000	105.5	263750	8	6/15/2020
NQ5D	FIXED INCOME		ATLAS PIPELINE LP/FIN CO	'04939MAE9	200000	106.5	213000	8.75	6/15/2018
NQ5D	FIXED INCOME		UPC HOLDING BV	'90320LAC1	200000	110.5	221000	9.875	4/15/2018
NQ5D	FIXED INCOME		TESORO CORP	'881609AW1	225000	114	256500	9.75	6/1/2019
NQ5D	FIXED INCOME		NRG ENERGY INC	'629377BG6	245000	100.75	246837.5	8.5	6/15/2019



NQ5E	EQUITY	DV	DEVRY INC	'251893103	17500	33.87	592725	0		
NQ5E	EQUITY	ATR	APTARGROUP INC	'038336103	17300	54.77	947521	0		
NQ5E	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	17500	42.53	744275	0		
NQ5E	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	7200	99.16	713952	0		
NQ5E	EQUITY	WRB	WR BERKLEY CORP	'084423102	35200	36.12	1271424	0		
NQ5E	EQUITY	UPL	ULTRA PETROLEUM CORP	'903914109	10600	22.63	239878	0		
NQ5E	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	79000	18.23	1440170	0		
NQ5E	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	21500	57.38	1233670	0		
NQ5E	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	13000	38.64	502320	0		
NQ5E	EQUITY	RHT	RED HAT INC	'756577102	8900	59.89	533021	0		
NQ5E	EQUITY	WDR	WADDELL + REED FINANCIAL A	'930059100	17500	32.41	567175	0		
NQ5E	EQUITY	HNZ	HJ HEINZ CO	'423074103	22300	53.55	1194165	0		
NQ5E	EQUITY	PLL	PALL CORP	'696429307	8700	59.63	518781	0		
NQ5E	EQUITY	AVP	AVON PRODUCTS INC	'054303102	53000	19.36	1026080	0		
NQ5E	EQUITY	CHKP	CHECK POINT SOFTWARE TECH	'M22465104	13300	63.84	849072	0		
NQ5E	EQUITY	DOV	DOVER CORP	'260003108	26500	62.94	1667910	0		
NQ5E	EQUITY	ALTR	ALTERA CORP	'021441100	27000	39.82	1075140	0		
NQ5E	EQUITY	BCR	CR BARD INC	'067383109	13200	98.72	1303104	0		
NQ5E	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	17600	44.31	779856	0		
NQ5E	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	16000	91.54	1464640	0		
NQ5E	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	9000	84.55	760950	0		
NQ5E	EQUITY	PNR	PENTAIR INC	'709631105	31000	47.61	1475910	0		
NQ5E	EQUITY	QGEN	QIAGEN N.V.	'N72482107	48000	15.57	747360	0		
NQ5E	EQUITY	IEX	IDEX CORP	'45167R104	35000	42.13	1474550	0		
NQ5E	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2951289.87	100	2951289.87	0.193552	12/31/2030	
NQ5E	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	9000	34.68	312120	0		
NQ5E	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	13000	65.3	848900	0		
NQ5E	EQUITY	OIS	OIL STATES INTERNATIONAL INC	'678026105	3700	78.06	288822	0		
NQ5E	EQUITY	FLO	FLOWERS FOODS INC	'343498101	44000	20.37	896280	0		
NQ5E	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	11500	64.28	739220	0		
NQ5E	EQUITY	GPRO	GEN PROBE INC	'36866T103	26500	66.41	1759865	0		
NQ5E	EQUITY	ENH	ENDURANCE SPECIALTY HOLDINGS	'G30397106	11500	40.66	467590	0		
NQ5E	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	32400	54.3	1759320	0		
NQ5E	EQUITY	ARBA	ARIBA INC	'04033V203	35500	32.71	1161205	0		
NQ5E	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	26500	45.25	1199125	0		
NQ5E	EQUITY	MORN	MORNINGSTAR INC	'617700109	12800	63.05	807040	0		
NQ5E	EQUITY	SIVB	SVB FINANCIAL GROUP	'78486Q101	1800	64.34	115812	0		
NQ5E	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	7000	54.31	380170	0		
NQ5E	EQUITY	IHS	IHS INC CLASS A	'451734107	8600	93.65	805390	0		
NQ5E	EQUITY	SLH	SOLERA HOLDINGS INC	'83421A104	27000	45.89	1239030	0		
NQ5E	EQUITY	CLR	CONTINENTAL RESOURCES INC/OK	'212015101	3400	85.82	291788	0		
NQ5E	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	2700	102.08	275616	0		
NQ5E	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	35500	48.82	1733110	0		
NQ5E	EQUITY	CFN	CAREFUSION CORP	'14170T101	37000	25.93	959410	0		
NQ5E	EQUITY	VRSK	VERISK ANALYTICS INC CLASS A	'92345Y106	39200	46.97	1841224	0		
NQ5E	EQUITY	WSH	WILLIS GROUP HOLDINGS PLC	'G96666105	48000	34.98	1679040	0		
NQ5E	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	21000	32	672000	0		
NQ5E	EQUITY	AWH	ALLIED WORLD ASSURANCE CO	'H01531104	24500	68.67	1682415	0		
NQ5E	EQUITY	FRC	FIRST REPUBLIC BANK/SAN FRAN	'33616C100	17500	32.94	576450	0		
NQ5E	EQUITY	ARCO	ARCOS DORADOS HOLDINGS INC A	'60457F107	30000	18.09	542700	0		
NQ5E	EQUITY	GR	GOODRICH CORP	'382388106	3700	125.44	464128	0		
NQ5E	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	7000	111.59	781130	0		
NQ5E	EQUITY	BIO	BIO RAD LABORATORIES A	'090572207	12200	103.69	1265018	0		
NQ5E	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	14000	71.46	1000440	0		
NQ5E	EQUITY	AME	AMETEK INC	'031100100	15000	48.51	727650	0		
NQ5E	EQUITY	ANSS	ANSYS INC	'03662Q105	13000	65.02	845260	0		
NQ5E	EQUITY	CHD	CHURCH + DWIGHT CO INC	'171340102	11500	49.19	565685	0		
NQ5E	EQUITY	AJG	ARTHUR J GALLAGHER + CO	'363576109	10500	35.74	375270	0		
NQ5E	EQUITY	GDI	GARDNER DENVER INC	'365558105	11500	63.02	724730	0		
NQ5E	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	13500	34.12	460620	0		
NQ5E	EQUITY	MCRS	MICROS SYSTEMS INC	'594901100	17500	55.29	967575	0		
NQ5E	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	29500	23.66	697970	0		
NQ5E	EQUITY	RAH	RALCORP HOLDINGS INC	'751028101	11300	74.09	837217	0		
NQ5E	EQUITY	RMD	RESMED INC	'761152107	31000	30.91	958210	0		
NQ5E	EQUITY	SPN	SUPERIOR ENERGY SERVICES INC	'868157108	48000	26.36	1265280	0		
NQ5E	EQUITY	INFA	INFORMATICA CORP	'45666Q102	13500	52.9	714150	0		
NQ5E	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	17500	63.5	1111250	0		
NQ5E	EQUITY	JW/A	WILEY (JOHN) + SONS CLASS A	'968223206	22000	47.59	1046980	0		
NQ5E	EQUITY	CLX	CLOROX COMPANY	'189054109	21000	68.75	1443750	0		
NQ5E	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	18500	74.18	1372330	0		
NQ5E	EQUITY	INTU	INTUIT INC	'461202103	24500	60.13	1473185	0		
NQ5E	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	9200	78.91	725972	0		
NQ5E	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	35500	47.45	1684475	0		
NQ5E	EQUITY	K	KELLOGG CO	'487836108	22000	53.63	1179860	0		
NQ5E	EQUITY	NATI	NATIONAL INSTRUMENTS CORP	'636518102	37500	28.52	1069500	0		
NQ5F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	68700000	100	68700000	0.246424	12/31/2030	
NQ5F	CASH		US DOLLAR	'USD	-68700000	1	-68700000	0		
NQ5F	EQUITY		CIF2 OPPORTUN EMD S1	'ACI015N64	15999308.51	10.8	172792531.9	0		
NQ5G	EQUITY		BARCLAYS GLOBAL INV US TIPS	'06799M939	8112201.24	12.34054	100108943.9	0		
NQ5G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	473.51	100	473.51	0.193552	12/31/2030	
NQ5H	EQUITY		SCHRODER COMMODITY	'80899G936	60840000	1.170096	71188640.64	0		
NQ5H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	471.71	100	471.71	0.193552	12/31/2030	
NQ5I	EQUITY		SSGA S+P 500 CAP WEIGHTED	'985PQX905	603855.985	299.647	180943634.3	0		

NQ5I	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	0.83	100	0.83	0.193552	12/31/2030
NQ5J	EQUITY	SSGA ACWI	'998CFU907	4345576.654	14.892	64714327.53	0	
NQ5J	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	164.49	100	164.49	0.193552	12/31/2030
NQ5L	EQUITY	GROSVENOR INSTITUTIONAL PRT	'39999K973	63290300	1.03434	65463688.9	0	
NQ5M	EQUITY	PERMAL FIXED INC HOLDINGS NV	'71499U961	60414.639	1077.230007	65080461.99	0	
NQ5N	EQUITY	GAM INSTITUTIONAL	'364995944	331370.77	99.8	33070802.85	0	
NQ5P	FIXED INCOME	PRIME MORTGAGE TRUST	'74160MDK5	38651.02	106.1276	41019.4	6	2/25/2034
NQ5P	FIXED INCOME	FNMA TBA APR 15 SINGLE FAMILY	'01F040446	-2500000	105.953	-2648825	4	12/1/2099
NQ5P	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'225415AN8	27623.25	103.9182	28705.58	7	2/25/2034
NQ5P	FIXED INCOME	MASTR ALTERNATIVE LOANS TRUST	'576434GF5	446.54	100.9765	450.9	8	9/25/2033
NQ5P	FIXED INCOME	STRUCTURED ASSET SECURITIES CO	'86359BUP4	96720.67	98.2604	95038.12	6	5/25/2034
NQ5P	FIXED INCOME	MID STATE TRUST	'59560UAA9	39983.19	102.24732	40881.74	6.005	8/15/2037
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981BAA9	45789.5	92.4321	42324.2	2.691706	9/25/2034
NQ5P	FIXED INCOME	COUNTRYWIDE ALTERNATIVE LOAN T	'126675F53	428206.5	100.241	429238.58	7	9/25/2034
NQ5P	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051D6R8	56302.11	100.8824	56798.92	5.65298	10/25/2034
NQ5P	FIXED INCOME	STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	463289.5	95.0211	440222.78	2.721131	2/25/2034
NQ5P	FIXED INCOME	STRUCTURED ADJUSTABLE RATE MOR	'863579GA0	87024.07	96.6803	84135.13	5.5	12/25/2034
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983BAH2	28212.39	101.095	28521.32	5.75	4/25/2036
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'80XKLF1I4	39145.57	127.938301	50082.18	1	12/20/2054
NQ5P	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAE4	40000	113.3364	45334.56	5.660269	5/12/2039
NQ5P	FIXED INCOME	FREDDIE MAC	'31397BP39	496345.61	99.81828	495443.65	0.69175	10/15/2036
NQ5P	FIXED INCOME	FNMA POOL 933754	'31412S2T5	321677.41	109.051	350792.43	5.5	4/1/2038
NQ5P	FIXED INCOME	FNMA POOL 970035	'31414AMEG7	697047.61	109.051	760137.39	5.5	4/1/2038
NQ5P	FIXED INCOME	FNMA POOL 933777	'31412S2J3	724280.87	109.051	789835.53	5.5	4/1/2038
NQ5P	FIXED INCOME	MERRILL LYNCH + CO	'59018YN64	205000	111.17	227898.5	6.875	4/25/2018
NQ5P	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VB80	500000	102	510000	6.625	11/15/2013
NQ5P	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	300000	113.9257	341777.1	5.69	2/12/2051
NQ5P	FIXED INCOME	FNMA POOL 929516	'31412MVH8	158728.07	109.051	173094.55	5.5	5/1/2038
NQ5P	FIXED INCOME	FNMA POOL 929385	'31412MRE0	84886.38	106.393	90313.17	4.5	5/1/2038
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	443992.87	96.3089	427604.65	2.5412	8/25/2035
NQ5P	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949AEZ6	107267.01	88.0428	94440.88	2.933388	1/25/2035
NQ5P	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GEA8	280000	106.433	298012.4	5.125	1/15/2015
NQ5P	FIXED INCOME	MEX BONOS DESARR FIX RT	'805QNI1I1	24000000	10.202912	2448698.8	10	12/5/2024
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20046FAG5	9308.83	99.9503	9304.2	0.74175	7/16/2034
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	415996.87	101.2741	421297.09	4.625	3/15/2046
NQ5P	FIXED INCOME	NOMURA ASSET ACCEPTANCE CORPDR	'65535VKU1	169939.88	96.2906	163636.13	4.786	3/25/2035
NQ5P	FIXED INCOME	SPRINGLEAF FINANCE CORP	'02635PTD5	300000	92.25	276750	5.85	6/1/2013
NQ5P	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	300000	113.6281	340884.3	5.730586	5/10/2045
NQ5P	FIXED INCOME	LEHMAN MORTGAGE TRUST	'52520MFJ7	198677.32	100.9342	200533.36	5.5	2/25/2036
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	192160.75	89.7426	172450.05	6	6/25/2036
NQ5P	FIXED INCOME	FNMA POOL 884162	'31410BJF2	95992.24	109.207	104830.25	5.5	7/1/2036
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983YAK5	181735.08	76.4185	138879.22	2.736448	7/25/2036
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B15MSHII8	234873.21	127.938301	300492.8	1	12/20/2054
NQ5P	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'05950WAF5	25000	112.8482	28212.05	5.634	7/10/2046
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'93363EAA3	197646.93	70.1591	138667.31	2.53506	9/25/2036
NQ5P	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	181681.57	107.0331	194459.42	5.660269	5/12/2039
NQ5P	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VA73	500000	100.625	503125	5.55	9/5/2012
NQ5P	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BL3	600000	72.767637	436605.82	12.5	1/5/2022
NQ5P	FIXED INCOME	ANADARKO PETROLEUM CORP	'032511AX5	400000	115.29	461160	5.95	9/15/2016
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'38741YCD9	234873.17	95.88	225196.4	0.34175	12/20/2054
NQ5P	FIXED INCOME	MORGAN STANLEY	'61746BDC7	250000	85.869	214672.5	1.0149	10/18/2016
NQ5P	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'362332AE8	50000	112.6615	56330.75	5.56	11/10/2039
NQ5P	FIXED INCOME	WACHOVIA BANK COMMERCIAL MORTG	'92978MAB2	139628.21	100.4096	140200.13	5.5	10/15/2048
NQ5P	FIXED INCOME	CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	260000	112.7922	293259.72	5.617	10/15/2048
NQ5P	FIXED INCOME	CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	500000	113.1921	565960.5	5.431	10/15/2049
NQ5P	FIXED INCOME	MLCC MORTGAGE INVESTORS INC	'59020UA39	898187.39	85.9066	771602.25	4.61	10/25/2035
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'805Q7KII7	274878.91	127.869813	351487.15	0.638	12/20/2054
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KB32	267557.17	79.5874	212941.8	6	6/25/2035
NQ5P	FIXED INCOME	BNP PARIBAS	'05565AAA1	800000	86.5	692000	5.186	12/31/2049
NQ5P	FIXED INCOME	GREEN TREE FINANCIAL CORPORATI	'393505E40	500508.09	108.78206	544463.01	6.76	3/1/2030
NQ5P	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZW6	450000	98.3125	442406.25	1.45627	3/6/2020
NQ5P	FIXED INCOME	FNMA TBA MAY 30 SINGLE FAM	'01F052656	-5100000	108.781	-5547831	5.5	5/1/2041
NQ5P	CASH	CANADIAN DOLLAR	'CAD	522.03	1.00055	522.32	0	
NQ5P	CASH	MEXICAN PESO (NEW)	'MXN	58266.67	0.078061	4548.35	0	
NQ5P	CASH	US DOLLAR	'USD	531741.78	1	531741.78	0	
NQ5P	CASH	EURO CURRENCY	'EUR	334.07	1.3317	444.88	0	
NQ5P	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	578221.08	100	578221.08	0.193552	12/31/2030
NQ5P	FIXED INCOME	MELLON RESIDENTIAL FUNDING COR	'585525EN4	256222.16	93.9002	240593.12	0.68175	12/15/2030
NQ5P	FIXED INCOME	GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	674517.34	101.1971	682591.99	7.5	6/19/2032
NQ5P	FIXED INCOME	FNMA POOL 608019	'31388LPC8	80043.11	110.676	88588.51	5.5	8/1/2031
NQ5P	FIXED INCOME	CONSECO FINANCE SECURITIZATION	'20846JQJ2	850489.53	105.43775	896737.02	6.681	12/1/2033
NQ5P	FIXED INCOME	ALLTEL CORP	'020039DB6	230000	101.566	233601.8	7	7/1/2012
NQ5P	FIXED INCOME	FNMA.T	'31359MNU3	200000	101.594	203188	5.25	8/1/2012
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625MLS6	85027.1	100.4731	85429.36	5.376	7/12/2037
NQ5P	FIXED INCOME	STRUCTURED ASSET SECURITIES CO	'86359AA9Y	27610.15	98.3486	27154.2	6.914556	11/25/2032
NQ5P	FIXED INCOME	FNMA TBA APR 30 SINGLE FAM	'01F050643	5000000	108.016	5400800	5	12/1/2099
NQ5P	FIXED INCOME	FNMA TBA APR 30 SINGLE FAM	'01F042640	-2000000	106.359	-2127180	4.5	4/1/2041
NQ5P	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31393AV61	178813.52	105.5588	188753.41	5.407	9/26/2033
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'126175AB4	250000	102.5975	256493.75	4.084	6/10/2038
NQ5P	FIXED INCOME	H5BC CAPITAL FUNDING LP	'40429Q200	750000	96.25	721875	4.61	12/31/2049
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KBH8	198002.68	104.5409	206993.78	6	12/25/2033
NQ5P	FIXED INCOME	ILLINOIS ST	'4521518U0	650000	103.647	673705.5	4.071	1/1/2014
NQ5P	FIXED INCOME	NEWGATE FUNDING PLC	'82NDQDI17	300000	109.909844	329729.53	1	12/15/2050

NQ5P	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	111.75	670500	6	1/22/2020
NQ5P	FIXED INCOME	NOMURA HOLDINGS INC	'65535HAA7	300000	103.992	311976	5	3/4/2015
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	110.9873	665923.8	5.509	4/15/2047
NQ5P	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	500000	106.293	531465	4	3/15/2016
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	'59259NZN6	250000	120.187	300467.5	6.089	11/15/2040
NQ5P	FIXED INCOME	CALIFORNIA ST UNIV REVENUE	'13077CTL8	200000	115.027	230054	6.484	11/1/2041
NQ5P	FIXED INCOME	CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	118.287	295717.5	6.486	5/15/2049
NQ5P	FIXED INCOME	CALIFORNIA ST	'13063BFV9	700000	115.921	811447	7.95	3/1/2036
NQ5P	FIXED INCOME	FREDDIE MAC	'31396JLZ6	1453845.12	15.97813	232297.26	6.45825	3/15/2036
NQ5P	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258MOCY3	850000	108.211	919793.5	7.3	8/20/2013
NQ5P	EQUITY	SWAP CITIBANK BOC	'996HWL909	-410000	1	-410000	0	
NQ5P	EQUITY	SWAP RBOS BOC	'996HXE904	-20000	1	-20000	0	
NQ5P	FIXED INCOME	FNMA POOL 889734	'31410KPT5	78047.7	109.207	85233.55	5.5	6/1/2037
NQ5P	FIXED INCOME	FANNIE MAE	'31396PWK3	1405785.33	16.25218	228470.76	6.13825	3/25/2037
NQ5P	FIXED INCOME	FNMA POOL 995030	'31416BLK2	244059.91	106.486	259889.64	4.5	6/1/2038
NQ5P	FIXED INCOME	FNMA POOL 992674	'31415XXB2	87010.43	109.051	94885.74	5.5	12/1/2038
NQ5P	FIXED INCOME	FNMA POOL AA2297	'31416KRT7	942781.03	106.393	1003053.02	4.5	2/1/2039
NQ5P	FIXED INCOME	FNMA POOL MA0005	'31417YAF4	1605172.8	106.533	1710038.74	4.5	3/1/2029
NQ5P	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	115.094	287735	9.375	4/8/2014
NQ5P	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	121.051	302627.5	7.9	5/15/2019
NQ5P	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	1200000	108.553	1302636	7.375	5/15/2014
NQ5P	FIXED INCOME	RABOBANK NEDERLAND	'749770AQ6	4000	127	5080	11	12/29/2049
NQ5P	FIXED INCOME	CITIBANK OMNI MASTER TRUST	'17308BAH1	600000	100.24914	601494.84	2.34175	5/16/2016
NQ5P	FIXED INCOME	FNMA POOL AA7681	'31416RRB1	908418.22	106.393	966493.4	4.5	6/1/2039
NQ5P	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	118.263	295657.5	6.55	7/15/2019
NQ5P	FIXED INCOME	TENNESSEE GAS PIPELINE	'880451AY5	170000	116.081	197337.7	8	2/1/2016
NQ5P	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	112.7976	338392.8	5.78725	8/12/2045
NQ5P	FIXED INCOME	ROYAL BK OF SCOTLAND PLC	'846D2MII8	600000	100.4	602400	1.4612	4/23/2012
NQ5P	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	400000	109.06	436240	5.875	1/14/2015
NQ5P	FIXED INCOME	KOREA ELECTRIC POWER	'50065BAB8	250000	101.405	253512.5	3	10/5/2015
NQ5P	FIXED INCOME	FNMA POOL AA9357	'31416TMF3	907669.9	106.393	965697.24	4.5	8/1/2039
NQ5P	FIXED INCOME	FNMA POOL AA9274	'31416TJU4	383960.12	106.014	407051.48	4	8/1/2024
NQ5P	FIXED INCOME	CREDIT AGRICOLE SA	'225313AB1	700000	93	651000	8.375	12/31/2049
NQ5P	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	484380.31	80.5209	390027.39	0.70175	11/25/2035
NQ5P	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	600000	98.371	590226	7.875	10/15/2019
NQ5P	FIXED INCOME	UNIV OF MASSACHUSETTS MA BLDG	'914440KK7	200000	113.049	226098	6.573	5/1/2039
NQ5P	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	812304.48	98.1915	797613.95	5.140799	8/25/2035
NQ5P	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	500000	101.068	505340	2.25	11/19/2012
NQ5P	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	316087.33	100.4338	317458.52	5.397676	6/25/2035
NQ5P	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247RN5	180343.99	101.1106	182346.89	5.31837	7/25/2035
NQ5P	FIXED INCOME	FNMA POOL 255895	'31371MGC5	883757.49	106.486	941078	4.5	9/1/2035
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	400038.54	96.1909	384800.67	2.651944	2/25/2034
NQ5P	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247TM5	290000	84.6717	245547.93	5.068165	9/25/2035
NQ5P	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	212488.01	93.5327	198745.77	5.142383	10/25/2035
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KP78	151946.41	96.6557	146864.87	5.5	10/25/2020
NQ5P	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	951096.74	86.2097	819937.65	2.4	10/25/2035
NQ5P	FIXED INCOME	AMERICAN HOME MORTGAGE INVESTM	'02660TER0	530448.26	92.599	491189.78	5.064	9/25/2035
NQ5P	FIXED INCOME	MID STATE TRUST	'595481AA0	116987.91	103.11752	120633.00	5.745	1/15/2040
NQ5P	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'225470NK5	370000	110.3056	408130.72	5.23	12/15/2040
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05949AL99	251252.86	97.0239	243775.32	5.5	2/25/2020
NQ5P	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	324156.42	101.1185	327782.11	6	10/25/2034
NQ5P	FIXED INCOME	FNMA POOL 704038	'31401CEK5	78767.77	109.895	86561.84	5.5	5/1/2033
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'93933TAS2	207050.4	91.71	189885.92	1.392	5/25/2041
NQ5P	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	95.2635	333422.25	5.5	12/25/2035
NQ5P	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1294392.49	89.1619	1154104.94	2.58	10/25/2035
NQ5P	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694TD0	425921.55	87.3946	372232.43	5.75	12/25/2035
NQ5P	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694XC7	205723.25	82.2004	169105.33	6	3/25/2036
NQ5P	FIXED INCOME	MORGAN STANLEY MORTGAGE LOAN T	'61748HVV8	409643.33	68.1195	279046.99	6.5	2/25/2036
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	198360.44	105.5933	209455.33	5.41855	2/15/2039
NQ5P	FIXED INCOME	FNMA POOL 829405	'31407FNW6	460505.56	108.134	50288.32	5	12/1/2035
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	481645.13	86.335	415828.32	5.770969	4/25/2036
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	300000	111.8918	335675.4	5.475	4/15/2043
NQ5P	FIXED INCOME	KILROY REALTY LP	'49427FAA6	450000	106.544	479448	5	11/3/2015
NQ5P	FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	133.117	865260.5	6.907	10/1/2050
NQ5P	FIXED INCOME	SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	111.427	612848.5	6.308	2/1/2037
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	120.694	844858	5.735	6/1/2039
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA PUBLIC WKS	'54473ENS9	600000	128.757	772542	7.618	8/1/2040
NQ5P	FIXED INCOME	FNMA POOL 932849	'31412RL62	0	0	0	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AH0921	'3138A2AX7	325652.74	105.846	344690.4	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE0678	'31419AXG7	57599.26	108.274	62365.02	5	10/1/2034
NQ5P	FIXED INCOME	FNMA POOL AE0307	'31419AKV8	144599.14	106.014	153295.33	4	5/1/2025
NQ5P	FIXED INCOME	NEW YORK NY	'64966JAS5	700000	117.495	822465	6.646	12/1/2031
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	127.177	190765.5	6.814	11/15/2040
NQ5P	FIXED INCOME	CITIGROUP INC	'172967FL0	450000	99.406	447327	2.0265	1/13/2014
NQ5P	FIXED INCOME	FNMA POOL AH3256	'3138A4TN5	354141.27	104.915	371547.31	4	1/1/2041
NQ5P	FIXED INCOME	US TREASURY N/B	'912828PX2	500000	113.203	566015	3.625	2/15/2021
NQ5P	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	707269.23	100.1121	708062.08	5.3	11/15/2038
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'38741YDC0	371882.51	95.88	356560.95	0.42175	12/20/2054
NQ5P	FIXED INCOME	FNMA POOL 888023	'31410FSL0	181528.15	109.895	199490.36	5.5	6/1/2036
NQ5P	FIXED INCOME	CWCAPITAL COBALT	'190749AB7	25816.77	101.5063	26205.65	5.174	8/15/2048
NQ5P	FIXED INCOME	CWCAPITAL COBALT	'190749AE1	300000	109.7347	329204.1	5.223	8/15/2048
NQ5P	FIXED INCOME	SLM CORP	'78442FEF1	2100000	95.514	2005794	0.8601	1/27/2014
NQ5P	FIXED INCOME	FNMA POOL 906274	'31411E2F3	148889.49	109.207	162597.75	5.5	1/1/2037

NQ5P	FIXED INCOME		FNMA POOL 256600	'31371M7M3	79025.62	109.52	86548.86	5.5	2/1/2027
NQ5P	FIXED INCOME		FED REPUBLIC OF BRAZIL	'105756BN9	250000	64.682344	161705.86	10.25	1/10/2028
NQ5P	FIXED INCOME		GREENWICH CAPITAL COMMERCIAL F	'20173QA07	412233.78	101.253	417399.07	5.381	3/10/2039
NQ5P	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'933634AJ6	165148.1	79.3812	131096.54	2.61282	3/25/2037
NQ5P	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388VAD0	64933.66	107.7055	69937.12	5.429	1/12/2045
NQ5P	FIXED INCOME		FNMA POOL 899397	'31410WGE2	858180.54	109.051	935854.46	5.5	4/1/2037
NQ5P	FIXED INCOME	F.GSN	FORD MOTOR CREDIT CO LLC	'345397VG5	450000	100.875	453937.5	7.8	6/1/2012
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CZU0	200000	98.36	196720	1.26008	3/6/2020
NQ5P	FIXED INCOME		BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	1139877.02	103.7508	1182631.53	5.666107	6/11/2040
NQ5P	FIXED INCOME		FNMA POOL 899574	'31410WMX3	45802.61	108.102	49513.54	5	7/1/2037
NQ5P	FIXED INCOME		GSR MORTGAGE LOAN TRUST	'362341XG9	300712.97	95.9984	288679.64	5.13309	11/25/2035
NQ5P	FIXED INCOME		CITICORP MORTGAGE SECURITIES,	'17310BAJ3	297341	97.1024	288725.25	5.75	6/25/2036
NQ5P	FIXED INCOME		BANK OF AMERICA CORP	'060505DH4	95000	108.916	103470.2	6	9/1/2017
NQ5P	FIXED INCOME		EL PASO PIPELINE PART OP	'28370TAA7	400000	111.75	447000	6.5	4/1/2020
NQ5P	FIXED INCOME		RUSSIAN RR(RZD CAP)	'8578YFII5	250000	106.015	265037.5	5.739	4/3/2017
NQ5P	FIXED INCOME		CALIFORNIA ST PUBLIC WKS BRD L	'130685C81	200000	112.414	224828	7.804	3/1/2035
NQ5P	FIXED INCOME		PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	116.406	291015	6.532	6/15/2039
NQ5P	FIXED INCOME		ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	102.933	360265.5	5.375	4/15/2020
NQ5P	FIXED INCOME		NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	400000	114.901	459604	6.425	12/15/2035
NQ5P	FIXED INCOME		RBSFCF TRUST	'74928HAA4	700000	110.2263	771584.1	5.467	9/16/2039
NQ5P	FIXED INCOME		FNMA POOL AA3414	'31416LYL4	576580.31	106.393	613441.09	4.5	3/1/2039
NQ5P	FIXED INCOME		FINANCE FOR DANISH IND	'31737UAH1	2500000	101.552	2538800	2	6/12/2013
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46634NAA4	867060.21	105.539	915086.68	3.853	6/15/2043
NQ5P	FIXED INCOME		CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	111.0397	222079.4	5.467	12/18/2043
NQ5P	FIXED INCOME		MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	114.518	400813	5.468	6/15/2027
NQ5P	FIXED INCOME		FREDDIE MAC	'31398QGG6	310508.94	100.27802	311372.22	0.97175	5/15/2040
NQ5P	FIXED INCOME		WRIGLEY WM JR CO	'982526AM7	600000	103.706	622236	3.7	6/30/2014
NQ5P	FIXED INCOME		NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	112.529	675174	6.124	6/15/2042
NQ5P	FIXED INCOME		CENOVUS ENERGY INC	'15135UAB5	150000	107.99	161985	4.5	9/15/2014
NQ5P	FIXED INCOME		MORGAN STANLEY REMERIC TRUST	'61759LAA6	2400000	112.7976	2707142.4	5.787253	8/15/2045
NQ5P	FIXED INCOME		FNMA POOL AD8370	'31418WJQ4	1937948.72	106.014	2054496.96	4	7/1/2025
NQ5P	FIXED INCOME		WAHA AEROSPACE BV	'92928BAA9	425000	103.58	440215	3.925	7/28/2020
NQ5P	FIXED INCOME		TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	116.67	408345	5.178	4/1/2030
NQ5P	FIXED INCOME		STATE OF QATAR	'74727PAJ0	400000	105.25	421000	4	1/20/2015
NQ5P	FIXED INCOME		NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	117.799	412296.5	5.77	3/15/2039
NQ5P	FIXED INCOME		LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	120.36	421260	6.008	7/1/2039
NQ5P	FIXED INCOME		CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	118.569	711414	7.25	7/29/2019
NQ5P	FIXED INCOME		FNMA POOL ACS695	'31417SKH2	282294.43	106.393	300341.51	4.5	12/1/2039
NQ5P	FIXED INCOME		UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	123.616	370848	6.583	5/15/2049
NQ5P	FIXED INCOME		FNMA POOL AC7093	'31417T3B2	999835.51	106.393	1063754.99	4.5	12/1/2039
NQ5P	FIXED INCOME		FNMA POOL AC8711	'31417VVD2	138397.01	106.014	146720.21	4	12/1/2024
NQ5P	FIXED INCOME		FNMA POOL AC6630	'31417TLL0	438070.75	106.014	464416.32	4	11/1/2024
NQ5P	FIXED INCOME		INTESA SANPAOLO NEW YORK	'46115LAA6	400000	96	384000	2.375	12/21/2012
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AKEE7	1455950.49	99.96594	1455454.59	0.79175	1/15/2042
NQ5P	FIXED INCOME		TREASURY BILL	'9127956C0	5480000	99.95	5477260	0.01	8/30/2012
NQ5P	FIXED INCOME		TREASURY BILL	'9127956G1	11600000	99.94549	11593676.84	0.01	9/6/2012
NQ5P	FIXED INCOME		TREASURY BILL	'9127956H9	7400000	99.94078	7395617.72	0.01	9/13/2012
NQ5P	OPTIONS		317U852C5 IRO USD 5Y 1.4 C BRC	'992641062	-11000000	0.66543	-73197.3	0	3/18/2013
NQ5P	OPTIONS		317U857C0 IRO USD 5Y 1.4 P BRC	'992641047	-11000000	2.32245	-255469.5	0	3/18/2013
NQ5P	FIXED INCOME		ICICI BANK LTD/BAHRAIN	'84MB8E2I4	300000	104.12	312360	5.5	3/25/2015
NQ5P	FIXED INCOME		CANADA HOUSING TRUST	'13509PDF7	2200000	100.725399	2215958.78	2.05	6/15/2017
NQ5P	OPTIONS		317U882C9 IRO USD 5Y C 1.7 CBK	'992651145	-1400000	1.3773	-19282.2	0	3/18/2013
NQ5P	OPTIONS		317U881C0 IRO USD 5Y P 1.7 CBK	'992651137	-1400000	1.576	-22064	0	3/18/2013
NQ5P	FIXED INCOME		TREASURY BILL	'9127956J5	3100000	99.93325	3097930.75	0.01	9/27/2010
NQ5P	FIXED INCOME		US TREASURY N/B	'912828SN1	6500000	99.242	6450730	1.625	3/31/2019
NQ5P	FIXED INCOME		LYONDELLBASELL IND NV	'552081AE1	500000	100	500000	5	4/15/2019
NQ5P	FIXED INCOME		SWPC075S6 CDS EUR R V 00MEVENT	'9950CCLW0	6100000	140.587834	8575857.85	1	6/20/2017
NQ5P	FIXED INCOME	GJM.AC	ALLY FINANCIAL INC	'02005NAH3	400000	97.516	390064	3.87365	6/20/2014
NQ5P	FIXED INCOME		PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	112.595	619272.5	5.5	12/1/2041
NQ5P	FIXED INCOME	SAN369	ABBEY NATL TREASURY SERV	'002799AH7	500000	97.06	485300	2.1366	4/25/2014
NQ5P	FIXED INCOME	MS.ADK	MORGAN STANLEY	'61747YDC6	700000	99.133	693931	1.5331	4/29/2013
NQ5P	FIXED INCOME		RESIDENTIAL ACCREDIT LOANS, IN	'76110HM63	184083.55	85.2867	156998.79	0.54175	1/25/2035
NQ5P	FIXED INCOME		FNMA POOL AH9873	'3138AB6K0	93570.76	106.518	99669.7	4.5	4/1/2041
NQ5P	FIXED INCOME		FNMA POOL AE0981	'31419BCT0	0	0	0	3.5	3/1/2041
NQ5P	FIXED INCOME		FNMA POOL AI0285	'3138ADJ71	977453.29	106.705	1042991.53	4.5	5/1/2041
NQ5P	FIXED INCOME		FNMA POOL MA0766	'31417Y283	180133.07	109.363	196998.93	5.5	5/1/2041
NQ5P	FIXED INCOME		FNMA POOL MA0790	'31417Y2Y2	2879860.62	106.705	3072955.27	4.5	7/1/2041
NQ5P	FIXED INCOME		FANNIE MAE	'31396VX29	479913.46	99.66335	478297.83	0.61175	5/25/2037
NQ5P	FIXED INCOME		TREASURY BILL	'9127953W9	2600000	99.98308	2599560.08	0.01	6/28/2012
NQ5P	FIXED INCOME		US TREASURY N/B	'912828QW3	800000	100.129	801032	0.375	7/31/2013
NQ5P	FIXED INCOME		FNMA POOL AI7784	'3138AMUJ2	662389.42	106.705	706802.63	4.5	7/1/2041
NQ5P	FIXED INCOME		US TREASURY N/B	'912828RC6	800000	99.93	799440	2.125	8/15/2021
NQ5P	FIXED INCOME		FREDDIE MAC	'3137ASLE2	38668.19	100.87817	39007.76	10.5231	10/15/2040
NQ5P	OPTIONS		EURODOLLAR FTR OPTN	'992286769	-242500	0.1075	-26068.75	0	6/18/2012
NQ5P	FIXED INCOME		SWPC627NO CDS USD R F 1.00000	'9950AGYK5	800000	101.708911	813671.29	1	9/20/2016
NQ5P	FIXED INCOME		SWPC627NO CDS USD P V 03MEVENT	'9950AGYL3	-800000	100	-800000	1	9/20/2016
NQ5P	FIXED INCOME		TREASURY BILL	'912795Y96	6300000	99.95233	6296996.79	0.01	8/23/2012
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0ZP5	2123009.63	99.90281	2120946.28	0.79175	9/25/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137A8XS2	50288.34	100.49567	50537.6	12.62475	4/15/2041
NQ5P	FIXED INCOME		SWPC861N5 CDS USD R F 1.00000	'9950ALDH4	1100000	101.708911	1118798.02	1	9/20/2016
NQ5P	FIXED INCOME		SWPC861N5 CDS USD P V 03MEVENT	'9950ALDI2	-1100000	100	-1100000	1	9/20/2016
NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	172316.28	100.8007	173696.02	4.5	5/25/2034
NQ5P	FIXED INCOME		FNMA POOL 922386	'31412DXP8	205042.61	107.707	220845.24	5.5	1/1/2037

NQ5P	FIXED INCOME		WELLS FARGO MORTGAGE BACKED SE	'949834AA3	378334.56	95.5921	361657.95	6	10/25/2037
NQ5P	FIXED INCOME		CHASE ISSUANCE TRUST	'161571CH5	210000	102.56095	215378	5.12	10/15/2014
NQ5P	FIXED INCOME		RESIDENTIAL FUNDING MTG SEC I	'74958VA6	345149.16	79.8718	275676.85	6	10/25/2037
NQ5P	FIXED INCOME		TRANSOCEAN INC	'893830AS8	250000	110.702	276755	6	3/15/2018
NQ5P	FIXED INCOME		NGPL PIPECO LLC	'62912XAA2	2000000	96.499	1929980	6.514	12/15/2012
NQ5P	FIXED INCOME		FNMA POOL 959503	'31413YNU1	743002.7	109.051	810251.87	5.5	12/1/2037
NQ5P	FIXED INCOME		AES CORPORATION	'00130HBH7	500000	112.625	563125	8	10/15/2017
NQ5P	FIXED INCOME		FNMA POOL 973289	'31414QXS1	61475.44	109.051	67039.58	5.5	3/1/2038
NQ5P	FIXED INCOME		FORD MOTOR CREDIT CO LLC	'345397VP5	400000	110.813	443252	6.625	8/15/2017
NQ5P	FIXED INCOME		CREDIT SUISSE NEW YORK	'22546QAF4	700000	103.94	727580	4.375	8/5/2020
NQ5P	FIXED INCOME	ESV368	PRIDE INTERNATIONAL INC	'74153QAH5	200000	121.947	243894	6.875	8/15/2020
NQ5P	FIXED INCOME	C.HVU	CITIGROUP INC	'172967FG1	1200000	100.298	1203576	2.51	8/13/2013
NQ5P	FIXED INCOME		FNMA POOL AE1526	'31419BVU6	848025.21	106.518	903299.49	4.5	9/1/2040
NQ5P	FIXED INCOME		FNMA POOL AD8768	'31418WW63	649509.82	106.592	692325.51	4	9/1/2025
NQ5P	FIXED INCOME		TRANSOCEAN INC	'893830AY5	650000	111.812	726778	6.5	11/15/2020
NQ5P	FIXED INCOME		FNMA POOL AE1589	'31419BXT7	29499.75	106.518	31422.54	4.5	10/1/2040
NQ5P	FIXED INCOME		CMS ENERGY CORP	'125896BF6	300000	103.755	311265	4.25	9/30/2015
NQ5P	FIXED INCOME		UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	500000	113.414	567070	6.296	5/15/2050
NQ5P	FIXED INCOME		FNMA POOL AD2384	'31418PUJ2	832917.68	106.014	883009.35	4	3/1/2025
NQ5P	FIXED INCOME		FNMA POOL AE3450	'31419DZQ7	607450.28	106.518	647043.89	4.5	8/1/2040
NQ5P	FIXED INCOME		BP CAPITAL MARKETS PLC	'05565QBP2	450000	109.849	494320.5	4.5	10/1/2020
NQ5P	FIXED INCOME		FANNIE MAE	'31398NWE0	476606.47	99.90384	476148.17	0.76175	10/25/2040
NQ5P	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	104.668	889678	3.6159	11/15/2043
NQ5P	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	600000	105.4567	632740.2	3.83	7/10/2046
NQ5P	FIXED INCOME		BWU0695U1 IRS USD P F 1.50000	'99508BY85	-37500000	100	-37500000	1.5	6/20/2017
NQ5P	FIXED INCOME		TREASURY BILL	'9127956B2	4100000	99.95844	4098296.04	0.01	8/16/2012
NQ5P	FIXED INCOME		SWPC07556 CDS EUR P F 1.00000	'9950CCLX8	-6100000	133.169978	-8123368.67	1	6/20/2017
NQ5P	CASH EQUIVALENT		J P MORGAN TERM REPO	'46699D001	2300000	100	2300000	0.15	4/2/2012
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AAMX8	14794.46	100.59435	14882.39	12.62475	5/15/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AEAP0	93191.99	101.91287	94974.63	13.52475	8/15/2041
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0J65	514275.27	99.96126	514076.04	0.79175	9/25/2041
NQ5P	FIXED INCOME		FANNIE MAE	'3136A0K48	869003.29	99.96465	868696.1	0.79175	9/25/2041
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AESL0	62939.71	100.53152	63274.25	8.4165	1/15/2041
NQ5P	FIXED INCOME		FNMA POOL AI3115	'3138AGN95	280498.56	106.705	299305.99	4.5	7/1/2041
NQ5P	FIXED INCOME		FNMA POOL AJ1696	'3138AS3E0	392834.83	104.962	412327.29	4	9/1/2041
NQ5P	FIXED INCOME		FNMA POOL AE2288	'31419CRJ4	1632524.77	106.014	1730704.81	4	8/1/2025
NQ5P	CASH EQUIVALENT		CSFB CASH COLL CCP	'973HFSI1	3000	100	3000	1	12/31/2030
NQ5P	FIXED INCOME		TREASURY BILL	'9127955C1	500000	99.93587	499679.35	0.01	9/20/2012
NQ5P	FIXED INCOME		FNMA POOL AL0721	'3138EGYT5	29581.24	104.982	31054.98	3.5	9/1/2026
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AEYR0	181029.62	99.73715	180553.78	11.381061	9/15/2041
NQ5P	FIXED INCOME		SWPC635P5 CDS USD R F 1.00000	'9950AW589	400000	100.404815	401619.26	1	12/20/2012
NQ5P	FIXED INCOME		SWPC635P5 CDS USD P V 03MEVENT	'9950AW597	-400000	100	-400000	1	12/20/2012
NQ5P	FIXED INCOME		FEDERAL NATL MTG ASSN	'31418AAR9	536508.16	108.29	580984.69	5	10/1/2041
NQ5P	FIXED INCOME		FNMA POOL AH6632	'3138A8LN4	496539.22	106.705	529832.17	4.5	3/1/2041
NQ5P	FIXED INCOME		FNMA POOL AI9965	'3138AQCB0	322942.46	102.798	331978.39	3.5	10/1/2041
NQ5P	FIXED INCOME		TREASURY BILL	'9127955J6	3800000	99.99811	3799928.18	0	4/19/2012
NQ5P	FIXED INCOME		FREDDIE MAC	'3137A7VH0	114184.66	99.20211	113273.59	12.47475	2/15/2041
NQ5P	FIXED INCOME		FNMA POOL 310096	'3137ACNM4	912342.66	104.982	957795.57	3.5	8/1/2026
NQ5P	FIXED INCOME		TREASURY BILL	'9127955K3	8500000	99.99767	8499801.95	0.01	4/26/2012
NQ5P	FIXED INCOME		US TREASURY N/B	'912828RR3	3100000	98.445	3051795	2	11/15/2021
NQ5P	FIXED INCOME		FNMA POOL AI6282	'3138AK6U8	700921.58	106.705	747918.37	4.5	7/1/2041
NQ5P	FIXED INCOME		SWPC995P9 CDS USD R F 1.00000	'9950B6PT7	250000	99.451416	248628.54	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	105.945	105945	4.875	1/14/2022
NQ5P	FIXED INCOME		FANNIE MAE	'31397SWJ9	142624.61	98.63261	140674.38	9.5778	11/25/2040
NQ5P	FIXED INCOME		US TREASURY N/B	'912828RT9	6500000	99.055	6438575	1.375	11/30/2018
NQ5P	FIXED INCOME		TREASURY BILL	'9127955P2	4295000	99.99278	4294689.9	0.01	5/24/2012
NQ5P	FIXED INCOME		HEALTH MGMT ASSOC TMB 11 18 18	'984RUMI12	698250	99.365	693816.11	1	11/18/2018
NQ5P	FIXED INCOME		TREASURY BILL	'9127955R8	300000	99.989	299967	0.01	6/7/2012
NQ5P	FIXED INCOME		TREASURY BILL	'9127955S6	3400000	99.98783	3399586.22	0.01	6/14/2012
NQ5P	FIXED INCOME		BWPC274Q9 CDS USD R V 00MEVENT	'9950BENH8	8633000	101.906	8797544.98	1	12/20/2016
NQ5P	FIXED INCOME		BWPC274Q9 CDS USD P F 5.00000	'9950BENI6	-8633000	100	-8633000	5	12/20/2016
NQ5P	FIXED INCOME		FNMA POOL AB3948	'31417AL64	2873868.39	106.705	3066561.27	4.5	7/1/2041
NQ5P	FIXED INCOME		TREASURY BILL	'9127955T4	1700000	99.98556	1699754.52	0.01	6/21/2012
NQ5P	FIXED INCOME		FNMA POOL AL0788	'3138EG2W3	458500.22	106.014	486074.42	4	5/1/2026
NQ5P	FIXED INCOME		US TREASURY N/B	'912828SD3	4600000	97.906	4503676	1.25	1/31/2019
NQ5P	OPTIONS		317527RB7 OTC EPUT EUR VS USD	'992560247	11000000	0.007481	82296.38	0	4/26/2012
NQ5P	FIXED INCOME		FNMA TBA APR 15YR	'01F022444	1000000	101.40625	1014062.5	2.5	12/1/2099
NQ5P	FIXED INCOME		FANNIE MAE	'3136A3SP7	967611.19	99.83003	965966.54	0.74175	5/25/2040
NQ5P	FIXED INCOME		TREASURY BILL	'9127956A4	2600000	99.96238	2599021.88	0.01	8/9/2012
NQ5P	FIXED INCOME		FREDDIE MAC	'3137AKBF7	185335.68	99.92937	185204.78	9.216499	1/15/2042
NQ5P	FIXED INCOME		BWU0695U1 IRS USD R V 03MLIBOR	'99508BY87	37500000	99.383247	37268717.63	1	6/20/2017
NQ5P	FIXED INCOME		FNMA POOL AH5583	'3138A7FZ6	947792.75	106.705	1011342.25	4.5	2/1/2041
NQ5P	FIXED INCOME	GJM.AA	ALLY FINANCIAL INC	'02005NAG5	1200000	98.504	1182048	3.71	2/11/2014
NQ5P	FIXED INCOME		MAGNOLIA FUNDING LIMITED	'859JBMII9	160864.03	133.303363	214437.16	3	4/20/2017
NQ5P	FIXED INCOME		KINDER MORGAN ENER PART	'494550BG0	100000	105.333	105333	3.5	3/1/2016
NQ5P	FIXED INCOME		FANNIE MAE	'31396YMD1	1057443.63	100.42394	1061926.56	0.91175	3/25/2038
NQ5P	FIXED INCOME		FNMA TBA 30YR SINGLE FAMILY JU	'01F032658	-1000000	102.391	-1023910	3.5	12/1/2099
NQ5P	FIXED INCOME		FNMA POOL AE2508	'31419CYE7	123722.69	106.518	131786.93	4.5	9/1/2040
NQ5P	FIXED INCOME		FNMA POOL AH6115	'3138A7YM4	310748.37	109.363	339843.74	5.5	3/1/2041
NQ5P	FIXED INCOME		SANTANDER UK PLC	'80M2BXI18	500000	103.739413	518697.06	1.538	10/10/2017
NQ5P	FIXED INCOME		FEDERAL NATL MTG ASSN TBA 15 Y	'01F030454	1000000	103.25	1032500	3	12/1/2099
NQ5P	FIXED INCOME		SWPC979K0 CDS USD R V 01MEVENT	'9950BYUN3	1121012.98	161.16071	1806632.48	1	8/25/2037

NQ5P	FIXED INCOME	SWPC979K0 CDS USD P F .09000	'99S08YU01	-1121012.98	100	-1121012.98	0.09	8/25/2037
NQ5P	FIXED INCOME	SWPC616R4 CDS EUR R V 03MEVENT	'99S08ZNZ1	8500000	134.55307	11437010.92	1	12/20/2016
NQ5P	FIXED INCOME	SWPC616R4 CDS EUR P F 1.00000	'99S08ZO07	-8500000	133.169978	-11319448.14	1	12/20/2016
NQ5P	FIXED INCOME	FEDERAL NATL MTG ASSN	'01F022451	1000000	101.16016	1011601.6	2.5	12/1/2099
NQ5P	FIXED INCOME	US TREASURY N/B	'912828SJ0	1100000	99.297	1092267	0.875	2/28/2017
NQ60	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	264668.43	100	264668.43	0.193552	12/31/2030
NQ60	CASH	US DOLLAR	'USD	2.17	1	2.17	0	