

Fund	Asset Class	Ticker	Security Name	CUSIP Number	Shares/Par Value	Base Price Amount	Base Market Value	Interest Rate	Maturity Date
NQ11									
NQ20	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	459562.42	100	459562.42	0.155781	12/31/2030
NQ20	CASH		US DOLLAR	'USD	-3168.1	1	-3168.1	0	
NQ2A	EQUITY	316	ORIENT OVERSEAS INTL LTD	'665911905	10000	4.847328	48473.28	0	
NQ2A	EQUITY	9997	BELLUNA CO LTD	'607035904	19000	7.883193	149780.67	0	
NQ2A	EQUITY	7518	NET ONE SYSTEMS CO LTD	'603654906	3600	13.247274	47690.19	0	
NQ2A	EQUITY	EAD	EADS NV	'401225909	63129	35.457258	2238381.23	0	
NQ2A	EQUITY	IFS B	INDUST + FINANCIAL SYSTEM B	'508170909	10371	15.682951	162647.88	0	
NQ2A	EQUITY	6406	FUJITEC CO LTD	'635682008	4000	6.35418	25416.72	0	
NQ2A	EQUITY	8056	NIHON UNISYS LTD	'664268000	35100	7.30668	256464.47	0	
NQ2A	EQUITY	BLT	BHP BILLITON PLC	'005665906	32542	28.326213	921791.61	0	
NQ2A	EQUITY	7631	MACNICA INC	'620789909	1100	22.358692	24594.56	0	
NQ2A	EQUITY	TD	TORONTO DOMINION BANK	'891160954	7500	78.159792	586198.44	0	
NQ2A	CASH		POUND STERLING	'GBP	28911.69	1.56845	45346.55	0	
NQ2A	CASH		JAPANESE YEN	'JPY	35926970	0.012533	450269.08	0	
NQ2A	CASH		CANADIAN DOLLAR	'CAD	5601.52	0.980921	5494.65	0	
NQ2A	CASH		AUSTRALIAN DOLLAR	'AUD	73410.53	1.02505	75249.48	0	
NQ2A	CASH		HONG KONG DOLLAR	'HKD	308101.62	0.128918	39719.94	0	
NQ2A	CASH		MEXICAN PESO (NEW)	'MXN	803148.56	0.074483	59820.84	0	
NQ2A	CASH		NORWEGIAN KRONE	'NOK	240817.9	0.168224	40511.38	0	
NQ2A	CASH		SWEDISH KRONA	'SEK	725.52	0.144877	105.11	0	
NQ2A	CASH		SWISS FRANC	'CHF	122129.07	1.056524	129032.3	0	
NQ2A	EQUITY	AGFB	AGFA GEVAERT NV	'568905905	29401	1.637075	48131.63	0	
NQ2A	CASH		NEW ZEALAND DOLLAR	'NZD	7307.71	0.80375	5873.57	0	
NQ2A	EQUITY	7729	TOKYO SEIMITSU CO LTD	'689430007	3500	17.646322	61762.13	0	
NQ2A	EQUITY	HSBA	HSBC HOLDINGS PLC	'054052907	131069	8.800575	1153482.52	0	
NQ2A	EQUITY	RIO	RIO TINTO PLC	'071887004	39671	47.351515	1878481.94	0	
NQ2A	EQUITY	BP.	BP PLC	'079805909	316869	6.618076	2097063.16	0	
NQ2A	EQUITY	AZN	ASTRAZENECA PLC	'098952906	63343	44.747887	2834465.43	0	
NQ2A	EQUITY	7541	MEGANE TOP CO LTD	'652702903	18500	10.916155	201948.87	0	
NQ2A	EQUITY	HEN3	HENKEL AG + CO KGAA VORZUG	'507670909	15302	66.46015	1016973.21	0	
NQ2A	EQUITY	6804	HOSIDEN CORP	'643981004	4100	6.316581	25897.98	0	
NQ2A	EQUITY	SZU	SUEDZUCKER AG	'578446908	31205	35.457258	1106443.73	0	
NQ2A	EQUITY	857	PETROCHINA CO LTD H	'622657906	48000	1.282737	61571.39	0	
NQ2A	CASH		PHILIPPINE PESO	'PHP	45362	0.023733	1076.59	0	
NQ2A	EQUITY	AGU	AGRIUM INC	'008916959	3600	88.508509	318630.63	0	
NQ2A	EQUITY	MG	MAGNA INTERNATIONAL INC	'559222955	5200	39.442837	205102.75	0	
NQ2A	CASH		SOUTH AFRICAN RAND	'ZAR	73613.01	0.122272	9000.8	0	
NQ2A	EQUITY	142	FIRST PACIFIC CO	'633987003	496000	1.032636	512187.29	0	
NQ2A	CASH		HUNGARIAN FORINT	'HUF	90761.76	0.004441	403.08	0	
NQ2A	CASH		ISRAELI SHEKEL	'ILS	379.72	0.255941	97.19	0	
NQ2A	CASH		SOUTH KOREAN WON	'KRW	11265058	0.000873	9835.47	0	
NQ2A	CASH		MALAYSIAN RINGGIT	'MYR	11683.14	0.314911	3679.15	0	
NQ2A	CASH		POLISH ZLOTY	'PLN	56226.63	0.299643	16847.94	0	
NQ2A	CASH		THAILAND BAHT	'THB	89206.2	0.031486	2808.76	0	
NQ2A	EQUITY	9792	NICHII GAKKAN CO	'662235902	19500	9.249279	180360.95	0	
NQ2A	EQUITY	4686	JUSTSYSTEMS CORP	'607979903	30000	2.556711	76701.34	0	
NQ2A	CASH		DANISH KRONE	'DKK	296381.18	0.170701	50592.53	0	
NQ2A	CASH		SINGAPORE DOLLAR	'SGD	180141.26	0.789391	142201.82	0	
NQ2A	EQUITY	7494	KONAKA CO LTD	'650356900	5300	11.15428	59117.68	0	
NQ2A	EQUITY	5949	UNIPRES CORP	'698569902	20900	25.85537	540377.24	0	
NQ2A	EQUITY	NDA	AURUBIS AG	'548552900	7063	48.217556	340560.6	0	
NQ2A	EQUITY	4694	BML INC	'619787906	14000	24.915403	348815.64	0	
NQ2A	EQUITY	7599	GULLIVER INTERNATIONAL CO	'613637909	2930	31.946359	93602.83	0	
NQ2A	EQUITY	9869	KATO SANGYO CO LTD	'648418002	6700	20.065171	134436.65	0	
NQ2A	EQUITY	6490	NIPPON PILLAR PACKING CO LTD	'664113008	3000	8.610102	25830.3	0	
NQ2A	EQUITY	7517	KURODA ELECTRIC CO LTD	'650458904	2500	11.354806	28387.02	0	
NQ2A	EQUITY	544	CSE GLOBAL LTD	'614399905	154000	0.623619	96037.26	0	
NQ2A	EQUITY	NTG	NETGEM SA	'594093908	38758	3.337602	129358.76	0	
NQ2A	EQUITY	9639	SANKYO FRONTIER CO LTD	'686039900	4000	5.66487	22659.48	0	
NQ2A	EQUITY	9810	NIPPON STEEL TRADING CO LTD	'664688900	10000	2.807369	28073.69	0	
NQ2A	EQUITY	Q01	QAF LTD	'609120001	72000	0.592043	42627.09	0	
NQ2A	EQUITY	7014	NAMURA SHIPBUILDING CO LTD	'662106004	5200	3.271087	17009.65	0	
NQ2A	EQUITY	AAD	AMADEUS FIRE AG	'562366906	574	44.91168	25779.3	0	
NQ2A	EQUITY	6966	mitsui HIGH TEC INC	'659743009	6200	5.351548	33179.6	0	
NQ2A	EQUITY	9887	MATSUYA FOODS CO LTD	'657298907	4600	18.786815	86419.35	0	
NQ2A	EQUITY	5461	CHUBU STEEL PLATE CO LTD	'619573009	6000	4.536909	27221.46	0	
NQ2A	EQUITY	IRV	INTERSERVE PLC	'015281900	11220	4.893565	54905.8	0	
NQ2A	EQUITY	MGNS	MORGAN SINDALL GROUP PLC	'080856008	11130	9.332279	103868.27	0	
NQ2A	EQUITY	BILI A	BILIA AB A SHS	'418004909	4961	13.437355	66662.72	0	
NQ2A	EQUITY	REC	RECTICEL	'436349005	18216	6.269107	114198.06	0	
NQ2A	EQUITY	NOLA B	NOLATO AB B SHS	'458971900	3688	9.63433	35531.41	0	
NQ2A	EQUITY	PAAL B	PER AARSLEFF A/S CL B	'545747909	52	68.792462	3577.21	0	
NQ2A	EQUITY	UPL	UNIPAPEL SA	'546545906	966	11.484903	11094.42	0	
NQ2A	EQUITY	CAL	CAPITAL + REGIONAL PLC	'017415001	39593	0.415639	16456.42	0	
NQ2A	EQUITY	8864	AIRPORT FACILITIES CO LTD	'601274905	25200	4.474245	112750.97	0	
NQ2A	EQUITY	5195	BANDO CHEMICAL INDUSTRIES	'607506003	18000	3.772403	67903.25	0	
NQ2A	EQUITY	C07	JARDINE CYCLE + CARRIAGE LTD	'624226007	30000	36.556678	1096700.35	0	
NQ2A	EQUITY	1878	DAITO TRUST CONSTRUCT CO LTD	'625050000	19300	94.623386	1826231.36	0	
NQ2A	EQUITY	8840	DAIKYO INC	'625095005	64000	2.606843	166837.95	0	
NQ2A	EQUITY	1925	DAIWA HOUSE INDUSTRY CO LTD	'625136007	101000	14.124577	1426582.28	0	
NQ2A	EQUITY	6702	FUJITSU LTD	'635694003	75000	4.749969	356247.65	0	

NQ2A	EQUITY	9749	FUJI SOFT INC	'635700008	24400	16.64369	406106.03	0
NQ2A	EQUITY	6501	HITACHI LTD	'642910004	250000	6.103522	1525880.44	0
NQ2A	EQUITY	13	HUTCHISON WHAMPOA LTD	'644806002	61000	8.573068	522957.13	0
NQ2A	EQUITY	7013	IHI CORP	'646698001	108000	2.11806	228750.47	0
NQ2A	EQUITY	8088	IWATANI CORP	'646820001	87000	3.885199	338012.28	0
NQ2A	EQUITY	7862	TOPPAN FORMS CO LTD	'610502908	6700	8.509838	57015.92	0
NQ2A	EQUITY	9603	H I S CO LTD	'640043907	7200	35.49317	255550.82	0
NQ2A	EQUITY	7925	MAEZAWA KASEI INDUSTRIES CO	'655947901	2200	10.339642	22747.21	0
NQ2A	EQUITY	TTK	TAKKT AG	'576947907	2302	12.474762	28716.9	0
NQ2A	EQUITY	6816	ALPINE ELECTRONICS INC	'602148009	14500	11.843589	171732.05	0
NQ2A	EQUITY	KGH	KGHM POLSKA MIEDZ SA	'526325907	11131	43.448297	483622.99	0
NQ2A	EQUITY	LHA	DEUTSCHE LUFTHANSA REG	'528748908	122309	11.564853	1414485.6	0
NQ2A	EQUITY	MUV2	MUENCHENER RUECKVER AG REG	'529412900	15225	141.054911	2147561.01	0
NQ2A	EQUITY	RHM	RHEINMETALL AG	'533458907	440	49.112236	21609.38	0
NQ2A	EQUITY	8219	AOYAMA TRADING CO LTD	'604587006	29200	20.416092	596149.89	0
NQ2A	EQUITY	AMC	AMCOR LIMITED	'606660009	174138	7.267606	1265566.33	0
NQ2A	EQUITY	9832	AUTOBACS SEVEN CO LTD	'606842003	800	48.94097	39152.78	0
NQ2A	EQUITY	BHP	BHP BILLITON LTD	'614469005	80676	32.237828	2600819.02	0
NQ2A	EQUITY	D05	DBS GROUP HOLDINGS LTD	'617520903	238000	10.948847	2605825.7	0
NQ2A	EQUITY	CSL	CSL LTD	'618549901	31874	40.407478	1287947.95	0
NQ2A	EQUITY	RIO	RIO TINTO LTD	'622010007	1950	57.915335	112934.9	0
NQ2A	EQUITY	8876	RELO HOLDINGS INC	'617390901	6900	33.751097	232882.57	0
NQ2A	EQUITY	KSB3	KSB AG VORZUG	'449806009	47	454.446815	21359	0
NQ2A	EQUITY	1873	HIGASHI NIHON HOUSE CO LTD	'642551006	7000	5.201153	36408.07	0
NQ2A	EQUITY	1973	NEC NETWORKS + SYSTEM INTEGR	'661942003	23200	15.803985	366652.46	0
NQ2A	EQUITY	4722	FUTURE ARCHITECT INC	'622158905	59	395.412959	23329.36	0
NQ2A	EQUITY	7433	HAKUTO CO LTD	'641725908	3000	9.863391	29590.17	0
NQ2A	EQUITY	5989	H ONE CO LTD	'642866909	4000	10.690563	42762.25	0
NQ2A	EQUITY	6315	TOWA CORP	'687866905	5000	7.143752	35718.76	0
NQ2A	EQUITY	8566	RICOH LEASING CO LTD	'672911906	1100	22.39629	24635.92	0
NQ2A	EQUITY	9682	DTS CORP	'625569900	5700	12.58303	71723.27	0
NQ2A	EQUITY	510	HIAP SENG ENGINEERING LTD	'616207908	23992	0.221029	5302.94	0
NQ2A	EQUITY	E5H	GOLDEN AGRI RESOURCES LTD	'616447900	2091000	0.528892	1105912.54	0
NQ2A	EQUITY	9842	ARC LAND SAKAMOTO CO LTD	'604800904	5800	15.691189	91008.9	0
NQ2A	EQUITY	7279	HI LEX CORP	'664347002	12500	16.543426	206792.83	0
NQ2A	EQUITY	9885	CHARLE CO LTD	'618843007	4000	6.667502	26670.01	0
NQ2A	EQUITY	9438	MTI LTD	'620194902	18	1121.694448	20190.5	0
NQ2A	EQUITY	GIB.A	CGI GROUP INC CLASS A	'39945C950	1700	24.003139	40805.34	0
NQ2A	EQUITY	CGO	COGECO INC	'19238T100	1200	44.965423	53958.51	0
NQ2A	EQUITY	9699	NISHIO RENT ALL CO LTD	'663832004	2200	12.10678	26634.92	0
NQ2A	EQUITY	9936	OHSO FOOD SERVICE CORP	'666093901	2200	24.313824	53490.41	0
NQ2A	EQUITY	5988	PIOLAX INC	'648596906	1700	22.847475	38840.71	0
NQ2A	EQUITY	7451	mitsubishi SHOKUHI CO LTD	'674454905	1500	25.303923	37955.88	0
NQ2A	EQUITY	KIN	KINEPOLIS	'534952907	171	85.343614	14593.76	0
NQ2A	EQUITY	SAAB B	SAAB AB B	'546955907	37174	16.994089	631738.26	0
NQ2A	EQUITY	6413	RISO KAGAKU CORP	'674084900	2500	17.408197	43520.49	0
NQ2A	EQUITY	7239	TACHI S CO LTD	'686949009	5900	18.473493	108993.61	0
NQ2A	EQUITY	7458	DAIICHIKOSHO CO LTD	'625313903	1600	20.065171	32104.27	0
NQ2A	EQUITY	2572	MIKUNI COCA COLA BOTTLING CO	'659214001	4500	8.635167	38858.25	0
NQ2A	EQUITY	8175	BEST DENKI CO LTD	'609818000	27500	1.804737	49630.28	0
NQ2A	EQUITY	4506	DAINIPPON SUMITOMO PHARMA CO	'625086004	38900	10.164181	395386.64	0
NQ2A	EQUITY	41	GREAT EAGLE HOLDINGS LTD	'638740902	28000	2.550004	71400.12	0
NQ2A	EQUITY	7205	HINO MOTORS LTD	'642830004	150000	7.168818	1075322.72	0
NQ2A	EQUITY	8393	MIYAZAKI BANK LTD/THE	'642968002	12000	2.50658	30078.96	0
NQ2A	EQUITY	8012	NAGASE + CO LTD	'661982009	10000	12.369971	123699.71	0
NQ2A	EQUITY	1924	PANAHOME CORP	'662572007	31000	6.266449	194259.93	0
NQ2A	EQUITY	5210	NIHON YAMAMURA GLASS CO LTD	'698534005	44000	2.230856	98157.66	0
NQ2A	EQUITY	8051	YAMAZEN CORP	'698558004	2900	7.732799	22425.12	0
NQ2A	EQUITY	2290	YONEKYU CORP	'698693900	12500	9.850859	123135.73	0
NQ2A	EQUITY	7294	YOROZU CORP	'698697000	3700	16.292769	60283.24	0
NQ2A	EQUITY	8074	YUASA TRADING CO LTD	'698852001	68000	1.792205	121869.91	0
NQ2A	EQUITY	8392	OITA BANK LTD/THE	'665754008	9000	3.258554	29326.98	0
NQ2A	EQUITY	W05	WING TAI HOLDINGS LTD	'697238004	42000	1.053836	44261.13	0
NQ2A	EQUITY	MAERSK	A P MOLLER MAERSK A/S B	'425304003	303	6561.742515	1988207.98	0
NQ2A	EQUITY	FI-N	FISCHER (GEORG) REG	'434178000	1294	344.690967	446030.11	0
NQ2A	EQUITY	FORN	FORBO HOLDING AG REG	'435003900	208	571.579503	118888.54	0
NQ2A	EQUITY	VALN	VALORA HOLDING AG REG	'458161007	91	186.265188	16950.13	0
NQ2A	EQUITY	OMV	OMV AG	'465145001	27652	31.434369	869223.18	0
NQ2A	EQUITY	MRK	MERCK KGAA	'474184900	372	99.899618	37162.66	0
NQ2A	EQUITY	SWED A	SWEDBANK AB A SHARES	'484652904	58269	15.733658	916784.51	0
NQ2A	EQUITY	UPM1V	UPM KYMMENE OYJ	'505125906	1939	11.294545	21900.12	0
NQ2A	EQUITY	BAYN	BAYER AG REG	'506921907	37250	72.056661	2684110.61	0
NQ2A	EQUITY	ELE	ENDESA SA DE ESPANA	'527178909	7045	17.557307	123691.24	0
NQ2A	EQUITY	TAH	TABCORP HOLDINGS LTD	'687326900	34742	3.003397	104344.02	0
NQ2A	EQUITY	TEL	TELECOM CORP OF NEW ZEALAND	'688143007	81178	1.920962	155939.89	0
NQ2A	EQUITY	9715	TRANSCOSMOS INC	'690095906	13900	13.497932	187621.26	0
NQ2A	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	11000	14.730028	162030.31	0
NQ2A	EQUITY	U14	UOL GROUP LTD	'691684005	52000	3.891696	202368.17	0
NQ2A	EQUITY	IFX	INFINEON TECHNOLOGIES AG	'588950907	106111	6.766575	718008.01	0
NQ2A	EQUITY	7241	FUTABA INDUSTRIAL CO LTD	'635774003	71600	5.213686	373299.91	0
NQ2A	EQUITY	1881	NIPPO CORP	'664078003	15000	11.054017	165810.25	0
NQ2A	EQUITY	6588	TOSHIBA TEC CORP	'689488005	57000	3.747337	213598.2	0
NQ2A	EQUITY	6815	UNIDEN CORP	'691151005	8000	2.644442	21155.53	0

NQ2A	EQUITY	BPT	BEACH ENERGY LTD	'608820007	666815	0.963547	642507.7	0	
NQ2A	EQUITY	B69	BROADWAY INDUSTRIAL GRP LTD	'611363904	29367	0.284181	8345.53	0	
NQ2A	EQUITY	CTX	CALTEX AUSTRALIA LTD	'616150009	1914	13.858678	26525.51	0	
NQ2A	EQUITY		4044 CENTRAL GLASS CO LTD	'618430003	14000	3.860133	54041.86	0	
NQ2A	EQUITY		3877 CHUETSU PULP + PAPER CO LTD	'619570005	23000	1.892468	43526.76	0	
NQ2A	EQUITY	VRL	VILLAGE ROADSHOW LTD	'625953005	5231	3.228908	16890.42	0	
NQ2A	EQUITY		113 DICKSON CONCEPTS INTL LTD	'626685903	10000	0.5363	5363	0	
NQ2A	EQUITY		7260 FUJI KIKO CO LTD	'635650005	12000	3.609475	43313.7	0	
NQ2A	EQUITY		393 GLORIOUS SUN ENTERPRISES LTD	'636175903	108000	0.308115	33276.39	0	
NQ2A	EQUITY		2533 OENON HOLDINGS INC	'637430000	14000	2.418849	33863.89	0	
NQ2A	EQUITY		8584 JACCS CO LTD	'646862003	123000	3.170823	390011.28	0	
NQ2A	EQUITY		1861 KUMAGAI GUMI CO LTD	'649756004	78000	1.027698	80160.42	0	
NQ2A	EQUITY		1883 MAEDA ROAD CONSTRUCTION CO	'655472009	53000	12.507833	662915.15	0	
NQ2A	EQUITY		17 NEW WORLD DEVELOPMENT	'663376002	187000	1.161554	217210.59	0	
NQ2A	EQUITY		9432 NIPPON TELEGRAPH + TELEPHONE	'664137007	43900	46.371726	2035718.76	0	
NQ2A	EQUITY		7102 NIPPON SHARYO LTD	'664250008	7000	3.45908	24213.56	0	
NQ2A	EQUITY		8591 ORIX CORP	'666114004	2040	92.367465	188429.63	0	
NQ2A	EQUITY	STO	SANTOS LTD	'677670002	22784	10.916784	248728.02	0	
NQ2A	EQUITY		9076 SEINO HOLDINGS CO LTD	'679342006	131000	6.667502	873442.79	0	
NQ2A	EQUITY		1911 SUMITOMO FORESTRY CO LTD	'685886004	5100	8.923424	45509.46	0	
NQ2A	EQUITY	AFIL	AFRICA ISRAEL INV LTD	'600811905	22653	2.846064	64471.89	0	
NQ2A	EQUITY		5185 AFFIN HOLDINGS BERHAD	'600945000	76700	1.048654	80431.74	0	
NQ2A	EQUITY		941 CHINA MOBILE LTD	'607355906	32000	10.925827	349626.46	0	
NQ2A	EQUITY	A00538	HYUNDAI MOTOR CO	'645105909	7767	202.994718	1576659.97	0	
NQ2A	EQUITY	A00027	KIA MOTORS CORPORATION	'649092905	23042	65.220238	1502804.73	0	
NQ2A	EQUITY	KTB-F	KRUNG THAI BANK PUB CO FOREI	'649283900	1000	0.506927	506.93	0	
NQ2A	EQUITY	A00593	SAMSUNG ELECTRONICS CO LTD	'677172009	1302	1048.587768	1365261.27	0	
NQ2A	EQUITY		4863 TELEKOM MALAYSIA BHD	'686839002	20000	1.779247	35584.95	0	
NQ2A	EQUITY	ICH B	INDUSTRIAS CH S.A.B. SER B	'245481908	11000	4.448119	48929.31	0	
NQ2A	EQUITY	ADN	ABERDEEN ASSET MGMT PLC	'000312900	12949	4.073265	52744.71	0	
NQ2A	EQUITY		8005 SCROLL CORP	'661171009	13600	3.75987	51134.23	0	
NQ2A	EQUITY	OERL	OC OERLIKON CORP AG REG	'461275901	148857	8.293714	1234577.34	0	
NQ2A	EQUITY		20 WHEELLOCK + CO LTD	'698148004	33000	3.764415	124225.68	0	
NQ2A	CASH		EURO CURRENCY	'EUR	217344.55	1.26905	275821.11	0	
NQ2A	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	4737	6.6	31264.2	0	
NQ2A	EQUITY		7459 MEDIPAL HOLDINGS CORP	'678209909	35490	14.112044	500836.45	0	
NQ2A	EQUITY	ASML	ASML HOLDING NV	'594936908	32616	50.844489	1658343.86	0	
NQ2A	EQUITY	SKM	SK TELECOM CO LTD ADR	'78440P108	18059	12.1	218513.9	0	
NQ2A	EQUITY		8155 MIMASU SEMICONDUCTOR INDUST	'659460901	18400	8.572503	157734.05	0	
NQ2A	EQUITY	M14	INNOTEK LTD	'609697909	71000	0.307862	21858.23	0	
NQ2A	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	83721.52	100	83721.52	0.155781	12/31/2030
NQ2A	EQUITY		9613 NTT DATA CORP	'612563908	1	3049.254293	3049.25	0	
NQ2A	EQUITY		8881 NISSHIN FUDOSAN CO LTD	'625934906	8800	6.166186	54262.44	0	
NQ2A	EQUITY		2664 CAWACHI LTD	'628978900	2000	21.92004	43840.08	0	
NQ2A	EQUITY	SEM	SEMAPA SOCIEDADE DE INVESTIM	'596293902	6353	6.256417	39747.01	0	
NQ2A	EQUITY	TRI	TRIGANO SA	'445762909	2105	11.774246	24784.79	0	
NQ2A	EQUITY	HNR1	HANNOVER RUECKVERSICHERU REG	'451180905	518	59.505756	30823.98	0	
NQ2A	EQUITY	U10	UOB KAY HIAN HOLDINGS LTD	'629438904	21000	1.239343	26026.21	0	
NQ2A	EQUITY	T.A	TELUS CORPORATION NON VOTE	'87971M954	11700	58.433469	683671.59	0	
NQ2A	EQUITY		6485 MAEZAWA KYUSO INDUSTRIES CO	'655441004	2400	13.209675	31703.22	0	
NQ2A	EQUITY		6715 NAKAYO TELECOMMUNICATIONS	'662087907	12000	3.960396	47524.75	0	
NQ2A	EQUITY		6493 NITTAN VALVE CO LTD	'664172905	8700	3.484146	30312.07	0	
NQ2A	EQUITY	DPW	DEUTSCHE POST AG REG	'461785909	55902	17.690557	988937.54	0	
NQ2A	EQUITY	BAR	BARCO (NEW) N.V.	'470409905	1316	50.571644	66552.28	0	
NQ2A	EQUITY	ABI	ANHEUSER BUSCH INBEV NV	'475531901	33478	77.792767	2604346.24	0	
NQ2A	EQUITY		1762 TAKAMATSU CONSTRUCTION GROUP	'608313904	5800	17.157539	99513.72	0	
NQ2A	EQUITY	B16	GUOCOLEISURE LTD	'633859905	72000	0.469687	33817.49	0	
NQ2A	EQUITY		8306 MITSUBISHI UFJ FINANCIAL GRO	'633517909	35000	4.737436	165810.25	0	
NQ2A	EQUITY		8328 SAPPORO HOKUYO HOLDINGS INC	'633547906	88100	3.083093	271620.5	0	
NQ2A	EQUITY		4842 USEN CORP	'634122907	46600	0.927435	43218.45	0	
NQ2A	EQUITY	PAH3	PORSCHE AUTOMOBIL HLDG PRF	'710106907	8	49.676963	397.42	0	
NQ2A	EQUITY	ROG	ROCHE HOLDING AG GENUSSSCHEIN	'711038901	7124	172.847332	1231364.4	0	
NQ2A	EQUITY		7256 KASAI KOGYO CO LTD	'648396901	16000	5.815265	93044.24	0	
NQ2A	EQUITY	H13	HO BEE INVESTMENT LTD	'619935901	168000	0.91964	154499.53	0	
NQ2A	EQUITY		4812 INFO SERVICES INTL DENTSU	'629597907	2400	8.246647	19791.95	0	
NQ2A	EQUITY	STL	STATOIL ASA	'713360907	82195	23.786894	1955163.72	0	
NQ2A	EQUITY		2580 COCA COLA CENTRAL JAPAN CO	'635554900	10900	12.996616	141663.12	0	
NQ2A	EQUITY		2692 ITOCHU SHOKUHIN CO LTD	'632785903	199	37.22271	7407.32	0	
NQ2A	EQUITY	ENEL	ENEL SPA	'714456902	161094	3.225925	519677.19	0	
NQ2A	EQUITY	BOS	BOSSARD HOLDING AG BR	'712679901	1049	130.269414	136652.61	0	
NQ2A	EQUITY		2590 DYDO DRINCO INC	'637499906	10100	43.489159	439240.51	0	
NQ2A	EQUITY		4295 FAITH INC	'638204909	342	109.913523	37590.42	0	
NQ2A	EQUITY		8129 TOHO HOLDINGS CO LTD	'689555001	23300	20.215566	471022.68	0	
NQ2A	EQUITY	CWK	CRANSWICK PLC	'023188006	2708	12.78287	34616.01	0	
NQ2A	EQUITY	BILL	BILLERUD AKTIEBOLAG	'724037908	49105	9.235918	453529.75	0	
NQ2A	EQUITY	AZK	AURIZON MINES LTD	'05155P106	16647	4.51	75077.97	0	
NQ2A	EQUITY	BT.A	BT GROUP PLC	'309135903	92483	3.315704	306646.25	0	
NQ2A	EQUITY		6844 SHINDENGEN ELECTRIC MFG	'680454006	10000	3.383883	33838.83	0	
NQ2A	EQUITY		7243 SHIROKI CORP	'680516002	10000	2.68204	26820.4	0	
NQ2A	EQUITY		7274 SHOWA CORP	'680562006	20100	8.522371	171299.66	0	
NQ2A	EQUITY	STERV	STORA ENSO OYJ R SHS	'507267904	127157	6.142202	781024	0	
NQ2A	EQUITY		1949 SUMITOMO DENSETSU CO LTD	'685868002	3600	7.00589	25221.21	0	
NQ2A	EQUITY		6355 SUMITOMO PRECISION PRODUCTS	'685888000	10000	5.439278	54392.78	0	

NQ2A	EQUITY	1968	TAIHEI DENGYO KAISHA LTD	'686994005	10000	6.805364	68053.64	0
NQ2A	EQUITY	8550	TOCHIGI BANK LTD/THE	'689355006	15000	3.145758	47186.36	0
NQ2A	EQUITY	8070	TOKYO SANGYO CO LTD	'689434009	9500	3.28362	31194.39	0
NQ2A	EQUITY	1882	TOA ROAD CORP	'689458008	10000	2.870034	28700.34	0
NQ2A	EQUITY	1934	YURTEC CORP	'689467009	9000	3.835067	34515.6	0
NQ2A	EQUITY	5975	TOPRE CORP	'689492007	10400	9.587668	99711.74	0
NQ2A	EQUITY	5445	TOKYO TEKKO CO LTD	'689506004	33000	2.995363	98846.97	0
NQ2A	EQUITY	8291	NISSAN TOKYO SALES HOLDINGS	'689574002	8000	4.71237	37698.96	0
NQ2A	EQUITY	3946	TOMOKU CO LTD	'689631000	9000	2.819902	25379.12	0
NQ2A	EQUITY	1835	TOTETSU KOGYO CO LTD	'689744001	6000	11.467602	68805.61	0
NQ2A	EQUITY	7236	T RAD CO LTD	'689992006	9000	3.45908	31131.72	0
NQ2A	EQUITY	7246	PRESS KOGYO CO LTD	'670100007	10000	5.063291	50632.91	0
NQ2A	EQUITY	2281	PRIMA MEAT PACKERS LTD	'670340009	93000	1.792205	166675.02	0
NQ2A	EQUITY	6462	RIKEN CORP	'674020003	24000	4.010528	96252.66	0
NQ2A	EQUITY	8084	RYODEN TRADING CO LTD	'676300007	24000	6.028324	144679.78	0
NQ2A	EQUITY	8068	ROYOYO ELECTRO CORP	'676341001	2400	10.176714	24424.11	0
NQ2A	EQUITY	4633	SAKATA INX CORP	'676983000	12000	4.812633	57751.6	0
NQ2A	EQUITY	8097	SAN AI OIL CO LTD	'677280000	18000	4.486778	80762	0
NQ2A	EQUITY	1961	SANKI ENGINEERING CO LTD	'677482002	21000	5.451811	114488.03	0
NQ2A	EQUITY	6584	SANOH INDUSTRIAL CO LTD	'677580904	9100	8.196516	74588.29	0
NQ2A	EQUITY	8061	SEIKA CORP	'679330001	9000	2.832435	25491.92	0
NQ2A	EQUITY	4212	SEKISUI JUSHI CORP	'679384008	9000	10.37724	93395.16	0
NQ2A	EQUITY	8132	SINANEN CO LTD	'680452000	33000	4.211054	138964.78	0
NQ2A	EQUITY	9430	NEC MOBILING LTD	'643990906	1100	39.478631	43426.49	0
NQ2A	EQUITY	BNP	BNP PARIBAS	'730968906	31811	38.496633	1224616.39	0
NQ2A	EQUITY	GW11	GERRY WEBER INTL AG	'464295906	10	41.288543	412.89	0
NQ2A	EQUITY	8066	MITANI CORP	'659647903	2000	12.307307	24614.61	0
NQ2A	EQUITY	ECONB	ECONOCOM GROUP	'430414904	219	21.180445	4638.52	0
NQ2A	EQUITY	8880	IIDA HOME MAX	'620787903	9400	9.023687	84822.66	0
NQ2A	EQUITY	2730	EDION CORP	'651271900	49600	5.000627	248031.08	0
NQ2A	EQUITY	4343	AEON FANTASY CO LTD	'643925902	5000	14.287505	71437.52	0
NQ2A	EQUITY	BARC	BARCLAYS PLC	'313486904	359275	2.554221	917667.87	0
NQ2A	EQUITY	2305	STUDIO ALICE CO LTD	'652816901	4000	17.408197	69632.79	0
NQ2A	EQUITY	WMH	WILLIAM HILL PLC	'316988906	43584	4.435577	193320.21	0
NQ2A	EQUITY	QBR/B	QUEBECOR INC CL B	'748193919	1900	35.970376	68343.71	0
NQ2A	EQUITY	2322	NEC FIELDING LTD	'654275908	8300	12.470234	103502.95	0
NQ2A	EQUITY	SLHN	SWISS LIFE HOLDING AG REG	'743780900	8196	94.083465	771108.08	0
NQ2A	EQUITY	LKOD	LUKOIL OAO SPON ADR	'318987906	460	55.75	25645	0
NQ2A	EQUITY	2681	GEO HOLDINGS CORP	'629655903	295	1110.414839	327572.38	0
NQ2A	EQUITY	5CH	DMX TECHNOLOGIES GROUP LTD	'657894903	860000	0.173666	149352.7	0
NQ2A	EQUITY	6430	DAIKOKU DENKI CO LTD	'654865906	5200	17.395664	90457.45	0
NQ2A	EQUITY	539	VICTORY CITY INTL HLDGS LTD	'617961909	872000	0.099267	86560.91	0
NQ2A	EQUITY	551	YUE YUEN INDUSTRIAL HLDG	'658653902	61000	3.119823	190309.21	0
NQ2A	EQUITY	9824	SENSHU ELECTRIC CO LTD	'679561902	2400	12.507833	30018.8	0
NQ2A	EQUITY	2768	SOJITZ CORP	'659414908	408800	1.64181	671171.83	0
NQ2A	EQUITY	TCL.A	TRANSCONTINENTAL INC CL A	'893578104	6200	9.112757	56499.09	0
NQ2A	EQUITY	C52	COMFORTDELGRO CORP LTD	'660373903	96000	1.219608	117082.41	0
NQ2A	EQUITY	VET	VETROPACK HOLDING AG BR	'516606902	101	1761.225568	177883.78	0
NQ2A	EQUITY	SIP	SIGMA PHARMACEUTICALS LTD	'655259901	97899	0.625281	61214.35	0
NQ2A	EQUITY	1722	MISAWA HOMES CO LTD	'665267902	20000	16.16744	323348.79	0
NQ2A	EQUITY	9640	SAISON INFORMATION SYSTEMS	'680043908	2800	13.74859	38496.05	0
NQ2A	EQUITY	2782	SERIA CO LTD	'668071905	2500	15.916782	39791.95	0
NQ2A	EQUITY	2784	ALFRESA HOLDINGS CORP	'668721905	10400	52.888833	550043.87	0
NQ2A	EQUITY	1720	TOKYU CONSTRUCTION CO LTD	'668935901	10540	2.11806	22324.35	0
NQ2A	EQUITY	6676	MELCO HOLDINGS INC	'668814908	5000	21.74458	108722.9	0
NQ2A	EQUITY	3432	SANKYO TATEYAMA HOLDINGS INC	'671170900	15000	1.604211	24063.17	0
NQ2A	EQUITY	2790	NAFCO CO LTD	'671281905	1900	17.420729	33099.39	0
NQ2A	EQUITY	6910	HITACHI MEDICAL CORP	'642894000	4000	14.011781	56047.12	0
NQ2A	EQUITY	4989	IHARA CHEMICAL INDUSTRY CO	'645688003	7000	4.436646	31056.52	0
NQ2A	EQUITY	9934	INABA DENKI SANGYO CO LTD	'645921909	1300	28.763003	37391.9	0
NQ2A	EQUITY	8098	INABATA + CO LTD	'646160002	9100	6.253917	56910.64	0
NQ2A	EQUITY	8133	ITOCHU ENEX CO LTD	'646782003	8900	5.639804	50194.26	0
NQ2A	EQUITY	8273	IZUMI CO LTD	'646815001	2500	19.977441	49943.6	0
NQ2A	EQUITY	6935	JAPAN DIGITAL LABORATORY CO	'646850008	2600	10.615365	27599.95	0
NQ2A	EQUITY	8037	KAMEI CORP	'648255008	13000	10.352174	134578.27	0
NQ2A	EQUITY	9678	KANAMOTO CO LTD	'648290005	6000	11.229477	67376.86	0
NQ2A	EQUITY	8020	KANEMATSU CORP	'648346005	34000	1.115428	37924.55	0
NQ2A	EQUITY	8196	KASUMI CO LTD	'648411007	14600	6.868029	100273.22	0
NQ2A	EQUITY	8096	KANEMATSU ELECTRONICS LTD	'648413003	4500	11.091615	49912.27	0
NQ2A	EQUITY	8110	JFE SHOJI TRADE CORP	'648481000	46000	4.399047	202356.18	0
NQ2A	EQUITY	7122	KINKI SHARYO CO LTD	'649300902	29000	3.584409	103947.86	0
NQ2A	EQUITY	3106	KURABO INDUSTRIES LTD	'649765005	60000	1.742073	104524.38	0
NQ2A	EQUITY	2288	MARUDAI FOOD CO LTD	'656944006	12000	3.822534	45870.41	0
NQ2A	EQUITY	1518	mitsui matsushima CO LTD	'657264008	26000	1.616744	42035.34	0
NQ2A	EQUITY	1868	mitsui home CO LTD	'659939904	6000	5.426745	32560.47	0
NQ2A	EQUITY	ATD.B	ALIMENTATION COUCHE TARD B	'01626P957	3200	43.611751	139557.6	0
NQ2A	EQUITY	EMP.A	EMPIRE CO LTD A	'291843951	4800	52.636225	252653.88	0
NQ2A	EQUITY	EXO	EXOR SPA	'806HZC902	32031	21.459636	687373.6	0
NQ2A	EQUITY	SU	SUNCOR ENERGY INC	'867224958	25600	28.878317	739284.91	0
NQ2A	EQUITY	CCL.B	CCL INDUSTRIES INC CL B	'124900952	2800	36.637403	102584.73	0
NQ2A	EQUITY	NTG	NORTHGATE PLC	'841H73900	14252	3.254534	46383.62	0
NQ2A	EQUITY	3156	UKC HOLDINGS CORP	'B3ZGHJ901	2000	13.121945	26243.89	0
NQ2A	EQUITY	I4U	CHINA GAOXIAN FIBRE FABRIC	'B4MVFK909	270000	0.007894	2131.35	0

NQ2A	EQUITY	ENQ	ENQUEST PLC	'B635TG906	306532	1.689221	517800.28	0
NQ2A	EQUITY	COST	COSTAIN GROUP PLC	'B64NSP907	10612	3.352563	35577.39	0
NQ2A	EQUITY	FLY	FLY LEASING LTD ADR	'34407D109	2025	12.19	24684.75	0
NQ2A	EQUITY	BAS	BASF SE	'ACI0054Q2	320	69.417036	22213.45	0
NQ2A	EQUITY		1417 MIRAIT HOLDINGS CORP	'B64KR6906	4000	7.118687	28474.75	0
NQ2A	EQUITY		4578 OTSUKA HOLDINGS CO LTD	'B5LTM9909	22300	30.617872	682778.54	0
NQ2A	EQUITY	TMB	TEMBEC INC	'87974D951	25005	2.256118	56414.24	0
NQ2A	EQUITY		6627 TERA PROBE INC	'B63R48903	1500	10.427372	15641.06	0
NQ2A	EQUITY	FP	TOTAL SA	'B15C55900	45110	45.051276	2032263.06	0
NQ2A	EQUITY	AKE	ARKEMA	'B0Z5YZ906	20612	65.419529	1348427.33	0
NQ2A	EQUITY	ND8U	FRASERS COMM TRUST 100	'B11HJT906	77000	0.789391	60783.08	0
NQ2A	EQUITY	ATEA	ATEA ASA	'B12TR1901	22498	8.789711	197750.93	0
NQ2A	EQUITY	HZNOF	HORIZON NORTH LOGISTICS INC	'44044D107	8400	5.699152	47872.87	0
NQ2A	EQUITY	PARRO	PARROT SA	'B04VST904	1461	29.518104	43125.95	0
NQ2A	EQUITY	CCC	COMPUTACENTER PLC	'B16490904	9926	4.71633	46814.29	0
NQ2A	EQUITY	BCE	BCE INC	'05534B760	677	41.2	27892.4	0
NQ2A	EQUITY	HOME	HOME RETAIL GROUP	'B19NKB902	442163	1.327693	587056.8	0
NQ2A	EQUITY		3817 SRA HOLDINGS INC	'B1D3PK906	3800	11.267076	42814.89	0
NQ2A	EQUITY		8508 J TRUST CO LTD	'612671909	39800	8.497305	338192.76	0
NQ2A	EQUITY	FWEB	FIBERWEB PLC	'B1FMH0905	30238	1.019493	30827.42	0
NQ2A	EQUITY		3234 MORI HILLS REIT INVESTMENT C	'B1GF9P903	10	4311.317208	43113.17	0
NQ2A	EQUITY		3828 NIFTY CORP	'B1GHR5903	86	1409.951122	121255.8	0
NQ2A	EQUITY	B61	BUKIT SEMBAWANG ESTATES LTD	'B1FMSL907	13000	3.741711	48642.25	0
NQ2A	EQUITY		6257 FUJISHOJI CO LTD	'B1MP48907	94	1233.237248	115924.3	0
NQ2A	EQUITY		7313 TS TECH CO LTD	'B1P1JR909	11000	18.135105	199486.15	0
NQ2A	EQUITY		3076 AI HOLDINGS CORP	'B1TK20900	6300	5.414212	34109.54	0
NQ2A	EQUITY	BS6	YANGZJIANG SHIPBUILDING	'B1VT03904	30000	0.789391	23681.72	0
NQ2A	EQUITY		8409 YACHIYO BANK LTD/THE	'B1VKYH905	3200	19.501191	62403.81	0
NQ2A	EQUITY		6256 NUFLARE TECHNOLOGY INC	'B1VPXZ905	22	6216.317834	136758.99	0
NQ2A	EQUITY	TFG	TETRAGON FINANCIAL GROUP LTD	'B1RMC5906	4389	7.37	32346.93	0
NQ2A	EQUITY	VOLV B	VOLVO AB B SHS	'B1QH83908	50	11.409075	570.45	0
NQ2A	EQUITY	DRX	DRAX GROUP PLC	'B1VNSX901	106990	8.791164	940566.63	0
NQ2A	EQUITY	SCA B_	SVENSKA CELLULOSA AB B SHS	'B1VVGZ901	333	14.994784	4993.26	0
NQ2A	EQUITY		1382 PACIFIC TEXTILES HOLDINGS	'B1WMLF908	55000	0.611073	33609	0
NQ2A	EQUITY	BOL	BOLIDEN AB	'B1XCBX901	29	13.908206	403.34	0
NQ2A	EQUITY	MNDI	MONDI PLC	'B1CRLC906	142609	8.548054	1219029.46	0
NQ2A	EQUITY	DAE	DAETWYLER HOLDING AG BR	'B124WD908	1667	71.421025	119058.85	0
NQ2A	EQUITY	UMC	UNITED MICROELECTRON SP ADR	'910873405	476015	2.17	1032952.55	0
NQ2A	EQUITY	POL	POLO RESOURCES LTD	'B24920900	429088	0.040937	17565.39	0
NQ2A	EQUITY	DTAC	TOTAL ACCESS COMMUNICATION	'B124V2903	380700	2.329975	887021.41	0
NQ2A	EQUITY	ENRC	EURASIAN NATURAL RESOURCES	'B29BCK905	139589	6.515343	909470.16	0
NQ2A	EQUITY	PAG	PARAGON GROUP COMPANIES PLC	'B2NGPM900	29858	2.619312	78207.42	0
NQ2A	EQUITY	SMWH	WH SMITH PLC	'B2PDGW903	27182	8.540212	232140.04	0
NQ2A	EQUITY	TRu	TEMPLE REAL ESTATE INVESTMEN	'880018106	5000	5.679533	28397.67	0
NQ2A	EQUITY	VPP	VALIANT PETROLEUM PLC	'B2NJD6902	15301	5.948348	91015.67	0
NQ2A	EQUITY		3098 COCOKARA FINE INC	'B2Q4CF903	1100	33.036721	36340.39	0
NQ2A	EQUITY		3626 IT HOLDINGS CORP	'B2Q4CR907	34400	11.881188	408712.87	0
NQ2A	EQUITY	SCUN	SCHULER AG	'B3B286906	26718	25.888621	691692.16	0
NQ2A	EQUITY		7943 NICHIIA CORP	'663833903	13200	11.054017	145913.02	0
NQ2A	EQUITY		5011 NICHIREKI CO LTD	'663868008	10000	5.151021	51510.21	0
NQ2A	EQUITY		7248 CALSONIC KANSEI CORP	'663984003	56000	5.389147	301792.2	0
NQ2A	EQUITY		1950 NIPPON DENSETSU KOGYO CO LTD	'664032000	5000	9.98872	49943.6	0
NQ2A	EQUITY		2001 NIPPON FLOUR MILLS CO LTD	'664074002	52000	4.386515	228098.76	0
NQ2A	EQUITY		1884 NIPPON ROAD CO LTD	'664246006	10000	4.060659	40606.59	0
NQ2A	EQUITY		4201 NIPPON SYNTHETIC CHEMICAL	'664354008	28000	6.166186	172653.21	0
NQ2A	EQUITY		7250 PACIFIC INDUSTRIAL CO LTD	'666620000	13000	6.090989	79182.85	0
NQ2A	EQUITY	SIM	GRUPO SIMEC SAB SPON ADR	'400491106	3698	9.44	34909.12	0
NQ2A	EQUITY		8923 TOSEI CORP	'673582904	66	395.412959	26097.26	0
NQ2A	EQUITY		7233 JIDOSHA BUHIN KOGYO CO LTD	'606890903	4000	5.088357	20353.43	0
NQ2A	EQUITY		3360 SHIP HEALTHCARE HOLDINGS INC	'B05MTR906	6600	24.000501	158403.31	0
NQ2A	EQUITY		2440 GURUNAVI INC	'B06WVP908	3200	11.329741	36255.17	0
NQ2A	EQUITY	BUCN	BUCHER INDUSTRIES AG REG	'B07ZBW903	216	159.957739	34550.87	0
NQ2A	EQUITY		6023 DAIHATSU DIESEL MFG CO LTD	'625033006	21000	3.446547	72377.49	0
NQ2A	EQUITY	MTX	MTU AERO ENGINES HOLDING AG	'B09DHL908	2663	73.528759	195807.08	0
NQ2A	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	132765	33.763076	4482554.79	0
NQ2A	EQUITY	NG.	NATIONAL GRID PLC	'B08SNH908	121634	10.594882	1288697.86	0
NQ2A	EQUITY	O39	OVERSEA CHINESE BANKING CORP	'B0F9V2906	65000	6.938743	451018.31	0
NQ2A	EQUITY		7414 ONOKEN CO LTD	'665919908	5300	8.008522	42445.17	0
NQ2A	EQUITY	VAHN	VAUDOISE ASSURANCES HOL CL B	'B08BV7908	223	283.148442	63142.1	0
NQ2A	EQUITY	BRSN	BERENDSEN PLC	'B0F997900	14100	7.842252	110575.75	0
NQ2A	EQUITY		2412 BENEFIT ONE INC	'B02JV6909	45	906.128588	40775.79	0
NQ2A	EQUITY		4972 SOKEN CHEMICAL + ENGINEERING	'633891908	2500	9.111417	22778.54	0
NQ2A	EQUITY		3313 BOOKOFF CORP	'674002902	2900	8.434641	24460.46	0
NQ2A	EQUITY	T35	SUNNINGDALE TECH LTD	'670193903	18000	0.093148	1676.67	0
NQ2A	EQUITY	KAZ	KAZAKHMYS PLC	'B0HZPV909	76656	11.316369	867467.58	0
NQ2A	EQUITY		7593 VT HOLDINGS CO LTD	'612733907	27500	9.687931	266418.1	0
NQ2A	EQUITY	BAM	BROOKFIELD ASSET MANAGE CL A	'112585104	17335	33.1	573788.5	0
NQ2A	EQUITY	A08679	HANA FINANCIAL GROUP	'B0RNR908	25070	31.606059	792363.91	0
NQ2A	EQUITY		888 888 HOLDINGS PLC	'B0L4LM907	95613	0.995966	95227.3	0
NQ2A	EQUITY	F9D	BOUSTEAD SINGAPORE LTD	'620707901	134000	0.730186	97844.96	0
NQ2A	EQUITY		8897 TAKARA LEBEN CO LTD	'641635909	4600	8.547437	39318.21	0
NQ2A	EQUITY	CCP	CREDIT CORP GROUP LTD	'628765901	11353	5.935041	67380.52	0
NQ2A	EQUITY		7611 HIDAY HIDAKA CORP	'617385901	600	16.292769	9775.66	0

NQ2A	EQUITY	QQ.	QINETIQ GROUP PLC	'B0WMWD903	216908	2.464035	534469	0
NQ2A	EQUITY		9422 ITC NETWORKS CORP	'B0YHY904	7300	7.995989	58370.72	0
NQ2A	EQUITY	IMPN	IMPLENIA AG REG	'B10DQJ900	1904	31.484416	59946.33	0
NQ2A	EQUITY		3028 ALPEN CO LTD	'B0ZGMK908	42900	19.538789	838214.06	0
NQ2A	EQUITY	EMMN	EMMI AG REG	'B03PQZ906	467	204.860011	95669.62	0
NQ2A	EQUITY		4301 AMUSE INC	'638823906	3200	13.209675	42270.96	0
NQ2A	EQUITY		7212 F TECH INC	'632956900	1900	16.957012	32218.32	0
NQ2A	EQUITY	ABY	ADITYA BIRLA MINERALS LTD	'B12TY1903	74966	0.481774	36116.64	0
NQ2A	EQUITY		7277 TBK CO LTD	'689410900	4000	5.765133	23060.53	0
NQ2A	EQUITY	KBL	K BRO LINEN INC	'48243M958	1531	23.542106	36042.96	0
NQ2A	EQUITY	DCI	DIRECTCASH PAYMENTS INC	'25456A954	1331	23.542106	31334.54	0
NQ2A	EQUITY	SREN	SWISS RE AG	'ACI00MQT5	2451	62.916006	154207.13	0
NQ2A	EQUITY	HNL	HORIZON NORTH LOGISTICS INC	'44044D958	17400	5.699152	99165.24	0
NQ2A	EQUITY	LMA	LA MANCHA RESOURCES INC	'503548950	12100	2.452303	29672.86	0
NQ2A	EQUITY		7022 SANOYAS HOLDINGS CORP	'B5NR47905	30700	2.080461	63870.16	0
NQ2A	EQUITY	CNU	CHORUS LTD	'ACI00YY29	16235	2.523775	40973.49	0
NQ2A	EQUITY	MCRO	MICRO FOCUS INTERNATIONAL	'B77860904	39407	8.320629	327891.03	0
NQ2A	EQUITY	CNE	CAIRN ENERGY PLC	'B74CDH903	52745	4.154825	219146.25	0
NQ2A	EQUITY	GRP	GRANITE REAL ESTATE INC	'387431109	11602	33.91	393423.82	0
NQ2A	EQUITY		1766 TOKEN CORP	'689844900	2100	40.105276	84221.08	0
NQ2A	EQUITY		2767 FIELDS CORP	'659147904	140	1732.046622	242486.53	0
NQ2A	EQUITY	ITV	ITV PLC	'339864902	438255	1.201433	526533.99	0
NQ2A	EQUITY		8904 SANYO HOUSING NAGOYA CO LTD	'653282905	26	977.566111	25416.72	0
NQ2A	EQUITY		7266 IMASEN ELECTRIC INDUSTRIAL	'650995905	2700	14.676025	39625.27	0
NQ2A	EQUITY	HEIA	HEINEKEN NV	'779255900	20086	52.215063	1048791.76	0
NQ2A	EQUITY	TTM	TATA MOTORS LTD SPON ADR	'876568502	53173	21.96	1167679.08	0
NQ2A	EQUITY	NXI	NEXITY	'B037JC905	2303	23.858141	54945.3	0
NQ2A	CASH		TURKISH LIRA	'TRY	2.3	0.552883	1.27	0
NQ2A	EQUITY		2418 BEST BRIDAL INC	'B030Y3903	104	1025.191127	106619.88	0
NQ2A	EQUITY	BOC	BANK OF CYPRUS PUBLIC CO LTD	'450501903	30041	0.357872	10750.83	0
NQ2A	EQUITY	LXS	LANXESS AG	'B05M8B904	2799	63.097167	176608.97	0
NQ2A	EQUITY		8793 NEC CAPITAL SOLUTIONS LTD	'B05KJP905	2000	12.445169	24890.34	0
NQ2A	EQUITY		9938 SUMIKIN BUSSAN CORP	'685762908	15000	2.50658	37598.7	0
NQ2A	EQUITY		880 SJM HOLDINGS LTD	'B2NR3Y904	77000	1.840953	141753.42	0
NQ2A	EQUITY		6632 JVC KENWOOD CORP	'B3CY5L905	11100	3.446547	38256.67	0
NQ2A	EQUITY	SAP	SAPUTO INC	'802912956	617	41.52239	25619.31	0
NQ2A	EQUITY		3788 GMO CLOUD K.K.	'B003FT906	77	587.166312	45211.81	0
NQ2B	EQUITY	IBE	IBERDROLA SA	'B288C9908	798551	4.719597	3768838.95	0
NQ2B	EQUITY		4502 TAKEDA PHARMACEUTICAL CO LTD	'687044008	77000	45.306429	3488595.06	0
NQ2B	EQUITY	AMP	AMP LTD	'670995901	590220	3.946443	2329269.69	0
NQ2B	EQUITY	Z74	SINGAPORE TELECOM LTD	'B02PY2901	771000	2.604989	2008446.48	0
NQ2B	EQUITY	RDSA	ROYAL DUTCH SHELL PLC A SHS	'B09CBL906	89056	33.763076	3006804.49	0
NQ2B	EQUITY		3382 SEVEN + I HOLDINGS CO LTD	'B0FSSD909	114200	30.041359	3430723.15	0
NQ2B	EQUITY	FP	TOTAL SA	'B15C55900	72837	45.051276	3281399.79	0
NQ2B	EQUITY	ULVR	UNILEVER PLC	'B10RZP905	114096	33.627575	3836771.75	0
NQ2B	EQUITY	VK	VALLOUREC	'B197DR900	28931	40.825339	1181117.89	0
NQ2B	EQUITY	VOD	VODAFONE GROUP PLC	'B16GWD903	1085778	2.811447	3052607.5	0
NQ2B	EQUITY	EXPN	EXPERIAN PLC	'B19NLV907	25978	14.123895	366910.55	0
NQ2B	EQUITY	DG	VINCI SA	'B1XH02900	49767	46.682005	2323223.36	0
NQ2B	EQUITY		8035 TOKYO ELECTRON LTD	'689567006	26200	46.309061	1213297.41	0
NQ2B	EQUITY		7203 TOYOTA MOTOR CORP	'690064001	61000	39.979947	2438776.79	0
NQ2B	EQUITY	U11	UNITED OVERSEAS BANK LTD	'691678007	140913	14.730028	2075652.49	0
NQ2B	EQUITY		4503 ASTELLAS PHARMA INC	'698538006	89500	43.426495	3886671.26	0
NQ2B	CASH		EURO CURRENCY	'EUR	98477.61	1.26905	124973.01	0
NQ2B	EQUITY	TSM	TAIWAN SEMICONDUCTOR SP ADR	'874039100	150408	13.96	2099695.68	0
NQ2B	EQUITY	TEVA	TEVA PHARMACEUTICAL SP ADR	'881624209	77800	39.44	3068432	0
NQ2B	EQUITY	GLE	SOIETE GENERALE	'596651901	41013	23.363211	958195.37	0
NQ2B	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1393536.34	100	1393536.34	0.155781
NQ2B	EQUITY	ZURN	ZURICH INSURANCE GROUP AG	'598381903	13597	225.567882	3067046.49	0
NQ2B	EQUITY	RWE	RWE AG	'476896907	100896	40.831685	4119753.65	0
NQ2B	EQUITY	GSK	GLAXOSMITHKLINE PLC	'092528900	151103	22.695476	3429354.5	0
NQ2B	EQUITY	CPG	COMPASS GROUP PLC	'053315909	251301	10.492933	2636884.45	0
NQ2B	EQUITY	NOVN	NOVARTIS AG REG	'710306903	68359	55.890122	3820592.82	0
NQ2B	EQUITY	ABBN	ABB LTD REG	'710889908	139212	16.323296	2272398.73	0
NQ2B	EQUITY	ENI	ENI SPA	'714505906	147334	21.294659	3137427.36	0
NQ2B	EQUITY	INGA	ING GROEP NV CVA	'715418901	210286	6.682817	1405302.95	0
NQ2B	EQUITY	AGSS	AGEAS STRIP VVPR	'726615909	82908	0.001269	105.22	0
NQ2B	EQUITY		8766 TOKIO MARINE HOLDINGS INC	'651312902	115900	24.890337	2884790.07	0
NQ2B	EQUITY	SGO	COMPAGNIE DE SAINT GOBAIN	'738048909	78239	36.929356	2889315.87	0
NQ2B	EQUITY		4704 TREND MICRO INC	'612528901	19200	29.31445	562837.45	0
NQ2B	CASH		SOUTH AFRICAN RAND	'ZAR	0.01	0.122272	0	0
NQ2B	CASH		NEW TAIWAN DOLLAR	'TWD	81	0.033462	2.71	0
NQ2B	EQUITY	J36	JARDINE MATHESON HLDGS LTD	'647211002	28023	48.4	1356313.2	0
NQ2B	CASH		SINGAPORE DOLLAR	'SGD	0.01	0.789391	0.01	0
NQ2B	CASH		POUND STERLING	'GBP	23865.87	1.56845	37432.43	0
NQ2B	CASH		JAPANESE YEN	'JPY	14896100	0.012533	186691.31	0
NQ2B	CASH		AUSTRALIAN DOLLAR	'AUD	2.01	1.02505	2.06	0
NQ2B	CASH		SWISS FRANC	'CHF	71686.22	1.056524	75738.21	0
NQ2B	EQUITY	BP.	BP PLC	'079805909	463433	6.618076	3067034.84	0
NQ2B	EQUITY	BG.	BG GROUP PLC	'087628905	120175	20.389854	2450350.71	0
NQ2B	EQUITY	TSCO	TESCO PLC	'088470000	794638	4.86298	3864308.85	0
NQ2B	EQUITY	ISP	INTESA SANPAOLO	'407683002	958542	1.418798	1359977.41	0
NQ2B	EQUITY	REN	REED ELSEVIER NV	'414881904	173369	11.436679	1982765.58	0

NQ2B	EQUITY	FTE	FRANCE TELECOM SA	'517617908	300934	13.166394	3962215.62	0	
NQ2B	EQUITY	AH	KONINKLIJKE AHOLD NV	'525260907	252206	12.403695	3128286.29	0	
NQ2B	EQUITY	DAI	DAIMLER AG REGISTERED SHARES	'552902900	14287	44.854573	640837.29	0	
NQ2B	EQUITY	CA	CARREFOUR SA	'564156909	127943	18.458333	2361614.46	0	
NQ2B	EQUITY	SAN	SANOFI	'567173901	52747	75.813049	3998910.88	0	
NQ2B	EQUITY	SAN	BANCO SANTANDER SA	'570594903	221631	6.62571	1468462.77	0	
NQ2B	EQUITY	TEF	TELEFONICA SA	'573252905	223954	13.160049	2947245.56	0	
NQ2B	EQUITY	DTE	DEUTSCHE TELEKOM AG REG	'584235907	300406	10.982359	3299166.51	0	
NQ2B	EQUITY	AMC	AMCOR LIMITED	'606660009	276904	7.267606	2012429.1	0	
NQ2B	EQUITY	7751	CANON INC	'617232004	90000	39.666625	3569996.24	0	
NQ2B	EQUITY	7741	HOYA CORP	'644150005	60400	21.894974	1322456.45	0	
NQ2B	EQUITY	4452	KAO CORP	'648380004	110600	27.49718	3041188.12	0	
NQ2B	EQUITY	7974	NINTENDO CO LTD	'663955003	9000	115.929314	1043363.83	0	
NQ2B	EQUITY	QBE	QBE INSURANCE GROUP LTD	'671574002	161656	13.715171	2217139.74	0	
NQ2B	EQUITY	4063	SHIN ETSU CHEMICAL CO LTD	'680458007	17200	54.643439	939867.15	0	
NQ2B	EQUITY	GSZBS	GDF SUEZ STRIP VVPR	'8389KQ903	12516	0.001269	15.89	0	
NQ2D	CASH		SOUTH KOREAN WON	'KRW	17973	0.000873	15.69	0	
NQ2F	EQUITY	FFIC	FLUSHING FINANCIAL CORP	'343873105	44242	13.63	603018.46	0	
NQ2F	EQUITY	FRED	FRED S INC CLASS A	'356108100	70300	15.29	1074887	0	
NQ2F	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	23400	52.84	1236456	0	
NQ2F	EQUITY	HBHC	HANCOCK HOLDING CO	'410120109	20200	30.44	614888	0	
NQ2F	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	22200	53.38	1185036	0	
NQ2F	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	21500	38.55	828825	0	
NQ2F	EQUITY	PVA	PENN VIRGINIA CORP	'707882106	39500	7.34	289930	0	
NQ2F	EQUITY	ICLR	ICON PLC SPONSORED ADR	'45103T107	78000	22.53	1757340	0	
NQ2F	EQUITY	BUSE	FIRST BUSEY CORP	'319383105	121491	4.83	586801.53	0	
NQ2F	EQUITY	HELE	HELEN OF TROY LTD	'G4388N106	39700	33.89	1345433	0	
NQ2F	EQUITY	IBOC	INTERNATIONAL BANCSHARES CRP	'459044103	64549	19.52	1259996.48	0	
NQ2F	EQUITY	WBSN	WEBSense INC	'947684106	41800	18.73	782914	0	
NQ2F	EQUITY	CRL	CHARLES RIVER LABORATORIES	'159864107	47800	32.76	1565928	0	
NQ2F	EQUITY	FMBI	FIRST MIDWEST BANCORP INC/JL	'320867104	87770	10.98	963714.6	0	
NQ2F	EQUITY	STE	STERIS CORP	'859152100	23400	31.37	734058	0	
NQ2F	EQUITY	ZBRA	ZEBRA TECHNOLOGIES CORP CL A	'989207105	22600	34.36	776536	0	
NQ2F	EQUITY	CHH	CHOICE HOTELS INTL INC	'169905106	20040	39.93	800197.2	0	
NQ2F	EQUITY	GEF	GREIF INC CL A	'397624107	10500	41	430500	0	
NQ2F	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	37300	42.59	1588607	0	
NQ2F	EQUITY	USTR	UNITED STATIONERS INC	'913004107	50600	26.95	1363670	0	
NQ2F	EQUITY	WBS	WEBSTER FINANCIAL CORP	'947890109	52700	21.66	1141482	0	
NQ2F	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	8700	47.19	410553	0	
NQ2F	EQUITY	DBD	DIEBOLD INC	'253651103	32500	36.91	1199575	0	
NQ2F	EQUITY	CSL	CARLISLE COS INC	'142339100	51000	53.02	2704020	0	
NQ2F	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	1205302.78	100	1205302.78	0.155781	12/31/2030
NQ2F	EQUITY	WGL	WGL HOLDINGS INC	'92924F106	14700	39.75	584325	0	
NQ2F	EQUITY	SXT	SENSIENT TECHNOLOGIES CORP	'81725T100	16100	36.73	591353	0	
NQ2F	EQUITY	ARB	ARBITRON INC	'03875Q108	41000	35	1435000	0	
NQ2F	EQUITY	MBFI	MB FINANCIAL INC	'55264U108	38400	21.54	827136	0	
NQ2F	EQUITY	SSI	STAGE STORES INC	'85254C305	94900	18.32	1738568	0	
NQ2F	EQUITY	AYI	ACUTY BRANDS INC	'00508Y102	11000	50.91	560010	0	
NQ2F	EQUITY	PTP	PLATINUM UNDERWRITERS HLDGS	'G7127P100	23548	38.1	897178.8	0	
NQ2F	EQUITY	FNFG	FIRST NIAGARA FINANCIAL GRP	'33582V108	69409	7.65	530978.85	0	
NQ2F	EQUITY	GEOI	GEORESOURCES INC	'372476101	22100	36.61	809081	0	
NQ2F	EQUITY	CKH	SEACOR HOLDINGS INC	'811904101	9860	89.38	881286.8	0	
NQ2F	EQUITY	ATO	ATMOS ENERGY CORP	'049560105	25000	35.07	876750	0	
NQ2F	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	24300	36.37	883791	0	
NQ2F	EQUITY	CRVL	CORVEL CORP	'221006109	15892	49	778708	0	
NQ2F	EQUITY	GKSR	G + K SERVICES INC CL A	'361268105	33900	31.19	1057341	0	
NQ2F	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	7300	74.11	541003	0	
NQ2F	EQUITY	KEX	KIRBY CORP	'497266106	22500	47.08	1059300	0	
NQ2F	EQUITY	MMS	MAXIMUS INC	'577933104	35100	51.75	1816425	0	
NQ2F	EQUITY	NJR	NEW JERSEY RESOURCES CORP	'646025106	8700	43.61	379407	0	
NQ2F	EQUITY	SONC	SONIC CORP	'835451105	8500	10.02	85170	0	
NQ2F	EQUITY	IOSP	INNOSPEC INC	'45768S105	24600	29.61	728406	0	
NQ2F	EQUITY	BRS	BRISTOW GROUP INC	'110394103	15200	40.67	618184	0	
NQ2F	EQUITY	ZEP	ZEP INC	'989448108	67550	13.73	927461.5	0	
NQ2F	EQUITY	NWBI	NORTHWEST BANCSHARES INC	'667340103	98200	11.71	1149922	0	
NQ2F	EQUITY	STNG	SCORPIO TANKERS INC	'Y7542C106	74400	6.39	475416	0	
NQ2F	EQUITY	PRI	PRIMERICA INC	'74164M108	40000	26.73	1069200	0	
NQ2F	EQUITY	CCG	CAMPUS CREST COMMUNITIES INC	'13466Y105	59800	10.39	621322	0	
NQ2F	EQUITY	ASNA	ASCENA RETAIL GROUP INC	'04351G101	52200	18.62	971964	0	
NQ2F	EQUITY	POST	POST HOLDINGS INC	'737446104	12200	30.75	375150	0	
NQ2F	EQUITY	UNS	UNS ENERGY CORP	'903119105	22800	38.41	875748	0	
NQ2F	EQUITY	MATX	MATSON INC	'57686G105	6200	53.25	330150	0	
NQ2F	EQUITY	STRL	STERLING CONSTRUCTION CO	'859241101	17600	10.22	179872	0	
NQ2F	EQUITY	AGO	ASSURED GUARANTY LTD	'G0585R106	37600	14.1	530160	0	
NQ2F	EQUITY	STAN	STANDARD PARKING CORP	'853790103	33341	21.52	717498.32	0	
NQ2F	EQUITY	BDC	BELDEN INC	'077454106	54800	33.35	1827580	0	
NQ2F	EQUITY	AAWW	ATLAS AIR WORLDWIDE HOLDINGS	'049164205	11500	43.51	500365	0	
NQ2F	EQUITY	ARCC	ARES CAPITAL CORP	'04010L103	75866	15.96	1210821.36	0	
NQ2F	EQUITY	DRH	DIAMONDROCK HOSPITALITY CO	'252784301	72348	10.2	737949.6	0	
NQ2F	EQUITY	ACCO	ACCO BRANDS CORP	'00081T108	131600	10.34	1360744	0	
NQ2F	EQUITY	AMSF	AMERISAFE INC	'03071H100	30700	25.95	796665	0	
NQ2F	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	17568	34	597312	0	
NQ2F	EQUITY	ATR	APTARGROUP INC	'038336103	20500	51.05	1046525	0	

NQ2F	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	20500	58.99	1209295	0	
NQ2F	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	28500	32.49	925965	0	
NQ2F	EQUITY	CLI	MACK CALI REALTY CORP	'554489104	21400	29.07	622098	0	
NQ2F	EQUITY	GMT	GATX CORP	'361448103	31000	38.5	1193500	0	
NQ2F	EQUITY	WR	WESTAR ENERGY INC	'95709T100	23400	29.95	700830	0	
NQ2F	EQUITY	AIN	ALBANY INTL CORP CL A	'012348108	58800	18.71	1100148	0	
NQ2F	EQUITY	AMSG	AMSURG CORP	'03232P405	45000	29.98	1349100	0	
NQ2F	EQUITY	CATO	CATO CORP CLASS A	'149205106	58100	30.46	1769726	0	
NQ2F	EQUITY	COHR	COHERENT INC	'192479103	12200	43.3	528260	0	
NQ2F	EQUITY	CUB	CUBIC CORP	'229669106	3700	48.08	177896	0	
NQ2F	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	15900	60.98	969582	0	
NQ2F	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	34100	36.44	1242604	0	
NQ2G	EQUITY	CMVT	COMVERSE TECHNOLOGY INC	'205862402	30	5.82	174.6	0	
NQ2G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	13823.85	100	13823.85	0.155781	12/31/2030
NQ2G	EQUITY		SSGA S+P 400 COMINGLED INDX FD	'975KRH902	152194.51	121.82	18540335.21	0	
NQ2G	EQUITY	AERG	APPLIED ENERGETICS INC	'03819M106	24	0.039	0.94	0	
NQ2G	EQUITY		INPHONIC INC	'45772G105	1060	0	0	0	
NQ2H	CASH		US DOLLAR	'USD	0	1	0	0	
NQ2I	EQUITY	C	CITIGROUP INC	'172967424	7688	27.41	210728.08	0	
NQ2I	EQUITY	MOS	MOAIC CO/THE	'61945C103	3721	54.76	203761.96	0	
NQ2I	EQUITY	PLD	PROLOGIS INC	'74340W103	6429	33.23	213635.67	0	
NQ2I	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	4600	44.92	206632	0	
NQ2I	EQUITY	RL	RALPH LAUREN CORP	'751212101	1505	140.06	210790.3	0	
NQ2I	EQUITY	BEAM	BEAM INC	'073730103	3342	62.49	208841.58	0	
NQ2I	EQUITY	CBG	CBRE GROUP INC A	'12504L109	12336	16.36	201816.96	0	
NQ2I	EQUITY	XYL	XYLEM INC	'98419M100	8023	25.17	201938.91	0	
NQ2I	EQUITY	TRIP	TRIPADVISOR INC	'896945201	4702	44.69	210132.38	0	
NQ2I	EQUITY	WPX	WPX ENERGY INC	'98212B103	12531	16.18	202751.58	0	
NQ2I	EQUITY	EXPE	EXPEDIA INC	'30212P303	4402	48.07	211604.14	0	
NQ2I	EQUITY	AMT	AMERICAN TOWER CORP	'03027X100	2900	69.91	202739	0	
NQ2I	EQUITY	MNST	MONSTER BEVERAGE CORP	'611740101	2900	71.2	206480	0	
NQ2I	EQUITY	AON	AON PLC	'G0408V102	4400	46.78	205832	0	
NQ2I	EQUITY	ESRX	EXPRESS SCRIPTS HOLDING CO	'30219G108	3819	55.83	213214.77	0	
NQ2I	EQUITY	PSX	PHILLIPS 66	'718546104	6301	33.24	209445.24	0	
NQ2I	EQUITY	RDC	ROWAN COMPANIES PLC	'G7665A101	6265	32.33	202547.45	0	
NQ2I	EQUITY	VIAB	VIACOM INC CLASS B	'92553P201	4250	47.02	199835	0	
NQ2I	EQUITY	CBS	CBS CORP CLASS B NON VOTING	'124857202	6350	32.78	208153	0	
NQ2I	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	581	379.95	220750.95	0	
NQ2I	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	6000	34.08	204480	0	
NQ2I	EQUITY	CA	CA INC	'12673P105	7787	27.09	210949.83	0	
NQ2I	EQUITY	DUK	DUKE ENERGY CORP	'26441C105	9192	23.06	211967.52	0	
NQ2I	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	4000	53.04	212160	0	
NQ2I	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	4876	42.71	208253.96	0	
NQ2I	EQUITY	HES	HESS CORP	'42809H107	4873	43.45	211731.85	0	
NQ2I	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	430	430.11	184947.3	0	
NQ2I	EQUITY	WIN	WINDSTREAM CORP	'97381W104	21534	9.66	208018.44	0	
NQ2I	EQUITY	WYN	WYNDHAM WORLDWIDE CORP	'98310W108	3953	52.74	208481.22	0	
NQ2I	EQUITY	WU	WESTERN UNION CO	'959802109	12316	16.84	207401.44	0	
NQ2I	EQUITY	SAI	SAIC INC	'78390X101	17840	12.12	216220.8	0	
NQ2I	EQUITY	JDSU	JDS UNIPHASE CORP	'46612J507	20078	11	220858	0	
NQ2I	EQUITY	FSLR	FIRST SOLAR INC	'336433107	13697	15.06	206276.82	0	
NQ2I	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	7052	29.06	204931.12	0	
NQ2I	EQUITY	TEG	INTEGRYS ENERGY GROUP INC	'45822P105	3556	56.87	202229.72	0	
NQ2I	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	3223	63.84	205756.32	0	
NQ2I	EQUITY	NYX	NYSE EURONEXT	'629491101	8021	25.58	205177.18	0	
NQ2I	EQUITY	PBCT	PEOPLE S UNITED FINANCIAL	'712704105	16710	11.61	194003.1	0	
NQ2I	EQUITY	M	MACY S INC	'55616P104	6000	34.35	206100	0	
NQ2I	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	6000	34.58	207480	0	
NQ2I	EQUITY	BK	BANK OF NEW YORK MELLON CORP	'064058100	9258	21.95	203213.1	0	
NQ2I	EQUITY	CME	CME GROUP INC	'12572Q105	776	268.11	208053.36	0	
NQ2I	EQUITY	HCP	HCP INC	'40414L109	4697	44.15	207372.55	0	
NQ2I	EQUITY	TDC	TERADATA CORP	'88076W103	2900	72.01	208829	0	
NQ2I	EQUITY	IVZ	INVESCO LTD	'G4918T108	8800	22.6	198880	0	
NQ2I	EQUITY	DLTR	DOLLAR TREE INC	'256746108	3900	53.8	209820	0	
NQ2I	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	1700	123.63	210171	0	
NQ2I	EQUITY	NTAP	NETAPP INC	'64110D104	6762	31.82	215166.84	0	
NQ2I	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	4636	43.75	202825	0	
NQ2I	EQUITY	SNI	SCRIPPS NETWORKS INTER CL A	'811065101	3681	56.86	209301.66	0	
NQ2I	EQUITY	ACE	ACE LTD	'H0023R105	2922	74.13	216607.86	0	
NQ2I	EQUITY	FTR	FRONTIER COMMUNICATIONS CORP	'35906A108	51753	3.83	198213.99	0	
NQ2I	EQUITY	DISCA	DISCOVERY COMMUNICATIONS A	'25470F104	3908	54	211032	0	
NQ2I	EQUITY	CLF	CLIFFS NATURAL RESOURCES INC	'18683K101	4300	49.29	211947	0	
NQ2I	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	4557	44.99	205019.43	0	
NQ2I	EQUITY	EQT	EQT CORP	'26884L109	3714	53.63	199181.82	0	
NQ2I	EQUITY	MJN	MEAD JOHNSON NUTRITION CO	'582839106	2484	80.51	199986.84	0	
NQ2I	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	3985	52.85	210607.25	0	
NQ2I	EQUITY	TWC	TIME WARNER CABLE	'88732J207	2480	82.1	203608	0	
NQ2I	EQUITY	TWX	TIME WARNER INC	'887317303	5367	38.5	206629.5	0	
NQ2I	EQUITY	NE	NOBLE CORP	'H5833N103	6534	32.53	212551.02	0	
NQ2I	EQUITY	AIG	AMERICAN INTERNATIONAL GROUP	'026874784	6523	32.09	209323.07	0	
NQ2I	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	5086	42.18	214527.48	0	
NQ2I	EQUITY	CFN	CAREFUSION CORP	'14170T101	8090	25.68	207751.2	0	
NQ2I	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	3400	60.09	204306	0	

NQ21	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	2880	68.18	196358.4	0	
NQ21	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	4996	41.75	208583	0	
NQ21	EQUITY	DTV	DIRECTV CLASS A	'25490A101	4415	48.82	215540.3	0	
NQ21	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	2437	83.33	203075.21	0	
NQ21	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	3294	64.36	212001.84	0	
NQ21	EQUITY	ETFC	E TRADE FINANCIAL CORP	'269246401	26595	8.04	213823.8	0	
NQ21	EQUITY	NEE	NEXTERA ENERGY INC	'65339F101	3100	68.81	213311	0	
NQ21	EQUITY	QEP	QEP RESOURCES INC	'74733V100	7100	29.97	212787	0	
NQ21	EQUITY	XL	XL GROUP PLC	'G98290102	9900	21.04	208296	0	
NQ21	EQUITY	STX	SEAGATE TECHNOLOGY	'G7945M107	9600	24.73	237408	0	
NQ21	EQUITY	CCE	COCA COLA ENTERPRISES	'19122T109	7565	28.04	212122.6	0	
NQ21	EQUITY	MSI	MOTOROLA SOLUTIONS INC	'620076307	4219	48.11	202976.09	0	
NQ21	EQUITY	ORLY	O REILLY AUTOMOTIVE INC	'67103H107	2463	83.77	206325.51	0	
NQ21	EQUITY	KMI	KINDER MORGAN INC	'49456B101	6473	32.22	208560.06	0	
NQ21	EQUITY	TEL	TE CONNECTIVITY LTD	'H84989104	6500	31.91	207415	0	
NQ21	EQUITY	COV	COVIDIEN PLC	'G2554F113	3900	53.5	208650	0	
NQ21	EQUITY	STI	SUNTRUST BANKS INC	'867914103	8665	24.23	209952.95	0	
NQ21	EQUITY	TJX	TJX COMPANIES INC	'872540109	5112	42.93	219458.16	0	
NQ21	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	5378	39.71	213560.38	0	
NQ21	EQUITY	WAG	WALGREEN CO	'931422109	7005	29.58	207207.9	0	
NQ21	EQUITY	WY	WEYERHAEUSER CO	'962166104	9349	22.36	209043.64	0	
NQ21	EQUITY	WMB	WILLIAMS COS INC	'969457100	7194	28.82	207331.08	0	
NQ21	EQUITY	XLNX	XLINX INC	'983919101	6000	33.57	201420	0	
NQ21	EQUITY	YHOO	YAHOO INC	'984332106	13160	15.83	208322.8	0	
NQ21	EQUITY	AIZ	ASSURANT INC	'04621X108	6043	34.84	210538.12	0	
NQ21	EQUITY	HSP	HOSPIRA INC	'441060100	5900	34.98	206382	0	
NQ21	EQUITY	FHN	FIRST HORIZON NATIONAL CORP	'320517105	23347	8.65	201951.55	0	
NQ21	EQUITY	GNW	GENWORTH FINANCIAL INC CL A	'37247D106	36033	5.66	203946.78	0	
NQ21	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	1494	138.26	206560.44	0	
NQ21	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	31368	6.75	211734	0	
NQ21	EQUITY	PDCO	PATTERSON COS INC	'703395103	5968	34.47	205716.96	0	
NQ21	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	352	580.07	204184.64	0	
NQ21	EQUITY	NWSA	NEWS CORP CL A	'65248E104	9142	22.29	203775.18	0	
NQ21	EQUITY	WLP	WELLPOINT INC	'94973V107	3132	63.79	199790.28	0	
NQ21	EQUITY	PCS	METROPICS COMMUNICATIONS INC	'591708102	35400	6.05	214170	0	
NQ21	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	4900	41.61	203889	0	
NQ21	EQUITY	ANR	ALPHA NATURAL RESOURCES INC	'02076X102	24176	8.71	210572.96	0	
NQ21	EQUITY	SHLD	SEARS HOLDINGS CORP	'812350106	3507	59.7	209367.9	0	
NQ21	EQUITY	CF	CF INDUSTRIES HOLDINGS INC	'125269100	1077	193.74	208657.98	0	
NQ21	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	3916	52.26	204650.16	0	
NQ21	EQUITY	GME	GAMESTOP CORP CLASS A	'36467W109	11326	18.36	207945.36	0	
NQ21	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	3662	58.53	214336.86	0	
NQ21	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	1526	135.98	207505.48	0	
NQ21	EQUITY	T	AT+T INC	'00206R102	5945	35.66	211998.7	0	
NQ21	EQUITY	KMX	CARMAX INC	'143130102	8048	25.94	208765.12	0	
NQ21	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	1883	103.72	195304.76	0	
NQ21	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	6532	31.97	208828.04	0	
NQ21	EQUITY	TIE	TITANIUM METALS CORP	'888339207	18600	11.31	210366	0	
NQ21	EQUITY	CCL	CARNIVAL CORP	'143658300	6259	34.27	214495.93	0	
NQ21	EQUITY	PCLN	PRICELINE.COM INC	'741503403	305	664.52	202678.6	0	
NQ21	EQUITY	ISRG	INTUITIVE SURGICAL INC	'46120E602	396	553.79	219300.84	0	
NQ21	EQUITY	DELL	DELL INC	'24702R101	16020	12.52	200570.4	0	
NQ21	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	1496	144.38	215992.48	0	
NQ21	EQUITY	NRG	NRG ENERGY INC	'629377508	11968	17.36	207764.48	0	
NQ21	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	5224	39.91	208489.84	0	
NQ21	EQUITY	ANF	ABERCROMBIE + FITCH CO CL A	'002896207	6400	34.14	218496	0	
NQ21	EQUITY	WPI	WATSON PHARMACEUTICALS INC	'942683103	2833	73.99	209613.67	0	
NQ21	EQUITY	ADSK	AUTODESK INC	'052769106	6208	34.99	217217.92	0	
NQ21	EQUITY	JEC	JACOBS ENGINEERING GROUP INC	'469814107	5542	37.86	209820.12	0	
NQ21	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	2205	92.61	204205.05	0	
NQ21	EQUITY	CPB	CAMPBELL SOUP CO	'134429109	6328	33.38	211228.64	0	
NQ21	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	2750	76.88	211420	0	
NQ21	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	5918	33.8	200028.4	0	
NQ21	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	3450	58.66	202377	0	
NQ21	EQUITY	VFC	VF CORP	'918204108	1500	133.45	200175	0	
NQ21	EQUITY	TSN	TYSON FOODS INC CL A	'902494103	10457	18.83	196905.31	0	
NQ21	EQUITY	DHR	DANAHER CORP	'235851102	3944	52.08	205403.52	0	
NQ21	EQUITY	SEE	SEALED AIR CORP	'81211K100	12810	15.44	197786.4	0	
NQ21	EQUITY	RSG	REPUBLIC SERVICES INC	'760759100	7995	26.46	211547.7	0	
NQ21	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	6465	31.75	205263.75	0	
NQ21	EQUITY	BLK	BLACKROCK INC	'09247X101	1200	169.82	203784	0	
NQ21	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	5322	39.24	208835.28	0	
NQ21	EQUITY	PCAR	PACCAR INC	'693718108	5300	39.19	207707	0	
NQ21	EQUITY	MCHP	MICROCHIP TECHNOLOGY INC	'595017104	6000	33.08	198480	0	
NQ21	EQUITY	AGN	ALLERGAN INC	'018490102	2312	92.57	214021.84	0	
NQ21	EQUITY	DO	DIAMOND OFFSHORE DRILLING	'25271C102	3349	59.13	198026.37	0	
NQ21	EQUITY	NOV	NATIONAL OILWELL VARCO INC	'637071101	3295	64.44	212329.8	0	
NQ21	EQUITY	SBUX	STARBUCKS CORP	'855244109	3813	53.32	203309.16	0	
NQ21	EQUITY	LEG	LEGGETT + PLATT INC	'524660107	9478	21.13	200270.14	0	
NQ21	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	4600	44.44	204424	0	
NQ21	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	350551.28	100	350551.28	0.155781	12/31/2030
NQ21	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	12992	16.31	211899.52	0	
NQ21	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	7369	29.31	215985.39	0	

NQ21	EQUITY	PWR	QUANTA SERVICES INC	'74762E102	9039	24.07	217568.73	0
NQ21	EQUITY	HRL	HORMEL FOODS CORP	'440452100	6700	30.42	203814	0
NQ21	EQUITY	MKC	MCCORMICK + CO NON VTG SHRS	'579780206	3600	60.65	218340	0
NQ21	EQUITY	MUR	MURPHY OIL CORP	'626717102	4300	50.29	216247	0
NQ21	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	3425	58.5	200362.5	0
NQ21	EQUITY	F	FORD MOTOR CO	'345370860	20016	9.59	191953.44	0
NQ21	EQUITY	XEL	XCEL ENERGY INC	'98389B100	7300	28.41	207393	0
NQ21	EQUITY	MCO	MOODY S CORP	'615369105	5653	36.55	206617.15	0
NQ21	EQUITY	STZ	CONSTELLATION BRANDS INC A	'21036P108	9248	27.06	250250.88	0
NQ21	EQUITY	NDAQ	NASDAQ OMX GROUP/THE	'631103108	8912	22.67	202035.04	0
NQ21	EQUITY	DNB	DUN + BRADSTREET CORP	'26483E100	3013	71.17	214435.21	0
NQ21	EQUITY	COH	COACH INC	'189754104	3615	58.48	211405.2	0
NQ21	EQUITY	DVA	DAVITA INC	'23918K108	2083	98.21	204571.43	0
NQ21	EQUITY	MON	MONSANTO CO	'61166W101	2477	82.78	205046.06	0
NQ21	EQUITY	EXC	EXELON CORP	'30161N101	5646	37.62	212402.52	0
NQ21	EQUITY	FLR	FLUOR CORP	'343412102	4214	49.34	207918.76	0
NQ21	EQUITY	AET	AETNA INC	'00817Y108	5001	38.77	193888.77	0
NQ21	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	3310	62.96	208397.6	0
NQ21	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	5624	35.73	200945.52	0
NQ21	EQUITY	USB	US BANCORP	'902973304	6441	32.16	207142.56	0
NQ21	EQUITY	RTN	RAYTHEON COMPANY	'755111507	3712	56.59	210062.08	0
NQ21	EQUITY	BIG	BIG LOTS INC	'089302103	5031	40.79	205214.49	0
NQ21	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	8413	24.52	206286.76	0
NQ21	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	5459	38.62	210826.58	0
NQ21	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	5313	39.23	208428.99	0
NQ21	EQUITY	COL	ROCKWELL COLLINS INC	'774341101	4226	49.35	208553.1	0
NQ21	EQUITY	JOY	JOY GLOBAL INC	'481165108	3700	56.73	209901	0
NQ21	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3235	64.36	208204.6	0
NQ21	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	5263	39.35	207099.05	0
NQ21	EQUITY	CVX	CHEVRON CORP	'166764100	2000	105.5	211000	0
NQ21	EQUITY	PFG	PRINCIPAL FINANCIAL GROUP	'74251V102	8200	26.23	215086	0
NQ21	EQUITY	PRU	PRUDENTIAL FINANCIAL INC	'744320102	4300	48.43	208249	0
NQ21	EQUITY	DF	DEAN FOODS CO	'242370104	12221	17.03	208123.63	0
NQ21	EQUITY	X	UNITED STATES STEEL CORP	'912909108	9352	20.6	192651.2	0
NQ21	EQUITY	MWV	MEADWESTVACO CORP	'583334107	7233	28.75	207948.75	0
NQ21	EQUITY	MMM	3M CO	'88579Y101	2360	89.6	211456	0
NQ21	EQUITY	NBL	NOBLE ENERGY INC	'655044105	2529	84.82	214509.78	0
NQ21	EQUITY	YUM	YUM BRANDS INC	'988498101	3048	64.42	196352.16	0
NQ21	EQUITY	SLM	SLM CORP	'78442P106	13900	15.71	218369	0
NQ21	EQUITY	NFLX	NETFLIX INC	'64110L106	2959	68.47	202602.73	0
NQ21	EQUITY	SJM	JM SMUCKER CO/THE	'832696405	2600	75.52	196352	0
NQ21	EQUITY	NBR	NABORS INDUSTRIES LTD	'66359F103	14608	14.4	210355.2	0
NQ21	EQUITY	POM	PEPCO HOLDINGS INC	'713291102	10600	19.57	207442	0
NQ21	EQUITY	COP	CONOCOPHILLIPS	'20825C104	3677	55.88	205470.76	0
NQ21	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	10000	20.67	206700	0
NQ21	EQUITY	ALTR	ALTERA CORP	'021441100	6102	33.84	206491.68	0
NQ21	EQUITY	VERSN	VERISIGN INC	'92343E102	4756	43.57	207218.92	0
NQ21	EQUITY	HIG	HARTFORD FINANCIAL SVCS GRP	'416515104	11870	17.63	209268.1	0
NQ21	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	16988	12.35	209801.8	0
NQ21	EQUITY	FDO	FAMILY DOLLAR STORES	'307000109	3099	66.48	206021.52	0
NQ21	EQUITY	AFL	AFLAC INC	'001055102	4839	42.59	206093.01	0
NQ21	EQUITY	JBL	JABIL CIRCUIT INC	'466313103	10474	20.33	212936.42	0
NQ21	EQUITY	MET	METLIFE INC	'59156R108	6748	30.85	208175.8	0
NQ21	EQUITY	LLTC	LINEAR TECHNOLOGY CORP	'535678106	6500	31.33	203645	0
NQ21	EQUITY	CVC	CABLEVISION SYSTEMS NY GRP A	'12686C109	15600	13.29	207324	0
NQ21	EQUITY	SCHW	SCHWAB (CHARLES) CORP	'808513105	16153	12.93	208858.29	0
NQ21	EQUITY	SPLS	STAPLES INC	'855030102	16054	13.05	209504.7	0
NQ21	EQUITY	RRD	RR DONNELLEY + SONS CO	'257867101	17000	11.77	200090	0
NQ21	EQUITY	IGT	INTL GAME TECHNOLOGY	'459902102	13139	15.75	206939.25	0
NQ21	EQUITY	SIAL	SIGMA ALDRICH	'826552101	2950	73.93	218093.5	0
NQ21	EQUITY	ADBE	ADOBE SYSTEMS INC	'00724F101	6300	32.37	203931	0
NQ21	EQUITY	BCR	CR BARD INC	'067383109	1881	107.44	202094.64	0
NQ21	EQUITY	FRX	FOREST LABORATORIES INC	'345838106	5900	34.99	206441	0
NQ21	EQUITY	KR	KROGER CO	'501044101	9100	23.19	211029	0
NQ21	EQUITY	PEP	PEPSICO INC	'713448108	2975	70.66	210213.5	0
NQ21	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	2693	78.76	212100.68	0
NQ21	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	1616	132.35	213877.6	0
NQ21	EQUITY	NWL	NEWELL RUBBERMAID INC	'651229106	11600	18.14	210424	0
NQ21	EQUITY	SNA	SNAP ON INC	'833034101	3500	62.25	217875	0
NQ21	EQUITY	APC	ANADARKO PETROLEUM CORP	'032511107	3238	66.2	214355.6	0
NQ21	EQUITY	DE	DEERE + CO	'244199105	2672	80.87	216084.64	0
NQ21	EQUITY	KIM	KIMCO REALTY CORP	'49446R109	11365	19.03	216275.95	0
NQ21	EQUITY	TIF	TIFFANY + CO	'886547108	3930	52.95	208093.5	0
NQ21	EQUITY	AVP	AVON PRODUCTS INC	'054303102	12460	16.21	201976.6	0
NQ21	EQUITY	LTD	LIMITED BRANDS INC	'532716107	4958	42.53	210863.74	0
NQ21	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	2447	83.98	205499.06	0
NQ21	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	10222	19.42	198511.24	0
NQ21	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	1488	141.48	210522.24	0
NQ21	EQUITY	BXP	BOSTON PROPERTIES INC	'101121101	1899	108.37	205794.63	0
NQ21	EQUITY	EQR	EQUITY RESIDENTIAL	'29476L107	3400	62.36	212024	0
NQ21	EQUITY	HST	HOST HOTELS + RESORTS INC	'44107P104	13153	15.82	208080.46	0
NQ21	EQUITY	PSA	PUBLIC STORAGE	'74460D109	1500	144.41	216615	0
NQ21	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	1377	155.66	214343.82	0

NQ2I	EQUITY	FISV	FISERV INC	'337738108	2874	72.22	207560.28	0
NQ2I	EQUITY	HAL	HALLIBURTON CO	'406216101	7305	28.39	207388.95	0
NQ2I	EQUITY	HSY	HERSHEY CO/THE	'427866108	2900	72.03	208887	0
NQ2I	EQUITY	KLAC	KLA TENCOR CORPORATION	'482480100	4084	49.25	201137	0
NQ2I	EQUITY	KSS	KOHL'S CORP	'500255104	4311	45.49	196107.39	0
NQ2I	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	2032	106.12	215635.84	0
NQ2I	EQUITY	PBI	PITNEY BOWES INC	'724479100	13391	14.97	200463.27	0
NQ2I	EQUITY	QCOM	QUALCOMM INC	'747525103	3711	55.68	206628.48	0
NQ2I	EQUITY	ROK	ROCKWELL AUTOMATION INC	'773903109	3250	66.06	214695	0
NQ2I	EQUITY	LUV	SOUTHWEST AIRLINES CO	'844741108	22664	9.22	208962.08	0
NQ2I	EQUITY	AMD	ADVANCED MICRO DEVICES	'007903107	37326	5.73	213877.98	0
NQ2I	EQUITY	AZO	AUTOZONE INC	'053332102	571	367.17	209654.07	0
NQ2I	EQUITY	AVY	AVERY DENNISON CORP	'053611109	7589	27.34	207483.26	0
NQ2I	EQUITY	BHI	BAKER HUGHES INC	'057224107	5084	41.1	208952.4	0
NQ2I	EQUITY	BA	BOEING CO/THE	'097023105	2936	74.3	218144.8	0
NQ2I	EQUITY	GLW	CORNING INC	'219350105	15300	12.93	197829	0
NQ2I	EQUITY	DOV	DOVER CORP	'260003108	3900	53.61	209079	0
NQ2I	EQUITY	ETN	EATON CORP	'278058102	5400	39.63	214002	0
NQ2I	EQUITY	EFX	EQUIFAX INC	'294429105	4400	46.6	205040	0
NQ2I	EQUITY	FDX	FEDEX CORP	'31428X106	2356	91.61	215833.16	0
NQ2I	EQUITY	BDX	BECTON DICKINSON AND CO	'075887109	2800	74.75	209300	0
NQ2I	EQUITY	CTL	CENTURYLINK INC	'156700106	5132	39.49	202662.68	0
NQ2I	EQUITY	CLX	CLOROX COMPANY	'189054109	2954	72.46	214046.84	0
NQ2I	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	2586	80.73	208767.78	0
NQ2I	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	3725	55.66	207333.5	0
NQ2I	EQUITY	CI	CIGNA CORP	'125509109	4768	44	209792	0
NQ2I	EQUITY	CAT	CATERPILLAR INC	'149123101	2400	84.91	203784	0
NQ2I	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	1993	104.1	207471.3	0
NQ2I	EQUITY	ECL	ECOLAB INC	'278865100	3152	68.53	216006.56	0
NQ2I	EQUITY	GIS	GENERAL MILLS INC	'370334104	5500	38.54	211970	0
NQ2I	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	2077	95.86	199101.22	0
NQ2I	EQUITY	PAYX	PAYCHEX INC	'704326107	6754	31.41	212143.14	0
NQ2I	EQUITY	ROST	ROSS STORES INC	'778296103	3430	62.47	214272.1	0
NQ2I	EQUITY	ALXN	ALEXION PHARMACEUTICALS INC	'015351109	2200	99.3	218460	0
NQ2I	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	19200	11.46	220032	0
NQ2I	EQUITY	COG	CABOT OIL + GAS CORP	'127097103	5004	39.4	197157.6	0
NQ2I	EQUITY	CELG	CELGENE CORP	'151020104	3242	64.16	208006.72	0
NQ2I	EQUITY	CERN	CERNER CORP	'156782104	2659	82.66	219792.94	0
NQ2I	EQUITY	CTSH	COGNIZANT TECH SOLUTIONS A	'192446102	3600	60	216000	0
NQ2I	EQUITY	FLIR	FLIR SYSTEMS INC	'302445101	10568	19.5	206076	0
NQ2I	EQUITY	FLS	FLOWSERVE CORP	'34354P105	1881	114.75	215844.75	0
NQ2I	EQUITY	FOSL	FOSSIL INC	'349882100	2700	76.54	206658	0
NQ2I	EQUITY	IRM	IRON MOUNTAIN INC	'462846106	6275	32.96	206824	0
NQ2I	EQUITY	SRCL	STERICYCLE INC	'858912108	2300	91.67	210841	0
NQ2I	EQUITY	TER	TERADYNE INC	'880770102	15040	14.06	211462.4	0
NQ2I	EQUITY	URBN	URBAN OUTFITTERS INC	'917047102	7397	27.59	204083.23	0
NQ2I	EQUITY	VAR	VARIAN MEDICAL SYSTEMS INC	'92220P105	3447	60.77	209474.19	0
NQ2I	EQUITY	WDC	WESTERN DIGITAL CORP	'958102105	7055	30.48	215036.4	0
NQ2I	EQUITY	APH	AMPHENOL CORP CL A	'032095101	3600	54.92	197712	0
NQ2I	EQUITY	AIV	APARTMENT INVNT + MGMT CO A	'03748R101	7490	27.03	202454.7	0
NQ2I	EQUITY	BLL	BALL CORP	'058498106	5072	41.05	208205.6	0
NQ2I	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	5400	37.81	204174	0
NQ2I	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	3977	51.28	203940.56	0
NQ2I	EQUITY	HCN	HEALTH CARE REIT INC	'42217K106	3700	58.3	215710	0
NQ2I	EQUITY	NVDA	NVIDIA CORP	'67066G104	15250	13.82	210755	0
NQ2I	EQUITY	SNDK	SANDISK CORP	'80004C101	5700	36.48	207936	0
NQ2I	EQUITY	SYMC	SYMANTEC CORP	'871503108	14540	14.61	212429.4	0
NQ2I	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	6297	31.5	198355.5	0
NQ2I	EQUITY	GCI	GANNETT CO	'364730101	13814	14.73	203480.22	0
NQ2I	EQUITY	ITW	ILLINOIS TOOL WORKS	'452308109	3756	52.89	198654.84	0
NQ2I	EQUITY	LOW	LOWE'S COS INC	'548661107	7088	28.44	201582.72	0
NQ2I	EQUITY	PEG	PUBLIC SERVICE ENTERPRISE GP	'744573106	6349	32.5	206342.5	0
NQ2I	EQUITY	PHM	PULTEGROUP INC	'745867101	20274	10.7	216931.8	0
NQ2I	EQUITY	R	RYDER SYSTEM INC	'783549108	5738	36.01	206625.38	0
NQ2I	EQUITY	SCG	SCANA CORP	'80589M102	4300	47.84	205712	0
NQ2I	EQUITY	SUN	SUNOCO INC	'86764P109	4405	47.5	209237.5	0
NQ2I	EQUITY	THC	TENET HEALTHCARE CORP	'88033G100	38532	5.24	201907.68	0
NQ2I	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	3805	51.91	197517.55	0
NQ2I	EQUITY	MRO	MARATHON OIL CORP	'565849106	8135	25.57	208011.95	0
NQ2I	EQUITY	UNP	UNION PACIFIC CORP	'907818108	1800	119.31	214758	0
NQ2I	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	8471	24.15	204574.65	0
NQ2I	EQUITY	WEC	WISCONSIN ENERGY CORP	'976657106	5100	39.57	201807	0
NQ2I	EQUITY	ARG	AIRGAS INC	'009363102	2400	84.01	201624	0
NQ2I	EQUITY	CHK	CHESAPEAKE ENERGY CORP	'165167107	11344	18.6	210998.4	0
NQ2I	EQUITY	CVH	COVENTRY HEALTH CARE INC	'222862104	6554	31.79	208351.66	0
NQ2I	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	5100	39.6	201960	0
NQ2I	EQUITY	PRGO	PERRIGO CO	'714290103	1800	117.93	212274	0
NQ2I	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1272	164.49	209231.28	0
NQ2I	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	3406	59.9	204019.4	0
NQ2I	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	3377	61.87	208934.99	0
NQ2I	EQUITY	TSO	TESORO CORP	'881609101	8075	24.96	201552	0
NQ2I	EQUITY	KO	COCA COLA CO/THE	'191216100	2719	78.19	212598.61	0
NQ2I	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	5288	39.2	207289.6	0

NQ2I	EQUITY	NKE	NIKE INC CL B	'654106103	2112	87.78	185391.36	0
NQ2I	EQUITY	ADI	ANALOG DEVICES INC	'032654105	5355	37.67	201722.85	0
NQ2I	EQUITY	BMC	BMC SOFTWARE INC	'055921100	4659	42.68	198846.12	0
NQ2I	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	3347	61.8	206844.6	0
NQ2I	EQUITY	CAH	CARDINAL HEALTH INC	'14149Y108	5000	42	210000	0
NQ2I	EQUITY	CSC	COMPUTER SCIENCES CORP	'205363104	8500	24.82	210970	0
NQ2I	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	4507	45.73	206105.11	0
NQ2I	EQUITY	IPG	INTERPUBLIC GROUP OF COS INC	'460690100	18584	10.85	201636.4	0
NQ2I	EQUITY	IFF	INTL FLAVORS + FRAGRANCES	'459506101	3700	54.8	202760	0
NQ2I	EQUITY	KMB	KIMBERLY CLARK CORP	'494368103	2566	83.77	214953.82	0
NQ2I	EQUITY	MAS	MASCO CORP	'574599106	15041	13.87	208618.67	0
NQ2I	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	3296	61.11	201418.56	0
NQ2I	EQUITY	TMK	TORCHMARK CORP	'891027104	4026	50.55	203514.3	0
NQ2I	EQUITY	ATI	ALLEGHENY TECHNOLOGIES INC	'01741R102	6670	31.89	212706.3	0
NQ2I	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	26201	8.18	214324.18	0
NQ2I	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	4516	46.58	210355.28	0
NQ2I	EQUITY	GWV	WW GRAINGER INC	'384802104	1100	191.24	210364	0
NQ2I	EQUITY	HRS	HARRIS CORP	'413875105	4900	41.85	205065	0
NQ2I	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	1041	195.58	203598.78	0
NQ2I	EQUITY	PLL	PALL CORP	'696429307	3737	54.81	204824.97	0
NQ2I	EQUITY	S	SPRINT NEXTEL CORP	'852061100	61993	3.26	202097.18	0
NQ2I	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	1962	103.3	202674.6	0
NQ2I	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	3267	64.47	210623.49	0
NQ2I	EQUITY	BMJ	BRISTOL MYERS SQUIBB CO	'110122108	5976	35.95	214837.2	0
NQ2I	EQUITY	CB	CHUBB CORP	'171232101	2800	72.82	203896	0
NQ2I	EQUITY	GPC	GENUINE PARTS CO	'372460105	3386	60.25	204006.5	0
NQ2I	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	6565	32.23	211589.95	0
NQ2I	EQUITY	MAT	MATTEL INC	'577081102	6522	32.44	211573.68	0
NQ2I	EQUITY	NUE	NUCOR CORP	'670346105	5528	37.9	209511.2	0
NQ2I	EQUITY	SY	SYSCO CORP	'871829107	6900	29.81	205689	0
NQ2I	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	7557	28.69	216810.33	0
NQ2I	EQUITY	TXT	TEXTRON INC	'883203101	8528	24.87	212091.36	0
NQ2I	EQUITY	XXR	XEROX CORP	'984121103	26977	7.87	212308.99	0
NQ2I	EQUITY	COST	COSTCO WHOLESALE CORP	'22160K105	2219	95	210805	0
NQ2I	EQUITY	DD	DU PONT (E.I.) DE NEMOURS	'263534109	4049	50.57	204757.93	0
NQ2I	EQUITY	INTC	INTEL CORP	'458140100	7890	26.65	210268.5	0
NQ2I	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	2973	67.56	200855.88	0
NQ2I	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	7587	27.71	210235.77	0
NQ2I	EQUITY	LLY	ELI LILLY + CO	'532457108	4928	42.91	211460.48	0
NQ2I	EQUITY	MCD	MCDONALD S CORP	'580135101	2200	88.53	194766	0
NQ2I	EQUITY	STT	STATE STREET CORP	'857477103	4890	44.64	218289.6	0
NQ2I	EQUITY	TGT	TARGET CORP	'87612E106	3500	58.19	203665	0
NQ2I	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	2801	75.53	211559.53	0
NQ2I	EQUITY	WM	WASTE MANAGEMENT INC	'94106L109	6100	33.4	203740	0
NQ2I	EQUITY	WHR	WHIRLPOOL CORP	'963320106	3518	61.16	215160.88	0
NQ2I	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	3577	58.21	208217.17	0
NQ2I	EQUITY	EMC	EMC CORP/MASS	'268648102	8400	25.63	215292	0
NQ2I	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	2460	85.57	210502.2	0
NQ2I	EQUITY	GPS	GAP INC/THE	'364760108	7523	27.36	205829.28	0
NQ2I	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	10055	20.84	209546.2	0
NQ2I	EQUITY	HPQ	HEWLETT PACKARD CO	'428236103	10400	20.11	209144	0
NQ2I	EQUITY	HD	HOME DEPOT INC	'437076102	4009	52.99	212436.91	0
NQ2I	EQUITY	LSI	LSI CORP	'502161102	33212	6.37	211560.44	0
NQ2I	EQUITY	LXK	LEXMARK INTERNATIONAL INC A	'529771107	7990	26.58	212374.2	0
NQ2I	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	4576	45	205920	0
NQ2I	EQUITY	MDT	MEDTRONIC INC	'585055106	5400	38.73	209142	0
NQ2I	EQUITY	MSFT	MICROSOFT CORP	'594918104	6663	30.59	203821.17	0
NQ2I	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	32850	6.31	207283.5	0
NQ2I	EQUITY	MS	MORGAN STANLEY	'617446448	14596	14.59	212955.64	0
NQ2I	EQUITY	OMC	OMNICOM GROUP	'681919106	4271	48.6	207570.6	0
NQ2I	EQUITY	ORCL	ORACLE CORP	'68389X105	7327	29.7	217611.9	0
NQ2I	EQUITY	PFE	PFIZER INC	'717081103	8923	23	205229	0
NQ2I	EQUITY	PX	PRAXAIR INC	'74005P104	1900	108.73	206587	0
NQ2I	EQUITY	SWY	SAFEWAY INC	'786514208	10814	18.15	196274.1	0
NQ2I	EQUITY	WMT	WAL MART STORES INC	'931142103	3100	69.72	216132	0
NQ2I	EQUITY	WAT	WATERS CORP	'941848103	2613	79.47	207655.11	0
NQ2I	EQUITY	WFC	WELLS FARGO + CO	'949746101	6484	33.44	216824.96	0
NQ2I	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	3745	53.15	199046.75	0
NQ2I	EQUITY	HRB	H+R BLOCK INC	'093671105	13077	15.98	208970.46	0
NQ2I	EQUITY	DRI	DARDEN RESTAURANTS INC	'237194105	4175	50.63	211380.25	0
NQ2I	EQUITY	PKI	PERKINELMER INC	'714046109	8000	25.8	206400	0
NQ2I	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	2144	98.58	211355.52	0
NQ2I	EQUITY	GAS	AGL RESOURCES INC	'001204106	5485	38.75	212543.75	0
NQ2I	EQUITY	ALL	ALLSTATE CORP	'020002101	5991	35.09	210224.19	0
NQ2I	EQUITY	AEE	AMEREN CORPORATION	'023608102	6017	33.54	201810.18	0
NQ2I	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	5100	39.9	203490	0
NQ2I	EQUITY	APA	APACHE CORP	'037411105	2496	87.89	219373.44	0
NQ2I	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	6956	29.52	205341.12	0
NQ2I	EQUITY	AN	AUTONATION INC	'05329W102	5579	35.28	196827.12	0
NQ2I	EQUITY	CAG	CONAGRA FOODS INC	'205887102	7900	25.93	204847	0
NQ2I	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1923	110.99	213433.77	0
NQ2I	EQUITY	GD	GENERAL DYNAMICS CORP	'369550108	3199	65.96	211006.04	0
NQ2I	EQUITY	HAS	HASBRO INC	'418056107	6000	33.87	203220	0

NQ2I	EQUITY	HNZ	HJ HEINZ CO	'423074103	3800	54.38	206644	0
NQ2I	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	3800	55.84	212192	0
NQ2I	EQUITY	MYL	MYLAN INC	'628530107	9987	21.37	213422.19	0
NQ2I	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	3324	61.25	203595	0
NQ2I	EQUITY	AES	AES CORP	'00130H105	16267	12.83	208705.61	0
NQ2I	EQUITY	AA	ALCOA INC	'013817101	23800	8.75	208250	0
NQ2I	EQUITY	AMGN	AMGEN INC	'031162100	2864	73.04	209186.56	0
NQ2I	EQUITY	AAPL	APPLE INC	'037833100	359	584	209656	0
NQ2I	EQUITY	BBY	BEST BUY CO INC	'086516101	9700	20.96	203312	0
NQ2I	EQUITY	BSX	BOSTON SCIENTIFIC CORP	'101137107	34451	5.67	195337.17	0
NQ2I	EQUITY	CVS	CVS CAREMARK CORP	'126650100	4426	46.73	206826.98	0
NQ2I	EQUITY	COF	CAPITAL ONE FINANCIAL CORP	'14040H105	3918	54.66	214157.88	0
NQ2I	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	12224	17.17	209886.08	0
NQ2I	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	4432	48.5	214952	0
NQ2I	EQUITY	LNC	LINCOLN NATIONAL CORP	'534187109	9664	21.87	211351.68	0
NQ2I	EQUITY	L	LOEWS CORP	'540424108	5302	40.91	216904.82	0
NQ2I	EQUITY	NI	NISOURCE INC	'65473P105	8000	24.75	198000	0
NQ2I	EQUITY	OKE	ONEOK INC	'682680103	5028	42.31	212734.68	0
NQ2I	EQUITY	JCP	J.C. PENNEY CO INC	'708160106	9030	23.31	210489.3	0
NQ2I	EQUITY	PNW	PINNACLE WEST CAPITAL	'723484101	4100	51.74	212134	0
NQ2I	EQUITY	SO	SOUTHERN CO/THE	'842587107	4400	46.3	203720	0
NQ2I	EQUITY	TE	TECO ENERGY INC	'872375100	11200	18.06	202272	0
NQ2I	EQUITY	UNM	UNUM GROUP	'91529Y106	10700	19.13	204691	0
NQ2I	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	6800	31.93	217124	0
NQ2I	EQUITY	ETR	ENTERGY CORP	'29364G103	3000	67.89	203670	0
NQ2I	EQUITY	FMC	FMC CORP	'302491303	4070	53.48	217663.6	0
NQ2I	EQUITY	FE	FIRSTENERGY CORP	'337932107	4311	49.19	212058.09	0
NQ2I	EQUITY	GR	GOODRICH CORP	'382388106	1549	126.9	196568.1	0
NQ2I	EQUITY	GT	GOODYEAR TIRE + RUBBER CO	'382550101	17400	11.81	205494	0
NQ2I	EQUITY	HP	HELMERICH + PAYNE	'423452101	4889	43.48	212573.72	0
NQ2I	EQUITY	HUM	HUMANA INC	'444859102	2505	77.44	193987.2	0
NQ2I	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	7245	28.91	209452.95	0
NQ2I	EQUITY	KEY	KEYCORP	'493267108	25398	7.74	196580.52	0
NQ2I	EQUITY	LRCX	LAM RESEARCH CORP	'512807108	5285	37.74	199455.9	0
NQ2I	EQUITY	LEN	LENNAR CORP A	'526057104	6856	30.91	211918.96	0
NQ2I	EQUITY	LMT	LOCKHEED MARTIN CORP	'539830109	2424	87.08	211081.92	0
NQ2I	EQUITY	NSC	NORFOLK SOUTHERN CORP	'655844108	2900	71.77	208133	0
NQ2I	EQUITY	NU	NORTHEAST UTILITIES	'664397106	5307	38.81	205964.67	0
NQ2I	EQUITY	NOC	NORTHROP GRUMMAN CORP	'666807102	3400	63.79	216886	0
NQ2I	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	2453	85.77	210393.81	0
NQ2I	EQUITY	OI	OWENS ILLINOIS INC	'690768403	10958	19.17	210064.86	0
NQ2I	EQUITY	PCG	P G + E CORP	'69331C108	4600	45.27	208242	0
NQ2I	EQUITY	PPL	PPL CORPORATION	'69351T106	7600	27.81	211356	0
NQ2I	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	2400	88.21	211704	0
NQ2I	EQUITY	CMS	CMS ENERGY CORP	'125896100	8626	23.5	202711	0
NQ2I	EQUITY	CSX	CSX CORP	'126408103	9668	22.36	216176.48	0
NQ2I	EQUITY	CINF	CINCINNATI FINANCIAL CORP	'172062101	5660	38.07	215476.2	0
NQ2I	EQUITY	ED	CONSOLIDATED EDISON INC	'209115104	3300	62.19	205227	0
NQ2I	EQUITY	CMI	CUMMINS INC	'231021106	2231	96.91	216206.21	0
NQ2I	EQUITY	DHI	DR HORTON INC	'23331A109	12121	18.38	222783.98	0
NQ2I	EQUITY	DTE	DTE ENERGY COMPANY	'233331107	3600	59.33	213588	0
NQ2I	EQUITY	DVN	DEVON ENERGY CORPORATION	'25179M103	3536	57.99	205052.64	0
NQ2I	EQUITY	D	DOMINION RESOURCES INC/VA	'25746U109	3889	54	210006	0
NQ2I	EQUITY	EMN	EASTMAN CHEMICAL CO	'277432100	4004	50.37	201681.48	0
NQ2I	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	15551	13.4	208383.4	0
NQ2I	EQUITY	FCX	FREEPORT MCMORAN COPPER	'35671D857	6278	34.07	213891.46	0
NQ2I	EQUITY	BBT	BB-T CORP	'054937107	6984	30.85	215456.4	0
NQ2I	EQUITY	CMA	COMERICA INC	'200340107	6832	30.71	209810.72	0
NQ2I	EQUITY	SRE	SEMPRA ENERGY	'816851109	3000	68.88	206640	0
NQ2I	EQUITY	LM	LEGG MASON INC	'524901105	7750	26.37	204367.5	0
NQ2I	EQUITY	PGR	PROGRESSIVE CORP	'743315103	9600	20.83	199968	0
NQ2I	EQUITY	WPO	WASHINGTON POST CLASS B	'939640108	528	373.82	197376.96	0
NQ2I	EQUITY	AMZN	AMAZON.COM INC	'023135106	963	228.35	219901.05	0
NQ2I	EQUITY	MCK	MCKESSON CORP	'58155Q103	2118	93.75	198562.5	0
NQ2I	EQUITY	BMS	BEMIS COMPANY	'081437105	6671	31.34	209069.14	0
NQ2I	EQUITY	CTAS	CINTAS CORP	'172908105	5532	38.61	213590.52	0
NQ2I	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	7073	28.57	202075.61	0
NQ2I	EQUITY	FAST	FASTENAL CO	'311900104	5248	40.31	211546.88	0
NQ2I	EQUITY	LLL	L 3 COMMUNICATIONS HOLDINGS	'502424104	2940	74.01	217589.4	0
NQ2I	EQUITY	EBAY	EBAY INC	'278642103	5196	42.01	218283.96	0
NQ2I	EQUITY	BF/B	BROWN FORMAN CORP CLASS B	'115637209	2100	96.85	203385	0
NQ2I	EQUITY	BWA	BORGWARNER INC	'099724106	3100	65.59	203329	0
NQ2I	EQUITY	EOG	EOG RESOURCES INC	'26875P101	2352	90.11	211938.72	0
NQ2I	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	4457	46.2	205913.4	0
NQ2I	EQUITY	INTU	INTUIT INC	'461202103	3539	59.35	210039.65	0
NQ2I	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	2222	95.32	211801.04	0
NQ2I	EQUITY	LUK	LEUCADIA NATIONAL CORP	'527288104	9700	21.27	206319	0
NQ2I	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	33488	6.4	214323.2	0
NQ2I	EQUITY	SYK	STRYKER CORP	'863667101	3868	55.1	213126.8	0
NQ2I	EQUITY	EL	ESTEE LAUDER COMPANIES CL A	'518439104	3800	54.12	205656	0
NQ2I	EQUITY	CTXS	CITRIX SYSTEMS INC	'177376100	2531	83.94	212452.14	0
NQ2I	EQUITY	MOLX	MOLEX INC	'608554101	8644	23.94	206937.36	0
NQ2I	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	4700	46.02	216294	0

NQ2I	EQUITY	JWN	NORDSTROM INC	'655664100	4203	49.69	208847.07	0
NQ2I	EQUITY	K	KELLOGG CO	'487836108	4038	49.33	199194.54	0
NQ2I	EQUITY	FII	FEDERATED INVESTORS INC CL B	'314211103	9748	21.85	212993.8	0
NQ2I	EQUITY	MTB	M + T BANK CORP	'55261F104	2506	82.57	206920.42	0
NQ2I	EQUITY	DV	DEVRY INC	'251893103	6761	30.97	209388.17	0
NQ2I	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	5404	38.75	209405	0
NQ2I	EQUITY	NEM	NEWMONT MINING CORP	'651639106	4299	48.51	208544.49	0
NQ2I	EQUITY	HCBK	HUDSON CITY BANCORP INC	'443683107	32402	6.37	206400.74	0
NQ2I	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	14324	15.11	216435.64	0
NQ2I	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	7100	30.24	214704	0
NQ2I	EQUITY	TSS	TOTAL SYSTEM SERVICES INC	'891906109	8562	23.93	204888.66	0
NQ2I	EQUITY	VTR	VENTAS INC	'92276F100	3300	63.12	208296	0
NQ2I	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	5650	36.19	204473.5	0
NQ2I	EQUITY	RHT	RED HAT INC	'756577102	3800	56.48	214624	0
NQ2I	EQUITY	FFIV	F5 NETWORKS INC	'315616102	2200	99.56	219032	0
NQ2I	EQUITY	PCL	PLUM CREEK TIMBER CO	'729251108	5372	39.7	213268.4	0
NQ2J	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	7900	46.02	363558	0
NQ2J	EQUITY	K	KELLOGG CO	'487836108	6800	49.33	335444	0
NQ2J	EQUITY	EXPD	EXPEDITORS INTL WASH INC	'302130109	900	38.75	34875	0
NQ2J	EQUITY	NEM	NEWMONT MINING CORP	'651639106	4400	48.51	213444	0
NQ2J	EQUITY	FITB	FIFTH THIRD BANCORP	'316773100	11100	13.4	148740	0
NQ2J	EQUITY	FCX	FREEPORT MCMORAN COPPER	'35671D857	9198	34.07	31375.86	0
NQ2J	EQUITY	SRE	SEMPRA ENERGY	'816851109	4600	68.88	316848	0
NQ2J	EQUITY	AMZN	AMAZON.COM INC	'023135106	4000	228.35	913400	0
NQ2J	EQUITY	MCK	MCKESSON CORP	'58155Q103	3300	93.75	309375	0
NQ2J	EQUITY	CTAS	CINTAS CORP	'172908105	2600	38.61	100386	0
NQ2J	EQUITY	RHI	ROBERT HALF INTL INC	'770323103	3900	28.57	111423	0
NQ2J	EQUITY	FAST	FASTENAL CO	'311900104	3300	40.31	133023	0
NQ2J	EQUITY	EBAY	EBAY INC	'278642103	4300	42.01	180643	0
NQ2J	EQUITY	PX	PRAXAIR INC	'74005P104	3200	108.73	347936	0
NQ2J	EQUITY	WMT	WAL MART STORES INC	'931142103	9000	69.72	627480	0
NQ2J	EQUITY	WFC	WELLS FARGO + CO	'949746101	34940	33.44	1168393.6	0
NQ2J	EQUITY	BAX	BAXTER INTERNATIONAL INC	'071813109	5800	53.15	308270	0
NQ2J	EQUITY	CB	CHUBB CORP	'171232101	6000	72.82	436920	0
NQ2J	EQUITY	PNC	PNC FINANCIAL SERVICES GROUP	'693475105	6100	61.11	372771	0
NQ2J	EQUITY	BAC	BANK OF AMERICA CORP	'060505104	107084	8.18	875947.12	0
NQ2J	EQUITY	EMR	EMERSON ELECTRIC CO	'291011104	11800	46.58	549644	0
NQ2J	EQUITY	GWV	WW GRAINGER INC	'384802104	400	191.24	76496	0
NQ2J	EQUITY	IBM	INTL BUSINESS MACHINES CORP	'459200101	6000	195.58	1173480	0
NQ2J	EQUITY	PLL	PALL CORP	'696429307	1700	54.81	93177	0
NQ2J	EQUITY	S	SPRINT NEXTEL CORP	'852061100	62900	3.26	205054	0
NQ2J	CASH		US DOLLAR	'USD	-22.32	1	-22.32	0
NQ2J	EQUITY	EW	EDWARDS LIFESCIENCES CORP	'28176E108	2600	103.3	268580	0
NQ2J	EQUITY	ABT	ABBOTT LABORATORIES	'002824100	8800	64.47	567336	0
NQ2J	EQUITY	OXY	OCCIDENTAL PETROLEUM CORP	'674599105	2700	85.77	231579	0
NQ2J	EQUITY	PCG	P G + E CORP	'69331C108	5300	45.27	239931	0
NQ2J	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	2000	88.21	176420	0
NQ2J	EQUITY	TMO	THERMO FISHER SCIENTIFIC INC	'883556102	5200	51.91	269932	0
NQ2J	EQUITY	UNP	UNION PACIFIC CORP	'907818108	4900	119.31	584619	0
NQ2J	EQUITY	VLO	VALERO ENERGY CORP	'91913Y100	8700	24.15	210105	0
NQ2J	EQUITY	HAR	HARMAN INTERNATIONAL	'413086109	2600	39.6	102960	0
NQ2J	EQUITY	PCP	PRECISION CASTPARTS CORP	'740189105	1700	164.49	279633	0
NQ2J	EQUITY	DGX	QUEST DIAGNOSTICS INC	'74834L100	2500	59.9	149750	0
NQ2J	EQUITY	RRC	RANGE RESOURCES CORP	'75281A109	2600	61.87	160862	0
NQ2J	EQUITY	ALXN	ALEXION PHARMACEUTICALS INC	'015351109	2300	99.3	228390	0
NQ2J	EQUITY	AMAT	APPLIED MATERIALS INC	'038222105	20000	11.46	229200	0
NQ2J	EQUITY	CELG	CELGENE CORP	'151020104	2900	64.16	186064	0
NQ2J	EQUITY	GMCR	GREEN MOUNTAIN COFFEE ROASTE	'393122106	2500	21.78	54450	0
NQ2J	EQUITY	SRCL	STERICYCLE INC	'858912108	3900	91.67	357513	0
NQ2J	EQUITY	BLL	BALL CORP	'058498106	2900	41.05	119045	0
NQ2J	EQUITY	XRAY	DENTSPLY INTERNATIONAL INC	'249030107	8500	37.81	321385	0
NQ2J	EQUITY	GILD	GILEAD SCIENCES INC	'375558103	10400	51.28	533312	0
NQ2J	EQUITY	NVDA	NVIDIA CORP	'67066G104	26700	13.82	368994	0
NQ2J	EQUITY	SNBK	SANDISK CORP	'80004C101	8200	36.48	299136	0
NQ2J	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	2600	75.25	195650	0
NQ2J	EQUITY	BEN	FRANKLIN RESOURCES INC	'354613101	1800	110.99	199782	0
NQ2J	EQUITY	EMC	EMC CORP/MASS	'268648102	16600	25.63	425458	0
NQ2J	EQUITY	XOM	EXXON MOBIL CORP	'30231G102	41361	85.57	3539260.77	0
NQ2J	EQUITY	POT	POTASH CORP OF SASKATCHEWAN	'73755L107	5000	43.69	218450	0
NQ2J	EQUITY	EIX	EDISON INTERNATIONAL	'281020107	7800	46.2	360360	0
NQ2J	EQUITY	L	LOEWS CORP	'540424108	3700	40.91	151367	0
NQ2J	EQUITY	TE	TECO ENERGY INC	'872375100	6200	18.06	111972	0
NQ2J	EQUITY	SWN	SOUTHWESTERN ENERGY CO	'845467109	6800	31.93	217124	0
NQ2J	EQUITY	ALL	ALLSTATE CORP	'020002101	14700	35.09	515823	0
NQ2J	EQUITY	AEP	AMERICAN ELECTRIC POWER	'025537101	2400	39.9	95760	0
NQ2J	EQUITY	APA	APACHE CORP	'037411105	1400	87.89	123046	0
NQ2J	EQUITY	ADM	ARCHER DANIELS MIDLAND CO	'039483102	5500	29.52	162360	0
NQ2J	EQUITY	CSX	CSX CORP	'126408103	11900	22.36	266084	0
NQ2J	EQUITY	CMI	CUMMINS INC	'231021106	3600	96.91	348876	0
NQ2J	EQUITY	DEVN	DEVON ENERGY CORPORATION	'25179M103	8000	57.99	463920	0
NQ2J	EQUITY	ETR	ENTERGY CORP	'29364G103	5000	67.89	339450	0
NQ2J	EQUITY	FE	FIRSTENERGY CORP	'337932107	6535	49.19	321456.65	0
NQ2J	EQUITY	HUM	HUMANA INC	'444859102	1100	77.44	85184	0

NQ2J	EQUITY	IP	INTERNATIONAL PAPER CO	'460146103	6600	28.91	190806	0
NQ2J	EQUITY	LRCX	LAM RESEARCH CORP	'512807108	3100	37.74	116994	0
NQ2J	EQUITY	LEN	LENNAR CORP A	'526057104	3900	30.91	120549	0
NQ2J	EQUITY	DNDN	DENDREON CORP	'24823Q107	6800	7.4	50320	0
NQ2J	EQUITY	CNX	CONSOL ENERGY INC	'20854P109	3800	30.24	114912	0
NQ2J	EQUITY	RHT	RED HAT INC	'756577102	4300	56.48	242864	0
NQ2J	EQUITY	SLF	SUN LIFE FINANCIAL INC	'866796105	2700	21.76	58752	0
NQ2J	EQUITY	WFM	WHOLE FOODS MARKET INC	'966837106	3400	95.32	324088	0
NQ2J	EQUITY	HBAN	HUNTINGTON BANCSHARES INC	'446150104	19700	6.4	126080	0
NQ2J	EQUITY	SYK	STRYKER CORP	'863667101	8000	55.1	440800	0
NQ2J	EQUITY	BIIB	BIOGEN IDEC INC	'09062X103	2900	144.38	418702	0
NQ2J	EQUITY	WMB	WILLIAMS COS INC	'969457100	13200	28.82	380424	0
NQ2J	EQUITY	XLNX	XILINX INC	'983919101	2500	33.57	83925	0
NQ2J	EQUITY	EA	ELECTRONIC ARTS INC	'285512109	2700	12.35	33345	0
NQ2J	EQUITY	MET	METLIFE INC	'59156R108	16000	30.85	493600	0
NQ2J	EQUITY	BCR	CR BARD INC	'067383109	1100	107.44	118184	0
NQ2J	EQUITY	MUR	MURPHY OIL CORP	'626717102	7500	50.29	377175	0
NQ2J	EQUITY	UNH	UNITEDHEALTH GROUP INC	'91324P102	12500	58.5	731250	0
NQ2J	EQUITY	MDR	MCDERMOTT INTL INC	'580037109	3900	11.14	43446	0
NQ2J	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	3800	39.91	151658	0
NQ2J	EQUITY	ADSK	AUTODESK INC	'052769106	9800	34.99	342902	0
NQ2J	EQUITY	BRCM	BROADCOM CORP CL A	'111320107	9000	33.8	304200	0
NQ2J	EQUITY	CCI	CROWN CASTLE INTL CORP	'228227104	4900	58.66	287434	0
NQ2J	EQUITY	DHR	DANAHER CORP	'235851102	16200	52.08	843696	0
NQ2J	EQUITY	AKAM	AKAMAI TECHNOLOGIES INC	'00971T101	4000	31.75	127000	0
NQ2J	EQUITY	MLM	MARTIN MARIETTA MATERIALS	'573284106	2100	78.82	165522	0
NQ2J	EQUITY	A	AGILENT TECHNOLOGIES INC	'00846U101	3600	39.24	141264	0
NQ2J	EQUITY	AGN	ALLERGAN INC	'018490102	2800	92.57	259196	0
NQ2J	EQUITY	SBUX	STARBUCKS CORP	'855244109	10300	53.32	549196	0
NQ2J	EQUITY	MRVL	MARVELL TECHNOLOGY GROUP LTD	'G5876H105	11600	11.28	130848	0
NQ2J	EQUITY	VZ	VERIZON COMMUNICATIONS INC	'92343V104	12900	44.44	573276	0
NQ2J	EQUITY	AZO	AUTOZONE INC	'053332102	800	367.17	293736	0
NQ2J	EQUITY	BHI	BAKER HUGHES INC	'057224107	8904	41.1	365954.4	0
NQ2J	EQUITY	BA	BOEING CO/THE	'097023105	11300	74.3	839590	0
NQ2J	EQUITY	FDX	FEDEX CORP	'31428X106	3800	91.61	348118	0
NQ2J	EQUITY	KSS	KOHL'S CORP	'500255104	12100	45.49	550429	0
NQ2J	EQUITY	PPG	PPG INDUSTRIES INC	'693506107	2500	106.12	265300	0
NQ2J	EQUITY	QCOM	QUALCOMM INC	'747525103	13500	55.68	751680	0
NQ2J	EQUITY	STI	SUNTRUST BANKS INC	'867914103	13700	24.23	331951	0
NQ2J	EQUITY	VMC	VULCAN MATERIALS CO	'929160109	1900	39.71	75449	0
NQ2J	EQUITY	WY	WEYERHAEUSER CO	'962166104	8146	22.36	182144.56	0
NQ2J	EQUITY	TXN	TEXAS INSTRUMENTS INC	'882508104	6900	28.69	197961	0
NQ2J	EQUITY	TXT	TEXTRON INC	'883203101	10800	24.87	268596	0
NQ2J	EQUITY	XRX	XEROX CORP	'984121103	13600	7.87	107032	0
NQ2J	EQUITY	INTC	INTEL CORP	'458140100	5600	26.65	149240	0
NQ2J	EQUITY	JNJ	JOHNSON + JOHNSON	'478160104	22900	67.56	1547124	0
NQ2J	EQUITY	JCI	JOHNSON CONTROLS INC	'478366107	6300	27.71	174573	0
NQ2J	EQUITY	LLY	ELI LILLY + CO	'532457108	8000	42.91	343280	0
NQ2J	EQUITY	MCD	MCDONALD S CORP	'580135101	8300	88.53	734799	0
NQ2J	EQUITY	TGT	TARGET CORP	'87612E106	5500	58.19	320045	0
NQ2J	EQUITY	UTX	UNITED TECHNOLOGIES CORP	'913017109	9600	75.53	725088	0
NQ2J	EQUITY	HAS	HASBRO INC	'418056107	3700	33.87	125319	0
NQ2J	EQUITY	HON	HONEYWELL INTERNATIONAL INC	'438516106	9900	55.84	552816	0
NQ2J	EQUITY	PG	PROCTER + GAMBLE CO/THE	'742718109	28662	61.25	1755547.5	0
NQ2J	EQUITY	AES	AES CORP	'00130H105	41700	12.83	535011	0
NQ2J	EQUITY	AMGN	AMGEN INC	'031162100	6700	73.04	489368	0
NQ2J	EQUITY	AAPL	APPLE INC	'037833100	8100	584	4730400	0
NQ2J	EQUITY	CVS	CVS CAREMARK CORP	'126650100	8376	46.73	391410.48	0
NQ2J	EQUITY	COF	CAPITAL ONE FINANCIAL CORP	'14040H105	2800	54.66	153048	0
NQ2J	EQUITY	CSCO	CISCO SYSTEMS INC	'17275R102	51800	17.17	889406	0
NQ2J	EQUITY	DIS	WALT DISNEY CO/THE	'254687106	17100	48.5	829350	0
NQ2J	EQUITY	DOW	DOW CHEMICAL CO/THE	'260543103	5100	31.5	160650	0
NQ2J	EQUITY	LOW	LOWE S COS INC	'548661107	1400	28.44	39816	0
NQ2J	EQUITY	MMC	MARSH + MCLENNAN COS	'571748102	9800	32.23	315854	0
NQ2J	EQUITY	NUE	NUCOR CORP	'670346105	4600	37.9	174340	0
NQ2J	EQUITY	GE	GENERAL ELECTRIC CO	'369604103	78900	20.84	1644276	0
NQ2J	EQUITY	HD	HOME DEPOT INC	'437076102	9600	52.99	508704	0
NQ2J	EQUITY	MHP	MCGRAW HILL COMPANIES INC	'580645109	3400	45	153000	0
NQ2J	EQUITY	MSFT	MICROSOFT CORP	'594918104	75900	30.59	2321781	0
NQ2J	EQUITY	MU	MICRON TECHNOLOGY INC	'595112103	42700	6.31	269437	0
NQ2J	EQUITY	MS	MORGAN STANLEY	'617446448	21100	14.59	307849	0
NQ2J	EQUITY	OMC	OMNICOM GROUP	'681919106	3800	48.6	184680	0
NQ2J	EQUITY	ORCL	ORACLE CORP	'68389X105	43700	29.7	1297890	0
NQ2J	EQUITY	PFE	PFIZER INC	'717081103	67926	23	1562298	0
NQ2J	EQUITY	PAYX	PAYCHEX INC	'704326107	900	31.41	28269	0
NQ2J	EQUITY	ROST	ROSS STORES INC	'778296103	4900	62.47	306103	0
NQ2J	EQUITY	SLB	SCHLUMBERGER LTD	'806857108	14101	64.91	915295.91	0
NQ2J	EQUITY	CHKP	CHECK POINT SOFTWARE TECH	'M22465104	1300	49.59	64467	0
NQ2J	EQUITY	ATML	ATMEL CORP	'049513104	42900	6.7	287430	0
NQ2J	EQUITY	AXP	AMERICAN EXPRESS CO	'025816109	7100	58.21	413291	0
NQ2J	EQUITY	KO	COCA COLA CO/THE	'191216100	15700	78.19	1227583	0
NQ2J	EQUITY	MAR	MARRIOTT INTERNATIONAL CL A	'571903202	2364	39.2	92668.8	0
NQ2J	EQUITY	NKE	NIKE INC CL B	'654106103	4100	87.78	359898	0

NQ2J	EQUITY	BBBY	BED BATH + BEYOND INC	'075896100	1600	61.8	98880	0	
NQ2J	EQUITY	HOG	HARLEY DAVIDSON INC	'412822108	2700	45.73	123471	0	
NQ2J	EQUITY	KR	KROGER CO	'501044101	9600	23.19	222624	0	
NQ2J	EQUITY	PEP	PEPSICO INC	'713448108	19685	70.66	1390942.1	0	
NQ2J	EQUITY	UPS	UNITED PARCEL SERVICE CL B	'911312106	7900	78.76	622204	0	
NQ2J	EQUITY	SHW	SHERWIN WILLIAMS CO/THE	'824348106	1900	132.35	251465	0	
NQ2J	EQUITY	APC	ANADARKO PETROLEUM CORP	'032511107	4200	66.2	278040	0	
NQ2J	EQUITY	DE	DEERE + CO	'244199105	3300	80.87	266871	0	
NQ2J	EQUITY	AVP	AVON PRODUCTS INC	'054303102	14900	16.21	241529	0	
NQ2J	EQUITY	VNO	VORNADO REALTY TRUST	'929042109	3700	83.98	310726	0	
NQ2J	EQUITY	ZION	ZIONS BANCORPORATION	'989701107	5900	19.42	114578	0	
NQ2J	EQUITY	AVB	AVALONBAY COMMUNITIES INC	'053484101	300	141.48	42444	0	
NQ2J	EQUITY	PSA	PUBLIC STORAGE	'74460D109	1800	144.41	259938	0	
NQ2J	EQUITY	SPG	SIMON PROPERTY GROUP INC	'828806109	3719	155.66	578899.54	0	
NQ2J	EQUITY	APD	AIR PRODUCTS + CHEMICALS INC	'009158106	800	80.73	64584	0	
NQ2J	EQUITY	ADP	AUTOMATIC DATA PROCESSING	'053015103	5000	55.66	278300	0	
NQ2J	EQUITY	NRG	NRG ENERGY INC	'629377508	9700	17.36	168392	0	
NQ2J	EQUITY	TRW	TRW AUTOMOTIVE HOLDINGS CORP	'872645106	3100	36.76	113956	0	
NQ2J	EQUITY	HSP	HOSPIRA INC	'441060100	1100	34.98	38478	0	
NQ2J	EQUITY	CRM	SALESFORCE.COM INC	'79466L302	1400	138.26	193564	0	
NQ2J	EQUITY	RF	REGIONS FINANCIAL CORP	'7591EP100	27400	6.75	184950	0	
NQ2J	EQUITY	GOOG	GOOGLE INC CL A	'38259P508	2500	580.07	1450175	0	
NQ2J	EQUITY	WLP	WELLPOINT INC	'94973V107	4800	63.79	306192	0	
NQ2J	EQUITY	LVS	LAS VEGAS SANDS CORP	'517834107	7200	43.49	313128	0	
NQ2J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	732509.97	100	732509.97	0.155781	12/31/2030
NQ2J	EQUITY	JNPR	JUNIPER NETWORKS INC	'48203R104	20500	16.31	334355	0	
NQ2J	EQUITY	NFX	NEWFIELD EXPLORATION CO	'651290108	4200	29.31	123102	0	
NQ2J	EQUITY	MCO	MOODY S CORP	'615369105	6900	36.55	252195	0	
NQ2J	EQUITY	COH	COACH INC	'189754104	5100	58.48	298248	0	
NQ2J	EQUITY	DVA	DAVITA INC	'23918K108	800	98.21	78568	0	
NQ2J	EQUITY	MON	MONSANTO CO	'61166W101	6400	82.78	529792	0	
NQ2J	EQUITY	EXC	EXELON CORP	'30161N101	8400	37.62	316008	0	
NQ2J	EQUITY	FLR	FLUOR CORP	'343412102	2300	49.34	113482	0	
NQ2J	EQUITY	JPM	JPMORGAN CHASE + CO	'46625H100	37900	35.73	1354167	0	
NQ2J	EQUITY	USB	US BANCORP	'902973304	22000	32.16	707520	0	
NQ2J	EQUITY	RTN	RAYTHEON COMPANY	'755111507	1800	56.59	101862	0	
NQ2J	EQUITY	BTU	PEABODY ENERGY CORP	'704549104	4400	24.52	107888	0	
NQ2J	EQUITY	KFT	KRAFT FOODS INC CLASS A	'50075N104	10900	38.62	420958	0	
NQ2J	EQUITY	FTI	FMC TECHNOLOGIES INC	'30249U101	4000	39.23	156920	0	
NQ2J	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	3400	64.36	218824	0	
NQ2J	EQUITY	ABC	AMERISOURCEBERGEN CORP	'03073E105	3200	39.35	125920	0	
NQ2J	EQUITY	CVX	CHEVRON CORP	'166764100	18700	105.5	1972850	0	
NQ2J	EQUITY	X	UNITED STATES STEEL CORP	'912909108	4400	20.6	90640	0	
NQ2J	EQUITY	MMM	3M CO	'88579Y101	8500	89.6	761600	0	
NQ2J	EQUITY	YUM	YUM BRANDS INC	'988498101	5800	64.42	373636	0	
NQ2J	EQUITY	SLM	SLM CORP	'78442P106	5200	15.71	81692	0	
NQ2J	EQUITY	NFLX	NETFLIX INC	'64110L106	2000	68.47	136940	0	
NQ2J	EQUITY	CNP	CENTERPOINT ENERGY INC	'15189T107	7800	20.67	161226	0	
NQ2J	EQUITY	XEC	CIMAREX ENERGY CO	'171798101	1000	55.12	55120	0	
NQ2J	EQUITY	KMX	CARMAX INC	'143130102	15900	25.94	412446	0	
NQ2J	EQUITY	WYNN	WYNN RESORTS LTD	'983134107	400	103.72	41488	0	
NQ2J	EQUITY	CMCSA	COMCAST CORP CLASS A	'20030N101	19600	31.97	626612	0	
NQ2J	EQUITY	CCL	CARNIVAL CORP	'143658300	12000	34.27	411240	0	
NQ2J	EQUITY	PCLN	PRICELINE.COM INC	'741503403	800	664.52	531616	0	
NQ2J	EQUITY	DELL	DELL INC	'24702R101	62900	12.52	787508	0	
NQ2J	EQUITY	V	VISA INC CLASS A SHARES	'92826C839	3900	123.63	482157	0	
NQ2J	EQUITY	DPS	DR PEPPER SNAPPLE GROUP INC	'26138E109	5400	43.75	236250	0	
NQ2J	EQUITY	DISCK	DISCOVERY COMMUNICATIONS C	'25470F302	4750	50.09	237927.5	0	
NQ2J	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	1100	44.99	49489	0	
NQ2J	EQUITY	EQT	EQT CORP	'26884L109	2200	53.63	117986	0	
NQ2J	EQUITY	TYC	TYCO INTERNATIONAL LTD	'H89128104	3300	52.85	174405	0	
NQ2J	EQUITY	PCS	METROPCS COMMUNICATIONS INC	'591708102	3200	6.05	19360	0	
NQ2J	EQUITY	CE	CELANESE CORP SERIES A	'150870103	3000	34.62	103860	0	
NQ2J	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	5900	41.61	245499	0	
NQ2J	EQUITY	AMP	AMERIPRISE FINANCIAL INC	'03076C106	3400	52.26	177684	0	
NQ2J	EQUITY	CHRW	C.H. ROBINSON WORLDWIDE INC	'12541W209	1600	58.53	93648	0	
NQ2J	EQUITY	ICE	INTERCONTINENTALEXCHANGE INC	'45865V100	1500	135.98	203970	0	
NQ2J	EQUITY	T	AT+T INC	'00206R102	61072	35.66	2177827.52	0	
NQ2J	EQUITY	AMTD	TD AMERITRADE HOLDING CORP	'87236Y108	5600	17	95200	0	
NQ2J	EQUITY	CMG	CHIPOTLE MEXICAN GRILL INC	'169656105	500	379.95	189975	0	
NQ2J	EQUITY	FIS	FIDELITY NATIONAL INFORMATIO	'31620M106	2300	34.08	78384	0	
NQ2J	EQUITY	HOT	STARWOOD HOTELS + RESORTS	'85590A401	3500	53.04	185640	0	
NQ2J	EQUITY	CAM	CAMERON INTERNATIONAL CORP	'13342B105	2300	42.71	98233	0	
NQ2J	EQUITY	HES	HESS CORP	'42809H107	8400	43.45	364980	0	
NQ2J	EQUITY	LINTA	LIBERTY INTERACTIVE CORP	'53071M104	8200	17.79	145878	0	
NQ2J	EQUITY	MA	MASTERCARD INC CLASS A	'57636Q104	1200	430.11	516132	0	
NQ2J	EQUITY	WU	WESTERN UNION CO	'959802109	9700	16.84	163348	0	
NQ2J	EQUITY	SE	SPECTRA ENERGY CORP	'847560109	13000	29.06	377780	0	
NQ2J	EQUITY	TRV	TRAVELERS COS INC/THE	'89417E109	4700	63.84	300048	0	
NQ2J	EQUITY	M	MACY S INC	'55616P104	8200	34.35	281670	0	
NQ2J	EQUITY	DFS	DISCOVER FINANCIAL SERVICES	'254709108	3700	34.58	127946	0	
NQ2J	EQUITY	CME	CME GROUP INC	'12572Q105	1200	268.11	321732	0	
NQ2J	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	800	85.12	68096	0	

NQ2J	EQUITY	IVZ	INVESCO LTD	'G491BT108	10500	22.6	237300	0	
NQ2J	EQUITY	CPN	CALPINE CORP	'131347304	9500	16.51	156845	0	
NQ2J	EQUITY	COV	COVIDIEN PLC	'G2554F113	6825	53.5	365137.5	0	
NQ2J	EQUITY	C	CITIGROUP INC	'172967424	17720	27.41	485705.2	0	
NQ2J	EQUITY	PLD	PROLOGIS INC	'74340W103	5089	33.23	169107.47	0	
NQ2J	EQUITY	MPC	MARATHON PETROLEUM CORP	'56585A102	3900	44.92	175188	0	
NQ2J	EQUITY	GRPN	GROUPON INC	'399473107	8200	10.63	87166	0	
NQ2J	EQUITY	WPX	WPX ENERGY INC	'98212B103	5633	16.18	91141.94	0	
NQ2J	EQUITY	AMT	AMERICAN TOWER CORP	'03027X100	6500	69.91	454415	0	
NQ2J	EQUITY	ESRX	EXPRESS SCRIPTS HOLDING CO	'30219G108	8859	55.83	494597.97	0	
NQ2J	EQUITY	PSX	PHILLIPS 66	'718546104	8150	33.24	270906	0	
NQ2J	EQUITY	TWC	TIME WARNER CABLE	'88732J207	3871	82.1	317809.1	0	
NQ2J	EQUITY	TWX	TIME WARNER INC	'887317303	10800	38.5	415800	0	
NQ2J	EQUITY	NE	NOBLE CORP	'H5833N103	3600	32.53	117108	0	
NQ2J	EQUITY	IR	INGERSOLL RAND PLC	'G47791101	7100	42.18	299478	0	
NQ2J	EQUITY	ACN	ACCENTURE PLC CL A	'G1151C101	5400	60.09	324486	0	
NQ2J	EQUITY	CBE	COOPER INDUSTRIES PLC	'G24140108	3600	68.18	245448	0	
NQ2J	EQUITY	MRK	MERCK + CO. INC.	'58933Y105	28004	41.75	1169167	0	
NQ2J	EQUITY	DG	DOLLAR GENERAL CORP	'256677105	7100	54.39	386169	0	
NQ2J	EQUITY	DTV	DIRECTV CLASS A	'25490A101	4400	48.82	214808	0	
NQ2J	EQUITY	CHTR	CHARTER COMMUNICATION A	'16117M305	1000	70.87	70870	0	
NQ2J	EQUITY	WSH	WILLIS GROUP HOLDINGS PLC	'G96666105	3800	36.49	138662	0	
NQ2J	EQUITY	BRK/B	BERKSHIRE HATHAWAY INC CL B	'084670702	9100	83.33	758303	0	
NQ2J	EQUITY	SWK	STANLEY BLACK + DECKER INC	'854502101	1600	64.36	102976	0	
NQ2J	EQUITY	LYB	LYONDELLBASELL INDU CL A	'N53745100	6200	40.27	249674	0	
NQ2J	EQUITY	XL	XL GROUP PLC	'G98290102	18900	21.04	397656	0	
NQ2J	EQUITY	UAL	UNITED CONTINENTAL HOLDINGS	'910047109	5300	24.33	128949	0	
NQ2J	EQUITY	CCE	COCA COLA ENTERPRISES	'19122T109	11600	28.04	325264	0	
NQ2J	EQUITY	GGP	GENERAL GROWTH PROPERTIES	'370023103	6400	18.09	115776	0	
NQ2J	EQUITY	GM	GENERAL MOTORS CO	'37045V100	12500	19.72	246500	0	
NQ2J	EQUITY	HCA	HCA HOLDINGS INC	'40412C101	5600	30.43	170408	0	
NQ2J	EQUITY	CAT	CATERPILLAR INC	'149123101	1200	84.91	101892	0	
NQ2J	EQUITY	CL	COLGATE PALMOLIVE CO	'194162103	3700	104.1	385170	0	
NQ2J	EQUITY	ECL	ECOLAB INC	'278865100	4100	68.53	280973	0	
NQ2J	EQUITY	GIS	GENERAL MILLS INC	'370334104	12700	38.54	489458	0	
NQ2J	EQUITY	GS	GOLDMAN SACHS GROUP INC	'38141G104	4200	95.86	402612	0	
NQ2L	CASH		US DOLLAR	'USD	252.55	1	252.55	0	
NQ2L	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	11544996.1	100	11544996.1	0.155781	12/31/2030
NQ2L	FIXED INCOME		AMERICAN STORES COMPANY	'030096AG6	600000	97.125	582750	7.9	5/1/2017
NQ2L	FIXED INCOME	BTH.GB	BLTYH INC	'09643PAB4	1000000	101.75	1017500	5.5	11/1/2013
NQ2L	FIXED INCOME		CHOCTAW RESORT DEVEL ENT	'17037NAC4	712000	83.25	592740	7.25	11/15/2019
NQ2L	FIXED INCOME		KNOWLEDGE LEARNING CTR	'49926AAA3	675000	80.5	543375	7.75	2/1/2015
NQ2L	FIXED INCOME	S.IT	NEXTEL COMMUNICATIONS	'65332VBH5	241000	100.375	241903.75	6.875	10/31/2013
NQ2L	EQUITY	GKM	ALLY FINANCIAL INC	'36186C400	32000	23.83	762560	0	
NQ2L	FIXED INCOME	AP0366	METALS USA INC	'591324AJ7	700000	104.125	728875	11.125	12/1/2015
NQ2L	FIXED INCOME	AP0366	AFFINION GROUP INC	'00828DAJ0	1350000	85.25	1150875	11.5	10/15/2015
NQ2L	FIXED INCOME		INTELSAT JACKSON HLDG	'45820EAX0	541000	104.75	566697.5	11.25	6/15/2016
NQ2L	FIXED INCOME	HNT.GB	HEALTH NET INC	'422248AA2	1675000	102.25	1712687.5	6.375	6/1/2017
NQ2L	FIXED INCOME	CYH.GI	CHS/COMMUNITY HEALTH SYS	'12543DAF7	344000	102.625	353030	8.875	7/15/2015
NQ2L	FIXED INCOME	QBCR36	QUEBECOR MEDIA	'74819RAK2	1775000	102.75	1823812.5	7.75	3/15/2016
NQ2L	FIXED INCOME		FOX ACQUISITION SUB LLC	'351647AA0	700000	107	749000	13.375	7/15/2016
NQ2L	FIXED INCOME		SERVICEMASTER COMPANY	'81760NAE9	1038861	103.126	1071335.79	10.75	7/15/2015
NQ2L	FIXED INCOME		CATALINA MARKETING CORP	'148867AA2	700000	97	679000	10.5	10/1/2015
NQ2L	FIXED INCOME	RYI367	RYERSON INC	'78375PAL1	1050000	100.5	1055250	12	11/1/2015
NQ2L	FIXED INCOME		RELIANCE INTERMEDIATE HO	'759479AA6	975000	110	1072500	9.5	12/15/2019
NQ2L	FIXED INCOME	ALR.AE	ALERE INC	'46126PAG1	1550000	102.5	1588750	7.875	2/1/2016
NQ2L	FIXED INCOME		DISH DBS CORP	'25470XAB1	1350000	115.25	1555875	7.875	9/1/2019
NQ2L	FIXED INCOME		CEQUEL COM HLDG I/CAP CP	'15672WAA2	1620000	107.75	1745550	8.625	11/15/2017
NQ2L	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	850000	107.75	915875	8.875	6/30/2017
NQ2L	FIXED INCOME		ESSAR STEEL ALGOMA INC	'29667WAA0	650000	96.5	627250	9.375	3/15/2015
NQ2L	FIXED INCOME		VISKASE COS INC	'92831RAK8	950000	104	988000	9.875	1/15/2018
NQ2L	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	1350000	109.25	1474875	9.5	5/15/2016
NQ2L	FIXED INCOME		STONE ENERGY CORP	'861642AK2	1300000	101.5	1319500	8.625	2/1/2017
NQ2L	FIXED INCOME		US STEEL CORP	'912909AF5	915000	96.5	882975	7.375	4/1/2020
NQ2L	FIXED INCOME		C+S GROUP ENTERPRISES LL	'12467AAA6	1023000	104.75	1071592.5	8.375	5/1/2017
NQ2L	FIXED INCOME	SGS.AB	STREAM GLOBAL SERVICES I	'86323MAB6	1000000	102	1020000	11.25	10/1/2014
NQ2L	FIXED INCOME		OMNICARE INC	'681904AM0	551000	109	600590	7.75	6/1/2020
NQ2L	FIXED INCOME	78TT	ABENGEOA FINANCE SAU	'00289RAA0	725000	88.5	641625	8.875	11/1/2017
NQ2L	FIXED INCOME	TPPS.G	TOPS HLDG CORP/TOPS MKTS	'89078WAB5	1075000	106.25	1142187.5	10.125	10/15/2015
NQ2L	FIXED INCOME		SENECA GAMING CORP	'817082AF7	850000	102.5	871250	8.25	12/1/2018
NQ2L	FIXED INCOME		CALFRAC HOLDINGS LP	'12958RAC1	625000	95.5	596875	7.5	12/1/2020
NQ2L	FIXED INCOME		DAVE + BUSTER S INC	'23833NAG9	850000	109	926500	11	6/1/2018
NQ2L	FIXED INCOME		OMEGA HLTHCARE INVESTORS	'681936AV2	500000	109	545000	7.5	2/15/2020
NQ2L	FIXED INCOME		CNO FINANCIAL GROUP INC	'12621EAD5	1500000	107.75	1616250	9	1/15/2018
NQ2L	FIXED INCOME	CHTR.I	CCO HLDGS LLC/CAP CORP	'1248EPAL7	600000	108.75	652500	7.875	4/30/2018
NQ2L	FIXED INCOME		FIDELITY NATIONAL INFORM	'31620MAB2	850000	110.25	937125	7.625	7/15/2017
NQ2L	FIXED INCOME	KEM.GF	KEMET CORP	'488360AF5	550000	103	566500	10.5	5/1/2018
NQ2L	FIXED INCOME	MRQC.G	MARQUETTE TRANS CO/FINAN	'57161AAC6	475000	105.25	499937.5	10.875	1/15/2017
NQ2L	FIXED INCOME	SQTW.A	SQUARETWO FINANCIAL CORP	'85224CAB0	950000	89.25	847875	11.625	4/1/2017
NQ2L	FIXED INCOME		INTELSAT JACKSON HLDG	'458207AH0	1250000	110.75	1384375	8.5	11/1/2019
NQ2L	FIXED INCOME		ZINC CAPITAL SA	'977KAYI12	1500000	111.670057	1675050.86	8.875	5/15/2018
NQ2L	FIXED INCOME	ANPI.G	ANGIOTECH PHARMACEUTICAL	'034918AH5	1750000	97.5	1706250	5	12/1/2013
NQ2L	FIXED INCOME	CRZO.G	CARRIZO OIL + GAS INC	'144577AC7	1150000	104.5	1201750	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	1675000	105.25	1762937.5	6.75	6/15/2018
NQ2L	FIXED INCOME	HRG.AC	HARBINGER GROUP INC	'41146AAB2	1000000	104.25	1042500	10.625	11/15/2015
NQ2L	FIXED INCOME		CIT GROUP INC	'125581FZ6	1425000	100.25	1428562.5	7	5/2/2016
NQ2L	FIXED INCOME		CIT GROUP INC	'125581GA0	134368.82	100.188	134621.43	7	5/2/2017
NQ2L	FIXED INCOME		ASURION LLC	'04649VAB6	600000	101.75	610500	1	5/24/2019
NQ2L	FIXED INCOME		ORION ENGINEERED CARBONS	'497125AA2	448000	103	461440	9.625	6/15/2018
NQ2L	FIXED INCOME		ENTERTAINMENT PROPERTIES	'29380TAS4	950000	109.949	1044515.5	7.75	7/15/2020
NQ2L	FIXED INCOME	ES.AC	ENERGYSOLUTIONS INC/LLC	'292757AB7	1418000	83.5	1184030	10.75	8/15/2018
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAQ4	350000	101	353500	7.75	6/15/2019
NQ2L	FIXED INCOME	EXXI.A	ENERGY XXI GULF COAST IN	'29276KAP6	1100000	107	1177000	9.25	12/15/2017
NQ2L	FIXED INCOME	HRG369	SPECTRUM BRANDS INC	'84762LAG0	1975000	113	2231750	9.5	6/15/2018
NQ2L	FIXED INCOME	ELN.GT	ELAN FIN PLC/ELAN FIN CP	'284138AM6	750000	108.625	814687.5	8.75	10/15/2016
NQ2L	FIXED INCOME	AVZX.A	AVIV HLTH PROP/AVIV HLTH	'053810AB3	1140000	103	1174200	7.75	2/15/2019
NQ2L	FIXED INCOME		IRON MOUNTAIN INC	'46284PAN4	675000	108	729000	7.75	10/1/2019
NQ2L	FIXED INCOME		HORIZON LINES LLC	'44049HAA1	1244000	97.75	1216010	11	10/15/2016
NQ2L	FIXED INCOME	TPCG.A	TEXAS PETROCHEMICAL CORP	'87263GAB9	1175000	105.75	1242562.5	8.25	10/1/2017
NQ2L	FIXED INCOME		CHESAPEAKE OIL OP/FIN	'165258AA2	1100000	90	990000	6.625	11/15/2019
NQ2L	FIXED INCOME		KINETICS CONCEPT/KCI USA	'17004RAA8	825000	105	866250	10.5	11/1/2018
NQ2L	FIXED INCOME		LYONDELBASELL IND NV	'552081AC5	900000	109.75	987750	6	11/15/2021
NQ2L	FIXED INCOME	AGP.GC	AMERIGROUP CORP	'03073TAC6	800000	107.5	860000	7.5	11/15/2019
NQ2L	FIXED INCOME		SESI LLC	'78412FAM6	850000	108.75	924375	7.125	12/15/2021
NQ2L	FIXED INCOME		CCO HLDGS LLC/CAP CORP	'1248EPAW3	800000	109.875	879000	7.375	6/1/2020
NQ2L	FIXED INCOME		BLOCK COMMUNICATIONS INC	'093645AG4	1050000	101.5	1065750	7.25	2/1/2020
NQ2L	FIXED INCOME		FRESENIUS MED CARE II	'35802XAD5	1150000	104.25	1198875	5.625	7/31/2019
NQ2L	FIXED INCOME		RCHP INC	'74933RAB3	1000000	98.656	986560	1	11/4/2018
NQ2L	FIXED INCOME	IPMT.A	IPAYMENT INC	'46262EAE5	1250000	91	1137500	10.25	5/15/2018
NQ2L	FIXED INCOME	SXC.AC	SUNCOKE ENERGY INC	'86722AAC7	1475000	97.75	1441812.5	7.625	8/1/2019
NQ2L	FIXED INCOME	HII.AE	WINGTON INGALLS INDUS	'446413AB2	1475000	104.25	1537687.5	6.875	3/15/2018
NQ2L	FIXED INCOME	MPTO38	MPT OPER PARTNERSP/FINL	'55342UAD6	1200000	100.25	1203000	6.375	2/15/2022
NQ2L	FIXED INCOME	KWIC.G	KENNEDY WILSON INC	'489399AC9	550000	103	566500	8.75	4/1/2019
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'761735AM1	300000	103.75	311250	9.875	8/15/2019
NQ2L	FIXED INCOME		PSS WORLD MEDICAL INC	'69366AAD2	750000	102.5	768750	6.375	3/1/2022
NQ2L	FIXED INCOME		VIASAT INC	'92552VAD2	1100000	101	1111000	6.875	6/15/2020
NQ2L	FIXED INCOME		SPRINT NEXTEL CORP	'852061AQ3	725000	104	754000	7	3/1/2020
NQ2L	FIXED INCOME	SATS38	HUGHES SATELLITE SYSTEMS	'444454AB8	1250000	106.25	1328125	6.5	6/15/2019
NQ2L	FIXED INCOME	SATS38	HUGHES SATELLITE SYSTEMS	'444454AA0	375000	108.75	407812.5	7.625	6/15/2021
NQ2L	FIXED INCOME		HOLLY ENERGY PARTNERS LP	'435765AE2	900000	100.75	906750	6.5	3/1/2020
NQ2L	FIXED INCOME	ONEX36	SPIRIT AEROSYSTEMS INC	'85205TAD2	425000	109	463250	6.75	12/15/2020
NQ2L	FIXED INCOME		BI LO LLC/BI LO FIN CORP	'088611AA6	1000000	107.5	1075000	9.25	2/15/2019
NQ2L	FIXED INCOME	AZAT36	LANTHEUS MEDICAL IMAGING	'516545AC4	900000	89	801000	9.75	5/15/2017
NQ2L	FIXED INCOME	CACC.A	CREDIT ACCEPTANC	'225310AD3	1100000	108.5	1193500	9.125	2/1/2017
NQ2L	FIXED INCOME	DAL.SF	DELTA AIR LINES 2010 2B	'247817AA7	1300000	99	1287000	6.75	5/23/2017
NQ2L	FIXED INCOME	SEVE.A	SEVERSTAL COLUMBUS LLC	'818149AB2	800000	100.125	801000	10.25	2/15/2018
NQ2L	FIXED INCOME	CPNO.A	COPANO ENERGY LLC/FIN CO	'217203AE8	1100000	103	1133000	7.125	4/1/2021
NQ2L	FIXED INCOME		APERAM	'03754HAA2	675000	85	573750	7.75	4/1/2018
NQ2L	FIXED INCOME		PENN VIRGINIA CORP	'707882AC0	500000	82.5	412500	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		HEXION US FIN/NOVA SCOTI	'428303AJ0	600000	102	612000	8.875	2/1/2018
NQ2L	FIXED INCOME	MPM368	MOMENTIVE PERFORMANCE	'60877UAT4	900000	104.25	938250	12.5	6/15/2014
NQ2L	FIXED INCOME		PHIBRO ANIMAL HEALTH COR	'71742QAQ9	900000	98	882000	9.25	7/1/2018
NQ2L	FIXED INCOME		TOYS R US PROPERTY CO I	'89236LAB8	1600000	109.25	1748000	10.75	7/15/2017
NQ2L	FIXED INCOME		LEVEL 3 FINANCING INC	'527298AP8	750000	108.25	811875	10	2/1/2018
NQ2L	FIXED INCOME	DLR.G	NATIONAL MONEY MART CO	'637004AC6	1200000	110.25	1323000	10.375	12/15/2016
NQ2L	FIXED INCOME		OKEA FINANCE/CY SCA	'69138WAA7	744000	106.25	790500	9.5	7/15/2017
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	106.25	1593750	8	1/15/2018
NQ2L	FIXED INCOME	KKR368	ACCELLENT INC	'00430XAD9	1025000	101.25	1037812.5	8.375	2/1/2017
NQ2L	FIXED INCOME		INTL LEASE FINANCE CORP	'459745GE9	700000	112.75	789250	8.875	9/1/2017
NQ2L	FIXED INCOME	MANT.A	MANTECH INTERNATIONAL CO	'564563AB0	1450000	105	1522500	7.25	4/15/2018
NQ2L	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAY5	1625000	111.5	1811875	8.625	9/15/2017
NQ2L	FIXED INCOME		EXCO RESOURCES INC	'269279AD7	1200000	86.5	1038000	7.5	9/15/2018
NQ2L	FIXED INCOME		APRIA HEALTHCARE GROUP I	'037933AE8	1650000	103.5	1707750	11.25	11/1/2014
NQ2L	FIXED INCOME	PBH.AC	PRESTIGE BRANDS INC	'74112BAE5	1100000	109.5	1204500	8.25	4/1/2018
NQ2L	FIXED INCOME		VALEANT PHARMACEUTICALS	'91911XAL8	1325000	104.25	1381312.5	6.75	10/1/2017
NQ2L	FIXED INCOME	XPRZ.A	EXPRESS LLC/EXPRESS FIN	'30218AAB8	1600000	108	1728000	8.75	3/1/2018
NQ2L	FIXED INCOME		REYNOLDS GRP ISS/REYNOLD	'74959GAA8	1000000	104.75	1047500	7.125	4/15/2019
NQ2L	FIXED INCOME	ELN.GS	ELAN FIN PLC/ELAN FIN CP	'284138AK0	1000000	108.625	1086250	8.75	10/15/2016
NQ2L	FIXED INCOME		LINN ENERGY LLC/FIN CORP	'536022AH9	950000	98	931000	6.25	11/1/2019
NQ2L	FIXED INCOME		CLEAR CHANNEL WORLDWIDE	'18451QAF5	1250000	97.75	1221875	7.625	3/15/2020
NQ2L	FIXED INCOME		OMEGA HLTHCARE INVESTORS	'681936AY6	900000	100	900000	5.875	3/15/2024
NQ2L	FIXED INCOME		GREENEDEN US HLDGS I LLC	'39479RAC4	1246875	100.219	1249605.66	1	1/31/2019
NQ2L	FIXED INCOME		BLUE COAT SYS INC	'09534UAC3	1750000	99.5	1741250	1	2/15/2018
NQ2L	FIXED INCOME		ROCKET SOFTWARE INC	'77313DAC5	1442001.88	99.625	1436594.37	1	2/8/2018
NQ2L	FIXED INCOME		KEMET CORP	'488360AG3	500000	102.5	512500	10.5	5/1/2018
NQ2L	FIXED INCOME		ALLIANCE DATA SYSTEMS CO	'018581AE8	1650000	102.5	1691250	6.375	4/1/2020
NQ2L	FIXED INCOME		TAYLOR MORRISON COMM/MON	'877249AA0	1275000	104.5	1332375	7.75	4/15/2020
NQ2L	FIXED INCOME		LONESTAR INTER SUPER HLDGS LLC	'54238GAB1	1750000	103.5	1811250	1	9/2/2019
NQ2L	FIXED INCOME		HD SUPPLY INC	'40415RAE5	700000	108	756000	8.125	4/15/2019
NQ2L	FIXED INCOME		REVLON CONSUMER PRODUCTS CORP	'986ALJII4	850000	101.5	862750	1	10/8/2014
NQ2L	FIXED INCOME		EP ENERGY/EP FINANCE INC	'29977HAC4	1300000	104.5	1358500	9.375	5/1/2019
NQ2L	FIXED INCOME		QUINTILES TRANSNATIONAL HLDGS	'74877BAB6	1750000	99.5	1741250	1	2/26/2017
NQ2L	FIXED INCOME		LANDRYS INC	'51508PAC8	698250	100.125	699122.81	1	4/24/2018

NQ2L	FIXED INCOME		ANIXTER INC	'035287AD3	1050000	103.25	1084125	5.625	5/1/2019
NQ2L	FIXED INCOME		PROSPECT MEDICAL HOLDING	'743494AC0	850000	98.25	835125	8.375	5/1/2019
NQ2L	FIXED INCOME		SABRE INC	'78571CAA6	1175000	101.5	1192625	8.5	5/15/2019
NQ2L	FIXED INCOME		CNG HOLDINGS INC	'12612DAG1	875000	102.5	896875	9.375	5/15/2020
NQ2L	FIXED INCOME		PENN VIRGINIA RESOURCE	'70788TAA5	1525000	101.5	1547875	8.375	6/1/2020
NQ2L	FIXED INCOME		INMET MINING CORP	'457983AC8	1175000	99	1163250	8.75	6/1/2020
NQ2L	FIXED INCOME		CHESAPEAKE ENERGY CORP	'16516FAB5	1075000	99.114	1065475.5	1	12/2/2017
NQ2L	FIXED INCOME		EIG INVS CORP	'26852BAD1	1450000	98.75	1431875	1	4/20/2018
NQ2L	FIXED INCOME		CHS/COMMUNITY HEALTH SYS	'12543DAL4	1275000	106.5	1357875	8	11/15/2019
NQ2L	FIXED INCOME		AXCAN INTERMEDIATE HLDGS INC	'05454DAJ0	1745625	96.75	1688892.19	1	2/10/2017
NQ2L	FIXED INCOME		MISYS PLC	'955BDHI12	1150000	97.771	1124366.5	1	12/12/2018
NQ2L	FIXED INCOME		TRUEN HEALTH ANALYTICS	'88514TAA8	600000	104	624000	10.625	6/1/2020
NQ2L	FIXED INCOME		WOLVERINE HEALTHCARE	'955BDQI12	1750000	99.75	1745625	1	6/6/2019
NQ2L	FIXED INCOME		SERVICEMASTER COMPANY	'81760NAN9	575000	108.875	626031.25	8	2/15/2020
NQ2L	FIXED INCOME		RFC BORROWER LLC	'74954MAC6	850000	99.9	849150	1	11/18/2013
NQ2L	FIXED INCOME		ZAYO GROUP LLC/ZAYO CAP	'98919UAA5	1625000	104.5	1698125	8.125	1/1/2020
NQ2L	FIXED INCOME	THC386	TENET HEALTHCARE CORP	'88033GBP4	1275000	105.75	1348312.5	6.25	11/1/2018
NQ2L	FIXED INCOME	LVL38	LEVEL 3 FINANCING INC	'527298AT0	400000	105	420000	8.625	7/15/2020
NQ2L	FIXED INCOME		RFC BORROWER LLC	'74954MAD4	700000	100.25	701750	1	11/18/2013
NQ2L	FIXED INCOME		SHERIDAN HOLDINGS, INC.	'955EVQI16	1000000	99.75	997500	1	6/29/2018
NQ2L	FIXED INCOME		UNITED SURGICAL PARTNERS INTL	'91301PAG4	698250	98	684285	1	4/3/2019
NQ2M	FIXED INCOME		JAPAN 89 (20 YEAR ISSUE)	'B1CNN5I19	230000000	1.409149	3241042.74	2.2	6/20/2026
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'744194I14	9180000	31.252809	2869007.88	5.75	9/23/2022
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'B1G0JZI14	5200000	30.719444	1597411.08	5.25	10/25/2017
NQ2M	CASH		POUND STERLING	'GBP	8.8	1.56845	13.8	0	0
NQ2M	CASH		JAPANESE YEN	'JPY	12337500	0.012533	154624.64	0	0
NQ2M	CASH		AUSTRALIAN DOLLAR	'AUD	17812.5	1.02505	18258.71	0	0
NQ2M	CASH		MEXICAN PESO (NEW)	'MXN	2433971.92	0.074483	181289.29	0	0
NQ2M	CASH		EURO CURRENCY	'EUR	0.01	1.26905	0.01	0	0
NQ2M	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	379656.85	100	379656.85	0.155781	12/31/2030
NQ2M	FIXED INCOME		JAPAN 247(10 YEAR ISSUE)	'660406I12	245000000	1.259042	3084654.09	0.8	3/20/2013
NQ2M	FIXED INCOME		JAPAN 250(10 YEAR ISSUE)	'665123I18	170000000	1.257175	2137197.64	0.5	6/20/2013
NQ2M	FIXED INCOME		JAPAN 252(10 YEAR ISSUE)	'667583I11	285000000	1.264052	3602547.88	1	6/20/2013
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'772286I13	75000000	1.273963	955472.18	1.35	11/26/2013
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B1HNZPI17	2620000	144.950894	3797713.43	3.75	1/4/2017
NQ2M	FIXED INCOME		JAPAN 92 (20 YEAR ISSUE)	'B1LBM3I11	195000000	1.388219	2707027.2	2.1	12/20/2026
NQ2M	FIXED INCOME		LANDWIRTSCH. RENTENBANK	'B0ZNTWII1	900000	102.775	924975	5	2/15/2013
NQ2M	FIXED INCOME		HSBC HOLDINGS PLC	'B2QBQ6I13	1350000	138.884835	1874945.27	6.25	3/19/2018
NQ2M	FIXED INCOME		ING BANK NV	'B39GWZII8	625000	116.441685	727760.53	6.125	5/29/2023
NQ2M	FIXED INCOME		JAPAN 296 (10 YR ISSUE)	'B3D0GZII9	286400000	1.342863	3845958.24	1.5	9/20/2018
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'B3DXQMII2	9800000	31.010098	3038989.6	5.5	10/25/2019
NQ2M	FIXED INCOME		ING BANK NV	'N31288AC2	1070000	104.951	1122975.7	3.9	3/19/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828KT6	1120000	106.758	1195689.6	2.375	3/31/2016
NQ2M	FIXED INCOME		BUNDESOBLIGATION	'B3P218I15	1600000	131.700743	2107211.88	2.25	4/11/2014
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'B35RS0I15	8250000	8.873819	732090.03	8.5	12/13/2018
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B4XF7KI12	3000000	147.400161	4422004.82	3.5	7/4/2019
NQ2M	FIXED INCOME		US TREASURY N/B	'912828J17	3600000	117.289	4222404	3.625	8/15/2019
NQ2M	FIXED INCOME		STATE OF QATAR	'74727PAK7	1850000	115.3	2133050	5.25	10/20/2020
NQ2M	FIXED INCOME		JAPAN 308(10 YR ISSUE)	'B5VRB5I13	370000000	1.326006	4906221.33	1.3	6/20/2020
NQ2M	FIXED INCOME		JAPAN 309 (10 YR ISSUE)	'B40NS1I10	200000000	1.306417	2612833.69	1.1	6/20/2020
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'98SCNUI14	408000	151.740312	619100.47	3.25	7/4/2042
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'98SHFEI18	360000	136.080234	489888.84	2.25	9/4/2020
NQ2M	FIXED INCOME		US TREASURY N/B	'912828NW6	3090000	105.5	3259950	1.875	8/31/2017
NQ2M	FIXED INCOME		JAPAN 91(5 YEAR ISSUE)	'B3RYDCI11	400000000	1.265259	5061035.22	0.4	9/20/2015
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'983DFPI14	1200000	138.846763	1666161.16	2.5	1/4/2021
NQ2M	FIXED INCOME		US TREASURY N/B	'912828PT1	1000000	109.594	1095940	2.625	1/31/2018
NQ2M	FIXED INCOME		US TREASURY N/B	'912828PX2	1900000	118.063	2243197	3.625	2/15/2021
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'982VNEI11	34280000	8.061136	2763357.27	6.5	6/10/2021
NQ2M	FIXED INCOME		BUNDESOBLIGATION	'B4M1LDI15	2700000	138.085333	3728304	2.75	4/8/2016
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B63GF4I15	1250000	146.270706	1828383.83	3.25	7/4/2021
NQ2M	FIXED INCOME		US TREASURY N/B	'912828QT0	1700000	108.398	1842766	2.375	6/30/2018
NQ2M	FIXED INCOME		US TREASURY N/B	'912828RC6	590000	105.109	620143.1	2.125	8/15/2021
NQ2M	FIXED INCOME		JAPAN 318 (10 YR ISSUE)	'ACI00WH48	360000000	1.283594	4620939.97	1	9/20/2021
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'ACI01LTQ9	10000000	8.055251	805525.14	6.5	6/9/2022
NQ2M	FIXED INCOME		US TREASURY N/B	'912828ST8	500000	101.109	505545	1.25	4/30/2019
NQ2M	FIXED INCOME		POLAND GOVERNMENT BOND	'B039PMI13	3500000	31.438588	1100350.58	6.25	10/24/2015
NQ2M	FIXED INCOME		JAPAN 267(10 YEAR ISSUE)	'B064RNI17	250000000	1.290137	3225341.52	1.3	12/20/2014
NQ2M	FIXED INCOME		MEX BONOS DESARR FIX RT	'B05M9CI12	13000000	8.272741	1075456.39	9.5	12/18/2014
NQ2M	FIXED INCOME		US TREASURY N/B	'912828DV9	1400000	110.508	1547112	4.125	5/15/2015
NQ2M	FIXED INCOME		BUNDESREPUB. DEUTSCHLAND	'B0964LI18	1600000	138.351834	2213629.34	3.25	7/4/2015
NQ2M	FIXED INCOME		JAPAN 270(10 YEAR ISSUE)	'B09YTLI10	120000000	1.297619	1557142.5	1.3	6/20/2015
NQ2M	FIXED INCOME		JAPAN FIN ORG MUNICIPAL	'B1405YI15	170000000	1.338626	2275664.87	2	5/9/2016
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	0
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	0
NQ2N	CASH		US DOLLAR	'USD	0	1	0	0	0
NQ2O	EQUITY		EB DV GBL EXP ALPHA 1 FUND	'ACI00C7V3	583851.479	113.564576	66304845.66	0	0
NQ2O	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	114977.21	100	114977.21	0.155781	12/31/2030
NQ2P	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	365.85	100	365.85	0.155781	12/31/2030
NQ2P	EQUITY		PIMCO ALL ASSET FUND	'69399N905	14956870.93	11.99	179332882.4	0	0
NQ2R	EQUITY		ASLAN REALTY PARTNERS III LLC	'00399R950	4039375	0.190449	769294.93	0	0
NQ2R	EQUITY		UBS REAL ESTATE	'94299L924	7649.917	8302.930564	63516729.67	0	0
NQ2R	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	10.45	100	10.45	0.155781	12/31/2030
NQ2R	EQUITY		PRIME PTY FD	'741565980	5801.451	11723.95	68015921.45	0	0

NQ2R	EQUITY		RREEF AMERICA REIT III INC	'74099N940	509168.641	54.277412	27636356.11	0
NQ2S	EQUITY	GSE	GSE HOLDING INC	'36191X100	700	10.57	7399	0
NQ2S	EQUITY	BCOV	BRIGHTCOVE	'10921T101	500	15.25	7625	0
NQ2S	EQUITY	MVIS	MICROVISION INC	'594960304	1430	1.61	2302.3	0
NQ2S	EQUITY	CERE	CERES INC	'156773103	600	9.05	5430	0
NQ2S	EQUITY	PRLB	PROTO LABS INC	'743713109	600	28.76	17256	0
NQ2S	EQUITY	BV	BAZAARVOICE INC	'073271108	800	18.2	14560	0
NQ2S	EQUITY	YELP	YELP INC	'985817105	1100	22.73	25003	0
NQ2S	EQUITY	NSM	NATIONSTAR MORTGAGE HOLDINGS	'63861C109	2400	21.52	51648	0
NQ2S	EQUITY	DWRE	DEMANDWARE	'24802Y105	800	23.69	18952	0
NQ2S	EQUITY	ET	EXACTTARGET INC	'30064K105	1200	21.86	26232	0
NQ2S	EQUITY	BNNY	ANNIE S INC	'03600T104	500	41.86	20930	0
NQ2S	EQUITY	RM	REGIONAL MANAGEMENT CORP	'75902K106	600	16.45	9870	0
NQ2S	EQUITY	VCRA	VOCERA COMMUNICATIONS INC	'92857F107	400	26.79	10716	0
NQ2S	EQUITY	MM	MILLENNIAL MEDIA INC	'60040N105	1400	13.19	18466	0
NQ2S	EQUITY	RXN	REXNORD HOLDINGS INC	'76169B102	800	20.04	16032	0
NQ2S	EQUITY	PRSS	CAFEPRESS INC	'12769A103	600	14.88	8928	0
NQ2S	EQUITY	MACK	MERRIMACK PHARMACEUTICALS IN	'590328100	2000	7.28	14560	0
NQ2S	EQUITY	HTSI	HARRIS TEETER SUPERMARKETS I	'414585109	785	40.99	32177.15	0
NQ2S	EQUITY	GLOG	GASLOG LTD	'G37585109	1300	10.15	13195	0
NQ2S	EQUITY	FET	FORUM ENERGY TECHNOLOGIES IN	'34984V100	2700	19.69	53163	0
NQ2S	EQUITY	TUMI	TUMI HOLDINGS INC	'89969Q104	2600	17.5	45500	0
NQ2S	EQUITY	PFPT	PROFOPOINT INC	'743424103	800	16.95	13560	0
NQ2S	EQUITY	MPO	MIDSTATES PETROLEUM CO INC	'59804T100	1400	9.71	13594	0
NQ2S	EQUITY	BLOX	INFOBLOX INC	'45672H104	900	22.93	20637	0
NQ2S	EQUITY	TLYS	TILLY S INC CLASS A SHRS	'886885102	1200	16.05	19260	0
NQ2S	EQUITY	FRGI	FIESTA RESTAURANT GROUP	'31660B101	1562	13.23	20665.26	0
NQ2S	EQUITY	UPIP	UNWIRED PLANET INC	'91531F103	10252	2.3	23579.6	0
NQ2S	EQUITY	WAGE	WAGEWORKS INC	'930427109	500	15.06	7530	0
NQ2S	EQUITY	IRG	IGNITE RESTAURANT GROUP INC	'451730105	900	18.11	16299	0
NQ2S	EQUITY	IFSIA	INTERFACE INC	'458665304	7089	13.63	96623.07	0
NQ2S	EQUITY	FNP	FIFTH + PACIFIC CO INC	'316645100	556	10.73	5965.88	0
NQ2S	EQUITY	MEET	MEETME INC	'585141104	700	2.35	1645	0
NQ2S	EQUITY	BCOR	BLUCORA INC	'095229100	723	12.32	8907.36	0
NQ2S	EQUITY	PES	PIONEER ENERGY SERVICES CORP	'723664108	1700	7.97	13549	0
NQ2S	EQUITY	THRM	GENTHERM INC	'37253A103	3425	11.49	39353.25	0
NQ2S	EQUITY	XOXO	XO GROUP INC	'983772104	3299	8.87	29262.13	0
NQ2S	EQUITY	ININ	INTERACTIVE INTELLIGENCE GRO	'45841V109	1767	28.21	49847.07	0
NQ2S	EQUITY	SKUL	SKULLCANDY INC	'83083J104	2000	14.15	28300	0
NQ2S	EQUITY	Z	ZILLOW INC	'98954A107	200	38.63	7726	0
NQ2S	EQUITY	SXC	SUNCOKE ENERGY INC	'86722A103	6000	14.65	87900	0
NQ2S	EQUITY	FRAN	FRANCESCAS HOLDINGS CORP	'351793104	4200	27.01	113442	0
NQ2S	EQUITY	AMTG	APOLLO RESIDENTIAL MORTGAGE	'03763V102	300	19.28	5784	0
NQ2S	EQUITY	TNGO	TANGO INC/CT	'87582Y108	3600	21.31	76716	0
NQ2S	EQUITY	CHEF	CHEFS WAREHOUSE INC/THE	'163086101	1400	18.05	25270	0
NQ2S	EQUITY	WAIR	WESCO AIRCRAFT HOLDINGS INC	'950814103	1100	12.73	14003	0
NQ2S	EQUITY	HZNP	HORIZON PHARMA INC	'44047T109	700	7.13	4991	0
NQ2S	EQUITY	TEA	TEAVANA HOLDINGS INC	'87819P102	1100	13.53	14883	0
NQ2S	EQUITY	CJES	C+J ENERGY SERVICES INC	'12467B304	1700	18.5	31450	0
NQ2S	EQUITY	GTAT	GT ADVANCED TECHNOLOGIES INC	'36191U106	12169	5.28	64252.32	0
NQ2S	EQUITY	CARB	CARBONITE INC	'141337105	700	8.94	6258	0
NQ2S	EQUITY	DLLR	DFC GLOBAL CORP	'23324T107	4217	18.43	77719.31	0
NQ2S	EQUITY	XPO	XPO LOGISTICS INC	'983793100	2200	16.8	36960	0
NQ2S	EQUITY	ALKS	ALKERMES PLC	'G01767105	14679	16.97	249102.63	0
NQ2S	EQUITY	AGEN	AGENCY INC	'00847G705	1900	5.24	9956	0
NQ2S	EQUITY	UBNT	UBIQUITI NETWORKS INC	'90347A100	1300	14.25	18525	0
NQ2S	EQUITY	ZLTQ	ZELTIQ AESTHETICS INC	'98933Q108	1000	5.6	5600	0
NQ2S	EQUITY	MHRWV	MAGNUM HUNTER RESOURCES WTS	'55973G119	1167	0	0	0
NQ2S	EQUITY	AEGN	AEGION CORP	'00770F104	700	17.89	12523	0
NQ2S	EQUITY	LMOS	LUMOS NETWORKS CORP	'550283105	1859	9.45	17567.55	0
NQ2S	EQUITY	NTLS	NTELOS HOLDINGS CORP	'67020Q305	1859	18.85	35042.15	0
NQ2S	EQUITY	ACHC	ACADIA HEALTHCARE CO INC	'00404A109	2800	17.54	49112	0
NQ2S	EQUITY	FNBN	FNB UNITED CORP	'302519202	1000	12.99	12990	0
NQ2S	EQUITY	GEVA	SYNAGEVA BIOPHARMA CORP	'87159A103	1100	40.56	44616	0
NQ2S	EQUITY	IMPV	IMPERVA INC	'45321L100	1200	28.82	34584	0
NQ2S	EQUITY	NLNK	NEWLINK GENETICS CORP	'651511107	1600	14.98	23968	0
NQ2S	EQUITY	MGI	MONEYGRAM INTERNATIONAL INC	'60935Y208	1234	14.6	18016.4	0
NQ2S	EQUITY	CLVS	CLOVIS ONCOLOGY INC	'189464100	1700	21.68	36856	0
NQ2S	EQUITY	INVN	INVENSENSE INC	'46123D205	4400	11.3	49720	0
NQ2S	EQUITY	SPWR	SUNPOWER CORP	'867652406	2500	4.81	12025	0
NQ2S	EQUITY	ANGI	ANGIE S LIST INC	'034754101	4300	15.84	68112	0
NQ2S	EQUITY	MFRM	MATTRESS FIRM HOLDING CORP	'57722W106	1400	30.31	42434	0
NQ2S	EQUITY	IMI	INTERMOLECULAR INC	'45882D109	900	7.75	6975	0
NQ2S	EQUITY	DDMGQ	DIGITAL DOMAIN MEDIA GROUP I	'25386U104	1400	6.26	8764	0
NQ2S	EQUITY	MOVE	MOVE INC	'62458M207	4631	9.11	42188.41	0
NQ2S	EQUITY	JCOM	J2 GLOBAL INC	'48123V102	4658	26.42	123064.36	0
NQ2S	EQUITY	JIVE	JIVE SOFTWARE INC	'47760A108	2000	20.99	41980	0
NQ2S	EQUITY	SN	SANCHEZ ENERGY CORP	'79970Y105	1400	20.8	29120	0
NQ2S	EQUITY	BCEI	BONANZA CREEK ENERGY INC	'097793103	600	16.63	9978	0
NQ2S	EQUITY	SGYP	SYNERGY PHARMACEUTICALS INC	'871639308	5200	4.75	24700	0
NQ2S	EQUITY	XOMA	XOMA CORP	'98419J107	7600	3	22800	0
NQ2S	EQUITY	NAVJ	NAVIDEA BIOPHARMACEUTICALS I	'63937X103	12100	3.72	45012	0
NQ2S	EQUITY	CNDO	CORONADO BIOSCIENCES INC.	'21976U109	1800	5.05	9090	0

NQ2S	EQUITY	JAZZ	JAZZ PHARMACEUTICALS PLC	'G50871105	4971	45.01	223744.71	0
NQ2S	EQUITY	REGI	RENEWABLE ENERGY GROUP INC	'75972A301	700	7.43	5201	0
NQ2S	EQUITY	GWRE	GUIDEWIRE SOFTWARE INC	'40171V100	2400	28.12	67488	0
NQ2S	EQUITY	MODL	MMODAL INC	'60689B107	4800	12.98	62304	0
NQ2S	EQUITY	VSTM	VERASTEM INC	'92337C104	700	10.2	7140	0
NQ2S	EQUITY	POST	POST HOLDINGS INC	'737446104	2400	30.75	73800	0
NQ2S	EQUITY	SLCA	US SILICA HOLDINGS INC	'90346E103	1500	11.26	16890	0
NQ2S	EQUITY	GWAY	GREENWAY MEDICAL TECHNOLOGIE	'39679B103	600	16.31	9786	0
NQ2S	EQUITY	MTDR	MATADOR RESOURCES CO	'576485205	1000	10.74	10740	0
NQ2S	EQUITY	AVG	AVG TECHNOLOGIES	'N07831105	700	13.01	9107	0
NQ2S	EQUITY	EPAM	EPAM SYSTEMS INC	'29414B104	400	16.99	6796	0
NQ2S	EQUITY	RNDY	ROUNDY S PARENT CO INC	'779268101	2500	10.21	25525	0
NQ2S	EQUITY	CCXI	CHEMOCENTRYX INC	'16383L106	400	15	6000	0
NQ2S	EQUITY	CZR	CAESARS ENTERTAINMENT CORP	'127686103	4000	11.4	45600	0
NQ2S	EQUITY	FXAI	FX ALLIANCE INC	'361202104	800	15.71	12568	0
NQ2S	EQUITY	SYNC	SYNACOR INC	'871561106	900	13.7	12330	0
NQ2S	EQUITY	HK	HALCON RESOURCES CORP	'40537Q209	6900	9.44	65136	0
NQ2S	EQUITY	SIGA	SIGA TECHNOLOGIES INC	'826917106	3703	2.87	10627.61	0
NQ2S	EQUITY	CALD	CALLIDUS SOFTWARE INC	'13123E500	4000	4.98	19920	0
NQ2S	EQUITY	ATRS	ANTARES PHARMA INC	'036642106	11341	3.64	41281.24	0
NQ2S	EQUITY	BWLD	BUFFALO WILD WINGS INC	'119848109	2170	86.64	188008.8	0
NQ2S	EQUITY	RMTI	ROCKWELL MEDICAL INC	'774374102	2100	9.31	19551	0
NQ2S	EQUITY	UTI	UNIVERSAL TECHNICAL INSTITUT	'913915104	1736	13.51	23453.36	0
NQ2S	EQUITY	CDZI	CADIZ INC	'127537207	1600	7.21	11536	0
NQ2S	EQUITY	KNOL	KNOLOGY INC	'499183804	3520	19.67	69238.4	0
NQ2S	EQUITY	MGLN	MAGELLAN HEALTH SERVICES INC	'559079207	200	45.33	9066	0
NQ2S	EQUITY	EGY	VAALCO ENERGY INC	'91851C201	7062	8.63	60945.06	0
NQ2S	EQUITY	MDCA	MDC PARTNERS INC A	'552697104	1300	11.34	14742	0
NQ2S	EQUITY	XTXI	CROSSTEX ENERGY INC	'22765Y104	4500	14	63000	0
NQ2S	EQUITY	ABVT	ABOVENET INC	'00374N107	2828	84	237552	0
NQ2S	EQUITY	GEOI	GEORESOURCES INC	'372476101	2600	36.61	95186	0
NQ2S	EQUITY	TZOO	TRAVELZOO INC	'89421Q106	685	22.72	15563.2	0
NQ2S	EQUITY	EXP	EAGLE MATERIALS INC	'26969P108	5400	37.34	201636	0
NQ2S	EQUITY	GTXI	GTX INC	'40052B108	2700	3.53	9531	0
NQ2S	EQUITY	DVAX	DYNAVAX TECHNOLOGIES CORP	'268158102	20349	4.32	87907.68	0
NQ2S	EQUITY	TNS	TNS INC	'872960109	3167	17.94	56815.98	0
NQ2S	EQUITY	DXPE	DXP ENTERPRISES INC	'233377407	982	41.49	40743.18	0
NQ2S	EQUITY	SNTS	SANTARUS INC	'802817304	6926	7.09	49105.34	0
NQ2S	EQUITY	CORT	CORCEPT THERAPEUTICS INC	'218352102	5535	4.49	24852.15	0
NQ2S	EQUITY	KOG	KODIAK OIL + GAS CORP	'50015Q100	31550	8.21	259025.5	0
NQ2S	EQUITY	BDSI	BIODELIVERY SCIENCES INTL	'09060J106	2900	4.48	12992	0
NQ2S	EQUITY	INTX	INTERSECTIONS INC	'460981301	1000	15.85	15850	0
NQ2S	EQUITY	DHIL	DIAMOND HILL INVESTMENT GRP	'25264R207	328	78.29	25679.12	0
NQ2S	EQUITY	GHL	GREENHILL + CO INC	'395259104	3500	35.65	124775	0
NQ2S	EQUITY	STMP	STAMPS.COM INC	'852857200	1441	24.67	35549.47	0
NQ2S	EQUITY	NUVA	NUVASIVE INC	'670704105	1288	25.36	32663.68	0
NQ2S	EQUITY	NILE	BLUE NILE INC	'09578R103	1674	29.71	49734.54	0
NQ2S	EQUITY	RUET	REPUBLIC AIRWAYS HOLDINGS IN	'760276105	3400	5.55	18870	0
NQ2S	EQUITY	STAN	STANDARD PARKING CORP	'853790103	1983	21.52	42674.16	0
NQ2S	EQUITY	ALNY	ALNYLAM PHARMACEUTICALS INC	'02043Q107	5175	11.67	60392.25	0
NQ2S	EQUITY	PRX	PAR PHARMACEUTICAL COS INC	'69888P106	3400	36.14	122876	0
NQ2S	EQUITY	ADES	ADA ES INC	'005208103	1100	25.37	27907	0
NQ2S	EQUITY	MNTA	MOMENTA PHARMACEUTICALS INC	'60877T100	2249	13.52	30406.48	0
NQ2S	EQUITY	BEE	STRATEGIC HOTELS + RESORTS I	'86272T106	18455	6.46	119219.3	0
NQ2S	EQUITY	CAB	CABELA S INC	'126804301	5100	37.81	192831	0
NQ2S	EQUITY	MFLX	MULTI FINELINE ELECTRONIX IN	'62541B101	143	24.64	3523.52	0
NQ2S	EQUITY	MKTG	RESPONSYS INC	'761248103	4400	12.12	53328	0
NQ2S	EQUITY	WIFI	BOINGO WIRELESS INC	'09739C102	2000	11.62	23240	0
NQ2S	EQUITY	RPXC	RPX CORP	'74972G103	2400	14.35	34440	0
NQ2S	EQUITY	THR	THERMON GROUP HOLDINGS INC	'88362T103	1800	20.71	37278	0
NQ2S	EQUITY	ACTV	ACTIVE NETWORK INC/THE	'00506D100	4700	15.39	72333	0
NQ2S	EQUITY	SAVE	SPIRIT AIRLINES INC	'848577102	5000	19.46	97300	0
NQ2S	EQUITY	SZYM	SOLAZYME INC	'83415T101	4000	13.9	55600	0
NQ2S	EQUITY	CALL	MAGICJACK VOCALTEC LTD	'M6787E101	1300	19	24700	0
NQ2S	EQUITY	MATR	MATTERSIGHT CORP	'577097108	1200	7.98	9576	0
NQ2S	EQUITY	AMPE	AMPIO PHARMACEUTICALS INC	'03209T109	2400	5.08	12192	0
NQ2S	EQUITY	RATE	BANKRATE INC	'06647F102	4900	18.39	90111	0
NQ2S	EQUITY	CAVM	CAVIUM INC	'14964U108	5982	28	167496	0
NQ2S	EQUITY	ICGE	ICG GROUP INC	'44928D108	400	9.25	3700	0
NQ2S	EQUITY	VHS	VANGUARD HEALTH SYSTEMS INC	'922036207	3400	8.89	30226	0
NQ2S	EQUITY	KIOR	KIOR INC CL A	'497217109	3300	8.95	29535	0
NQ2S	EQUITY	PHX	PANHANDLE OIL AND GAS INC A	'698477106	924	30.14	27849.36	0
NQ2S	EQUITY	ARB	ARBITRON INC	'03875Q108	3090	35	108150	0
NQ2S	EQUITY	ITMN	INTERMUNE INC	'45884X103	4510	11.95	53894.5	0
NQ2S	EQUITY	KERX	KERYX BIOPHARMACEUTICALS	'492251501	8843	1.8	15917.4	0
NQ2S	EQUITY	MCBC	MACATAWA BANK CORP	'554225102	15	3.41	51.15	0
NQ2S	EQUITY	BABY	NATUS MEDICAL INC	'639050103	1842	11.62	21404.04	0
NQ2S	EQUITY	PDFS	PDF SOLUTIONS INC	'693282105	2654	9.87	26194.98	0
NQ2S	EQUITY	ARRS	ARRIS GROUP INC	'04269Q100	1900	13.91	26429	0
NQ2S	EQUITY	OMCL	OMNICELL INC	'68213N109	595	14.64	8710.8	0
NQ2S	EQUITY	AHS	AMN HEALTHCARE SERVICES INC	'001744101	1806	5.93	10709.58	0
NQ2S	EQUITY	ABCO	ADVISORY BOARD CO/THE	'00762W107	4090	49.59	202823.1	0
NQ2S	EQUITY	AYI	ACUITY BRANDS INC	'00508Y102	5025	50.91	255822.75	0

NQ2S	EQUITY	LTS	LADENBURG THALMANN FINANCIAL	'50575Q102	12067	1.54	18583.18	0
NQ2S	EQUITY	CNC	CENTENE CORP	'15135B101	6200	30.16	186992	0
NQ2S	EQUITY	SYNA	SYNAPTICS INC	'87157D109	4006	28.63	114691.78	0
NQ2S	EQUITY	CKEC	CARMIKE CINEMAS INC	'143436400	800	14.65	11720	0
NQ2S	EQUITY	ABG	ASBURY AUTOMOTIVE GROUP	'043436104	3000	23.69	71070	0
NQ2S	EQUITY	ARO	AEROPOSTALE INC	'007865108	9300	17.83	165819	0
NQ2S	EQUITY	VRNT	VERINT SYSTEMS INC	'92343X100	2600	29.51	76726	0
NQ2S	EQUITY	PLPC	PREFORMED LINE PRODUCTS CO	'740444104	36	57.91	2084.76	0
NQ2S	EQUITY	CPSI	COMPUTER PROGRAMS + SYSTEMS	'205306103	1297	57.22	74214.34	0
NQ2S	EQUITY	OSTK	OVERSTOCK.COM INC	'690370101	1637	6.91	11311.67	0
NQ2S	EQUITY	NPO	ENPRO INDUSTRIES INC	'29355X107	1367	37.37	51084.79	0
NQ2S	EQUITY	EGOV	NIC INC	'62914B100	7300	12.7	92710	0
NQ2S	EQUITY	PACR	PACER INTERNATIONAL INC	'69373H106	373	5.42	2021.66	0
NQ2S	EQUITY	GYRO	GYRODYNE CO OF AMERICA INC	'403820103	100	114.31	11431	0
NQ2S	EQUITY	WHG	WESTWOOD HOLDINGS GROUP INC	'961765104	789	37.26	29398.14	0
NQ2S	EQUITY	RRGB	RED ROBIN GOURMET BURGERS	'75689M101	800	30.51	24408	0
NQ2S	EQUITY	LF	LEAPFROG ENTERPRISES INC	'52186N106	6100	10.26	62586	0
NQ2S	EQUITY	RTK	RENTECH INC	'760112102	19013	2.06	39166.78	0
NQ2S	EQUITY	MSTR	MICROSTRATEGY INC CL A	'594972408	984	129.86	127782.24	0
NQ2S	EQUITY	MCF	CONTANGO OIL + GAS	'21075N204	1415	59.2	83768	0
NQ2S	EQUITY	HA	HAWAIIAN HOLDINGS INC	'419879101	3500	6.51	22785	0
NQ2S	EQUITY	SPPI	SPECTRUM PHARMACEUTICALS INC	'84763A108	7204	15.56	112094.24	0
NQ2S	EQUITY	EBIX	EBIX INC	'278715206	2392	19.95	47720.0	0
NQ2S	EQUITY	CVGW	CALAVO GROWERS INC	'128246105	1354	25.58	34635.32	0
NQ2S	EQUITY	MRH	MONTPELIER RE HOLDINGS LTD	'G62185106	800	21.29	17032	0
NQ2S	EQUITY	CEVA	CEVA INC	'157210105	2625	17.61	46226.25	0
NQ2S	EQUITY	PRAA	PORTFOLIO RECOVERY ASSOCIATE	'73640Q105	2009	91.26	183341.34	0
NQ2S	EQUITY	BPZ	BPZ RESOURCES INC	'055639108	2841	2.53	7187.73	0
NQ2S	EQUITY	CLCT	COLLECTORS UNIVERSE	'19421R200	700	14.68	10276	0
NQ2S	EQUITY	TASR	TASER INTERNATIONAL INC	'87651B104	5960	5.24	31230.4	0
NQ2S	EQUITY	ACTG	ACACIA RESEARCH ACACIA TEC	'003881307	5909	37.24	220051.16	0
NQ2S	EQUITY	NKTR	NEKTAR THERAPEUTICS	'640268108	9084	8.07	73307.88	0
NQ2S	EQUITY	MED	MEDIFAST INC	'58470H101	1702	19.68	33495.36	0
NQ2S	EQUITY	WRC	WARNACO GROUP INC/THE	'934390402	4278	42.58	182157.24	0
NQ2S	EQUITY	HMSY	HMS HOLDINGS CORP	'40425J101	10315	33.31	343592.65	0
NQ2S	EQUITY	YORW	YORK WATER CO	'987184108	1200	17.89	21468	0
NQ2S	EQUITY	BCO	BRINK S CO/THE	'109696104	5663	23.18	131268.34	0
NQ2S	EQUITY	SABA	SABA SOFTWARE INC	'784932600	3716	9.28	34484.48	0
NQ2S	EQUITY	PETS	PETMED EXPRESS INC	'716382106	2632	12.16	32005.12	0
NQ2S	EQUITY	CBB	CINCINNATI BELL INC	'171871106	7012	3.72	26084.64	0
NQ2S	EQUITY	RIGL	RIGEL PHARMACEUTICALS INC	'766559603	6376	9.3	59296.8	0
NQ2S	EQUITY	CVCO	CAVCO INDUSTRIES INC	'149568107	800	51.28	41024	0
NQ2S	EQUITY	MOH	MOLINA HEALTHCARE INC	'60855R100	356	23.46	8351.76	0
NQ2S	EQUITY	NVEC	NVE CORP	'629445206	547	53.75	29401.25	0
NQ2S	EQUITY	IPAS	IPASS INC	'46261V108	6300	2.38	14994	0
NQ2S	EQUITY	ECPG	ENCORE CAPITAL GROUP INC	'292554102	2028	29.62	60069.36	0
NQ2S	EQUITY	NTGR	NETGEAR INC	'64111Q104	2036	34.51	70262.36	0
NQ2S	EQUITY	TCBI	TEXAS CAPITAL BANCSHARES INC	'88224Q107	4000	40.39	161560	0
NQ2S	EQUITY	PRSC	PROVIDENCE SERVICE CORP	'743815102	239	13.71	3276.69	0
NQ2S	EQUITY	LWAY	LIFEWAY FOODS INC	'531914109	500	10.37	5185	0
NQ2S	EQUITY	QLTY	QUALITY DISTRIBUTION INC	'74756M102	428	11.09	4746.52	0
NQ2S	EQUITY	OMEX	ODYSSEY MARINE EXPLORATION	'676118102	9100	3.74	34034	0
NQ2S	EQUITY	BSFT	BROADSOFT INC	'11133B409	3300	28.96	95568	0
NQ2S	EQUITY	SPB	SPECTRUM BRANDS HOLDINGS INC	'84763R101	2300	32.57	74911	0
NQ2S	EQUITY	OAS	OASIS PETROLEUM INC	'674215108	9600	24.18	232128	0
NQ2S	EQUITY	ONE	HIGHER ONE HOLDINGS INC	'42983D104	3800	12.22	46436	0
NQ2S	EQUITY	ORIT	ORITANI FINANCIAL CORP	'68633D103	2000	14.39	28780	0
NQ2S	EQUITY	ETRM	ENTEROMEDICS INC	'29365M208	3400	3.45	11730	0
NQ2S	EQUITY	RLD	REALD INC	'75604L105	5158	14.96	77163.68	0
NQ2S	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	10200	22.12	225624	0
NQ2S	EQUITY	GDOT	GREEN DOT CORP CLASS A	'39304D102	2900	22.12	64148	0
NQ2S	EQUITY	AMRC	AMERESCO INC CL A	'02361E108	2200	11.93	26246	0
NQ2S	EQUITY	ENV	ENVESTNET INC	'29404K106	2500	12	30000	0
NQ2S	EQUITY	TSRX	TRIUS THERAPEUTICS INC	'89685K100	3200	5.76	18432	0
NQ2S	EQUITY	GMAN	GORDMANS STORES INC	'38269P100	1100	16.5	18150	0
NQ2S	EQUITY	RP	REALPAGE INC	'75606N109	4337	23.16	100444.92	0
NQ2S	EQUITY	COR	CORESITE REALTY CORP	'21870Q105	1300	25.82	33566	0
NQ2S	EQUITY	SQI	SCIQEST INC	'80908T101	2200	17.96	39512	0
NQ2S	EQUITY	BGMD	BG MEDICINE INC	'08861T107	500	6.98	3490	0
NQ2S	EQUITY	KEYW	KEYW HOLDING CORP/THE	'493723100	1100	10.04	11044	0
NQ2S	EQUITY	RPRX	REPROS THERAPEUTICS INC	'76028H209	1900	9.08	17252	0
NQ2S	EQUITY	TOWR	TOWER INTERNATIONAL INC	'891826109	700	10.5	7350	0
NQ2S	EQUITY	BODY	BODY CENTRAL CORP	'09689U102	1500	9	13500	0
NQ2S	EQUITY	NTSP	NETSPEND HOLDINGS INC	'64118V106	3600	9.19	33084	0
NQ2S	EQUITY	VRA	VERA BRADLEY INC	'92335C106	2200	21.08	46376	0
NQ2S	EQUITY	BBRG	BRAVO BRIO RESTAURANT GROUP	'10567B109	2400	17.83	42792	0
NQ2S	EQUITY	AEGR	AEGERION PHARMACEUTICALS INC	'00767E102	2700	14.84	40068	0
NQ2S	EQUITY	CHMT	CHEMTURA CORP	'163893209	8300	14.5	120350	0
NQ2S	EQUITY	EXAM	EXAMWORKS GROUP INC	'30066A105	761	13.23	10068.03	0
NQ2S	EQUITY	GKNT	GEEKNET INC	'36846Q203	500	19.82	9910	0
NQ2S	EQUITY	IPHI	INPHI CORP	'45772F107	1300	9.48	12324	0
NQ2S	EQUITY	END	ENDEAVOUR INTERNATIONAL CORP	'29259G200	4400	8.4	36960	0
NQ2S	EQUITY	LGND	LIGAND PHARMACEUTICALS CL B	'53220K504	2399	16.94	40639.06	0

NQ2S	EQUITY	ZGNX	ZOGENIX INC	'98978L105	3200	2.48	7936	0
NQ2S	EQUITY	ANAC	ANACOR PHARMACEUTICALS INC	'032420101	1400	6.49	9086	0
NQ2S	EQUITY	TRGP	TARGA RESOURCES CORP	'87612G101	3467	42.7	148040.9	0
NQ2S	EQUITY	LNCE	SNYDERS LANCE INC	'833551104	4700	25.23	118581	0
NQ2S	EQUITY	RNET	RIGNET INC	'766582100	1500	17.39	26085	0
NQ2S	EQUITY	SWFT	SWIFT TRANSPORTATION CO	'87074U101	9500	9.45	89775	0
NQ2S	EQUITY	QADA	QAD INC A	'74727D306	611.404	14.22	8694.16	0
NQ2S	EQUITY	DSO	DISCOVERY LABORATORIES INC	'254668403	5700	2.32	13224	0
NQ2S	EQUITY	HNH	HANDY + HARMAN LTD	'410315105	600	13.48	8088	0
NQ2S	EQUITY	DMD	DEMAND MEDIA INC	'24802N109	2832	11.2	31718.4	0
NQ2S	EQUITY	FRP	FAIRPOINT COMMUNICATIONS INC	'305560302	2400	6.15	14760	0
NQ2S	EQUITY	EPOC	EPOCRATES INC	'29429D103	2226	8.02	17852.52	0
NQ2S	EQUITY	TRNX	TORNIER NV	'N87237108	1400	22.42	31388	0
NQ2S	EQUITY	PKT	PROCERA NETWORKS INC	'74269U203	2200	24.31	53482	0
NQ2S	EQUITY	PCRX	PACIRA PHARMACEUTICALS INC	'695127100	2300	16.04	36892	0
NQ2S	EQUITY	ECYT	ENDOCYTE INC	'29269A102	3725	8.22	30619.5	0
NQ2S	EQUITY	GEVO	GEVO INC	'374396109	2500	4.97	12425	0
NQ2S	EQUITY	FLDM	FLUIDIGM CORP	'34385P108	2545	15.04	38276.8	0
NQ2S	EQUITY	SNSS	SUNESIS PHARMACEUTICALS INC	'867328601	2800	2.87	8036	0
NQ2S	EQUITY	MTRN	MATERION CORP	'576690101	184	23.03	4237.52	0
NQ2S	EQUITY	NSP	INSPERITY INC	'45778Q107	2571	27.05	69545.55	0
NQ2S	EQUITY	ANN	ANN INC	'035623107	5851	25.49	149141.99	0
NQ2S	EQUITY	CSOD	CORNERSTONE ONDEMAND INC	'21925Y103	4100	23.81	97621	0
NQ2S	EQUITY	SREV	SERVICESOURCE INTERNATIONAL	'81763U100	6000	13.85	83100	0
NQ2S	EQUITY	MTOR	MERITOR INC	'59001K100	3006	5.22	15691.32	0
NQ2S	EQUITY	NEON	NEONODE INC	'64051M402	2900	6.15	17835	0
NQ2S	EQUITY	VTUS	VENTRUS BIOSCIENCES INC	'922822101	1600	4.27	6832	0
NQ2S	EQUITY	ZIP	ZIPCAR INC	'98974X103	2800	11.73	32844	0
NQ2S	EQUITY	TMS	TMS INTERNATIONAL CORP A	'87261Q103	500	9.97	4985	0
NQ2S	EQUITY	ELLI	ELLIE MAE INC	'28849P100	2700	18	48600	0
NQ2S	EQUITY	SGNT	SAGENT PHARMACEUTICALS INC	'786692103	800	18.08	14464	0
NQ2S	EQUITY	AFCE	AFC ENTERPRISES	'00104Q107	3143	23.14	72729.02	0
NQ2S	EQUITY	SGEN	SEATTLE GENETICS INC	'812578102	11445	25.39	290588.55	0
NQ2S	EQUITY	BPI	BRIDGEPOINT EDUCATION INC	'10807M105	2263	21.8	49333.4	0
NQ2S	EQUITY	RST	ROSETTA STONE INC	'777780107	700	13.84	9688	0
NQ2S	EQUITY	DGI	DIGITALGLOBE INC	'25389M877	3044	15.16	46147.04	0
NQ2S	EQUITY	SGI	SILICON GRAPHICS INTERNATION	'82706L108	385	6.42	2471.7	0
NQ2S	EQUITY	OPEN	OPENTABLE INC	'68372A104	2704	45.01	121707.04	0
NQ2S	EQUITY	CDE	COEUR D ALENE MINES CORP	'192108504	4506	17.56	79125.36	0
NQ2S	EQUITY	HTWR	HEARTWARE INTERNATIONAL INC	'422368100	1736	88.8	154156.8	0
NQ2S	EQUITY	SPRT	SUPPORT.COM INC	'86858W101	4476	3.19	14278.44	0
NQ2S	EQUITY	MDSO	MEDIDATA SOLUTIONS INC	'58471A105	2674	32.67	87359.58	0
NQ2S	EQUITY	LOGM	LOGMEIN INC	'54142L109	2656	30.52	81061.12	0
NQ2S	EQUITY	PTGI	PRIMUS TELECOMMUNICATIONS GR	'741929301	1500	15.57	23355	0
NQ2S	EQUITY	MHR	MAGNUM HUNTER RESOURCES CORP	'55973B102	6469	4.18	27040.42	0
NQ2S	EQUITY	APAGF	APCO OIL AND GAS INTL INC	'G0471F109	1059	18.05	19114.95	0
NQ2S	EQUITY	GGC	GEORGIA GULF CORP	'373200302	2600	25.67	66742	0
NQ2S	EQUITY	GSM	GLOBE SPECIALTY METALS INC	'37954N206	590	13.43	7923.7	0
NQ2S	EQUITY	VPRT	VISTAPRINT NV	'N93540107	4400	32.3	142120	0
NQ2S	EQUITY	IMUC	IMMUNOCELLULAR THERAPEUTICS	'452536105	5100	3.75	19125	0
NQ2S	EQUITY	VITC	VITACOST.COM INC	'92847A200	2800	5.9	16520	0
NQ2S	EQUITY	IRDM	IRIDIUM COMMUNICATIONS INC	'46269C102	500	8.96	4480	0
NQ2S	EQUITY	RPTP	RAPTOR PHARMACEUTICAL CORP	'75382F106	6000	5.59	33540	0
NQ2S	EQUITY	ECHO	ECHO GLOBAL LOGISTICS INC	'27875T101	1810	19.06	34498.6	0
NQ2S	EQUITY	MG	MISTRAS GROUP INC	'60649T107	1789	26.28	47014.92	0
NQ2S	EQUITY	OMER	OMEROS CORP	'682143102	2800	10	28000	0
NQ2S	EQUITY	RA	RAILAMERICA INC	'750753402	2000	24.2	48400	0
NQ2S	EQUITY	UIS	UNISYS CORP	'909214306	2309	19.55	45140.95	0
NQ2S	EQUITY	LMNR	LIMONEIRA CO	'532746104	856	16.22	13884.32	0
NQ2S	EQUITY	VSI	VITAMIN SHOPPE INC	'92849E101	3499	54.93	192200.07	0
NQ2S	EQUITY	ACOM	ANCESTRY.COM INC	'032803108	3565	27.53	98144.45	0
NQ2S	EQUITY	RUE	RUE21 INC	'781295100	1898	25.24	47905.52	0
NQ2S	EQUITY	AT	ATLANTIC POWER CORP	'04878Q863	1100	12.81	14091	0
NQ2S	EQUITY	TMH	TEAM HEALTH HOLDINGS INC	'87817A107	3325	24.09	80099.25	0
NQ2S	EQUITY	NTK	NORTEK INC	'656559309	900	50.04	45036	0
NQ2S	EQUITY	NAUH	NATIONAL AMERICAN UNIVERSITY	'63245Q105	1000	4.3	4300	0
NQ2S	EQUITY	PPC	PILGRIM S PRIDE CORP	'72147K108	5900	7.15	42185	0
NQ2S	EQUITY	LL	LUMBER LIQUIDATORS HOLDINGS	'55003T107	3342	33.79	112926.18	0
NQ2S	EQUITY	EXXI	ENERGY XXI BERMUDA	'G10082140	6875	31.29	215118.75	0
NQ2S	EQUITY	IRWD	IRONWOOD PHARMACEUTICALS INC	'46333X108	9091	13.78	125273.98	0
NQ2S	EQUITY	PHMD	PHOTOMEDEX INC	'719358301	1400	12.15	17010	0
NQ2S	EQUITY	GNRC	GENERAC HOLDINGS INC	'368736104	1348	24.06	32432.88	0
NQ2S	EQUITY	ECOL	US ECOLOGY INC	'91732J102	1437	17.74	25492.38	0
NQ2S	EQUITY	GLF	GULFMARK OFFSHORE INC CL A	'402629208	500	34.04	17020	0
NQ2S	EQUITY	UNIS	UNILIFE CORP	'90478E103	8982	3.38	30359.16	0
NQ2S	EQUITY	PTX	PERNIX THERAPEUTICS HOLDINGS	'71426V108	500	7.29	3645	0
NQ2S	EQUITY	AVEO	AVEO PHARMACEUTICALS INC	'053588109	3965	12.16	48214.4	0
NQ2S	EQUITY	FNGN	FINANCIAL ENGINES INC	'317485100	5615	21.45	120441.75	0
NQ2S	EQUITY	CALX	CALIX NETWORKS INC	'13100M509	1800	8.22	14796	0
NQ2S	EQUITY	MXL	MAXLINEAR INC CLASS A	'57776J100	1640	4.96	8134.4	0
NQ2S	EQUITY	TPCG	TPC GROUP INC	'89236Y104	1100	36.95	40645	0
NQ2S	EQUITY	SSNC	SS+C TECHNOLOGIES HOLDINGS	'78467J100	1200	25	30000	0
NQ2S	EQUITY	BH	BIGLARI HOLDINGS INC	'08986R101	14	386.39	5409.46	0

NQ2S	EQUITY	MUSA	METALS USA HOLDINGS CORP	'59132A104	478	15.91	7604.98	0
NQ2S	EQUITY	GG5	GLOBAL GEOPHYSICAL SERVICES	'37946S107	2200	6.12	13464	0
NQ2S	EQUITY	SPSC	SPS COMMERCE INC	'78463M107	1046	30.38	31777.48	0
NQ2S	EQUITY	SIX	SIX FLAGS ENTERTAINMENT CORP	'83001A102	4800	54.18	260064	0
NQ2S	EQUITY	ADGE	AMERICAN DG ENERGY INC	'025398108	2900	2.27	6583	0
NQ2S	EQUITY	EXPR	EXPRESS INC	'30219E103	10767	18.17	195636.39	0
NQ2S	EQUITY	RRTS	ROADRUNNER TRANSPORTATION SY	'76973Q105	853	16.89	14407.17	0
NQ2S	EQUITY	NOR	NORANDA ALUMINUM HOLDING COR	'65542W107	4064	7.96	32349.44	0
NQ2S	EQUITY	FSR	FLAGSTONE REINSURANCE HOLDIN	'L3466T104	300	8.01	2403	0
NQ2S	EQUITY	AH	ACCRETIVE HEALTH INC	'00438V103	6786	10.96	74374.56	0
NQ2S	EQUITY	RLOC	REACHLOCAL INC	'75525F104	1062	11	11682	0
NQ2S	EQUITY	SNAK	INVENTURE FOODS INC	'461212102	1800	6.3	11340	0
NQ2S	EQUITY	FAF	FIRST AMERICAN FINANCIAL	'31847R102	1200	16.96	20352	0
NQ2S	EQUITY	FURX	FURIEX PHARMACEUTICALS	'36106P101	900	20.95	18855	0
NQ2S	EQUITY	MASI	MASIMO CORPORATION	'574795100	5996	22.38	134190.48	0
NQ2S	EQUITY	PSS	COLLECTIVE BRANDS INC	'19421W100	7300	21.42	156366	0
NQ2S	EQUITY	ESIC	EASLYLINK SERVICES INTL CL A	'277858106	4000	7.24	28960	0
NQ2S	EQUITY	ATHN	ATHENAHEALTH INC	'04685W103	4267	79.17	337818.39	0
NQ2S	EQUITY	IO	ION GEOPHYSICAL CORP	'462044108	14946	6.59	98494.14	0
NQ2S	EQUITY	DUF	DUFF + PHELPS CORP CLASS A	'26433B107	1094	14.5	15863	0
NQ2S	EQUITY	CTCT	CONSTANT CONTACT INC	'210313102	3385	17.88	60523.8	0
NQ2S	EQUITY	MAPP	MAP PHARMACEUTICALS INC	'56509R108	2812	14.98	42123.76	0
NQ2S	EQUITY	GMO	GENERAL MOLY INC	'370373102	1639	3.14	5146.46	0
NQ2S	EQUITY	TGH	TEXTAINER GROUP HOLDINGS LTD	'G8766E109	1406	36.9	51881.4	0
NQ2S	EQUITY	ZEP	ZEP INC	'98944B108	1238	13.73	16997.74	0
NQ2S	EQUITY	DFT	DUPONT FABROS TECHNOLOGY	'26613Q106	3472	28.56	99160.32	0
NQ2S	EQUITY	CVI	CVR ENERGY INC	'12662P108	1400	26.58	37212	0
NQ2S	EQUITY	PZN	PZENA INVESTMENT MANAGM CL A	'74731Q103	1030	4.43	4562.9	0
NQ2S	EQUITY	SARA	SARATOGA RESOURCES INC/TEXAS	'803521103	2400	5.88	14112	0
NQ2S	EQUITY	PROJ	DELTEK INC	'24784L105	2879	11.59	33367.61	0
NQ2S	EQUITY	AREX	APPROACH RESOURCES INC	'03834A103	3500	25.54	89390	0
NQ2S	EQUITY	APEI	AMERICAN PUBLIC EDUCATION	'02913V103	2033	32	65056	0
NQ2S	EQUITY	ENSG	ENSGN GROUP INC/THE	'29358P101	1370	28.27	38729.9	0
NQ2S	EQUITY	ES	ENERGYSOLUTIONS INC	'292756202	1800	1.69	3042	0
NQ2S	EQUITY	HEK	HECKMANN CORP	'422680108	1450	3.38	4901	0
NQ2S	EQUITY	NOG	NORTHERN OIL AND GAS INC	'665531109	7266	15.94	115820.04	0
NQ2S	EQUITY	ACUR	ACURA PHARMACEUTICALS INC	'00509L703	1682	3.14	5281.48	0
NQ2S	EQUITY	TITN	TITAN MACHINERY INC	'88830R101	2033	30.37	61742.21	0
NQ2S	EQUITY	ONTY	ONCOTHYREON INC	'682324108	7000	4.68	32760	0
NQ2S	EQUITY	CATM	CARDTRONICS INC	'14161H108	5269	30.21	159176.49	0
NQ2S	EQUITY	MDAS	MEDASSETS INC	'584045108	2418	13.45	32522.1	0
NQ2S	EQUITY	LRN	K12 INC	'48273U102	3228	23.3	75212.4	0
NQ2S	EQUITY	TBI	TRUEBLUE INC	'89785X101	3616	15.48	55975.68	0
NQ2S	EQUITY	HCKT	HACKETT GROUP INC/THE	'404609109	1738	5.57	9680.66	0
NQ2S	EQUITY	IPCM	IPC THE HOSPITALIST CO	'44984A105	1841	45.32	83434.12	0
NQ2S	EQUITY	DAN	DANA HOLDING CORP	'235825205	1882	12.81	24108.42	0
NQ2S	EQUITY	MAKO	MAKO SURGICAL CORP	'560879108	4382	25.61	112223.02	0
NQ2S	EQUITY	RTIX	RTI BIOLOGICS INC	'74975N105	560	3.76	2105.6	0
NQ2S	EQUITY	HCCI	HERITAGE CRYSTAL CLEAN INC	'42726M106	1000	16.35	16350	0
NQ2S	EQUITY	VHC	VIRNETX HOLDING CORP	'92823T108	5028	35.25	177237	0
NQ2S	EQUITY	MRGE	MERGE HEALTHCARE INC	'589499102	6109	2.86	17471.74	0
NQ2S	EQUITY	HI	HILLENBRAND INC	'431571108	6600	18.38	121308	0
NQ2S	EQUITY	BGCP	BGC PARTNERS INC CL A	'05541T101	11880	5.87	69735.6	0
NQ2S	EQUITY	DIN	DINEEQUITY INC	'254423106	1736	44.64	77495.04	0
NQ2S	EQUITY	BREW	CRAFT BREW ALLIANCE INC	'224122101	500	8.18	4090	0
NQ2S	EQUITY	JBT	JOHN BEAN TECHNOLOGIES CORP	'477839104	3299	13.57	44767.43	0
NQ2S	EQUITY	MYRG	MYR GROUP INC/DELAWARE	'55405W104	1417	17.06	24174.02	0
NQ2S	EQUITY	IILG	INTERVAL LEISURE GROUP	'46113M108	5027	19.01	95563.27	0
NQ2S	EQUITY	THLD	THRESHOLD PHARMACEUTICALS	'885807206	5600	7.4	41440	0
NQ2S	EQUITY	HSNI	HSN INC	'404303109	4629	40.35	186780.15	0
NQ2S	EQUITY	OGXI	ONCOGENEX PHARMACEUTICAL INC	'68230A106	1700	13.44	22848	0
NQ2S	EQUITY	PRIM	PRIMORIS SERVICES CORP	'74164F103	1022	12	12264	0
NQ2S	EQUITY	CLDX	CELLEX THERAPEUTICS INC	'15117B103	7277	5.19	37767.63	0
NQ2S	EQUITY	DMRC	DIGIMARC CORP	'25381B101	711	25.66	18244.26	0
NQ2S	EQUITY	WWW	WEB.COM GROUP INC	'94733A104	4200	18.32	76944	0
NQ2S	EQUITY	LEDR	MARKET LEADER INC	'57056R103	2500	5.08	12700	0
NQ2S	EQUITY	LOPE	GRAND CANYON EDUCATION INC	'38526M106	4802	20.94	100553.88	0
NQ2S	EQUITY	DEST	DESTINATION MATERNITY CORP	'25065D100	732	21.6	15811.2	0
NQ2S	EQUITY	CBRL	CRACKER BARREL OLD COUNTRY	'22410J106	2263	62.8	142116.4	0
NQ2S	EQUITY	CLW	CLEARWATER PAPER CORP	'18538R103	2300	34.12	78476	0
NQ2S	EQUITY	VRTS	VIRTUS INVESTMENT PARTNERS	'92828Q109	438	81	35478	0
NQ2S	EQUITY	SAAS	INCONTACT INC	'45336E109	3000	5.01	15030	0
NQ2S	EQUITY	BTH	BLTYH INC	'09643P207	1300	34.56	44928	0
NQ2S	EQUITY	TSPT	TRANSCPT PHARMACEUTICALS IN	'89354M106	420	6.2	2604	0
NQ2S	EQUITY	IDT	IDT CORP CLASS B	'448947507	1600	9.81	15696	0
NQ2S	EQUITY	CSII	CARDIOVASCULAR SYSTEMS INC	'141619106	1900	9.79	18601	0
NQ2S	EQUITY	WG	WILLBROS GROUP INC	'969203108	800	6.46	5168	0
NQ2S	EQUITY	ZAGG	ZAGG INC	'98884U108	2700	10.91	29457	0
NQ2S	EQUITY	CADX	CADENCE PHARMACEUTICALS INC	'12738T100	7424	3.57	26503.68	0
NQ2S	EQUITY	HLS	HEALTHSOUTH CORP	'421924309	9700	23.26	225622	0
NQ2S	EQUITY	ACHN	ACHILLION PHARMACEUTICALS	'00448Q201	5500	6.2	34100	0
NQ2S	EQUITY	IPHS	INNPHOS HOLDINGS INC	'45774N108	2476	56.46	139794.96	0
NQ2S	EQUITY	ORBC	ORBCOMM INC	'68555P100	2300	3.26	7498	0

NQ2S	EQUITY	CPLA	CAPELLA EDUCATION CO	'139594105	1492	34.76	51861.92	0
NQ2S	EQUITY	EBS	EMERGENT BIOSOLUTIONS INC	'29089Q105	689	15.15	10438.35	0
NQ2S	EQUITY	HNSN	HANSEN MEDICAL INC	'411307101	5141	2.27	11670.07	0
NQ2S	EQUITY	VQ	VENOCO INC	'92275P307	3614	10.01	36176.14	0
NQ2S	EQUITY	AFSI	AMTRUST FINANCIAL SERVICES	'032359309	300	29.71	8913	0
NQ2S	EQUITY	SYUT	SYNUTRA INTERNATIONAL INC	'87164C102	1808	5.4	9763.2	0
NQ2S	EQUITY	UEC	URANIUM ENERGY CORP	'916896103	5100	2.29	11679	0
NQ2S	EQUITY	ZIOP	ZIOPHARM ONCOLOGY INC	'98973P101	7508	5.95	44672.6	0
NQ2S	EQUITY	JMBA	JAMBA INC	'47023A101	7567	1.96	14831.32	0
NQ2S	EQUITY	ALGT	ALLEGiant TRAVEL CO	'01748X102	1783	69.68	124239.44	0
NQ2S	EQUITY	OMPI	OBAGI MEDICAL PRODUCTS INC	'67423R108	2121	15.27	32387.67	0
NQ2S	EQUITY	GUID	GUIDANCE SOFTWARE INC	'401692108	1487	9.51	14141.37	0
NQ2S	EQUITY	AFFY	AFFYMAX INC	'00826A109	4390	12.88	56543.2	0
NQ2S	EQUITY	AIMC	ALTRA HOLDINGS INC	'02208R106	1860	15.78	29350.8	0
NQ2S	EQUITY	TAST	CARROLS RESTAURANT GROUP INC	'14574X104	1562	5.94	9278.28	0
NQ2S	EQUITY	AGX	ARGAN INC	'04010E109	244	13.98	3411.12	0
NQ2S	EQUITY	AVAV	AEROVIRONMENT INC	'008073108	1294	26.31	34045.14	0
NQ2S	EQUITY	HF	HFF INC CLASS A	'40418F108	3677	13.94	51257.38	0
NQ2S	EQUITY	EIG	EMPLOYERS HOLDINGS INC	'292218104	800	18.04	14432	0
NQ2S	EQUITY	SNTA	SYNTA PHARMACEUTICALS CORP	'87162T206	4690	5.47	25654.3	0
NQ2S	EQUITY	NCMI	NATIONAL CINEMEDIA INC	'635309107	2312	15.17	35073.04	0
NQ2S	EQUITY	ARAY	ACCURAY INC	'004397105	7707	6.84	52715.88	0
NQ2S	EQUITY	PRTS	US AUTO PARTS NETWORK INC	'90343C100	1652	4.18	6905.36	0
NQ2S	EQUITY	HIBB	HIBBETT SPORTS INC	'428567101	3250	57.71	187557.5	0
NQ2S	EQUITY	OPTR	OPTIMER PHARMACEUTICALS INC	'68401H104	5196	15.52	80641.92	0
NQ2S	EQUITY	UAMY	UNITED STATES ANTIMONY CORP	'911549103	6700	4.04	27908	0
NQ2S	EQUITY	FIRE	SOURCEFIRE INC	'83616T108	3502	51.4	180002.8	0
NQ2S	EQUITY	CCIX	COLEMAN CABLE INC	'193459302	878	8.69	7629.82	0
NQ2S	EQUITY	GLUU	GLU MOBILE INC	'379890106	5800	5.55	32190	0
NQ2S	EQUITY	ARUN	ARUBA NETWORKS INC	'043176106	13439	15.05	202256.95	0
NQ2S	EQUITY	SMCI	SUPER MICRO COMPUTER INC	'86800U104	3368	15.86	53416.48	0
NQ2S	EQUITY	TWER	TOWERSTREAM CORP	'892000100	5200	4.15	21580	0
NQ2S	EQUITY	OREX	OREXIGEN THERAPEUTICS INC	'686164104	5878	5.54	32564.12	0
NQ2S	EQUITY	PODD	INSULET CORP	'45784P101	5724	21.37	122321.88	0
NQ2S	EQUITY	SKH	SKILLED HEALTHCARE GROU CL A	'83066R107	2300	6.28	14444	0
NQ2S	EQUITY	CAP	CAI INTERNATIONAL INC	'12477X106	660	19.88	13120.8	0
NQ2S	EQUITY	TRS	TRIMAS CORP	'896215209	3392	20.1	68179.2	0
NQ2S	EQUITY	ENOC	ENERNOC INC	'292764107	743	7.24	5379.32	0
NQ2S	EQUITY	GLRE	GREENLIGHT CAPITAL RE LTD A	'G4095J109	700	25.42	17794	0
NQ2S	EQUITY	CLNE	CLEAN ENERGY FUELS CORP	'184499101	7996	15.5	123938	0
NQ2S	EQUITY	FOLD	AMICUS THERAPEUTICS INC	'03152W109	2900	5.5	15950	0
NQ2S	EQUITY	INFN	INFINERA CORP	'45667G103	11945	6.84	81703.8	0
NQ2S	EQUITY	BAGL	EINSTEIN NOAH RESTAURANT GRO	'28257U104	572	17.56	10044.32	0
NQ2S	EQUITY	OPK	OPKO HEALTH INC	'68375N103	13595	4.6	62537	0
NQ2S	EQUITY	SCOR	COMSCORE INC	'20564W105	4293	16.46	70662.78	0
NQ2S	EQUITY	AUTH	AUTHENTEC INC	'052660107	5100	4.33	22083	0
NQ2S	EQUITY	PRO	PROS HOLDINGS INC	'74346Y103	2755	16.82	46339.1	0
NQ2S	EQUITY	PAG	PENSKE AUTOMOTIVE GROUP INC	'70959W103	1400	21.24	29736	0
NQ2S	EQUITY	SHOR	SHORETEL INC	'825211105	5993	4.38	26249.34	0
NQ2S	EQUITY	LOV	SPARK NETWORKS INC	'84651P100	1500	5.16	7740	0
NQ2S	EQUITY	IDCC	INTERDIGITAL INC	'45867G101	5182	29.51	152920.82	0
NQ2S	EQUITY	DHX	DICE HOLDINGS INC	'253017107	6133	9.39	57588.87	0
NQ2S	EQUITY	HGG	HHGREGG INC	'42833L108	122	11.31	1379.82	0
NQ2S	EQUITY	OWW	ORBITZ WORLDWIDE INC	'68557K109	3100	3.65	11315	0
NQ2S	EQUITY	ACIW	ACI WORLDWIDE INC	'004498101	4724	44.21	208848.04	0
NQ2S	EQUITY	AMAG	AMAG PHARMACEUTICALS INC	'00163U106	2066	15.4	31816.4	0
NQ2S	EQUITY	TYPE	MONOTYPE IMAGING HOLDINGS IN	'61022P100	4475	16.77	75045.75	0
NQ2S	EQUITY	SCMP	SUCAMPO PHARMACEUTICALS CL A	'864909106	1305	7.03	9174.15	0
NQ2S	EQUITY	VRTU	VIRTUSA CORP	'92827P102	1816	13.35	24243.6	0
NQ2S	EQUITY	BGS	B+G FOODS INC	'05508R106	5835	26.6	155211	0
NQ2S	EQUITY	GBL	GAMCO INVESTORS INC A	'361438104	809	44.39	35911.51	0
NQ2S	EQUITY	GCA	GLOBAL CASH ACCESS HOLDINGS	'378967103	8000	7.21	57680	0
NQ2S	EQUITY	LCC	US AIRWAYS GROUP INC	'90341W108	19400	13.33	258602	0
NQ2S	EQUITY	CBOU	CARIBOU COFFEE CO INC	'142042209	2579	12.91	33294.89	0
NQ2S	EQUITY	GHDX	GENOMIC HEALTH INC	'37244C101	1899	33.4	63426.6	0
NQ2S	EQUITY	TAL	TAL INTERNATIONAL GROUP INC	'874083108	1785	33.49	59779.65	0
NQ2S	EQUITY	ISBC	INVESTORS BANCORP INC	'46146P102	696	15.09	10502.64	0
NQ2S	EQUITY	NXTM	NXSTAGE MEDICAL INC	'67072V103	5965	16.76	99973.4	0
NQ2S	EQUITY	CBEY	CBeyond INC	'149847105	466	6.77	3154.82	0
NQ2S	EQUITY	LORL	LORAL SPACE + COMMUNICATIONS	'543881106	1224	67.35	82436.4	0
NQ2S	EQUITY	IRBT	IROBOT CORP	'462726100	3329	22.15	73737.35	0
NQ2S	EQUITY	CYTX	CYTORI THERAPEUTICS INC	'23283K105	4584	2.7	12376.8	0
NQ2S	EQUITY	VOCs	VOCUS INC	'92858J108	2187	18.6	40678.2	0
NQ2S	EQUITY	CYNO	CYNOSURE INC A	'232577205	600	21.15	12690	0
NQ2S	EQUITY	TRAK	DEALERTRACK HOLDINGS INC	'242309102	4549	30.11	136970.39	0
NQ2S	EQUITY	PDLI	PDL BIOPHARMA INC	'69329Y104	14508	6.63	96188.04	0
NQ2S	EQUITY	FTK	FLOTEK INDUSTRIES INC	'343389102	5600	9.34	52304	0
NQ2S	EQUITY	AVNR	AVANIR PHARMACEUTICALS INC A	'05348P401	14073	3.92	55166.16	0
NQ2S	EQUITY	WNR	WESTERN REFINING INC	'959319104	4100	22.27	91307	0
NQ2S	EQUITY	HEES	H+E EQUIPMENT SERVICES INC	'404030108	2000	15.03	30060	0
NQ2S	EQUITY	KOP	KOPPERS HOLDINGS INC	'50060P106	2363	34	80342	0
NQ2S	EQUITY	IOSP	INNOSPEC INC	'45768S105	400	29.61	11844	0
NQ2S	EQUITY	PCH	POTLATCH CORP	'737630103	3032	31.94	96842.08	0

NQ2S	EQUITY	CROX	CROCS INC	'227046109	10587	16.15	170980.05	0
NQ2S	EQUITY	ACOR	ACORDA THERAPEUTICS INC	'00484M106	4517	23.56	106420.52	0
NQ2S	EQUITY	MHGC	MORGANS HOTEL GROUP CO	'61748W108	766	4.7	3600.2	0
NQ2S	EQUITY	ROSE	ROSETTA RESOURCES INC	'777779307	6322	36.64	231638.08	0
NQ2S	EQUITY	LQDT	LIQUIDITY SERVICES INC	'53635B107	2781	51.19	142359.39	0
NQ2S	EQUITY	PMTC	PARAMETRIC TECHNOLOGY CORP	'699173209	14296	20.96	299644.16	0
NQ2S	EQUITY	VNDA	VANDA PHARMACEUTICALS INC	'921659108	3193	4.4	14049.2	0
NQ2S	EQUITY	OCN	OCWEN FINANCIAL CORP	'675746309	800	18.78	15024	0
NQ2S	EQUITY	PZG	PARAMOUNT GOLD AND SILVER	'69924P102	14900	2.4	35760	0
NQ2S	EQUITY	POOL	POOL CORP	'73278L105	5699	40.46	230581.54	0
NQ2S	EQUITY	MWA	MUELLER WATER PRODUCTS INC A	'624758108	12600	3.46	43596	0
NQ2S	EQUITY	DORM	DORMAN PRODUCTS INC	'258278100	2930	25.09	73513.7	0
NQ2S	EQUITY	PRXI	PREMIER EXHIBITIONS INC	'74051E102	3300	2.7	8910	0
NQ2S	EQUITY	CLUB	TOWN SPORTS INTERNATIONAL	'89214A102	2900	13.29	38541	0
NQ2S	EQUITY	SQNM	SEQUENOM INC	'817337405	10625	4.06	43137.5	0
NQ2S	EQUITY	CRAY	CRAY INC	'225223304	4500	12.08	54360	0
NQ2S	EQUITY	URZ	URANERZ ENERGY CORP	'91688T104	6800	1.45	9860	0
NQ2S	EQUITY	VOLC	VOLCANO CORP	'928645100	6423	28.65	184018.95	0
NQ2S	EQUITY	HWCC	HOUSTON WIRE + CABLE CO	'44244K109	908	10.93	9924.44	0
NQ2S	EQUITY	SNCR	SYNCHRONOSS TECHNOLOGIES INC	'87157B103	3042	18.47	56185.74	0
NQ2S	EQUITY	INAP	INTERNAP NETWORK SERVICES	'45885A300	3400	6.51	22134	0
NQ2S	EQUITY	SAIA	SAIA INC	'78709Y105	400	21.89	8756	0
NQ2S	EQUITY	EPM	EVOLUTION PETROLEUM CORP	'30049A107	2151	8.34	17939.34	0
NQ2S	EQUITY	GTLS	CHART INDUSTRIES INC	'16115Q308	3600	68.76	247536	0
NQ2S	EQUITY	MDW	MIDWAY GOLD CORP	'598153104	11200	1.39	15568	0
NQ2S	EQUITY	HALL	HALLMARK FINL SERVICES INC	'40624Q203	700	7.8	5460	0
NQ2S	EQUITY	OSIR	OSIRIS THERAPEUTICS INC	'68827R108	1897	10.97	20810.09	0
NQ2S	EQUITY	EVR	EVERCORE PARTNERS INC CL A	'29977A105	406	23.39	9496.34	0
NQ2S	EQUITY	PRGX	PRGX GLOBAL INC	'69357C503	2100	7.95	16695	0
NQ2S	EQUITY	INWK	INNERWORKINGS INC	'45773Y105	3887	13.53	52591.11	0
NQ2S	EQUITY	GORO	GOLD RESOURCE CORP	'38068T105	3600	25.99	93564	0
NQ2S	EQUITY	CAR	AVIS BUDGET GROUP INC	'053774105	12693	15.2	192933.6	0
NQ2S	EQUITY	INFI	INFINITY PHARMACEUTICALS INC	'45665G303	2175	13.56	29493	0
NQ2S	EQUITY	CVLT	COMMVAULT SYSTEMS INC	'204166102	5353	49.57	265348.21	0
NQ2S	EQUITY	CIEN	CIENA CORP	'171779309	9000	16.37	147330	0
NQ2S	EQUITY	ACFN	ACORN ENERGY INC	'004848107	2300	8.32	19136	0
NQ2S	EQUITY	SFLY	SHUTTERFLY INC	'82568P304	1149	30.69	35262.81	0
NQ2S	EQUITY	EHTH	EHEALTH INC	'28238P109	2400	16.11	38664	0
NQ2S	EQUITY	SUSS	SUSSER HOLDINGS CORP	'869233106	600	37.17	22302	0
NQ2S	EQUITY	EXLS	EXLSERVICE HOLDINGS INC	'302081104	2808	24.64	69189.12	0
NQ2S	EQUITY	IBI	INTERLINE BRANDS INC	'458743101	327	25.07	8197.89	0
NQ2S	EQUITY	WRES	WARREN RESOURCES INC	'93564A100	1121	2.4	2690.4	0
NQ2S	EQUITY	PGI	PREMIERE GLOBAL SERVICES INC	'740585104	1500	8.39	12585	0
NQ2S	EQUITY	MDF	METRO HEALTH NETWORKS INC	'592142103	4702	9.57	44998.14	0
NQ2S	EQUITY	WTI	W+T OFFSHORE INC	'92922P106	383	15.3	5859.9	0
NQ2S	EQUITY	ARC	AMERICAN REPROGRAPHICS CO	'029263100	553	5.03	2781.59	0
NQ2S	EQUITY	PBH	PRESTIGE BRANDS HOLDINGS INC	'74112D101	4000	15.81	63240	0
NQ2S	EQUITY	SWHC	SMITH + WESSON HOLDING CORP	'831756101	7901	8.31	65657.31	0
NQ2S	EQUITY	WXS	WRIGHT EXPRESS CORP	'98233Q105	4630	61.72	285763.6	0
NQ2S	EQUITY	BIOS	BIOSCRIP INC	'09069N108	1646	7.43	12229.78	0
NQ2S	EQUITY	COOI	COGENET COMMUNICATIONS GROUP	'19239V302	5594	19.25	107684.5	0
NQ2S	EQUITY	HALO	HALOZYME THERAPEUTICS INC	'40637H109	10354	8.86	91736.44	0
NQ2S	EQUITY	DXCM	DEXCOM INC	'252131107	8249	12.96	106907.04	0
NQ2S	EQUITY	CORE	CORE MARK HOLDING CO INC	'218681104	300	48.14	14442	0
NQ2S	EQUITY	ZUMZ	ZUMIEZ INC	'989817101	2475	39.6	98010	0
NQ2S	EQUITY	TGE	T.G.C. INDUSTRIES INC	'872417308	1900	9.71	18449	0
NQ2S	EQUITY	XNPT	XENOPORT INC	'98411C100	3522	6.04	21272.88	0
NQ2S	EQUITY	LHCG	LHC GROUP INC	'50187A107	105	16.96	1780.8	0
NQ2S	EQUITY	THS	TREEHOUSE FOODS INC	'89469A104	2900	62.29	180641	0
NQ2S	EQUITY	DTSI	DTS INC	'23335C101	2157	26.08	56254.56	0
NQ2S	EQUITY	BLDR	BUILDERS FIRSTSOURCE INC	'12008R107	5700	4.74	27018	0
NQ2S	EQUITY	KNXA	KENEXA CORP	'488879107	3333	29.03	96756.99	0
NQ2S	EQUITY	MFB	MAIDENFORM BRANDS INC	'560305104	2058	19.92	40995.36	0
NQ2S	EQUITY	HITT	HITTITE MICROWAVE CORP	'43365Y104	3729	51.12	190626.48	0
NQ2S	EQUITY	CNSL	CONSOLIDATED COMMUNICATIONS	'209034107	2617	14.8	38731.6	0
NQ2S	EQUITY	ALJ	ALON USA ENERGY INC	'020520102	900	8.46	7614	0
NQ2S	EQUITY	MWIV	MWI VETERINARY SUPPLY INC	'55402X105	1472	102.77	151277.44	0
NQ2S	EQUITY	OFLX	OMEGA FLEX INC	'682095104	200	11.91	2382	0
NQ2S	EQUITY	ATRC	ATRICURE INC	'04963C209	1900	9.61	18259	0
NQ2S	EQUITY	RUTH	RUTH S HOSPITALITY GROUP INC	'783332109	4415	6.6	29139	0
NQ2S	EQUITY	ROLL	RBC BEARINGS INC	'755248104	2673	47.3	126432.9	0
NQ2S	EQUITY	HPY	HEARTLAND PAYMENT SYSTEMS IN	'42235N108	4413	30.08	132743.04	0
NQ2S	EQUITY	ACCO	ACCO BRANDS CORP	'00081T108	6300	10.34	65142	0
NQ2S	EQUITY	CSTR	COINSTAR INC	'19259P300	3662	68.66	251432.92	0
NQ2S	EQUITY	KCP	KENNETH COLE PRODUCTIONS A	'193294105	400	15.05	6020	0
NQ2S	EQUITY	CTGX	COMPUTER TASK GROUP INC	'205477102	1114	14.99	16698.86	0
NQ2S	EQUITY	CPTS	CONCEPTUS INC	'206016107	3959	19.82	78467.38	0
NQ2S	EQUITY	CRVL	CORVEL CORP	'221006109	720	49	35280	0
NQ2S	EQUITY	CPWM	COST PLUS INC/CALIFORNIA	'221485105	2300	22	50600	0
NQ2S	EQUITY	CSGP	COSTAR GROUP INC	'22160N109	3196	81.2	259515.2	0
NQ2S	EQUITY	HW	HEADWATERS INC	'42210P102	7600	5.15	39140	0
NQ2S	EQUITY	CBST	CUBIST PHARMACEUTICALS INC	'229678107	7615	37.91	288684.65	0
NQ2S	EQUITY	CYBX	CYBERONICS INC	'23251P102	3270	44.94	146953.8	0

NQ2S	EQUITY	DAKT	DAKTRONICS INC	'234264109	778	6.91	5375.98	0
NQ2S	EQUITY	DEPO	DEPOMED INC	'249908104	6853	5.69	38993.57	0
NQ2S	EQUITY	DW	DREW INDUSTRIES INC	'26168L205	871	27.85	24257.35	0
NQ2S	EQUITY	DRQ	DRIL QUIP INC	'262037104	4794	65.59	314438.46	0
NQ2S	EQUITY	ELON	ECHELON CORP	'27874N105	4520	3.48	15729.6	0
NQ2S	EQUITY	EGHT	8X8 INC	'282914100	7900	4.2	33180	0
NQ2S	EQUITY	EPIQ	EPIQ SYSTEMS INC	'26882D109	411	12.25	5034.75	0
NQ2S	EQUITY	ESC	EMERITUS CORP	'291005106	3441	16.83	57912.03	0
NQ2S	EQUITY	EXAC	EXACTECH INC	'30064E109	722	16.77	12107.94	0
NQ2S	EQUITY	FXEN	FX ENERGY INC	'302695101	6743	5.95	40120.85	0
NQ2S	EQUITY	FICO	FAIR ISAAC CORP	'303250104	4100	42.28	173348	0
NQ2S	EQUITY	FARO	FARO TECHNOLOGIES INC	'311642102	1914	42.08	80541.12	0
NQ2S	EQUITY	FHCO	FEMALE HEALTH COMPANY	'314462102	1992	5.87	11693.04	0
NQ2S	EQUITY	LTM	LIFE TIME FITNESS INC	'53217R207	4741	46.51	220503.91	0
NQ2S	EQUITY	WCG	WELL CARE HEALTH PLANS INC	'94946T106	2500	53	132500	0
NQ2S	EQUITY	DPZ	DOMINO S PIZZA INC	'25754A201	6963	30.91	215226.33	0
NQ2S	EQUITY	BDC	BELDEN INC	'077454106	4843	33.35	161514.05	0
NQ2S	EQUITY	BLKB	BLACKBAUD INC	'09227Q100	5413	25.67	138951.71	0
NQ2S	EQUITY	IDIX	IDENIX PHARMACEUTICALS INC	'45166R204	7976	10.3	82152.8	0
NQ2S	EQUITY	AUXL	AUXILIUM PHARMACEUTICALS INC	'05334D107	5789	26.89	155666.21	0
NQ2S	EQUITY	MNKD	MANNKIND CORP	'56400P201	12449	2.29	28508.21	0
NQ2S	EQUITY	VLTR	VOLTERRA SEMICONDUCTOR CORP	'928708106	2777	23.45	65120.65	0
NQ2S	EQUITY	ENS	ENERSYS	'29275Y102	2150	35.07	75400.5	0
NQ2S	EQUITY	CVGI	COMMERCIAL VEHICLE GROUP INC	'202608105	3700	8.62	31894	0
NQ2S	EQUITY	CNS	COHEN + STEERS INC	'19247A100	2222	34.51	76681.22	0
NQ2S	EQUITY	BJRI	BJ S RESTAURANTS INC	'09180C106	2805	38	106590	0
NQ2S	EQUITY	LEAP	LEAP WIRELESS INTL INC	'521863308	1300	6.43	8359	0
NQ2S	EQUITY	HAYN	HAYNES INTERNATIONAL INC	'420877201	1179	50.94	60058.26	0
NQ2S	EQUITY	BECN	BEACON ROOFING SUPPLY INC	'073685109	5615	25.22	141610.3	0
NQ2S	EQUITY	TXRH	TEXAS ROADHOUSE INC	'882681109	7467	18.43	137616.81	0
NQ2S	EQUITY	THRX	THERAVANCE INC	'88338T104	7291	22.22	162006.02	0
NQ2S	EQUITY	NWY	NEW YORK + CO	'649295102	2200	3.48	7656	0
NQ2S	EQUITY	HURN	HURON CONSULTING GROUP INC	'447462102	2741	31.65	86752.65	0
NQ2S	EQUITY	TRLG	TRUE RELIGION APPAREL INC	'89784N104	3178	28.98	92098.44	0
NQ2S	EQUITY	TWGP	TOWER GROUP INC	'891777104	2300	20.87	48001	0
NQ2S	EQUITY	MKTX	MARKETAXESS HOLDINGS INC	'57060D108	4382	26.64	116736.48	0
NQ2S	EQUITY	ORA	ORMAT TECHNOLOGIES INC	'686688102	700	21.39	14973	0
NQ2S	EQUITY		INPHONIC INC	'45772G105	870	0	0	0
NQ2S	EQUITY	NTRI	NUTRISYSTEM INC	'67069D108	3165	11.56	36587.4	0
NQ2S	EQUITY	NP	NEENAH PAPER INC	'640079109	902	26.69	24074.38	0
NQ2S	EQUITY	MPWR	MONOLITHIC POWER SYSTEMS INC	'609839105	3723	19.87	73976.01	0
NQ2S	EQUITY	IRC	INLAND REAL ESTATE CORP	'457461200	4300	8.38	36034	0
NQ2S	EQUITY	SMA	SYMMETRY MEDICAL INC	'871546206	1000	8.58	8580	0
NQ2S	EQUITY	KNL	KNOLL INC	'498904200	4034	13.42	54136.28	0
NQ2S	EQUITY	TNC	TENNANT CO	'880345103	2203	39.95	88009.85	0
NQ2S	EQUITY	TTEK	TETRA TECH INC	'88162G103	6220	26.08	162217.6	0
NQ2S	EQUITY	USNA	USANA HEALTH SCIENCES INC	'90328M107	764	41.12	31415.68	0
NQ2S	EQUITY	ULTI	ULTIMATE SOFTWARE GROUP INC	'90385D107	3188	89.12	284114.56	0
NQ2S	EQUITY	USLM	UNITED STATES LIME + MINERAL	'911922102	66	46.67	3080.22	0
NQ2S	EQUITY	UTMD	UTAH MEDICAL PRODUCTS INC	'917488108	400	33.53	13412	0
NQ2S	EQUITY	VECO	VEECO INSTRUMENTS INC	'922417100	1233	34.36	42365.88	0
NQ2S	EQUITY	VSAT	VIASAT INC	'92552V100	4468	37.77	168756.36	0
NQ2S	EQUITY	VICL	VICAL INC	'925602104	9478	3.6	34120.8	0
NQ2S	EQUITY	VVUS	VIVUS INC	'928551100	11908	28.54	339854.32	0
NQ2S	EQUITY	WPP	WAUSAU PAPER CORP	'943315101	5100	9.73	49623	0
NQ2S	EQUITY	WRLD	WORLD ACCEPTANCE CORP	'981419104	1321	65.8	86921.8	0
NQ2S	EQUITY	ZIXI	ZIX CORP	'98974P100	8713	2.6	22653.8	0
NQ2S	EQUITY	BIRT	ACTUATE CORP	'00508B102	5650	6.93	39154.5	0
NQ2S	EQUITY	ALX	ALEXANDER S INC	'014752109	254	431.11	109501.94	0
NQ2S	EQUITY	EPAY	BOTTOMLINE TECHNOLOGIES INC	'101388106	1243	18.05	22436.15	0
NQ2S	EQUITY	CGNX	COGNEX CORP	'192422103	5159	31.65	163282.35	0
NQ2S	EQUITY	CYMI	CYMER INC	'232572107	1112	58.95	65552.4	0
NQ2S	EQUITY	DY	DYCOM INDUSTRIES INC	'267475101	3600	18.61	66996	0
NQ2S	EQUITY	EGP	EASTGROUP PROPERTIES INC	'277276101	3172	53.3	169067.6	0
NQ2S	EQUITY	EFII	ELECTRONICS FOR IMAGING	'286082102	300	16.25	4875	0
NQ2S	EQUITY	SHF	SCHIFF NUTRITION INTERNATIONAL	'806693107	1700	17.95	30515	0
NQ2S	EQUITY	CWEI	CLAYTON WILLIAMS ENERGY INC	'969490101	49	48.38	2370.62	0
NQ2S	EQUITY	WGO	WINNEBAGO INDUSTRIES	'974637100	1120	10.19	11412.8	0
NQ2S	EQUITY	WWW	WOLVERINE WORLD WIDE INC	'978097103	5724	38.78	221976.72	0
NQ2S	EQUITY	WWD	WOODWARD INC	'980745103	8220	39.44	324196.8	0
NQ2S	EQUITY	ZIGO	ZYGO CORP	'989855101	400	17.86	7144	0
NQ2S	EQUITY	AAON	AAON INC	'000360206	2397	18.85	45183.45	0
NQ2S	EQUITY	ATMI	ATMI INC	'00207R101	228	20.57	4689.96	0
NQ2S	EQUITY	ABAX	ABAXIS INC	'002567105	2547	37	94239	0
NQ2S	EQUITY	ABMD	ABIOMED INC	'003654100	4009	22.82	91485.38	0
NQ2S	EQUITY	DENN	DENNY S CORP	'24869P104	9150	4.44	40626	0
NQ2S	EQUITY	AKRX	AKORN INC	'009728106	6817	15.77	107504.09	0
NQ2S	EQUITY	ACO	AMCOL INTERNATIONAL CORP	'02341W103	2723	28.31	77088.13	0
NQ2S	EQUITY	ASEI	AMERICAN SCIENCE + ENGINEERI	'029429107	236	56.45	13322.2	0
NQ2S	EQUITY	ANEN	ANAREN INC	'032744104	293	19.6	5742.8	0
NQ2S	EQUITY	ANIK	ANIKA THERAPEUTICS INC	'035255108	1500	13.59	20385	0
NQ2S	EQUITY	AXE	ANIXTER INTERNATIONAL INC	'035290105	2110	53.05	111935.5	0
NQ2S	EQUITY	ARSD	ARABIAN AMERICAN DEVELOPMENT	'038465100	2500	9.69	24225	0

NQ2S	EQUITY	ARTC	ARTHROCARE CORP	'043136100	2740	29.28	80227.2	0	
NQ2S	EQUITY	AZPN	ASPEN TECHNOLOGY INC	'045327103	10537	23.15	243931.55	0	
NQ2S	EQUITY	SGMS	SCIENTIFIC GAMES CORP A	'80874P109	1065	8.55	9105.75	0	
NQ2S	EQUITY	AWRE	AWARE INC/MASS	'05453N100	1300	6.45	8385	0	
NQ2S	EQUITY	BCPC	BALCHEM CORP	'057665200	3345	32.61	109080.45	0	
NQ2S	EQUITY	BRY	BERRY PETROLEUM CO CLASS A	'085789105	6300	39.66	249858	0	
NQ2S	EQUITY	BCRX	BIOCRUST PHARMACEUTICALS INC	'09058V103	6236	3.98	24819.28	0	
NQ2S	EQUITY	BSTC	BIOSPECIFICS TECHNOLOGIES	'090931106	645	18.78	12113.1	0	
NQ2S	EQUITY	BLT	BLOUNT INTERNATIONAL INC	'095180105	5533	14.65	81058.45	0	
NQ2S	EQUITY	SAM	BOSTON BEER COMPANY INC A	'100557107	971	121	117491	0	
NQ2S	EQUITY	BKI	BUCKEYE TECHNOLOGIES INC	'118255108	2800	28.49	79772	0	
NQ2S	EQUITY	BKE	BUCKLE INC/THE	'118440106	3182	39.57	125911.74	0	
NQ2S	EQUITY	CDI	CDI CORP	'125071100	277	16.4	4542.8	0	
NQ2S	EQUITY	CEC	CEC ENTERTAINMENT INC	'125137109	2223	36.37	80850.51	0	
NQ2S	EQUITY	CACI	CACI INTERNATIONAL INC CL A	'127190304	291	55.02	16010.82	0	
NQ2S	EQUITY	CAMP	CALAMP CORP	'128126109	3600	7.33	26388	0	
NQ2S	EQUITY	CBM	CAMBREX CORP	'132011107	2000	9.41	18820	0	
NQ2S	EQUITY	CMN	CANTEL MEDICAL CORP	'138098108	2600	27.25	70850	0	
NQ2S	EQUITY	CRZO	CARRIZO OIL + GAS INC	'144577103	4410	23.51	103679.1	0	
NQ2S	EQUITY	CERS	CERUS CORP	'157085101	5981	3.32	19856.92	0	
NQ2S	EQUITY	CAKE	CHEESECAKE FACTORY INC/THE	'163072101	6419	31.96	205151.24	0	
NQ2S	EQUITY	CHKE	CHEROKEE INC	'16444H102	901	13.93	12550.93	0	
NQ2S	EQUITY	PLCE	CHILDREN S PLACE	'168905107	1100	49.83	54813	0	
NQ2S	EQUITY	CHDN	CHURCHILL DOWNS INC	'171484108	488	58.79	28689.52	0	
NQ2S	EQUITY	COKE	COCA COLA BOTTLING CO CONSOL	'191098102	571	64.28	36703.88	0	
NQ2S	EQUITY	SYNT	SYNTEL INC	'87162H103	1736	60.7	105375.2	0	
NQ2S	EQUITY	GRT	GLIMCHER REALTY TRUST	'379302102	15100	10.22	154322	0	
NQ2S	EQUITY	HIW	HIGHWOODS PROPERTIES INC	'431284108	7200	33.65	242280	0	
NQ2S	EQUITY	JACK	JACK IN THE BOX INC	'466367109	4338	27.88	120943.44	0	
NQ2S	EQUITY	LTC	LTC PROPERTIES INC	'502175102	636	36.28	23074.08	0	
NQ2S	EQUITY	MTZ	MASTEC INC	'576323109	7000	15.04	105280	0	
NQ2S	EQUITY	MRX	MEDICIS PHARMACEUTICAL CL A	'584690309	6900	34.15	235635	0	
NQ2S	EQUITY	MIPS	MIPS TECHNOLOGIES INC	'604567107	4778	6.67	31869.26	0	
NQ2S	EQUITY	MLI	MUELLER INDUSTRIES INC	'624756102	613	42.59	26107.67	0	
NQ2S	EQUITY	NHI	NATL HEALTH INVESTORS INC	'63633D104	2906	50.92	147973.52	0	
NQ2S	EQUITY	OHI	OMEGA HEALTHCARE INVESTORS	'681936100	12638	22.5	284355	0	
NQ2S	EQUITY	PSB	PS BUSINESS PARKS INC/CA	'69360J107	1845	67.72	124943.4	0	
NQ2S	EQUITY	PNY	PIEDMONT NATURAL GAS CO	'720186105	800	32.19	25752	0	
NQ2S	EQUITY	PLT	PLANTRONICS INC	'727493108	1709	33.4	57080.6	0	
NQ2S	EQUITY	USTR	UNITED STATIONERS INC	'913004107	360	26.95	9702	0	
NQ2S	EQUITY	WRE	WASHINGTON REIT	'939653101	2580	28.45	73401	0	
NQ2S	EQUITY	WABC	WESTAMERICA BANCORPORATION	'957090103	1810	47.19	85413.9	0	
NQ2S	EQUITY	WWE	WORLD WRESTLING ENTERTAIN A	'98156Q108	2911	7.82	22764.02	0	
NQ2S	EQUITY	TDY	TELEDYNE TECHNOLOGIES INC	'879360105	1517	61.65	93523.05	0	
NQ2S	CASH		US DOLLAR	'USD	67871.47	1	67871.47	0	
NQ2S	EQUITY	FSS	FEDERAL SIGNAL CORP	'313855108	800	5.84	4672	0	
NQ2S	EQUITY	CMVT	COMVERSE TECHNOLOGY INC	'205862402	26300	5.82	153066	0	
NQ2S	EQUITY	EXEL	EXELUXIS INC	'30161Q104	17180	5.53	95005.4	0	
NQ2S	EQUITY	TR	TOOTSIE ROLL INDS	'890516107	2817	23.86	67213.62	0	
NQ2S	EQUITY	GSOL	GLOBAL SOURCES LTD	'G39300101	1571	6.6	10368.6	0	
NQ2S	EQUITY	DTLK	DATALINK CORP	'237934104	1900	9.55	18145	0	
NQ2S	EQUITY	ERT	ERESEARCH TECHNOLOGY INC	'29481V108	6048	7.99	48323.52	0	
NQ2S	EQUITY	VCI	VALASSIS COMMUNICATIONS INC	'918866104	3170	21.75	68947.5	0	
NQ2S	EQUITY	GET	GAYLORD ENTERTAINMENT CO	'367905106	2500	38.56	96400	0	
NQ2S	EQUITY	SONS	SONUS NETWORKS INC	'835916107	1679	2.15	3609.85	0	
NQ2S	EQUITY	SAPE	SAPIENT CORPORATION	'803062108	14739	10.07	148421.73	0	
NQ2S	EQUITY	OZRK	BANK OF THE OZARKS	'063904106	2600	30.08	78208	0	
NQ2S	EQUITY	NTCT	NETSCOUT SYSTEMS INC	'64115T104	4203	21.59	90742.77	0	
NQ2S	EQUITY	POWI	POWER INTEGRATIONS INC	'739276103	3274	37.3	122120.2	0	
NQ2S	EQUITY	HNI	HNI CORP	'404251100	5291	25.75	136243.25	0	
NQ2S	EQUITY	LMNX	LUMINEX CORP	'55027E102	5051	24.49	123698.99	0	
NQ2S	EQUITY	SCS	STEELCASE INC CL A	'858155203	994	9.03	8975.82	0	
NQ2S	EQUITY	TIVO	TIVO INC	'888706108	7600	8.27	62852	0	
NQ2S	EQUITY	RFMD	RF MICRO DEVICES INC	'749941100	3551	4.25	15091.75	0	
NQ2S	EQUITY	EXTR	EXTREME NETWORKS INC	'30226D106	11542	3.44	39704.48	0	
NQ2S	EQUITY	MCRL	MICREL INC	'594793101	5628	9.53	53634.84	0	
NQ2S	EQUITY	CPST	CAPSTONE TURBINE CORP	'14067D102	31457	1.01	31771.57	0	
NQ2S	EQUITY	PGNX	PROGENICS PHARMACEUTICALS	'743187106	3759	9.78	36763.02	0	
NQ2S	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	214739.07	100	214739.07	0.155781	12/31/2030
NQ2S	EQUITY	QSFT	QUEST SOFTWARE INC	'74834T103	6693	27.85	186400.05	0	
NQ2S	EQUITY	ARNA	ARENA PHARMACEUTICALS INC	'040047102	20907	9.98	208651.86	0	
NQ2S	EQUITY	CRIS	CURIS INC	'231269101	6605	5.4	35667	0	
NQ2S	EQUITY	OPNT	OPNET TECHNOLOGIES INC	'683757108	1794	26.59	47702.46	0	
NQ2S	EQUITY	MDCO	MEDICINES COMPANY	'584688105	6665	22.94	152895.1	0	
NQ2S	EQUITY	DYAX	DYAX CORP	'26746E103	9018	2.13	19208.34	0	
NQ2S	EQUITY	POL	POLYONE CORPORATION	'73179P106	8465	13.68	115801.2	0	
NQ2S	EQUITY	OSUR	ORASURE TECHNOLOGIES INC	'68554V108	5214	11.24	58605.36	0	
NQ2S	EQUITY	POZN	POZEN INC	'73941U102	3120	6.24	19468.8	0	
NQ2S	EQUITY	XXIA	IXIA	'45071R109	5107	12.02	61386.14	0	
NQ2S	EQUITY	ARRY	ARRAY BIOPHARMA INC	'04269X105	10972	3.47	38072.84	0	
NQ2S	EQUITY	ATU	ACTUANT CORP A	'00508X203	1364	27.16	37046.24	0	
NQ2S	EQUITY	PEET	PEETS COFFEE + TEA INC	'705560100	1541	60.04	92521.64	0	
NQ2S	EQUITY	ALGN	ALIGN TECHNOLOGY INC	'016255101	8604	33.46	287889.84	0	

NQ2S	EQUITY	EXAS	EXACT SCIENCES CORP	'30063P105	6940	10.72	74396.8	0
NQ2S	EQUITY	ATPAQ	ATP OIL + GAS CORPORATION	'00208J108	700	3.38	2366	0
NQ2S	EQUITY	MPX	MARINE PRODUCTS CORP	'568427108	1084	6.08	6590.72	0
NQ2S	EQUITY	TTWO	TAKE TWO INTERACTIVE SOFTWARE	'874054109	9463	9.46	89519.98	0
NQ2S	EQUITY	TRC	TEJON RANCH CO	'879080109	1795	28.62	51372.9	0
NQ2S	EQUITY	WRLS	TELLULAR CORP	'87970T208	1300	9.24	12012	0
NQ2S	EQUITY	FORR	FORRESTER RESEARCH INC	'346563109	1685	33.86	57054.1	0
NQ2S	EQUITY	FWRD	FORWARD AIR CORPORATION	'349853101	3382	32.27	109137.14	0
NQ2S	EQUITY	FELE	FRANKLIN ELECTRIC CO INC	'353514102	2716	51.13	138869.08	0
NQ2S	EQUITY	FCEL	FUELCELL ENERGY INC	'35952H106	5905	1.01	5964.05	0
NQ2S	EQUITY	GCO	GENESCO INC	'371532102	2936	60.15	176600.4	0
NQ2S	EQUITY	GCOM	GLOBECOMM SYSTEMS INC	'37956X103	1900	10.14	19266	0
NQ2S	EQUITY	GDP	GOODRICH PETROLEUM CORP	'382410405	3300	13.86	45738	0
NQ2S	EQUITY	WINA	WINMARK CORP	'974250102	331	58.55	19380.05	0
NQ2S	EQUITY	HAE	HAEMONETICS CORP/MASS	'405024100	2965	74.11	219736.15	0
NQ2S	EQUITY	HAIN	HAIN CELESTIAL GROUP INC	'405217100	4400	55.04	242176	0
NQ2S	EQUITY	HWKN	HAWKINS INC	'420261109	1093	38.18	41730.74	0
NQ2S	EQUITY	HTLD	HEARTLAND EXPRESS INC	'422347104	4517	14.31	64638.27	0
NQ2S	EQUITY	HTCO	HICKORYTECH CORP	'429060106	1600	11.11	17776	0
NQ2S	EQUITY	HOTT	HOT TOPIC INC	'441339108	5200	9.69	50388	0
NQ2S	EQUITY	IMGN	IMMUNOGEN INC	'45253H101	7241	16.78	121503.98	0
NQ2S	EQUITY	IMMU	IMMUNOMEDICS INC	'452907108	8048	3.57	28731.36	0
NQ2S	EQUITY	WETF	WISDOMTREE INVESTMENTS INC	'97717P104	7200	6.57	47304	0
NQ2S	EQUITY	INOD	INNODATA INC	'457642205	2900	6.84	19836	0
NQ2S	EQUITY	IART	INTEGRA LIFESCIENCES HOLDING	'457985208	1363	37.18	50676.34	0
NQ2S	EQUITY	ISIS	ISIS PHARMACEUTICALS INC	'464330109	12053	12	144636	0
NQ2S	EQUITY	KNX	KNIGHT TRANSPORTATION INC	'499064103	6952	15.99	111162.48	0
NQ2S	EQUITY	LDR	LANDAUER INC	'51476K103	1142	57.33	65470.86	0
NQ2S	EQUITY	LCRY	LECROY CORP	'52324W109	1600	14.26	22816	0
NQ2S	EQUITY	LBY	LIBBY INC	'529898108	2500	15.37	38425	0
NQ2S	EQUITY	LNN	LINDSAY CORP	'535555106	1499	64.9	97285.1	0
NQ2S	EQUITY	LFUS	LITTELFUSE INC	'537008104	2291	56.89	130334.99	0
NQ2S	EQUITY	SHOO	STEVEN MADDEN LTD	'556269108	4725	31.75	150018.75	0
NQ2S	EQUITY	MANH	MANHATTAN ASSOCIATES INC	'562750109	2333	45.71	106641.43	0
NQ2S	EQUITY	MMS	MAXIMUS INC	'577933104	3978	51.75	205861.5	0
NQ2S	EQUITY	MEAS	MEASUREMENT SPECIALTIES INC	'583421102	1700	32.51	55267	0
NQ2S	EQUITY	MTOX	MEDTOX SCIENTIFIC INC	'584977201	800	26.96	21568	0
NQ2S	EQUITY	MENT	MENTOR GRAPHICS CORP	'587200106	6058	15	90870	0
NQ2S	EQUITY	MPR	MET PRO CORP	'590876306	176	9.21	1620.96	0
NQ2S	EQUITY	MYE	MYERS INDUSTRIES INC	'628464109	4100	17.16	70356	0
NQ2S	EQUITY	FIZZ	NATIONAL BEVERAGE CORP	'635017106	1296	14.94	19362.24	0
NQ2S	EQUITY	NATR	NATURES SUNSHINE PRODS INC	'639027101	1364	15.1	20596.4	0
NQ2S	EQUITY	NEOG	NEOGEN CORP	'640491106	2817	46.2	130145.4	0
NQ2S	EQUITY	NVAX	NOVAVAX INC	'670002104	14367	1.56	22412.52	0
NQ2S	EQUITY	ASGN	ON ASSIGNMENT INC	'682159108	5200	15.96	82992	0
NQ2S	EQUITY	OTTR	OTTER TAIL CORP	'689648103	162	22.87	3704.94	0
NQ2S	EQUITY	OMI	OWENS + MINOR INC	'690732102	6554	30.63	200749.02	0
NQ2S	EQUITY	PFCB	PF CHANG S CHINA BISTRO INC	'69333Y108	2529	51.47	130167.63	0
NQ2S	EQUITY	PSSI	PSS WORLD MEDICAL INC	'69366A100	5996	20.99	125856.04	0
NQ2S	EQUITY	PRXL	PAREXEL INTERNATIONAL CORP	'699462107	7179	28.23	202663.17	0
NQ2S	EQUITY	PRKR	PARKERVISION INC	'701354102	9600	2.38	22848	0
NQ2S	EQUITY	PEGA	PEGASYSTEMS INC	'705573103	2051	32.98	67641.98	0
NQ2S	EQUITY	PCYC	PHARMACYCLICS INC	'716933106	6517	54.61	355893.37	0
NQ2S	EQUITY	PLXS	PLEXUS CORP	'729132100	1886	28.2	53185.2	0
NQ2S	EQUITY	QCOR	QUESTCOR PHARMACEUTICALS	'74835Y101	6309	53.24	335891.16	0
NQ2S	EQUITY	ROG	ROGERS CORP	'775133101	655	39.61	25944.55	0
NQ2S	EQUITY	SRLS	SRS LABS INC	'78464M106	1353	9	12177	0
NQ2S	EQUITY	SHS	SAUER DANFOSS INC	'804137107	1275	34.93	44535.75	0
NQ2S	EQUITY	SCLN	SCICLONE PHARMACEUTICALS INC	'80862K104	6947	7.01	48698.47	0
NQ2S	EQUITY	SCSS	SELECT COMFORT CORPORATION	'81616X103	6851	20.92	143322.92	0
NQ2S	EQUITY	SMTX	SEMTECH CORP	'816850101	7878	24.32	191592.96	0
NQ2S	EQUITY	SHFL	SHUFFLE MASTER INC	'825549108	6662	13.8	91935.6	0
NQ2S	EQUITY	SONC	SONIC CORP	'835451105	5928	10.02	59398.56	0
NQ2S	EQUITY	SPNC	SPECTRANETICS CORP	'84760C107	4302	11.42	49128.84	0
NQ2S	EQUITY	STAA	STAAR SURGICAL CO	'852312305	3758	7.77	29199.66	0
NQ2S	EQUITY	SXI	STANDEX INTERNATIONAL CORP	'854231107	312	42.57	13281.84	0
NQ2S	EQUITY	STE	STERIS CORP	'859152100	5139	31.37	161210.43	0
NQ2S	EQUITY	RGR	STURM RUGER + CO INC	'864159108	2155	40.15	86523.25	0
NQ2S	EQUITY	SNHY	SUN HYDRAULICS CORP	'866942105	2233	24.29	54239.57	0
NQ2S	EQUITY	SRDX	SURMODICS INC	'868873100	500	17.3	8650	0
NQ2S	EQUITY	PKOH	PARK OHIO HOLDINGS CORP	'700666100	905	19.03	17222.15	0
NQ2S	EQUITY	PIR	PIER 1 IMPORTS INC	'720279108	11637	16.43	191195.91	0
NQ2S	EQUITY	PNK	PINNACLE ENTERTAINMENT INC	'723456109	252	9.62	2424.24	0
NQ2S	EQUITY	POWL	POWELL INDUSTRIES INC	'739128106	500	37.36	18680	0
NQ2S	EQUITY	PSMT	PRICESMART INC	'741511109	2076	67.51	140150.76	0
NQ2S	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	4750	27.51	130672.5	0
NQ2S	EQUITY	QDEL	QUIDEL CORP	'74838J101	3577	15.68	56087.36	0
NQ2S	EQUITY	ELGX	ENDOLOGIX INC	'292665106	6634	15.44	102428.96	0
NQ2S	EQUITY	RAVN	RAVEN INDUSTRIES INC	'754212108	2164	69.59	150592.76	0
NQ2S	EQUITY	RGEN	REPLIGEN CORP	'759916109	3600	4.3	15480	0
NQ2S	EQUITY	RENT	RENTRAK CORP	'760174102	779	20.65	16086.35	0
NQ2S	EQUITY	ROCM	ROCHESTER MEDICAL CORP	'771497104	1200	10.76	12912	0
NQ2S	EQUITY	KFRC	KFORCE INC	'493732101	2933	13.46	39478.18	0

NQ2S	EQUITY	SAFM	SANDERSON FARMS INC	'800013104	2800	45.82	128296	0
NQ2S	EQUITY	SWM	SCHWEITZER MAUDUIT INTL INC	'808541106	1400	68.14	95396	0
NQ2S	EQUITY	SJI	SOUTH JERSEY INDUSTRIES	'838518108	843	50.97	42967.71	0
NQ2S	EQUITY	SMSC	STANDARD MICROSYSTEMS CORP	'853626109	2800	36.89	103292	0
NQ2S	EQUITY	STFC	STATE AUTO FINANCIAL CORP	'855707105	300	14.05	4215	0
NQ2S	EQUITY	SCL	STEPAN CO	'858586100	1000	94.18	94180	0
NQ2S	EQUITY	SF	STIFEL FINANCIAL CORP	'860630102	3209	30.9	99158.1	0
NQ2S	EQUITY	SSYS	STRATASYS INC	'862685104	2458	49.55	121793.9	0
NQ2S	EQUITY	SRZ	SUNRISE SENIOR LIVING INC	'86768K106	5538	7.29	40372.02	0
NQ2S	EQUITY	SYX	SYSTEMAX INC	'871851101	110	11.82	1300.2	0
NQ2S	EQUITY	TRR	TRC COS INC	'872625108	1900	6.08	11552	0
NQ2S	EQUITY	TLB	TALBOTS INC	'874161102	5200	2.52	13104	0
NQ2S	EQUITY	TISI	TEAM INC	'878155100	2248	31.18	70092.64	0
NQ2S	EQUITY	DDD	3D SYSTEMS CORP	'88554D205	4954	34.14	169129.56	0
NQ2S	EQUITY	TWI	TITAN INTERNATIONAL INC	'88830M102	4988	24.53	122355.64	0
NQ2S	EQUITY	IIVI	II VI INC	'902104108	5880	16.67	98019.6	0
NQ2S	EQUITY	TYL	TYLER TECHNOLOGIES INC	'902252105	3463	40.35	139732.05	0
NQ2S	EQUITY	UTEK	ULTRATECH INC	'904034105	3136	31.5	98784	0
NQ2S	EQUITY	UNFI	UNITED NATURAL FOODS INC	'911163103	5856	54.86	321260.16	0
NQ2S	EQUITY	MTN	VAIL RESORTS INC	'91879Q109	1500	50.08	75120	0
NQ2S	EQUITY	SVU	SUPERVALU INC	'868536103	19400	5.18	100492	0
NQ2S	EQUITY	TEN	TENNECO INC	'880349105	7008	26.82	187954.56	0
NQ2S	EQUITY	AEPI	AEP INDUSTRIES INC	'001031103	460	43.55	20033	0
NQ2S	EQUITY	AXAS	ABRAXAS PETROLEUM CORP	'003830106	10569	3.19	33715.11	0
NQ2S	EQUITY	AIRM	AIR METHODS CORP	'009128307	1515	98.25	148848.75	0
NQ2S	EQUITY	ALCO	ALICO INC	'016230104	222	30.54	6779.88	0
NQ2S	EQUITY	AMSWA	AMERICAN SOFTWARE INC CL A	'029683109	2736	7.95	21751.2	0
NQ2S	EQUITY	AWR	AMERICAN STATES WATER CO	'029899101	300	39.58	11874	0
NQ2S	EQUITY	ASCA	AMERISTAR CASINOS INC	'03070Q101	3603	17.77	64025.31	0
NQ2S	EQUITY	AMSG	AMSURG CORP	'03232P405	1300	29.98	38974	0
NQ2S	EQUITY	ALOG	ANALOGIC CORP	'032657207	1505	62	93310	0
NQ2S	EQUITY	AIT	APPLIED INDUSTRIAL TECH INC	'03820C105	4912	36.85	181007.2	0
NQ2S	EQUITY	ACAT	ARCTIC CAT INC	'039670104	1500	36.56	54840	0
NQ2S	EQUITY	ARQL	ARQULE INC	'04269E107	6751	5.93	40033.43	0
NQ2S	EQUITY	AROW	ARROW FINANCIAL CORP	'042744102	97	24.17	2344.49	0
NQ2S	EQUITY	ATRO	ASTRONICS CORP	'046433108	1322	28.24	37333.28	0
NQ2S	EQUITY	ATRI	ATRION CORPORATION	'049904105	195	204.98	39971.1	0
NQ2S	EQUITY	AZZ	AZZ INC	'002474104	1525	61.26	93421.5	0
NQ2S	EQUITY	BMI	BADGER METER INC	'056525108	1560	37.55	58578	0
NQ2S	EQUITY	BBSI	BARRETT BUSINESS SVCS INC	'068463108	900	21.14	19026	0
NQ2S	EQUITY	DFZ	BARRY (R.G.)	'068798107	1015	13.59	13793.85	0
NQ2S	EQUITY	BOBE	BOB EVANS FARMS	'096761101	500	40.2	20100	0
NQ2S	EQUITY	CALM	CAL MAINE FOODS INC	'128030202	1474	39.1	57633.4	0
NQ2S	EQUITY	CSU	CAPITAL SENIOR LIVING CORP	'140475104	3000	10.6	31800	0
NQ2S	EQUITY	CWST	CASELLA WASTE SYSTEMS INC A	'147448104	477	5.85	2790.45	0
NQ2S	EQUITY	CSH	CASH AMERICA INTL INC	'14754D100	1464	44.04	64474.56	0
NQ2S	EQUITY	CATO	CATO CORP CLASS A	'149205106	3181	30.46	96893.26	0
NQ2S	EQUITY	CGI	CELADON GROUP INC	'150838100	2467	16.38	40409.46	0
NQ2S	EQUITY	CHE	CHEMED CORP	'16359R103	2336	60.44	141187.84	0
NQ2S	EQUITY	CIR	CIRCOR INTERNATIONAL INC	'17273K109	200	34.09	6818	0
NQ2S	EQUITY	FLOW	FLOW INTL CORP	'343468104	1702	3.15	5361.3	0
NQ2S	EQUITY	CUB	CUBIC CORP	'229669106	893	48.08	42935.44	0
NQ2S	EQUITY	DAR	DARLING INTERNATIONAL INC	'237266101	4337	16.49	71517.13	0
NQ2S	EQUITY	DEL	DELTIC TIMBER CORP	'247850100	1322	60.98	80615.56	0
NQ2S	EQUITY	DTG	DOLLAR THRIFTY AUTOMOTIVE GP	'256743105	1786	80.96	144594.56	0
NQ2S	EQUITY	BOOM	DYNAMIC MATERIALS CORP	'267888105	656	17.33	11368.48	0
NQ2S	EQUITY	ESE	ESCO TECHNOLOGIES INC	'296315104	900	36.44	32796	0
NQ2S	EQUITY	ELRC	ELECTRO RENT CORP	'285218103	800	16.23	12984	0
NQ2S	EQUITY	EXAR	EXAR CORP	'300645108	642	8.16	5238.72	0
NQ2S	EQUITY	EXPO	EXPONENT INC	'30214U102	1532	52.83	80935.56	0
NQ2S	EQUITY	EZPW	EZCORP INC CL A	'302301106	3964	23.46	92995.44	0
NQ2S	EQUITY	FEIC	FEI COMPANY	'30241L109	4314	47.84	206381.76	0
NQ2S	EQUITY	FINL	FINISH LINE/THE CL A	'317923100	2018	20.91	42196.38	0
NQ2S	EQUITY	FCFS	FIRST CASH FINL SVCS INC	'31942D107	3362	40.17	135051.54	0
NQ2S	EQUITY	FC	FRANKLIN COVEY CO	'353469109	1300	10.24	13312	0
NQ2S	EQUITY	RDEN	ELIZABETH ARDEN INC	'28660G106	2600	38.81	100906	0
NQ2S	EQUITY	GPX	GP STRATEGIES CORP	'36225V104	1643	18.47	30346.21	0
NQ2S	EQUITY	GIII	G III APPAREL GROUP LTD	'36237H101	310	23.69	7343.9	0
NQ2S	EQUITY	GNCMA	GENERAL COMMUNICATION INC A	'369385109	4000	8.31	33240	0
NQ2S	EQUITY	GWR	GENESEE + WYOMING INC CL A	'371559105	4834	52.84	255428.56	0
NQ2S	EQUITY	GRC	GORMAN RUPP CO	'383082104	1898	29.8	56560.4	0
NQ2S	EQUITY	GHM	GRAHAM CORP	'384556106	1247	18.62	23219.14	0
NQ2S	EQUITY	HCSG	HEALTHCARE SERVICES GROUP	'421906108	8007	19.38	155175.66	0
NQ2S	EQUITY	HEI	HEICO CORP	'422806109	6327	39.52	250043.04	0
NQ2S	EQUITY	HXL	HEXCEL CORP	'428291108	11926	25.79	307571.54	0
NQ2S	EQUITY	HITK	HI TECH PHARMACAL CO INC	'42840B101	419	32.4	13575.6	0
NQ2S	EQUITY	HUBG	HUB GROUP INC CL A	'443320106	4485	36.2	162357	0
NQ2S	EQUITY	ICUI	ICU MEDICAL INC	'44930G107	1397	53.38	74571.86	0
NQ2S	EQUITY	INMD	INTEGRAMED AMERICA INC	'45810N302	700	13.85	9695	0
NQ2S	EQUITY	IPAR	INTER PARFUMS INC	'458334109	1966	17.27	33952.82	0
NQ2S	EQUITY	IRIS	IRIS INTERNATIONAL INC	'46270W105	1313	11.3	14836.9	0
NQ2S	EQUITY	JJSF	J + J SNACK FOODS CORP	'466032109	1822	59.1	107680.2	0
NQ2S	EQUITY	JDAS	JDA SOFTWARE GROUP INC	'46612K108	1069	29.69	31738.61	0

NQ2S	EQUITY	EPHC	EPOCH HOLDING CORP	'29428R103	1845	22.78	42029.1	0
NQ2S	EQUITY	JOSB	JOS A BANK CLOTHIERS INC	'480838101	3255	42.46	138207.3	0
NQ2S	EQUITY	KVHI	KVH INDUSTRIES INC	'482738101	1577	12.5	19712.5	0
NQ2S	EQUITY	KAMN	KAMAN CORP	'483548103	3156	30.94	97646.64	0
NQ2S	EQUITY	LMIA	LMI AEROSPACE INC	'502079106	500	17.38	8690	0
NQ2S	EQUITY	LXU	LSB INDUSTRIES INC	'502160104	1346	30.91	41604.86	0
NQ2S	EQUITY	LZB	LA Z BOY INC	'505336107	1900	12.29	23351	0
NQ2S	EQUITY	LUFK	LUFKIN INDUSTRIES INC	'549764108	4058	54.32	220430.56	0
NQ2S	EQUITY	MTSC	MTS SYSTEMS CORP	'553777103	1904	38.55	73399.2	0
NQ2S	EQUITY	MTRX	MATRIX SERVICE CO	'576853105	337	11.35	3824.95	0
NQ2S	EQUITY	MXWL	MAXWELL TECHNOLOGIES INC	'577767106	3485	6.56	22861.6	0
NQ2S	EQUITY	MMSI	MERIT MEDICAL SYSTEMS INC	'589889104	406	13.81	5606.86	0
NQ2S	EQUITY	MLAB	MESA LABORATORIES INC	'59064R109	300	46.49	13947	0
NQ2S	EQUITY	MSCC	MICROSEMI CORP	'595137100	10667	18.49	197232.83	0
NQ2S	EQUITY	MIDD	MIDDLEBY CORP	'596278101	2246	99.61	223724.06	0
NQ2S	EQUITY	MSA	MINE SAFETY APPLIANCES CO	'602720104	3289	40.24	132349.36	0
NQ2S	EQUITY	MIND	MITCHAM INDUSTRIES INC	'606501104	900	16.97	15273	0
NQ2S	EQUITY	MNRO	MONRO MUFFLER BRAKE INC	'610236101	3608	33.24	119929.92	0
NQ2S	EQUITY	MOG/A	MOOG INC CLASS A	'615394202	500	41.35	20675	0
NQ2S	EQUITY	LABL	MULTI COLOR CORP	'625383104	104	22.24	2312.96	0
NQ2S	EQUITY	NPSP	NPS PHARMACEUTICALS INC	'62936P103	6983	8.61	60123.63	0
NQ2S	EQUITY	NATH	NATHAN S FAMOUS INC	'632347100	400	29.5	11800	0
NQ2S	EQUITY	NPX	NATIONAL PRESTO INDS INC	'637215104	122	69.77	8511.94	0
NQ2S	EQUITY	NRCI	NATIONAL RESEARCH CORP	'637372103	265	52.35	13872.75	0
NQ2S	EQUITY	NAVG	NAVIGATORS GROUP INC	'638904102	500	50.05	25025	0
NQ2S	EQUITY	FALC	FALCONSTOR SOFTWARE INC	'306137100	3275	2.61	8547.75	0
NQ2S	EQUITY	NBIX	NEUROCRINE BIOSCIENCES INC	'64125C109	8090	7.91	63991.9	0
NQ2S	EQUITY	NMRX	NUMEREX CORP CL A	'67053A102	1000	9.3	9300	0
NQ2S	EQUITY	OSIS	OSI SYSTEMS INC	'671044105	2366	63.34	149862.44	0
NQ2S	EQUITY	OYOG	OYO GEOSPACE CORP	'671074102	780	89.99	70192.2	0
NQ2S	EQUITY	ODFL	OLD DOMINION FREIGHT LINE	'679580100	5533	43.29	239523.57	0
NQ2S	EQUITY	OXM	OXFORD INDUSTRIES INC	'691497309	1651	44.7	73799.7	0
NQ2S	EQUITY	CWT	CALIFORNIA WATER SERVICE GRP	'130788102	2600	18.47	48022	0
NQ2S	EQUITY	CASY	CASEY S GENERAL STORES INC	'147528103	4576	58.99	269938.24	0
NQ2S	EQUITY	GY	GENCORP INC	'368682100	5272	6.51	34320.72	0
NQ2S	EQUITY	GLT	GLATFELTER	'377316104	900	16.37	14733	0
NQ2S	EQUITY	MGRC	MCGRATH RENTCORP	'580589109	1260	26.5	33390	0
NQ2S	EQUITY	KWR	QUAKER CHEMICAL CORP	'747316107	462	46.21	21349.02	0
NQ2S	EQUITY	RBN	ROBBINS + MYERS INC	'770196103	1900	41.82	79458	0
NQ2S	EQUITY	RYL	RYLAND GROUP INC/THE	'783764103	3100	25.58	79298	0
NQ2S	EQUITY	AOS	SMITH (A.O.) CORP	'831865209	1300	48.89	63557	0
NQ2S	EQUITY	WNC	WABASH NATIONAL CORP	'929566107	7800	6.62	51636	0
NQ2S	EQUITY	WSO	WATSCO INC	'942622200	3519	73.8	259702.2	0
NQ2S	EQUITY	WERN	WERNER ENTERPRISES INC	'950755108	4620	23.89	110371.8	0
NQ2S	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	2608	50.49	131677.92	0
NQ2S	EQUITY	CLC	CLARCOR INC	'179895107	6039	48.16	290838.24	0
NQ2S	EQUITY	FARM	FARMER BROS CO	'307675108	70	7.96	557.2	0
NQ2S	EQUITY	FUL	H.B. FULLER CO.	'359694106	6006	30.7	184384.2	0
NQ2S	EQUITY	MATW	MATTHEWS INTL CORP CLASS A	'577128101	1427	32.49	46363.23	0
NQ2S	EQUITY	VICR	VICOR CORP	'925815102	601	6.94	4170.94	0
NQ2S	EQUITY	ADTN	ADTRAN INC	'00738A106	7429	30.19	224281.51	0
NQ2S	EQUITY	SBGI	SINCLAIR BROADCAST GROUP A	'829226109	300	9.06	2718	0
NQ2S	EQUITY	ALTH	ALLOS THERAPEUTICS INC	'019777101	7694	1.79	13772.26	0
NQ2S	EQUITY	WBSN	WEBSENSE INC	'947684106	4536	18.73	84959.28	0
NQ2S	EQUITY	LXRX	LEXICON PHARMACEUTICALS INC	'528872104	8294	2.25	18661.5	0
NQ2S	EQUITY	HSTM	HEALTHSTREAM INC	'42222N103	2400	26	62400	0
NQ2S	EQUITY	SIMG	SILICON IMAGE INC	'82705T102	7899	4.14	32701.86	0
NQ2S	EQUITY	PLXT	PLX TECHNOLOGY INC	'693417107	5200	6.35	33020	0
NQ2S	EQUITY	DUSA	DUSA PHARMACEUTICALS INC	'266898105	2600	5.22	13572	0
NQ2S	EQUITY	PTIE	PAIN THERAPEUTICS INC	'69562K100	4243	4.69	19899.67	0
NQ2S	EQUITY	VASC	VASCULAR SOLUTIONS INC	'92231M109	2084	12.56	26175.04	0
NQ2S	EQUITY	DLX	DELUXE CORP	'248019101	4166	24.94	103900.04	0
NQ2S	EQUITY	MW	MEN S WEARHOUSE INC/THE	'587118100	1100	28.14	30954	0
NQ2S	EQUITY	SSD	SIMPSON MANUFACTURING CO INC	'829073105	500	29.51	14755	0
NQ2S	EQUITY	ATNI	ATLANTIC TELE NETWORK INC	'049079205	1133	33.73	38216.09	0
NQ2S	EQUITY	ADVS	ADVENT SOFTWARE INC	'007974108	3702	27.11	100361.22	0
NQ2S	EQUITY	CSGS	CSG SYSTEMS INTL INC	'126349109	2039	17.28	35233.92	0
NQ2S	EQUITY	CEB	CORPORATE EXECUTIVE BOARD CO	'21988R102	3963	40.88	162007.44	0
NQ2S	EQUITY	IMMR	IMMERSION CORPORATION	'452521107	3186	5.63	17937.18	0
NQ2S	EQUITY	SUI	SUN COMMUNITIES INC	'866674104	3200	44.24	141568	0
NQ2S	EQUITY	AKS	AK STEEL HOLDING CORP	'001547108	2400	5.87	14088	0
NQ2S	EQUITY	ALK	ALASKA AIR GROUP INC	'011659109	8080	35.9	290072	0
NQ2S	EQUITY	AM	AMERICAN GREETINGS CORP CL A	'026375105	240	14.62	3508.8	0
NQ2S	EQUITY	BLC	BELO CORPORATION A	'080555105	3577	6.44	23035.88	0
NQ2S	EQUITY	BC	BRUNSWICK CORP	'117043109	10674	22.22	237176.28	0
NQ2S	EQUITY	CTB	COOPER TIRE + RUBBER	'216831107	6522	17.54	114395.88	0
NQ2S	EQUITY	WFR	MEMC ELECTRONIC MATERIALS	'552715104	6700	2.17	14539	0
NQ2S	EQUITY	OLN	OLIN CORP	'680665205	6584	20.89	137539.76	0
NQ2S	EQUITY	RAD	RITE AID CORP	'767754104	3903	1.4	5464.2	0
NQ2S	EQUITY	VIVO	MERIDIAN BIOSCIENCE INC	'589584101	4700	20.46	96162	0
NQ2S	EQUITY	SJW	SJW CORP	'784305104	600	24.01	14406	0
NQ2S	EQUITY	STRA	STRAYER EDUCATION INC	'863236105	1431	109.02	156007.62	0
NQ2S	EQUITY	VALU	VALUE LINE INC	'920437100	200	11.89	2378	0

NQ2S	EQUITY	WDFC	WD 40 CO	'929236107	1783	49.81	88811.23	0	
NQ2S	EQUITY	AEC	ASSOCIATED ESTATES REALTY CP	'045604105	2252	14.95	33667.4	0	
NQ2S	EQUITY	FCH	FELCOR LODGING TRUST INC	'31430F101	7607	4.7	35752.9	0	
NQ2S	EQUITY	OMN	OMNOVA SOLUTIONS INC	'682129101	4946	7.54	37292.84	0	
NQ2S	EQUITY	BFS	SAUL CENTERS INC	'804395101	963	42.87	41283.81	0	
NQ2S	EQUITY	SSS	SOVRAN SELF STORAGE INC	'84610H108	3200	50.09	160288	0	
NQ2S	EQUITY	CRUS	CIRRUS LOGIC INC	'172755100	7766	29.88	232048.08	0	
NQ2S	EQUITY	COHR	COHERENT INC	'192479103	863	43.3	37367.9	0	
NQ2S	EQUITY	FIX	COMFORT SYSTEMS USA INC	'199908104	1400	10.02	14028	0	
NQ2S	EQUITY	CTWS	CONNECTICUT WATER SVC INC	'207797101	700	28.98	20286	0	
NQ2S	EQUITY	CACC	CREDIT ACCEPTANCE CORP	'225310101	948	84.43	80039.64	0	
NQ2S	EQUITY	ATX	AT CROSS CO CL A	'227478104	900	9.87	8883	0	
NQ2S	EQUITY	CRMT	AMERICA S CAR MART INC	'03062T105	1007	38.85	39121.95	0	
NQ2S	EQUITY	GPOR	GULFPORT ENERGY CORP	'402635304	2288	20.63	47201.44	0	
NQ2S	EQUITY	CPHD	CEPHEID INC	'15670R107	7821	44.75	349989.75	0	
NQ2S	EQUITY	CVU	CPI AEROSTRUCTURES INC	'125919308	700	11	7700	0	
NQ2S	EQUITY	BRLI	BIO REFERENCE LABS INC	'09057G602	3036	26.28	79786.08	0	
NQ2S	EQUITY	CRED	CREDO PETROLEUM CORP	'225439207	600	14.47	8682	0	
NQ2S	EQUITY	KMG	KMG CHEMICALS INC	'482564101	739	19.28	14247.92	0	
NQ2S	EQUITY	USPH	U.S. PHYSICAL THERAPY INC	'90337L108	1505	25.43	38272.15	0	
NQ2S	EQUITY	LGF	LIONS GATE ENTERTAINMENT COR	'535919203	10206	14.74	150436.44	0	
NQ2S	EQUITY	PRFT	PERFICIENT INC	'71375U101	3039	11.23	34127.97	0	
NQ2S	EQUITY	DNDN	DENDREON CORP	'24823Q107	18500	7.4	136900	0	
NQ2S	EQUITY	SGMO	SANGAMO BIOSCIENCES INC	'800677106	6670	5.52	36818.4	0	
NQ2S	EQUITY	LPSN	LIVEPERSON INC	'538146101	6667	19.06	127073.02	0	
NQ2S	EQUITY	AKR	ACADIA REALTY TRUST	'004239109	5262	23.18	121973.16	0	
NQ2S	EQUITY	MNR	MONMOUTH REIT CLASS A	'609720107	2300	11.72	26956	0	
NQ2S	EQUITY	UHT	UNIVERSAL HEALTH RLTY INCOME	'91359E105	851	41.53	35342.03	0	
NQ2S	EQUITY	UBA	URSTADT BIDDLE CLASS A	'917286205	2185	19.77	43197.45	0	
NQ2S	EQUITY	BTX	BIOTIME INC	'09066L105	3019	4.6	13887.4	0	
NQ2S	EQUITY	BIOL	BIOLASE INC	'090911108	0.613	1.95	1.2	0	
NQ2S	EQUITY	IPXL	IMPAX LABORATORIES INC	'45256B101	8047	20.27	163112.69	0	
NQ2S	EQUITY	MNTG	MTR GAMING GROUP INC	'553769100	2900	4.75	13775	0	
NQ2S	EQUITY	MTH	MERITAGE HOMES CORP	'59001A102	900	33.94	30546	0	
NQ2S	EQUITY	MGAM	MULTIMEDIA GAMES HOLDING CO	'625453105	3400	14	47600	0	
NQ2S	EQUITY	PANL	UNIVERSAL DISPLAY CORP	'91347P105	4771	35.94	171469.74	0	
NQ2S	EQUITY	YDNT	YOUNG INNOVATIONS INC	'987520103	251	34.49	8656.99	0	
NQ2S	EQUITY	ARDNA	ARDEN GROUP INC A	'039762109	118	87.21	10290.78	0	
NQ2S	EQUITY	CASS	CASS INFORMATION SYSTEMS INC	'14808P109	1006	40.25	40491.5	0	
NQ2S	EQUITY	ISRL	ISRAMCO INC	'465141406	139	110	15290	0	
NQ2S	EQUITY	OFIX	ORTHOFIX INTERNATIONAL NV	'N6748L102	1865	41.25	76931.25	0	
NQ2S	EQUITY	PTRY	PANTRY INC	'698657103	175	14.7	2572.5	0	
NQ2S	EQUITY	LIOX	LIONBRIDGE TECHNOLOGIES INC	'536252109	7510	3.15	23656.5	0	
NQ2S	EQUITY	VCLK	VALUECLICK INC	'92046N102	5832	16.39	95586.48	0	
NQ2S	EQUITY	TREX	TREX COMPANY INC	'89531P105	1704	30.09	51273.36	0	
NQ2S	EQUITY	VDSI	VASCO DATA SECURITY INTL	'92230Y104	1674	8.18	13693.32	0	
NQ2S	EQUITY	CRWN	CROWN MEDIA HOLDINGS CLASS A	'228411104	1400	1.75	2450	0	
NQ2S	EQUITY	RMBS	RAMBUS INC	'750917106	1200	5.74	6888	0	
NQ2S	EQUITY	QUIK	QUICKLOGIC CORP	'74837P108	4600	2.51	11546	0	
NQ2S	EQUITY	LANC	LANCASTER COLONY CORP	'513847103	2200	71.21	156662	0	
NQ2S	EQUITY	USG	USG CORP	'903293405	8900	19.05	169545	0	
NQ2S	EQUITY	ETH	ETHAN ALLEN INTERIORS INC	'297602104	2518	19.93	50183.74	0	
NQ2S	EQUITY	IGTE	IGATE CORP	'45169U105	3853	17.02	65578.06	0	
NQ2S	EQUITY	BID	SOTHEBY S	'835898107	2835	33.36	94575.6	0	
NQ2S	EQUITY	CCMP	CABOT MICROELECTRONICS CORP	'12709P103	2882	29.21	84183.22	0	
NQ2S	EQUITY	PZZA	PAPA JOHN S INTL INC	'698813102	2208	47.57	105034.56	0	
NQ2S	EQUITY	QLGC	QLOGIC CORP	'747277101	2900	13.69	39701	0	
NQ2S	EQUITY	STNR	STEINER LEISURE LTD	'P8744Y102	1836	46.41	85208.76	0	
NQ2S	EQUITY	MLHR	HERMAN MILLER INC	'600544100	7022	18.52	130047.44	0	
NQ2S	EQUITY	AVD	AMERICAN VANGUARD CORP	'030371108	3400	26.59	90406	0	
NQ2S	EQUITY	CCC	CALGON CARBON CORP	'129603106	5758	14.22	81878.76	0	
NQ2U	CASH		US DOLLAR	'USD	-2106.41	1	-2106.41	0	
NQ2U	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	105070.01	100	105070.01	0.155781	12/31/2030
NQ2V	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2869.56	100	2869.56	0.155781	12/31/2030
NQ2V	EQUITY		ABERDEEN DBT EMERGING MKTS	'00599H919	4018284.01	50.223476	201812190.5	0	
NQ2W	EQUITY		OPPENHEIMER OPCAP STRUCTURED	'68379A917	73180000	1.334485	97657612.3	0	
NQ2X	EQUITY		CTF DAS PLUS BETA 10 YEAR PORT	'12399H999	6061067.706	16.67	101037998.7	0	
NQ2X	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2337.78	100	2337.78	0.155781	12/31/2030
NQ2Z	EQUITY		WTC CTF OPPORTUNISTIC	'94799B913	13075289.01	10.19	133237195.1	0	
NQ2Z	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	38289.81	100	38289.81	0.155781	12/31/2030
NQ40	CASH		US DOLLAR	'USD	2777.81	1	2777.81	0	
NQ40	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	596937.65	100	596937.65	0.155781	12/31/2030
NQ41	CASH		US DOLLAR	'USD	0	1	0	0	
NQ4A	EQUITY		VPIC PIMCO STOCKPLUS	'96999C930	78.223	0	0	0	
NQ4A	EQUITY		VPIC WELLINGTON	'96999B981	18943.551	1629.596068	30870336.22	0	
NQ4A	EQUITY		VPIC SSGA RUSSELL 2500	'96999B916	6062.127	1304.353787	7907158.31	0	
NQ4A	EQUITY		VPIC SSGA	'96999C948	32741.489	1337.518201	43792337.47	0	
NQ4A	EQUITY		VPIC T ROWE ENHANCED INDEX	'96999C922	34125.913	1294.590187	44179072.09	0	
NQ4A	EQUITY		VPIC POST	'96999C955	40705.691	1629.154469	66315858.41	0	
NQ4A	EQUITY		VPIC PIMCO ALL ASSET FUND	'96999D912	51508.568	1471.965305	75818825.01	0	
NQ4A	EQUITY		VPIC MELLON GLOBAL ALPHA FUND	'96999C963	25078.988	1171.001517	29367532.99	0	
NQ4A	EQUITY		VPIC MONDRIAN GLOBAL FIXED	'96999N928	28625.362	1603.996797	45914988.96	0	
NQ4A	EQUITY		VPIC REAL ESTATE FUND	'96999C997	84119.106	900.87018	75780394.16	0	

NQ4A	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	24860.685	1183.939155	29433538.39	0
NQ4A	EQUITY	VPIC ABERDEEN	'926999970	62605.531	1432.122204	89658771.04	0
NQ4A	EQUITY	VPIC OPPENHEIMER	'92699D930	32360.919	1376.658941	44549948.48	0
NQ4A	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	30236.767	1446.666786	43742526.53	0
NQ4A	EQUITY	VPIC WELLINGTON GAA	'94999N998	52014.009	1131.845403	58871816.98	0
NQ4A	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	11769.041	1297.963344	15275783.81	0
NQ4A	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	19449.358	1505.22213	29275604.08	0
NQ4A	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	86624.469	1465.249819	126926487.5	0
NQ4A	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	78672.592	1234.15005	97093783.35	0
NQ4A	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	58851.183	1323.39978	77883642.63	0
NQ4A	EQUITY	VPIC BARCLAYS TIPS	'96999N944	36128.092	1232.657474	44533562.63	0
NQ4A	EQUITY	VPIC SCHRODER	'96999F982	27395.319	1095.410075	30009108.44	0
NQ4A	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	48995.05	1350.937502	66189250.46	0
NQ4A	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	25212.745	1049.238201	26454175.21	0
NQ4A	EQUITY	VPIC GROSVENOR	'ACI00CYO9	28600	1008.730682	28849697.51	0
NQ4A	EQUITY	VPIC PERMAL	'ACI00GKQ0	29500	978.9926	28880281.7	0
NQ4A	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	14800	991.36565	14672211.62	0
NQ4A	EQUITY	VPIC BRANDYWINE	'96999B999	0.031	398.247886	12.35	0
NQ4A	EQUITY	VPIC MONDRIAN	'96999C914	47669.422	1229.175768	58594098.4	0
NQ4A	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	91579.095	1041.110653	95343971.4	0
NQ4A	EQUITY	VPIC ACADIAN	'96999B965	51596.125	1104.512834	56988582.25	0
NQ4B	EQUITY	VPIC MONDRIAN	'96999C914	41910.778	1229.175768	51515712.74	0
NQ4B	EQUITY	VPIC BRANDYWINE	'96999B999	0.088	398.247886	35.05	0
NQ4B	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	66.839	0	0	0
NQ4B	EQUITY	VPIC WELLINGTON	'96999B981	18607.667	1629.596068	30322980.98	0
NQ4B	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	5812.493	1304.353787	7581547.26	0
NQ4B	EQUITY	VPIC SSGA	'96999C948	32311.934	1337.518201	43217799.83	0
NQ4B	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	32135.15	1294.590187	41601849.85	0
NQ4B	EQUITY	VPIC POST	'96999C955	42916.169	1629.154469	69917068.52	0
NQ4B	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	50105	1471.965305	73752821.61	0
NQ4B	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	22798.631	1171.001517	26697231.49	0
NQ4B	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	26090.378	1603.996797	41848882.74	0
NQ4B	EQUITY	VPIC REAL ESTATE FUND	'96999C997	67114.93	900.87018	60461839.07	0
NQ4B	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	23543.176	1183.939155	27873687.9	0
NQ4B	EQUITY	VPIC ABERDEEN	'926999970	56583.477	1432.122204	81034453.79	0
NQ4B	EQUITY	VPIC OPPENHEIMER	'92699D930	28058.206	1376.658941	38626580.16	0
NQ4B	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	28706.77	1446.666786	41529130.69	0
NQ4B	EQUITY	VPIC WELLINGTON GAA	'94999N998	47313.879	1131.845403	53551996.44	0
NQ4B	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	10737.542	1297.963344	13936935.92	0
NQ4B	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	18185.355	1505.22213	27372998.79	0
NQ4B	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	77161.386	1465.249819	113060706.9	0
NQ4B	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	72439.413	1234.15005	89401105.18	0
NQ4B	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	53559.115	1323.39978	70880121.01	0
NQ4B	EQUITY	VPIC BARCLAYS TIPS	'96999N944	34435.463	1232.657474	42447130.84	0
NQ4B	EQUITY	VPIC SCHRODER	'96999F982	24295.294	1095.410075	26613309.82	0
NQ4B	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	50022.796	1350.937502	67577671.07	0
NQ4B	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	22550.614	1049.238201	23660965.66	0
NQ4B	EQUITY	VPIC GROSVENOR	'ACI00CYO9	26000	1008.730682	26226997.73	0
NQ4B	EQUITY	VPIC PERMAL	'ACI00GKQ0	26400	978.9926	25845404.64	0
NQ4B	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	13200	991.36565	13086026.58	0
NQ4B	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	86151.085	1041.110653	89692812.36	0
NQ4B	EQUITY	VPIC ACADIAN	'96999B965	45278.82	1104.512834	50011037.8	0
NQ4D	EQUITY	VPIC POST	'96999C955	13152.928	1629.154469	21428151.43	0
NQ4D	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	15638.999	1471.965305	23020063.93	0
NQ4D	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	10281.475	1294.590187	13310296.64	0
NQ4D	EQUITY	VPIC SSGA	'96999C948	9613.213	1337.518201	12857847.36	0
NQ4D	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	1855.145	1304.353787	2419765.41	0
NQ4D	EQUITY	VPIC WELLINGTON	'96999B981	5399.836	1629.596068	8799551.51	0
NQ4D	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	20.277	0	0	0
NQ4D	EQUITY	VPIC BRANDYWINE	'96999B999	0.009	398.247886	3.58	0
NQ4D	EQUITY	VPIC MONDRIAN	'96999C914	12744.284	1229.175768	15664965.07	0
NQ4D	EQUITY	VPIC ACADIAN	'96999B965	14744.24	1104.512834	16285202.31	0
NQ4D	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	25281.394	1041.110653	26320728.62	0
NQ4D	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	3700	991.36565	3668052.91	0
NQ4D	EQUITY	VPIC PERMAL	'ACI00GKQ0	7500	978.9926	7342444.5	0
NQ4D	EQUITY	VPIC GROSVENOR	'ACI00CYO9	7200	1008.730682	7262860.91	0
NQ4D	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	7044.138	1049.238201	7390978.68	0
NQ4D	EQUITY	VPIC SSGA S+P 500 CAP WT	'ACI008HO7	15652.609	1350.937502	21145696.5	0
NQ4D	EQUITY	VPIC SCHRODER	'96999F982	6983.697	1095.410075	7650012.05	0
NQ4D	EQUITY	VPIC BARCLAYS TIPS	'96999N944	10124.701	1232.657474	12480288.36	0
NQ4D	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	15930.63	1323.39978	21082592.24	0
NQ4D	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	21775.217	1234.15005	26873885.15	0
NQ4D	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	22630.645	1465.249819	33159548.49	0
NQ4D	EQUITY	VPIC CHAMPLAIN INVESTMENT PRS	'96999F974	5698.786	1505.22213	8577938.8	0
NQ4D	EQUITY	VPIC KDP INVMTMENT ADVISORS INC	'96999F966	3177.785	1297.963344	4124765.26	0
NQ4D	EQUITY	VPIC WELLINGTON GAA	'94999N998	14080.489	1131.845403	15936936.75	0
NQ4D	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	8307.056	1446.666786	12017542	0
NQ4D	EQUITY	VPIC OPPENHEIMER	'92699D930	8019.345	1376.658941	11039903	0
NQ4D	EQUITY	VPIC ABERDEEN	'926999970	16547.831	1432.122204	23698516.2	0
NQ4D	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	7278.584	1183.939155	8617400.59	0
NQ4D	EQUITY	VPIC REAL ESTATE FUND	'96999C997	19483.334	900.87018	17551954.61	0
NQ4D	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	7727.744	1603.996797	12395276.62	0
NQ4D	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	6749.283	1171.001517	7903420.63	0

NQ4E	EQUITY	VPIC SSGA ACWI EX US INDEX	'ACI008HN9	2264.583	1049.238201	2376086.99	0	
NQ4E	EQUITY	VPIC PERMAL	'ACI00GKQ0	2400	978.9926	2349582.24	0	
NQ4E	EQUITY	VPIC SSGA \$+P 500 CAP WT	'ACI008HO7	4431.81	1350.937502	5987098.33	0	
NQ4E	EQUITY	VPIC SCHRODER	'96999F982	2139.346	1095.410075	2343461.16	0	
NQ4E	EQUITY	VPIC BARCLAYS TIPS	'96999N944	3091.472	1232.657474	3810726.07	0	
NQ4E	EQUITY	VPIC WELLINGTON EMERGING DEBT	'94999R965	4910.724	1323.39978	6498851.06	0	
NQ4E	EQUITY	VPIC PIMCO CORE PLUS 1383	'929TDZ905	6686.677	1234.15005	8252362.75	0	
NQ4E	EQUITY	VPIC AQR CAPITAL MNGEMENT LLC	'96999F958	7006.552	1465.249819	10266349.05	0	
NQ4E	EQUITY	VPIC PIMCO UNCONSTRAINED BOND	'ACI00STP7	7831.4	1041.110653	8153353.97	0	
NQ4E	EQUITY	VPIC GAM INSTITUTIONAL	'ACI00GK56	1200	991.36565	1189638.78	0	
NQ4E	EQUITY	VPIC CHAMPLAIN INVESTMENT PRTS	'96999F974	1487.285	1505.22213	2238694.3	0	
NQ4E	EQUITY	VPIC KDP INVTMENT ADVISORS INC	'96999F966	982.324	1297.963344	1275020.54	0	
NQ4E	EQUITY	VPIC WELLINGTON GAA	'94999N998	4342.236	1131.845403	4914739.86	0	
NQ4E	EQUITY	VPIC WELLINGTON DAS FIXED	'998DZB905	2592.952	1446.666786	3751137.54	0	
NQ4E	EQUITY	VPIC OPPENHEIMER	'92699D930	2499.661	1376.658941	3441180.67	0	
NQ4E	EQUITY	VPIC ABERDEEN	'926999970	5183.44	1432.122204	7423319.52	0	
NQ4E	EQUITY	VPIC UNITIZED CASH ACCOUNT	'96999F917	87.574	1175.881083	102976.61	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2000	'96999D938	2313.324	1183.939155	2738834.86	0	
NQ4E	EQUITY	VPIC REAL ESTATE FUND	'96999C997	6820.211	900.87018	6144124.71	0	
NQ4E	EQUITY	VPIC MONDRIAN GLOBAL FIXED	'96999N928	2416.396	1603.996797	3875891.44	0	
NQ4E	EQUITY	VPIC MELLON GLOBAL ALPHA FUND	'96999C963	2093.638	1171.001517	2451653.27	0	
NQ4E	EQUITY	VPIC PIMCO ALL ASSET FUND	'96999D912	4579.957	1471.965305	6741537.8	0	
NQ4E	EQUITY	VPIC POST	'96999C955	3921.29	1629.154469	6388387.13	0	
NQ4E	EQUITY	VPIC T ROWE ENHANCED INDEX	'96999C922	2788.318	1294.590187	3609729.12	0	
NQ4E	EQUITY	VPIC SSGA	'96999C948	2695.723	1337.518201	3605578.58	0	
NQ4E	EQUITY	VPIC SSGA RUSSELL 2500	'96999B916	495.193	1304.353787	645906.86	0	
NQ4E	EQUITY	VPIC WELLINGTON	'96999B981	1640.858	1629.596068	2673935.74	0	
NQ4E	EQUITY	VPIC PIMCO STOCKPLUS	'96999C930	5.83	0	0	0	
NQ4E	EQUITY	VPIC BRANDYWINE	'96999B999	0.002	398.247886	0.8	0	
NQ4E	EQUITY	VPIC MONDRIAN	'96999C914	3794.544	1229.175768	4664161.54	0	
NQ4E	EQUITY	VPIC ACADIAN	'96999B965	4149.946	1104.512834	4583668.62	0	
NQ4E	EQUITY	VPIC GROSVENOR	'ACI00CYO9	2400	1008.730682	2420953.64	0	
NQ5A	FIXED INCOME	FNMA POOL 735264	'31402QZ53	29304	110.37	32342.82	6.5	8/1/2017
NQ5A	FIXED INCOME	GSMP5 MORTGAGE LOAN TRUST	'36242DXL2	38098.21	103.3844	39387.61	8.5	1/25/2035
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	383201.03	100.8525	386467.82	4.625	3/15/2046
NQ5A	FIXED INCOME	MASTR REPERFORMING LOAN TRUST	'576436AV1	135396.93	103.5484	140201.35	8	8/25/2034
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B15MSHHI8	221237.23	122.336423	270653.71	0.581	12/20/2054
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	149375.74	106.2685	158739.36	5.8477	5/12/2039
NQ5A	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'749575AG1	176848.13	69.7998	123439.64	6.0139	9/25/2036
NQ5A	FIXED INCOME	AIG.GO INTL LEASE FINANCE CORP	'45974VA73	500000	100.5	502500	5.55	9/5/2012
NQ5A	FIXED INCOME	ANADARKO PETROLEUM CORP	'032511AX5	270000	113.478	306390.6	5.95	9/15/2016
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46629MAF2	730500	113.185	826816.43	5.399	5/15/2045
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'46628BAD2	118669.51	71.4001	84730.15	2.7474	10/25/2036
NQ5A	FIXED INCOME	MS.WR MORGAN STANLEY	'61746BDC7	275000	87.153	239670.75	0.91565	10/18/2016
NQ5A	FIXED INCOME	CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	300000	113.2029	339608.7	5.617	10/15/2048
NQ5A	FIXED INCOME	CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	570000	113.7826	648560.82	5.431	10/15/2049
NQ5A	FIXED INCOME	FREDDIE MAC DISCOUNT NT	'313396T60	100000	99.939	99939	0.01	12/17/2012
NQ5A	FIXED INCOME	GSMP5 MORTGAGE LOAN TRUST	'36228FAK2	44160.08	106.0543	46833.66	7.75	9/19/2027
NQ5A	FIXED INCOME	GREEN TREE FINANCIAL CORPORATI	'393505E40	482657.31	109.63049	529139.57	6.76	3/1/2030
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CWZ6	450000	98.645	443902.5	1.4562	3/6/2020
NQ5A	FIXED INCOME	FNMA TBA JUL 30 SINGLE FAM	'01F052672	1000000	109.078	109078.0	5.5	12/1/2099
NQ5A	FIXED INCOME	FNMA TBA AUG 30 SINGLE FAM	'01F052680	9000000	109.031	9812790	5.5	8/1/2041
NQ5A	CASH	POUND STERLING	'GBP	5252.71	1.56845	8238.61	0	
NQ5A	CASH	CANADIAN DOLLAR	'CAD	3487.74	0.980921	3421.2	0	
NQ5A	CASH	MEXICAN PESO (NEW)	'MXN	1302057.44	0.074483	96981.02	0	
NQ5A	CASH	US DOLLAR	'USD	2433558.19	1	2433558.19	0	
NQ5A	CASH	EURO CURRENCY	'EUR	40797.66	1.26905	51774.27	0	
NQ5A	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	3040188.21	100	3040188.21	0.155781	12/31/2030
NQ5A	FIXED INCOME	MELLON RESIDENTIAL FUNDING COR	'585525EN4	249668.81	94.6199	236236.38	0.6817	12/15/2030
NQ5A	FIXED INCOME	FANNIEMAE GRANTOR TRUST	'31359SX96	158754.07	119.56115	189808.19	6.9911	2/19/2030
NQ5A	FIXED INCOME	GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	647477.22	101.1557	654960.11	7.5	6/19/2032
NQ5A	FIXED INCOME	RENAISSANCE HOME EQUITY LOAN T	'759950FX1	42501.29	83.6832	35566.44	5.565	2/25/2036
NQ5A	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'225470NK5	400000	110.5387	442154.8	5.23	12/15/2040
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05949AL99	253556.37	96.2913	244152.72	5.5	2/25/2020
NQ5A	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	281376.38	100.7466	283477.14	6	10/25/2034
NQ5A	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	91.4323	320013.05	5.5	12/25/2035
NQ5A	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1260962.96	87.3802	1101831.96	2.58	10/25/2035
NQ5A	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694TD0	410101.31	87.5332	358974.8	5.75	12/25/2035
NQ5A	FIXED INCOME	MORGAN STANLEY MORTGAGE LOAN T	'61748HVVW8	351419.05	73.5745	258554.81	6.5	2/25/2036
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	177329.66	105.0074	186209.27	5.593	2/15/2039
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	436218.45	83.6901	365071.66	5.7806	4/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983LBB2	216737.71	96.0366	208147.53	5.75	3/25/2036
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	225000	111.7711	251484.98	5.475	4/15/2043
NQ5A	FIXED INCOME	COUNTRYWIDE HOME LOANS	'1266944E5	246845.8	64.6801	159660.11	5.5312	5/20/2036
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047QAB1	11752.44	99.9734	11749.31	5.69	6/10/2046
NQ5A	FIXED INCOME	TELEFONICA EMISIONES SAU	'87938WAB9	160000	95.96	153536	6.421	6/20/2016
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	315000	114.0072	359122.68	5.9189	5/10/2045
NQ5A	FIXED INCOME	LEHMAN MORTGAGE TRUST	'52520MFJ7	161346.29	100.5579	162246.44	5.5	2/25/2036
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	180748.09	90.1214	162892.71	6	6/25/2036
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'059500AD0	1300000	112.9014	1467718.2	5.889	7/10/2044
NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B0LCYTI11	73745.81	122.336423	90217.98	0.581	12/20/2054
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KYR4	105144.48	101.1485	106352.06	5.5	4/25/2020
NQ5A	FIXED INCOME	MASTR ALTERNATIVE LOANS TRUST	'576434N67	166054.18	95.3465	158326.85	6	4/25/2035

NQ5A	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B05Q7KII7	258920.36	122.298351	316655.33	0.561	12/20/2054
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KB32	266128.27	77.6481	206643.55	6	6/25/2035
NQ5A	FIXED INCOME	BNP PARIBAS	'05565AAA1	700000	86	602000	5.186	12/31/2049
NQ5A	FIXED INCOME	MASTR SPECIALIZED LOAN TRUST	'576436CD9	73238.57	100.976	73953.38	5.0061	7/25/2035
NQ5A	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	288155.61	99.8699	287780.72	5.3184	6/25/2035
NQ5A	FIXED INCOME	AIG.GJ SPRINGLEAF FINANCE CORP	'02635PTB9	200000	99.75	199500	4.875	7/15/2012
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247RN5	153888.81	98.69	151872.87	5.3137	7/25/2035
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59022HJH6	24092.38	101.4843	24449.98	4.96	7/12/2038
NQ5A	FIXED INCOME	HOMEABC MORTGAGE TRUST	'43739EB55	491637.65	69.6702	342524.93	0.5152	10/25/2035
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	473711.51	93.6501	443631.3	2.6514	2/25/2034
NQ5A	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247TM5	290000	84.3499	244614.71	4.9368	9/25/2035
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	175727.41	92.8101	163092.78	5.1315	10/25/2035
NQ5A	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341RX9	139691.75	97.2097	135793.93	2.6512	9/25/2035
NQ5A	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	924458.18	87.1799	805941.72	2.4	10/25/2035
NQ5A	FIXED INCOME	AMERICAN HOME MORTGAGE INVESTM	'02660TER0	497370.07	96.0159	477554.35	5.064	9/25/2035
NQ5A	FIXED INCOME	INDYMAC INDX MORTGAGE LOAN TRU	'45660LQ93	214132.38	74.01	158479.37	5.2352	12/25/2035
NQ5A	FIXED INCOME	AMERIQUEST MORTGAGE SECURITIES	'030725S48	124166.28	93.9231	116620.82	0.4652	12/25/2035
NQ5A	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LAA6	500000	95	475000	2.375	12/21/2012
NQ5A	FIXED INCOME	ILLINOIS ST	'4521518U0	650000	103.194	670761	4.071	1/1/2014
NQ5A	FIXED INCOME	ILLINOIS ST	'4521518V8	100000	105.127	105127	4.421	1/1/2015
NQ5A	FIXED INCOME	NEWGATE FUNDING PLC	'B2NDQDII7	300000	102.499775	307499.32	1.262	12/15/2050
NQ5A	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	113	678000	6	1/22/2020
NQ5A	FIXED INCOME	FEDERAL REALTY INVS TRST	'313747AR8	300000	114.247	342741	5.9	4/1/2020
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	110.9882	665929.2	5.509	4/15/2047
NQ5A	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	600000	107.009	642054	4	3/15/2016
NQ5A	OPTIONS	317512JL6 INF CAP USD CPURNSA	'99XU62968	-1100000	0.363382	-3997.2	0	3/4/2015
NQ5A	FIXED INCOME	MORGAN STANLEY CAPITAL INC	'61744CGN0	407270.56	88.4054	360049.17	0.7052	6/25/2034
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949803AA8	18729.4	100.2903	18783.77	2.7264	10/25/2034
NQ5A	FIXED INCOME	STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	441754.82	96.68	427088.56	2.7402	2/25/2034
NQ5A	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KVS5	48990.17	98.0221	48903.39	6	11/25/2034
NQ5A	FIXED INCOME	COUNTRYWIDE ALTERNATIVE LOAN T	'12667FVY1	167009.32	95.9225	160199.51	6	1/25/2035
NQ5A	FIXED INCOME	MEX BONOS DESARR FIX RT	'B05QNIII1	25500000	10.436231	2661239.02	10	12/5/2024
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MORTGAGE PRO	'76112BGM6	51397.04	103.5534	53223.38	6.5	7/25/2032
NQ5A	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'059511AB1	33016.89	103.5655	34194.11	5.634	4/10/2049
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZU0	200000	98.6447	197289.4	1.26	3/6/2020
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	965344.22	103.4186	998345.48	5.8539	6/11/2040
NQ5A	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341XG9	281622.61	95.9199	270132.13	5.1315	11/25/2035
NQ5A	FIXED INCOME	CITICORP MORTGAGE SECURITIES,	'17310BAJ3	371276.87	97.7121	362782.43	5.75	6/25/2036
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'060505DH4	290000	107.919	312965.1	6	9/1/2017
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAU5	75000	120.225	90168.75	6.3	11/15/2017
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05954CAA6	263366.92	88.5525	233217.99	6	9/25/2037
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	156434.58	100.8601	157780.07	4.5	5/25/2034
NQ5A	FIXED INCOME	FNMA POOL 922386	'31412DXP8	284324.75	107.813	306539.04	5.5	1/1/2037
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388QAE9	450000	115.1698	518264.1	5.694	6/11/2050
NQ5A	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949834AA3	334391.94	95.3361	318796.23	6	10/25/2037
NQ5A	FIXED INCOME	CHASE ISSUANCE TRUST	'161571CH5	200000	101.40189	202803.78	5.12	10/15/2014
NQ5A	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'74958VAA6	345804.03	80.5045	278387.81	6	10/25/2037
NQ5A	FIXED INCOME	TRANSOCEAN INC	'893830AS8	250000	111.701	279252.5	6	3/15/2018
NQ5A	FIXED INCOME	UBS AG STAMFORD CT	'90261XEM0	950000	111.701	1061159.5	5.875	12/20/2017
NQ5A	FIXED INCOME	AES CORPORATION	'00130HHB7	500000	113.75	568750	8	10/15/2017
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE LOAN TRUST	'20173WAE8	1200000	114.2	1370400	6.2027	12/10/2049
NQ5A	FIXED INCOME	MORGAN STANLEY	'6174466Q7	215000	104.557	224797.55	6.625	4/1/2018
NQ5A	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VB80	600000	103.25	619500	6.625	11/15/2013
NQ5A	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	225000	113.8235	256102.88	5.69	2/12/2051
NQ5A	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	389284.48	96.13	374219.17	2.517	8/25/2035
NQ5A	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258MOCY3	860000	106.916	919477.6	7.3	8/20/2013
NQ5A	CASH EQUIVALENT	MORGAN STANLEY SWP CASH	'918SXYI12	270000	100	270000	2.72	12/31/2030
NQ5A	CASH EQUIVALENT	BARCLAYS SWAP CASH COLLATERAL	'06999D9T0	340000	100	340000	2.72	12/31/2030
NQ5A	FIXED INCOME	CONSECO FINANCE SECURITIZATION	'20846QJQ2	753939.69	104.94042	791187.48	6.681	12/1/2033
NQ5A	FIXED INCOME	FNMA.T FANNIE MAE	'31359MNU3	150000	100.401	150601.5	5.25	8/1/2012
NQ5A	FIXED INCOME	C.GMF CITIGROUP INC	'172967BP5	115000	100.599	115688.85	5.625	8/27/2012
NQ5A	FIXED INCOME	D.IP DOMINION RESOURCES INC	'257469AF3	500000	101.023	505115	5.7	9/17/2012
NQ5A	FIXED INCOME	KINDER MORGAN INC	'494553AB6	80000	100.355	80284	6.5	9/1/2012
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625MPM5	10196.87	100.6208	10260.17	5.05	12/12/2034
NQ5A	FIXED INCOME	SLM.GV SLM CORP	'78442FAG3	100000	101.873	101873	5.375	1/15/2013
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625MTX7	82708.64	101.2404	83734.56	4.985	1/12/2037
NQ5A	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05948XBP5	389.22	79.2798	308.57	2.997	5/25/2033
NQ5A	FIXED INCOME	FNMA TBA JUL 30 SINGLE FAM	'01F050676	5000000	108.219	5410950	5	7/1/2041
NQ5A	FIXED INCOME	FNMA TBA AUG 30 SINGLE FAM	'01F042681	11000000	107.188	11790680	4.5	8/1/2041
NQ5A	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051DYL0	9374.4	106.014	9938.18	8	7/25/2033
NQ5A	FIXED INCOME	MID STATE TRUST	'59549WAA1	68789.79	102.52885	70529.38	4.864	7/15/2038
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'126175AB4	230319.97	101.4392	233634.74	4.084	6/10/2038
NQ5A	FIXED INCOME	HSBC CAPITAL FUNDING LP	'40429QZ00	750000	96.5	723750	4.61	12/31/2049
NQ5A	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07383FXN3	150000	103.0894	154634.1	4.68	8/13/2039
NQ5A	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433GA8	22363.71	97.0303	21699.57	2.7	12/25/2033
NQ5A	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'22541QA85	42873.01	106.7603	45771.35	7	12/25/2033
NQ5A	FIXED INCOME	VALE OVERSEAS LIMITED	'91911TAE3	700000	127.614	893298	8.25	1/17/2034
NQ5A	FIXED INCOME	WEST VIRGINIA ST ECON DEV AUTH	'95648XAM7	185000	114.971	212696.35	5.37	7/1/2020
NQ5A	FIXED INCOME	RESIDENTIAL ASSET MORTGAGE PRO	'760985W49	2583.24	100.3759	2592.95	7	11/25/2031
NQ5A	FIXED INCOME	COUNTRYWIDE ALTERNATIVE LOAN T	'12667FSF3	458403.99	100.857	462332.51	7	9/25/2034
NQ5A	FIXED INCOME	FED HM LN PC POOL 1B1980	'3128JMC54	14200.53	106.748	15158.78	2.56	4/1/2034
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AT6	100000	109.167	109167	8.125	1/21/2014
NQ5A	FIXED INCOME	KOREA DEVELOPMENT BANK	'500630BQ0	100000	109.1	109100	8	1/23/2014

NQ5A	FIXED INCOME	ENTERGY TEXAS INC	'29365TAA2	208000	122.364	254517.12	7.125	2/1/2019
NQ5A	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141EA25	125000	114.04	142550	7.5	2/15/2019
NQ5A	FIXED INCOME	AT+T INC	'00206GRAS1	115000	128.702	148007.3	6.55	2/15/2039
NQ5A	FIXED INCOME	METLIFE INC	'59156RAT5	205000	126.65	259632.5	7.717	2/15/2019
NQ5A	FIXED INCOME	ROCHE HLDGS INC	'771196AS1	250000	124.384	310960	6	3/1/2019
NQ5A	FIXED INCOME	CONSUMERS ENERGY COMPANY	'210518CS3	250000	128.558	321395	6.7	9/15/2019
NQ5A	FIXED INCOME	APPALACHIAN POWER CO	'037735CP0	250000	133.851	334627.5	7.95	1/15/2020
NQ5A	FIXED INCOME	PHIZER INC	'717081DB6	130000	125.335	162935.5	6.2	3/15/2019
NQ5A	FIXED INCOME	BARRICK GOLD CORP	'067901AB4	250000	124.416	311040	6.95	4/1/2019
NQ5A	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	112.458	281145	9.375	4/8/2014
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AF3	250000	114.188	285470	8.95	5/1/2014
NQ5A	FIXED INCOME	FNMA POOL AA4538	'31416NBG6	164013.91	106.413	174532.12	4	4/1/2024
NQ5A	FIXED INCOME	RIO TINTO FIN USA LTD	'767201AH9	340000	136.727	464871.8	9	5/1/2019
NQ5A	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	126.555	316387.5	7.9	5/15/2019
NQ5A	FIXED INCOME	FNMA POOL AA5818	'31416PPC5	713910.54	107.313	766118.82	4.5	5/1/2039
NQ5A	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	1100000	107.543	1182973	7.375	5/15/2014
NQ5A	FIXED INCOME	FHLMC GOLD TBA 30 YR TBA	'02R040672	4000000	106.109	4244360	4	12/1/2099
NQ5A	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GXQ6	70762.65	87.7701	62108.45	2.34	9/25/2035
NQ5A	FIXED INCOME	MLCC MORTGAGE INVESTORS INC	'59020UA39	862671.11	86.6503	747507.1	1.2387	10/25/2035
NQ5A	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	636912.92	101.6651	647518.16	5.3	11/15/2038
NQ5A	FIXED INCOME	CWCAPITAL COBALT	'190749AE1	300000	110.4587	331376.1	5.223	8/15/2048
NQ5A	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20047EAE2	250000	112.3438	280859.5	5.306	12/10/2046
NQ5A	FIXED INCOME	SLM.GH SLM CORP	'78442FEF1	2100000	95.525	2006025	0.76565	1/27/2014
NQ5A	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BN9	250000	61.70081	154252.03	10.25	1/10/2028
NQ5A	FIXED INCOME	GREENWICH CAPITAL COMMERCIAL F	'20173QAB7	400800.55	102.32	410099.12	5.381	3/10/2035
NQ5A	FIXED INCOME	CHASE MORTGAGE FINANCE CORPORA	'161630AW8	181821.84	101.0699	183767.15	2.7361	2/25/2037
NQ5A	FIXED INCOME	CANADIAN NATL RESOURCES	'136385AK7	250000	117	292500	5.7	5/15/2017
NQ5A	CASH EQUIVALENT	MORGAN STANLEY MYC CAS H COLL	'916DCG007	-325000	100	-325000	1	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	111.338	217109.1	8.25	2/14/2014
NQ5A	CASH EQUIVALENT	ROYAL BANK CASH COLL	'916DCJ001	-260000	100	-260000	1	12/31/2030
NQ5A	CASH EQUIVALENT	HSBC BANK HUS CASH COLL	'916HNC005	-260000	100	-260000	1	12/31/2030
NQ5A	CASH EQUIVALENT	MORGAN STANLEY MSC2 CA H COLL	'916DCE002	-35000	100	-35000	1	12/31/2030
NQ5A	FIXED INCOME	VODAFONE GROUP PLC	'92857WAS9	200000	120.001	240002	5.45	6/10/2019
NQ5A	FIXED INCOME	COMCAST CORP	'20030NAZ4	250000	118.85	297125	5.7	7/1/2019
NQ5A	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	119.822	299555	6.55	7/15/2019
NQ5A	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	113.3215	339964.5	5.9788	8/12/2045
NQ5A	FIXED INCOME	FNMA TBA AUG 30 SINGLE FAM	'01F040685	1000000	106.234	1062340	4	12/1/2099
NQ5A	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	300000	109.331	327993	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	102.137	255342.5	3	10/5/2015
NQ5A	FIXED INCOME	F.GSR FORD MOTOR CREDIT CO LLC	'345397VK6	400000	100.394	401576	7.5	8/1/2012
NQ5A	FIXED INCOME	DOMINION RESOURCES INC	'25746UBH1	190000	117.773	223768.7	5.2	8/15/2019
NQ5A	FIXED INCOME	HUTCHISON WHAM INT 09/16	'44841AAAG	300000	106.894	320682	4.625	9/11/2015
NQ5A	FIXED INCOME	FNMA POOL AA7775	'31416RT94	249400.79	106.413	265394.86	4	6/1/2024
NQ5A	FIXED INCOME	ENTERPRISE PRODUCTS OPER	'29379VAF0	250000	114.55	286375	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	82.25	658000	8.375	12/31/2049
NQ5A	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	495755.05	80.8386	400761.44	0.7052	11/25/2035
NQ5A	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	600000	98.708	592248	7.875	10/15/2019
NQ5A	FIXED INCOME	JPM.CHASE CAPITAL XXVII	'48125BAA2	350000	100	350000	7	11/1/2039
NQ5A	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	725506.31	100.0834	726111.38	5.1448	8/25/2035
NQ5A	FIXED INCOME	CELLCO PART/VERI WIRELESS	'92344SAK6	255000	136.839	348939.45	8.5	11/15/2018
NQ5A	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	600000	100.667	604002	2.25	11/19/2012
NQ5A	FIXED INCOME	STATE OF QATAR	'74727PAJ0	400000	105.35	421400	4	1/20/2015
NQ5A	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	121.368	424788	5.77	3/15/2039
NQ5A	FIXED INCOME	LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	123.902	433657	6.008	7/1/2039
NQ5A	FIXED INCOME	CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	117.743	706458	7.25	7/29/2019
NQ5A	FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	131.048	393144	6.583	5/15/2049
NQ5A	FIXED INCOME	CVS PASS THROUGH TRUST	'126650BS8	476606.66	124.212	592002.66	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	MISSOURI ST JT MUNI ELEC UTILI	'606092ET7	200000	124.901	249802	6.89	1/1/2042
NQ5A	OPTIONS	317U921C2 IRO USD 5Y MYC	'99Z673883	-800000	2.74931	-21994.48	0	3/18/2013
NQ5A	FIXED INCOME	SWU0083W7 IRS CAD R F 2.00000	'99S0CHEZ0	4300000	98.791584	4248038.1	2	6/16/2016
NQ5A	FIXED INCOME	RBSCF TRUST	'74928HAA4	700000	109.8082	768657.4	5.467	9/16/2039
NQ5A	FIXED INCOME	FINANCE FOR DANISH IND	'31737UAH1	1200000	101.195	1214340	2	6/12/2013
NQ5A	FIXED INCOME	FED HM LN PC POOL C03478	'31292K2K2	1846696.24	106.969	1975392.5	4.5	6/1/2040
NQ5A	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46634NAA4	862389	106.2615	916387.49	3.853	6/15/2043
NQ5A	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	110.574	221148	5.467	12/18/2043
NQ5A	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	119.671	418848.5	5.468	6/15/2027
NQ5A	FIXED INCOME	FREDDIE MAC	'31398QGG6	290302.15	100.36725	291368.28	0.97175	5/15/2040
NQ5A	FIXED INCOME	SHELL INTERNATIONAL FIN	'822582AQ5	700000	106.687	746809	3.1	6/28/2015
NQ5A	FIXED INCOME	WRIGLEY WM JR CO	'982526AM7	700000	103.322	723254	3.7	6/30/2014
NQ5A	FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	114.158	684948	6.124	6/15/2042
NQ5A	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61759LAA6	2300000	113.3215	2606394.5	5.9788	8/15/2045
NQ5A	FIXED INCOME	FEDERAL NATL MTG ASSN TBA	'01F032682	1000000	104.828	1048280	3.5	8/1/2041
NQ5A	FIXED INCOME	WAHA AEROSPACE BV	'92928BAA9	340000	104.201	354283.4	3.925	7/28/2020
NQ5A	FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	120.87	423045	5.178	4/1/2030
NQ5A	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36249KAC4	1100000	111.1727	1222899.7	4.592	8/10/2043
NQ5A	FIXED INCOME	CITIGROUP INC	'172967FG1	1200000	100.695	1208340	2.46685	8/13/2013
NQ5A	FIXED INCOME	TRANSOCEAN INC	'893830AY5	650000	113.429	737288.5	6.5	11/15/2020
NQ5A	FIXED INCOME	FNMA POOL AB1475	'31416WT93	312653.43	107.626	336496.38	4.5	9/1/2040
NQ5A	FIXED INCOME	CMS ENERGY CORP	'125896BF6	300000	103.968	311904	4.25	9/30/2015

NQ5A	FIXED INCOME		UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	550000	118.636	652498	6.296	5/15/2050
NQ5A	FIXED INCOME		MAGNOLIA FUNDING LIMITED	'859JBMII9	98651.16	127.233289	125517.12	3	4/20/2017
NQ5A	FIXED INCOME		ENSCO PLC	'29358QA7	700000	108.924	762468	4.7	3/15/2021
NQ5A	FIXED INCOME		FNMA POOL AE8864	'31419KZ65	503903.69	107.626	542331.39	4.5	11/1/2040
NQ5A	FIXED INCOME		ANHEUSER BUSCH INBEV WOR	'03523TBE7	510000	132.075	673582.5	7.75	1/15/2019
NQ5A	FIXED INCOME		FNMA POOL AH3614	'3138A5AQ5	122853.73	105.774	129947.3	3.5	1/1/2026
NQ5A	FIXED INCOME		HSBC HOLDINGS PLC	'404280AK5	400000	111.645	446580	5.1	4/5/2021
NQ5A	FIXED INCOME		SANTANDER UK PLC	'80M2BXII8	400000	90.014987	360059.95	1.018	10/10/2017
NQ5A	FIXED INCOME		PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	114.139	627764.5	5.5	12/1/2041
NQ5A	FIXED INCOME	SAN369	ABBEY NATL TREASURY SERV	'002799AH7	600000	95.689	574134	2.04585	4/25/2014
NQ5A	FIXED INCOME	MS.ADK	MORGAN STANLEY	'61747YDC6	600000	98.611	591666	1.44585	4/29/2013
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QQ4	4100000	133.563	5476083	4.375	5/15/2041
NQ5A	FIXED INCOME		FNMA POOL AI2470	'3138AFW89	950812.8	107.813	1025099.8	4.5	5/1/2041
NQ5A	FIXED INCOME		FNMA TBA JUL 15YR SINGLE FAMIL	'01F030470	2000000	104.766	2095320	3	12/1/2099
NQ5A	FIXED INCOME		HCA INC	'404121AC9	1300000	108.375	1408875	6.5	2/15/2020
NQ5A	FIXED INCOME		SL GREEN REALTY CORP	'75625AAC8	900000	101.431	912879	5	8/15/2018
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QS0	2600000	120.594	3135444	3.75	8/15/2041
NQ5A	FIXED INCOME		FNMA POOL AB2828	'31416YEA2	308377.4	106.413	328153.64	4	2/1/2026
NQ5A	FIXED INCOME		FANNIE MAE	'3136A0J65	469473.1	100.27242	470752.04	0.7952	9/25/2014
NQ5A	FIXED INCOME		FANNIE MAE	'3136A0K48	892594.85	100.26976	895002.71	0.7952	9/25/2041
NQ5A	CASH EQUIVALENT		CSFB CASH COLL CCP	'975ZGDI11	25000	100	25000	2.72	12/31/2030
NQ5A	FIXED INCOME		NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	350000	115.526	404341	6.425	12/15/2035
NQ5A	FIXED INCOME		NEW YORK NY	'64966JAS5	700000	118.312	828184	6.646	12/1/2031
NQ5A	FIXED INCOME		MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	130.265	195397.5	6.814	11/15/2040
NQ5A	FIXED INCOME		FNMA POOL AD1151	'31418NH55	52256.26	105.868	55322.66	3.5	2/1/2025
NQ5A	FIXED INCOME		RABOBANK NEDERLAND	'21685WBS5	100.723	100.723	503615	1.85	1/20/2014
NQ5A	FIXED INCOME	C.AII	CITIGROUP INC	'172967FLO	850000	99.562	846277	1.91865	1/13/2014
NQ5A	FIXED INCOME		FNMA POOL AH0834	'3138A14U2	45867.23	105.774	48515.6	3.5	12/1/2025
NQ5A	FIXED INCOME		FNMA POOL AE3278	'31419DUC3	110446.6	105.774	116823.79	3.5	10/1/2025
NQ5A	FIXED INCOME		FNMA POOL AH1298	'3138A2NQ8	63107.49	105.774	66751.32	3.5	11/1/2025
NQ5A	FIXED INCOME	GJM.AA	ALLY FINANCIAL INC	'02005NAG5	1200000	99.274	1191288	3.66685	2/11/2014
NQ5A	FIXED INCOME		DBUS MORTGAGE TRUST	'233050AN3	777684.44	107.1192	833049.35	3.742	11/10/2046
NQ5A	OPTIONS		317512JK8 INF FLOOR USD CPURNS	'99XU62984	-1100000	0.331468	-3646.15	0	3/4/2015
NQ5A	FIXED INCOME		MET TRANSPRTN AUTH NY DEDICATE	'59259ZN26	250000	126.552	316380	6.089	11/15/2040
NQ5A	FIXED INCOME		CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	122.239	305597.5	6.486	5/15/2049
NQ5A	FIXED INCOME		CALIFORNIA ST	'13063BFV9	700000	118.324	828268	7.95	3/1/2036
NQ5A	FIXED INCOME		EL PASO PIPELINE PART OP	'28370TAA7	400000	116.058	464232	6.5	4/1/2020
NQ5A	FIXED INCOME		RUSSIAN RR(RZD CAP)	'8578YFI15	250000	106.91	267275	5.739	4/3/2017
NQ5A	FIXED INCOME		FNMA POOL 932559	'31412RB48	15467.78	106.413	16459.73	4	2/1/2025
NQ5A	FIXED INCOME		CALIFORNIA ST PUBLIC WKS BRD L	'130685F39	100000	109.708	109708	7.004	3/1/2035
NQ5A	FIXED INCOME		PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	121.069	302672.5	6.532	6/15/2039
NQ5A	FIXED INCOME		ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	102.773	359705.5	5.375	4/15/2020
NQ5A	FIXED INCOME		UNITED MEXICAN STATES	'91086QAW8	152000	121.9	185288	5.95	3/19/2019
NQ5A	FIXED INCOME		SVU002W08 IRS BRL R F 10.58000	'9950AQBS1	4800000	51.283034	2461585.63	10.58	1/2/2014
NQ5A	FIXED INCOME		SVU002W08 IRS BRL P V 12MBRDCI	'9950AQB69	-4800000	49.542966	-2378062.37	1	1/2/2014
NQ5A	FIXED INCOME		FNMA POOL AH5050	'3138A6TG5	529603.34	106.475	563895.16	4	3/1/2026
NQ5A	FIXED INCOME		SVU026R29 IRS BRL R F 10.53000	'9950AQSS3	20400000	51.234408	10451819.15	10.53	1/2/2014
NQ5A	FIXED INCOME		SVU026R29 IRS BRL P V 00MBZDIO	'9950AQSE1	-20400000	49.542966	-10106765.09	1	1/2/2014
NQ5A	CASH EQUIVALENT		BARCLAYS CASH COLLATERAL COC	'975NGEII6	17000	100	17000	2.72	12/31/2030
NQ5A	FIXED INCOME		FED HM LN PC POOL C03701	'31292LDE2	2056698.25	107.126	2203258.57	4.5	9/1/2041
NQ5A	OPTIONS		317U488C7 IRO USD2Y 1.0562MYC	'992388649	-34500000	0.9533	-328888.5	0	10/11/2012
NQ5A	OPTIONS		317U487C8 IRO USD2Y 1.0562 MYC	'992388656	-34500000	0.01164	-4015.8	0	10/11/2012
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QT8	2200000	107.5	2365000	3.125	11/15/2041
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QT8	-400000	107.5	-430000	3.125	11/15/2041
NQ5A	FIXED INCOME		US TREASURY N/B	'912828RR3	54600000	103.68	56609280	2	11/15/2021
NQ5A	OPTIONS		317U586C8 IRO USD 2Y 0.915 MYC	'992436927	-9900000	0.67768	-67090.32	0	11/14/2012
NQ5A	OPTIONS		317U587C7 IRO USD 2Y 0.915 MYC	'992436935	-9900000	0.03692	-3655.08	0	11/14/2012
NQ5A	FIXED INCOME		FNMA POOL AJ1758	'3138ASSU2	727994.63	105.774	770029.04	3.5	9/1/2026
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	105.289401	-5053891.25	2.75	6/20/2042
NQ5A	FIXED INCOME		TSY INFL IX N/B	'912828SA9	4370821	105.805	4624547.16	0.125	1/15/2022
NQ5A	FIXED INCOME		FNMA POOL AL0788	'3138EG2W3	399182.39	106.413	424781.96	4	5/1/2026
NQ5A	FIXED INCOME		US TREASURY N/B	'912828SC5	5600000	100.867	5648552	0.875	1/31/2017
NQ5A	FIXED INCOME		GERDAU TRADE INC	'37373WAA8	850000	103.65	881025	5.75	1/30/2021
NQ5A	FIXED INCOME		FNMA POOL AE4180	'31419EUE7	53749.28	105.774	56852.76	3.5	10/1/2025
NQ5A	FIXED INCOME		BP CAPITAL MARKETS PLC	'05565QBP2	450000	112.584	506628	4.5	10/1/2020
NQ5A	FIXED INCOME		DALLAS TX AREA RAPID TRANSIT S	'235241LW4	200000	121.434	242868	5.022	12/1/2048
NQ5A	FIXED INCOME		FANNIE MAE	'31398NWE0	439390.84	100.17793	440172.65	0.7652	10/25/2040
NQ5A	FIXED INCOME		JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	106.1104	901938.4	3.6159	11/15/2043
NQ5A	OPTIONS		317513RG6 INFFLOOR USD CPURNSA	'99XY29233	-900000	0.264318	-2378.86	0	10/13/2020
NQ5A	FIXED INCOME		FNMA POOL AB1609	'31416WYF3	521262.32	106.413	554690.87	4	10/1/2025
NQ5A	FIXED INCOME		WAL MART STORES INC	'931142CY7	450000	119.579	538105.5	5	10/25/2040
NQ5A	FIXED INCOME		COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	700000	107.9505	755653.5	3.83	7/10/2046
NQ5A	FIXED INCOME	KRC.GE	KILROY REALTY LP	'49427FAA6	450000	106.435	478957.5	5	11/3/2015
NQ5A	FIXED INCOME		BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	140.686	914459	6.907	10/1/2050
NQ5A	FIXED INCOME		SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	113.033	621681.5	6.308	2/1/2037
NQ5A	FIXED INCOME		US TREASURY N/B	'912810QL5	800000	130.813	1046504	4.25	11/15/2040
NQ5A	FIXED INCOME		LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	124.389	870723	5.735	6/1/2039
NQ5A	FIXED INCOME		LOS ANGELES CNTY CA PUBLIC WKS	'54473ENS9	600000	125.553	753318	7.618	8/1/2040
NQ5A	FIXED INCOME		HEALTHCARE REALTY TRUST	'421946AG9	600000	105.438	632628	5.75	1/15/2021
NQ5A	FIXED INCOME		FNMA POOL AH1370	'3138A2QY8	1040355.78	105.774	1100425.92	3.5	12/1/2025
NQ5A	FIXED INCOME		FNMA POOL AE5018	'31419FSG2	38798.42	105.774	41038.64	3.5	12/1/2025
NQ5A	FIXED INCOME		FNMA POOL AH1736	'3138A24W6	61821.35	105.774	65390.91	3.5	12/1/2025

NQ5A	FIXED INCOME	FREDDIE MAC	'3137EADCO	400000	100.541	402164	1	3/8/2017
NQ5A	FIXED INCOME	ARKLE MASTER ISSUER PLC	'ACIO118K2	300000	127.98598	383957.94	2.187	5/17/2060
NQ5A	FIXED INCOME	US TREASURY N/B	'912828SF8	1400000	103.367	1447138	2	2/15/2022
NQ5A	FIXED INCOME	BUWU0640U7 IRS USD R V 03MLIBOR	'99508XIZ1	400000000	100	400000000	1	6/20/2022
NQ5A	FIXED INCOME	BUWU0640U7 IRS USD P F 2.25000	'99508XK06	-400000000	104.465012	-41786004.8	2.25	6/20/2022
NQ5A	FIXED INCOME	FNMA POOL AL1378	'3138EHQ88	769041.77	109.946	845530.66	6	5/1/2024
NQ5A	FIXED INCOME	FNMA POOL AK4033	'3138E8PT3	497218.17	107.13	532669.83	4	2/1/2042
NQ5A	FIXED INCOME	FED HM LN PC POOL C03734	'31292LEF8	792184.21	106.317	842226.49	4	1/1/2042
NQ5A	OPTIONS	317U852C5 IRO USD 5Y 1.4 C BRC	'992641062	-11000000	1.57413	-173154.3	0	3/18/2013
NQ5A	OPTIONS	317U857C0 IRO USD 5Y 1.4 P BRC	'992641047	-11000000	0.62382	-68620.2	0	3/18/2013
NQ5A	FIXED INCOME	SWU00083W7 IRS CAD P V 03MCDOR	'9950CHF06	-4300000	98.092108	-4217960.67	1	6/16/2016
NQ5A	FIXED INCOME	US TREASURY N/B	'912828SV3	26700000	100.813	26917071	1.75	5/15/2022
NQ5A	FIXED INCOME	SWU000609 IRS CAD R F 2.25000	'9950CKO58	700000	99.042924	693300.47	2.25	12/15/2016
NQ5A	FIXED INCOME	SWU000609 IRS CAD P V 03MCDOR	'9950CKO66	-700000	98.092108	-686644.76	1	12/15/2016
NQ5A	OPTIONS	317U10805 IRO 30Y C 2.55 RYL	'992764724	2800000	1.6683	46712.4	0	7/11/2012
NQ5A	OPTIONS	317U145D0 IRO 30Y C 2.3 RYL	'992797609	2900000	0.79701	23113.29	0	8/8/2012
NQ5A	OPTIONS	OCDD002059 FVA USD 3M30Y S ATM	'992832562	400000	8.13984	32559.36	0	9/19/2012
NQ5A	OPTIONS	OCDD011530 FVA USD 3M30Y S ATM	'992835615	600000	7.788438	46730.63	0	12/10/2012
NQ5A	FIXED INCOME	ICICI BANK LTD/BAHRAIN	'84BM862I4	300000	102.475	307425	5.5	3/25/2015
NQ5A	OPTIONS	317U878C5 IRO USD 5Y P 1.7000	'992649115	-5100000	0.34127	-17404.77	0	3/18/2013
NQ5A	OPTIONS	317U877C6 IRO USD 5Y C 1.7000	'992649107	-5100000	2.74931	-140214.81	0	3/18/2013
NQ5A	OPTIONS	317U882C9 IRO USD 5Y C 1.7 CBK	'992651145	-1400000	2.74931	-38490.34	0	3/18/2013
NQ5A	OPTIONS	317U881C0 IRO USD 5Y P 1.7 CBK	'992651137	-1400000	0.34127	-4777.78	0	3/18/2013
NQ5A	OPTIONS	317U920C3 IRO USD 5Y MYC	'992673867	-800000	0.34127	-2730.16	0	3/18/2013
NQ5B	EQUITY	AQR CAPITAL MANAGEMENT	'00399U977	1934.229	146525.0971	283413092	0	
NQ5D	FIXED INCOME	RFP384 RESOLUTE FOREST PRODUCTS	'003687AB6	305000	111	338550	10.25	10/15/2018
NQ5D	FIXED INCOME	OFFSHORE GROUP INVST LTD	'676253AE7	115000	108.5	124775	11.5	8/1/2015
NQ5D	FIXED INCOME	EP ENERGY CORPORATION	'970RTAIH6	200000	101.25	202500	1	4/24/2018
NQ5D	FIXED INCOME	DELOS AIRCRAFT INC	'24712GAD5	500000	100.75	503750	1	4/12/2016
NQ5D	FIXED INCOME	ANIXTER INC	'035287AD3	220000	103.25	227150	5.625	5/1/2019
NQ5D	FIXED INCOME	CIT GROUP INC	'125581GM4	115000	103	118450	5	5/15/2017
NQ5D	FIXED INCOME	CHESAPEAKE ENERGY CORP	'16516FAB5	175000	99.375	173906.25	1	12/2/2017
NQ5D	FIXED INCOME	CHS/COMMUNITY HEALTH SYS	'12543DAL4	230000	106.5	244950	8	11/15/2019
NQ5D	FIXED INCOME	ARCH COAL INC	'03938DAD4	175000	98.375	172156.25	1	5/17/2018
NQ5D	FIXED INCOME	TRK.GI SPEEDWAY MOTORSPORTS INC	'847788AQ9	300000	104.375	313125	6.75	2/1/2019
NQ5D	FIXED INCOME	US TELEPACIFIC CORP	'90343TAL7	197757.75	93	183914.71	1	2/23/2017
NQ5D	FIXED INCOME	INTL LEASE FINANCE CORP	'459745GH2	265000	101.875	269968.75	6.25	5/15/2019
NQ5D	FIXED INCOME	KAR AUCTION SVCS INC	'48562RAC3	99000	100.375	99371.25	1	5/19/2017
NQ5D	FIXED INCOME	NRGY36 INERGY LP/INERGY FIN	'45661TAM3	155000	103	159650	7	10/1/2018
NQ5D	FIXED INCOME	CHRYSLER GROUP LLC	'17121HAB6	495000	100.75	498712.5	1	5/24/2017
NQ5D	FIXED INCOME	STEWART ENTERPRISES	'860370AM7	195000	103	200850	6.5	4/15/2019
NQ5D	FIXED INCOME	CASE NEW HOLLAND INC	'147446AR9	250000	115.5	288750	7.875	12/1/2017
NQ5D	FIXED INCOME	SPX CORP	'784635AP9	225000	109	245250	6.875	9/1/2017
NQ5D	FIXED INCOME	LINE36 LINN ENERGY LLC/FIN CORP	'536022AF3	335000	104.5	350075	7.75	2/1/2021
NQ5D	FIXED INCOME	SEALED AIR CORP	'81211KAQ3	200000	111.5	223000	8.125	9/15/2019
NQ5D	FIXED INCOME	STBR.G STATER BROS HOLDINGS	'857555AR7	210000	108.375	227587.5	7.375	11/15/2018
NQ5D	FIXED INCOME	NRGY36 INERGY LP/INERGY FIN	'45661TAL5	160000	100	160000	6.875	8/1/2021
NQ5D	FIXED INCOME	TEREX CORP	'88078FAR9	247503.14	100.5	248740.66	1	4/28/2017
NQ5D	FIXED INCOME	DIGITALGLOBE INC	'25389NAG2	249373.43	99.25	247503.13	1	10/7/2018
NQ5D	FIXED INCOME	BOYD GAMING CORP	'103304BG5	215000	103	221450	9.125	12/1/2018
NQ5D	FIXED INCOME	AMKOR TECHNOLOGIES INC	'031652BE9	265000	99.75	264337.5	6.625	6/1/2021
NQ5D	FIXED INCOME	FCH.GL FELCOR LODGING LP	'31430QB82	330000	102.375	337837.5	6.75	6/1/2019
NQ5D	FIXED INCOME	AMERICAN AXLE + MFG INC	'02406PAK6	315000	105.75	333112.5	7.75	11/15/2019
NQ5D	FIXED INCOME	LYONDELLBASELL IND NV	'552081AC5	305000	109.75	334737.5	6	11/15/2021
NQ5D	FIXED INCOME	PEABODY ENERGY CORP	'704549AJ3	175000	99.5	174125	6	11/15/2018
NQ5D	FIXED INCOME	AMERISTAR CASINOS INC	'03070QAN1	265000	107	283550	7.5	4/15/2021
NQ5D	FIXED INCOME	ENDP.A ENDO HEALTH SOLUTIONS IN	'29264FAJ5	310000	108.375	335962.5	7.25	1/15/2022
NQ5D	FIXED INCOME	NED.GG NORTH AMERICAN ENERGY AL	'65684RAB2	280000	109.75	307300	10.875	6/1/2016
NQ5D	FIXED INCOME	INTELSAT JACKSON HLDG	'45824TAE5	300000	105	315000	7.25	4/1/2019
NQ5D	FIXED INCOME	LIMITED BRANDS INC	'532716AU1	345000	103	355350	5.625	2/15/2022
NQ5D	FIXED INCOME	UR MERGER SUB CORP	'90321NAA0	150000	104	156000	5.75	7/15/2018
NQ5D	FIXED INCOME	RRC382 RANGE RESOURCES CORP	'75281AAN9	265000	98.75	261687.5	5	8/15/2022
NQ5D	FIXED INCOME	CONCHO RESOURCES INC	'20605PAD3	225000	99	222750	5.5	10/1/2022
NQ5D	FIXED INCOME	NPC INTERNATIONAL INC	'970PYRII7	249375	100.5	250621.88	1	12/28/2018
NQ5D	FIXED INCOME	HERCULES OFFSHORE INC	'427093AF6	345000	97	334650	7.125	4/1/2017
NQ5D	FIXED INCOME	ONEX36 SPIRIT AEROSYSTEMS INC	'85205TAD2	320000	109	348800	6.75	12/15/2020
NQ5D	FIXED INCOME	HOST HOTELS + RESORTS LP	'44107TAK2	160000	108.5	173600	6	11/1/2020
NQ5D	FIXED INCOME	DENBURY RESOURCES INC	'247916AC3	385000	104	400400	6.375	8/15/2021
NQ5D	FIXED INCOME	HANESBRANDS INC	'410345AG7	200000	105.25	210500	6.375	12/15/2020
NQ5D	FIXED INCOME	OLOG.G OFFSHORE GROUP INVST LTD	'676253AC1	210000	108.5	227850	11.5	8/1/2015
NQ5D	FIXED INCOME	PLAINS EXPLORATION + PRO	'726505AK6	380000	101	383800	6.625	5/1/2021
NQ5D	FIXED INCOME	SBGI.G SINCLAIR TELEVISION GROU	'829259AG5	275000	109	299750	8.375	10/15/2018
NQ5D	FIXED INCOME	SANMINA SCI CORP	'800907AQ0	320000	97	310400	7	5/15/2019
NQ5D	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VT7	315000	106.188	334492.2	5	5/15/2018
NQ5D	FIXED INCOME	CE.AD CELANESE US HOLDINGS LLC	'15089QAC8	340000	107.25	364650	5.875	6/15/2021
NQ5D	FIXED INCOME	ADVANCED MICRO DEVICES	'007903AR8	315000	108.5	341775	8.125	12/15/2017
NQ5D	FIXED INCOME	LEVI STRAUSS + CO	'52736RBB7	210000	106.25	223125	7.625	5/15/2020
NQ5D	FIXED INCOME	ARCH COAL INC	'039380AC4	220000	84.5	185900	7.25	10/1/2020
NQ5D	FIXED INCOME	AVIS BUDGET CAR RENTAL	'053773AL1	195000	109.5	213525	9.625	3/15/2018
NQ5D	FIXED INCOME	FRONTIER COMMUNICATIONS	'35906AAF5	325000	107.5	349375	8.25	4/15/2017
NQ5D	FIXED INCOME	ALLIANCE HEALTHCARE SVCS	'018606AL7	455000	74.75	340112.5	8	12/1/2016
NQ5D	FIXED INCOME	LAMAR MEDIA CORP	'513075AY7	165000	110	181500	7.875	4/15/2018
NQ5D	FIXED INCOME	POLYONE CORP	'73179PAH9	280000	106.25	297500	7.375	9/15/2020

NQ5D	FIXED INCOME	BRCD.G	BROCADE COMMUNICATIONS	'111621AG3	185000	104.75	193787.5	6.625	1/15/2018
NQ5D	FIXED INCOME		HEALTHSOUTH CORP	'421924BH3	265000	106.5	282225	7.25	10/1/2018
NQ5D	FIXED INCOME		DAVITA INC	'23918KAL2	165000	103.25	170362.5	6.375	11/1/2018
NQ5D	FIXED INCOME		XM SATELLITE RADIO INC	'98375YA29	300000	107.5	322500	7.625	11/1/2018
NQ5D	FIXED INCOME	GEO367	GEO GROUP INC/THE	'36159RAC7	255000	107	272850	7.75	10/15/2017
NQ5D	FIXED INCOME		METROPICS WIRELESS INC	'591709AL4	300000	98.5	295500	6.625	11/15/2020
NQ5D	FIXED INCOME	TOY.GJ	TOYS R US PROPERTY CO II	'89236MAB6	310000	104.125	322787.5	8.5	12/1/2017
NQ5D	FIXED INCOME		WYNN LAS VEGAS LLC/CORP	'983130AR6	245000	110.75	271337.5	7.75	8/15/2020
NQ5D	FIXED INCOME		CKE RESTAURANTS INC	'12561EAK1	220000	114.25	251350	11.375	7/15/2018
NQ5D	FIXED INCOME		YANKEE CABLE ACQ LLC	'983NBAII9	274846.65	100	274846.65	1	8/26/2016
NQ5D	FIXED INCOME		CCO HLDGS LLC/CAP CORP	'1248EPAS2	200000	108	216000	7	1/15/2019
NQ5D	FIXED INCOME		CRICKET COMMUNICATIONS I	'226566AM9	275000	95.5	262625	7.75	10/15/2020
NQ5D	FIXED INCOME	HOT.GB	SHERATON HOLDING CORP	'450912AC4	210000	114.768	241012.8	7.375	11/15/2015
NQ5D	FIXED INCOME		ALCATEL LUCENT USA INC	'549463AC1	140000	67.5	94500	6.5	1/15/2028
NQ5D	CASH		US DOLLAR	'USD	14177.88	1	14177.88	0	
NQ5D	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	2899392.38	100	2899392.38	0.155781	12/31/2030
NQ5D	FIXED INCOME	GEN368	GENON REMA LLC	'75952AAF4	130738.05	98.5	128776.98	9.237	7/2/2017
NQ5D	FIXED INCOME		ALLY FINANCIAL INC	'370425RZ5	310000	115.545	358189.5	8	11/1/2031
NQ5D	FIXED INCOME	D36747	ELWOOD ENERGY LLC	'290408AB9	311569.7	100	311569.7	8.159	7/5/2026
NQ5D	FIXED INCOME		BOMBARDIER INC	'097751AL5	330000	100.5	331650	7.45	5/1/2034
NQ5D	FIXED INCOME	NENA.G	NEENAH PAPER INC	'640079AC3	245000	101.5	248675	7.375	11/15/2014
NQ5D	FIXED INCOME		CHESAPEAKE ENERGY CORP	'165167BS5	184000	99.5	183080	6.5	8/15/2017
NQ5D	FIXED INCOME		KB HOME	'48666KAN9	280000	99.5	278600	7.25	6/15/2018
NQ5D	FIXED INCOME		ROYAL CARIBBEAN CRUISES	'780153AR3	250000	108	270000	7.25	6/15/2016
NQ5D	FIXED INCOME		TRW AUTOMOTIVE INC	'87264MAB5	90000	114.25	102825	7.25	3/15/2017
NQ5D	FIXED INCOME	SFY.GD	SWIFT ENERGY CO	'870738AF8	115000	100.75	115862.5	7.125	6/1/2017
NQ5D	FIXED INCOME		GENERAL CABLE CORP	'369300AH1	215000	102.5	220375	7.125	4/1/2017
NQ5D	FIXED INCOME		SERVICE CORP INTL	'817565BT0	290000	102.5	297250	7.5	4/1/2027
NQ5D	FIXED INCOME		US STEEL CORP	'912656AG0	220000	98.75	217250	7	2/1/2018
NQ5D	FIXED INCOME		FOREST OIL CORPORATION	'346091AZ4	175000	91.75	160562.5	7.25	6/15/2019
NQ5D	FIXED INCOME		IPALCO ENTERPRISES INC	'462613AE0	185000	108.625	200956.25	7.25	4/1/2016
NQ5D	FIXED INCOME		PNM RESOURCES INC	'69349HAB3	148000	114.125	168905	9.25	5/15/2015
NQ5D	FIXED INCOME		EL PASO CORP	'28336LBR9	295000	115.354	340294.3	7.25	6/1/2018
NQ5D	FIXED INCOME	IRM.GJ	IRON MOUNTAIN INC	'46284PAL8	330000	105.875	349387.5	8	6/15/2020
NQ5D	FIXED INCOME		SLM CORP	'78442FEH7	200000	112	224000	8.45	6/15/2018
NQ5D	FIXED INCOME		UPC HOLDING BV	'90320LAC1	300000	109.5	328500	9.875	4/15/2018
NQ5D	FIXED INCOME		TESORO CORP	'881609AW1	295000	113	333350	9.75	6/1/2019
NQ5D	FIXED INCOME		NRG ENERGY INC	'629377BG6	320000	104.5	334400	8.5	6/15/2019
NQ5D	FIXED INCOME		MOOG INC	'615394AJ2	325000	106	344500	7.25	6/15/2018
NQ5D	FIXED INCOME		SPRINT NEXTEL CORP	'852061AF7	310000	102.5	317750	8.375	8/15/2017
NQ5D	FIXED INCOME		QUICKSILVER RESOURCES IN	'74837RAG9	320000	87	278400	9.125	8/15/2019
NQ5D	FIXED INCOME		CINCINNATI BELL INC	'171871AL0	305000	104	317200	8.25	10/15/2017
NQ5D	FIXED INCOME		DISH DBS CORP	'25470XAB1	295000	115.25	339987.5	7.875	9/1/2019
NQ5D	FIXED INCOME		CROWN CASTLE INTL CORP	'228227BA1	305000	107.25	327112.5	7.125	11/1/2019
NQ5D	FIXED INCOME	WIN367	PAETEC HOLDING CORP	'695459AD9	240000	107.75	258600	8.875	6/30/2017
NQ5D	FIXED INCOME		VIRGIN MEDIA FINANCE PLC	'92769VAB5	275000	112.375	309031.25	8.375	10/15/2019
NQ5D	FIXED INCOME		UNITYMEDIA HESSEN / NRW	'90320RAA2	230000	107.5	247250	8.125	12/1/2017
NQ5D	FIXED INCOME		REGAL CINEMAS CORP	'758753AD9	295000	110.25	325237.5	8.625	7/15/2019
NQ5D	FIXED INCOME	CGV367	CGG VERITAS	'204386AM8	155000	109.25	169337.5	9.5	5/15/2016
NQ5D	FIXED INCOME		NEWFIELD EXPLORATION CO	'651290AN8	200000	106.5	213000	6.875	2/1/2020
NQ5D	FIXED INCOME		QVC INC	'747262AE3	345000	110.75	382087.5	7.375	10/15/2020
NQ5D	FIXED INCOME		LEAR CORP	'521865AR6	200000	110.375	220750	7.875	3/15/2018
NQ5D	FIXED INCOME		CABLEVISION SYSTEMS CORP	'12686CAZ2	210000	106.5	223650	7.75	4/15/2018
NQ5D	FIXED INCOME	VHLH.G	VANGUARD HLT HDG LLC/INC	'92203PAE6	295000	102.25	301637.5	8	2/1/2018
NQ5D	FIXED INCOME		NOVA CHEMICALS CORP	'66977WAM1	260000	113.25	294450	8.625	11/1/2019
NQ5D	FIXED INCOME		MYLAN INC	'628530AL1	175000	112.125	196218.75	7.875	7/15/2020
NQ5D	FIXED INCOME		JC PENNEY CORP INC	'708130AD1	361000	86	310460	5.65	6/1/2020
NQ5D	FIXED INCOME		HCA INC	'404119BJ7	175000	111	194250	7.875	2/15/2020
NQ5D	FIXED INCOME	CADN36	CASCADES INC	'146900AG0	310000	100.75	312325	7.75	12/15/2017
NQ5D	FIXED INCOME	XTEX.A	CROSSTEX ENERGY LP/CROSS	'22764LAB9	275000	105.625	290468.75	8.875	2/15/2018
NQ5D	FIXED INCOME	CCIX.A	COLEMAN CABLE INC	'193459AH7	330000	103	339900	9	2/15/2018
NQ5D	FIXED INCOME		ICAHN ENTERPRISES/FIN	'451102AH0	335000	106.25	355937.5	8	1/15/2018
NQ5E	EQUITY	RHT	RED HAT INC	'756577102	8500	56.48	480080	0	
NQ5E	EQUITY	WDR	WADDELL + REED FINANCIAL A	'930059100	17500	30.28	529900	0	
NQ5E	EQUITY	INTU	INTUIT INC	'461202103	27000	59.35	1602450	0	
NQ5E	EQUITY	NTRS	NORTHERN TRUST CORP	'665859104	34800	46.02	1601496	0	
NQ5E	EQUITY	K	KELLOGG CO	'487836108	22000	49.33	1085260	0	
NQ5E	EQUITY	NATI	NATIONAL INSTRUMENTS CORP	'636518102	36400	26.86	977704	0	
NQ5E	EQUITY	DV	DEVRY INC	'251893103	17500	30.97	541975	0	
NQ5E	EQUITY	STJ	ST JUDE MEDICAL INC	'790849103	22500	39.91	897975	0	
NQ5E	EQUITY	LH	LABORATORY CRP OF AMER HLDGS	'50540R409	16000	92.61	1481760	0	
NQ5E	EQUITY	PH	PARKER HANNIFIN CORP	'701094104	13500	76.88	1037880	0	
NQ5E	EQUITY	PNR	PENTAIR INC	'709631105	25900	38.28	991452	0	
NQ5E	EQUITY	QGEN	QIAGEN N.V.	'N72482107	47000	16.7	784900	0	
NQ5E	EQUITY	IEX	IDEX CORP	'45167R104	28000	38.98	1091440	0	
NQ5E	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'8611239B5	950042.35	100	950042.35	0.155781	12/31/2030
NQ5E	EQUITY	TROW	T ROWE PRICE GROUP INC	'74144T108	12700	62.96	799592	0	
NQ5E	EQUITY	OIS	OIL STATES INTERNATIONAL INC	'678026105	5600	66.2	370720	0	
NQ5E	EQUITY	FLO	FLOWERS FOODS INC	'343498101	42600	23.23	989598	0	
NQ5E	EQUITY	ZMH	ZIMMER HOLDINGS INC	'98956P102	13500	64.36	868860	0	
NQ5E	EQUITY	GPRO	GEN PROBE INC	'36866T103	13400	82.2	1101480	0	
NQ5E	EQUITY	ENH	ENDURANCE SPECIALTY HOLDINGS	'G30397106	11500	38.32	440680	0	
NQ5E	EQUITY	WLL	WHITING PETROLEUM CORP	'966387102	36000	41.12	1480320	0	

NQ5E	EQUITY	ARBA	ARIBA INC	'04033V203	24600	44.76	1101096	0	
NQ5E	EQUITY	TAP	MOLSON COORS BREWING CO B	'60871R209	27000	41.61	1123470	0	
NQ5E	EQUITY	MORN	MORNINGSTAR INC	'617700109	12300	57.84	711432	0	
NQ5E	EQUITY	IHS	IHS INC CLASS A	'451734107	7400	107.73	797202	0	
NQ5E	EQUITY	CHKP	CHECK POINT SOFTWARE TECH	'M22465104	18000	49.59	892620	0	
NQ5E	EQUITY	DOV	DOVER CORP	'260003108	28000	53.61	1501080	0	
NQ5E	EQUITY	ALTR	ALTERA CORP	'021441100	37000	33.84	1252080	0	
NQ5E	EQUITY	BCR	CR BARD INC	'067383109	12800	107.44	1375232	0	
NQ5E	EQUITY	SLH	SOLERA HOLDINGS INC	'83421A104	28100	41.79	1174299	0	
NQ5E	EQUITY	CXO	CONCHO RESOURCES INC	'20605P101	8900	85.12	757568	0	
NQ5E	EQUITY	LIFE	LIFE TECHNOLOGIES CORP	'53217V109	40600	44.99	1826594	0	
NQ5E	EQUITY	CFN	CAREFUSION CORP	'14170T101	56700	25.68	1456056	0	
NQ5E	EQUITY	VRSK	VERISK ANALYTICS INC CLASS A	'92345Y106	16800	49.26	827568	0	
NQ5E	EQUITY	WSH	WILLIS GROUP HOLDINGS PLC	'G96666105	55500	36.49	2025195	0	
NQ5E	EQUITY	OAS	OASIS PETROLEUM INC	'674215108	11200	24.18	270816	0	
NQ5E	EQUITY	QLIK	QLIK TECHNOLOGIES INC	'74733T105	30400	22.12	672448	0	
NQ5E	EQUITY	AWH	ALLIED WORLD ASSURANCE CO	'H01531104	21300	79.47	1692711	0	
NQ5E	EQUITY	FRC	FIRST REPUBLIC BANK/SAN FRAN	'33616C100	17300	33.6	581280	0	
NQ5E	EQUITY	ARCO	ARCOS DORADOS HOLDINGS INC A	'G0457F107	46300	14.78	684314	0	
NQ5E	EQUITY	ANSS	ANSYS INC	'03662Q105	12300	63.11	776253	0	
NQ5E	EQUITY	FOSL	FOSSIL INC	'349882100	4500	76.54	344430	0	
NQ5E	EQUITY	AUG	ARTHUR J GALLAGHER + CO	'363576109	10500	35.07	368235	0	
NQ5E	EQUITY	GDI	GARDNER DENVER INC	'365558105	12200	52.91	645502	0	
NQ5E	EQUITY	JKHY	JACK HENRY + ASSOCIATES INC	'426281101	12800	34.52	441856	0	
NQ5E	EQUITY	MCRS	MICROS SYSTEMS INC	'594901100	16600	51.2	849920	0	
NQ5E	EQUITY	MYGN	MYRIAD GENETICS INC	'62855J104	22500	23.77	534825	0	
NQ5E	EQUITY	RAH	RALCORP HOLDINGS INC	'751028101	16800	66.74	1121232	0	
NQ5E	EQUITY	RMD	RESMED INC	'761152107	30200	31.2	942240	0	
NQ5E	EQUITY	SPN	SUPERIOR ENERGY SERVICES INC	'868157108	46200	20.23	934626	0	
NQ5E	EQUITY	TUP	TUPPERWARE BRANDS CORP	'899896104	20200	54.76	1106152	0	
NQ5E	EQUITY	JW/A	WILEY (JOHN) + SONS CLASS A	'968223206	21300	48.99	1043487	0	
NQ5E	EQUITY	CLX	CLOROX COMPANY	'189054109	21000	72.46	1521660	0	
NQ5E	EQUITY	ENR	ENERGIZER HOLDINGS INC	'29266R108	18500	75.25	1392125	0	
NQ5E	EQUITY	HNZ	HJ HEINZ CO	'423074103	28000	54.38	1522640	0	
NQ5E	EQUITY	PLL	PALL CORP	'696429307	8300	54.81	454923	0	
NQ5E	EQUITY	TIF	TIFFANY + CO	'886547108	7500	52.95	397125	0	
NQ5E	EQUITY	AVP	AVON PRODUCTS INC	'054303102	53500	16.21	867235	0	
NQ5E	EQUITY	ATR	APTARGROUP INC	'038336103	16400	51.05	837220	0	
NQ5E	EQUITY	WST	WEST PHARMACEUTICAL SERVICES	'955306105	17000	50.49	858330	0	
NQ5E	EQUITY	ROP	ROPER INDUSTRIES INC	'776696106	5400	98.58	532332	0	
NQ5E	EQUITY	WRB	WR BERKLEY CORP	'084423102	34100	38.92	1327172	0	
NQ5E	EQUITY	PXD	PIONEER NATURAL RESOURCES CO	'723787107	11100	88.21	979131	0	
NQ5E	EQUITY	BIO	BIO RAD LABORATORIES A	'090572207	12200	100.01	1220122	0	
NQ5E	EQUITY	ESL	ESTERLINE TECHNOLOGIES CORP	'297425100	14200	62.35	885370	0	
NQ5E	EQUITY	KEG	KEY ENERGY SERVICES INC	'492914106	33700	7.6	256120	0	
NQ5E	EQUITY	QSII	QUALITY SYSTEMS INC	'747582104	33700	27.51	927087	0	
NQ5E	EQUITY	AME	AMETEK INC	'031100100	11200	49.91	558992	0	
NQ5E	EQUITY	DNR	DENBURY RESOURCES INC	'247916208	90000	15.11	1359900	0	
NQ5E	EQUITY	CNQR	CONCUR TECHNOLOGIES INC	'206708109	15600	68.1	1062360	0	
NQ5E	EQUITY	APOL	APOLLO GROUP INC CL A	'037604105	13000	36.19	470470	0	
NQ5F	EQUITY		CIF2 OPPORTUN EMD S1	'ACI015N64	16194318.76	10.89	176356131.3	0	
NQ5F	CASH		US DOLLAR	'USD	-10924.38	1	-10924.38	0	
NQ5G	EQUITY		BARCLAYS GLOBAL INV US TIPS	'06799M939	8112201.24	12.730359	103271234.1	0	
NQ5G	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	473.73	100	473.73	0.155781	12/31/2030
NQ5H	EQUITY		SCHRODER COMMODITY	'80899G936	60840000	1.094928	66615419.52	0	
NQ5H	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	471.93	100	471.93	0.155781	12/31/2030
NQ5I	EQUITY		SSGA S+P 500 CAP WEIGHTED	'985PQX905	552068.168	291.449	160899715.5	0	
NQ5I	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	0.83	100	0.83	0.155781	12/31/2030
NQ5J	EQUITY		SSGA ACWI	'998CFU907	4345576.654	13.779999	59882041.95	0	
NQ5J	CASH EQUIVALENT		STATE STREET BANK + TRUST CO	'861123985	164.57	100	164.57	0.155781	12/31/2030
NQ5L	EQUITY		GROSVENOR INSTITUTIONAL PRT	'39999K973	63118667	1.026012	64760509.77	0	
NQ5M	EQUITY		PERMAL FIXED INC HOLDINGS NV	'71499U961	60414.639	1066.260002	64417713.1	0	
NQ5N	EQUITY		GAM INSTITUTIONAL	'364995944	331732.4	98.320001	32615929.9	0	
NQ5P	FIXED INCOME		FREDDIE MAC DISCOUNT NT	'313396T60	7000000	99.939	6995730	0.01	12/17/2012
NQ5P	FIXED INCOME		FREDDIE MAC DISCOUNT NT	'313397AC5	5800000	99.928	5795824	0.01	1/3/2013
NQ5P	FIXED INCOME		FREDDIE MAC DISCOUNT NT	'313397AX9	5500000	99.921	5495655	0.01	1/22/2013
NQ5P	FIXED INCOME		GREEN TREE FINANCIAL CORPORATI	'393505E40	482657.29	109.63049	529139.55	6.76	3/1/2030
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'36228CZW6	450000	98.645	443902.5	1.4562	3/6/2020
NQ5P	FIXED INCOME		FNMA TBA JUL 30 SINGLE FAM	'01F052672	900000	109.078	981702	5.5	12/1/2099
NQ5P	FIXED INCOME		FNMA TBA JUL 30 SINGLE FAM	'01F052672	-3000000	109.078	-3272340	5.5	12/1/2099
NQ5P	CASH		CANADIAN DOLLAR	'CAD	-57651.99	0.980921	-56552.05	0	
NQ5P	CASH		MEXICAN PESO (NEW)	'MXN	1271600	0.074483	94712.46	0	
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'815MSH18	221237.22	122.336423	270653.7	0.581	12/20/2054
NQ5P	FIXED INCOME		BANC OF AMERICA COMMERCIAL MOR	'05950WAF5	25000	112.7255	28181.38	5.634	7/10/2046
NQ5P	FIXED INCOME		WAMU MORTGAGE PASS THROUGH CER	'93363EAA3	189950.14	70.0099	132983.9	2.5059	9/25/2036
NQ5P	FIXED INCOME		MERRILL LYNCH MORTGAGE TRUST	'59023BAD6	168047.71	106.2685	178581.78	5.8477	5/12/2039
NQ5P	FIXED INCOME	AIG.GO	INTL LEASE FINANCE CORP	'45974VA73	500000	100.5	502500	5.55	9/5/2012
NQ5P	FIXED INCOME		MGM RESORTS INTL	'552953AW1	565000	102.375	578418.75	6.75	4/1/2013
NQ5P	FIXED INCOME		ANADARKO PETROLEUM CORP	'032511AX5	400000	113.478	453912	5.95	9/15/2016
NQ5P	FIXED INCOME		GRANITE MASTER ISSUER PLC	'38741YCD9	221237.18	96.13	212675.3	0.3437	12/20/2054
NQ5P	FIXED INCOME	MS.WR	MORGAN STANLEY	'61746BDC7	250000	87.153	217882.5	0.91565	10/18/2016
NQ5P	FIXED INCOME		GS MORTGAGE SECURITIES CORPORA	'362332AE8	50000	113.6006	56800.3	5.56	11/10/2039
NQ5P	FIXED INCOME		WACHOVIA BANK COMMERCIAL MORTG	'92978MAB2	137528.05	99.8553	137329.05	5.5	10/15/2048

NQ5P	FIXED INCOME	CITIGROUP/DEUTSCHE BANK COMMER	'14986DAF7	260000	113.2029	294327.54	5.617	10/15/2048
NQ5P	FIXED INCOME	CITIGROUP COMMERCIAL MORTGAGE	'17310MAE0	500000	113.7826	568913	5.431	10/15/2049
NQ5P	FIXED INCOME	MLCC MORTGAGE INVESTORS INC	'59020UA39	882733.19	86.6503	764890.96	1.2387	10/25/2035
NQ5P	FIXED INCOME	LB UBS COMMERCIAL MORTGAGE TRU	'50180CAB6	689989.01	101.6651	701478.02	5.3	11/15/2038
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'38741YDC0	350292.19	96.13	336735.88	0.4237	12/20/2054
NQ5P	FIXED INCOME	FNMA POOL 888023	'31410FSL0	165414.12	110.001	181957.19	5.5	6/1/2036
NQ5P	FIXED INCOME	CWCAPITAL COBALT	'190749AB7	2392.15	100.2935	2399.17	5.174	8/15/2048
NQ5P	FIXED INCOME	CWCAPITAL COBALT	'190749AE1	300000	110.4587	331376.1	5.223	8/15/2048
NQ5P	FIXED INCOME	SLM CORP	'78442FEF1	2100000	95.525	2006025	0.76565	1/27/2014
NQ5P	FIXED INCOME	FNMA POOL 906274	'31411E2F3	135903.94	109.251	148476.41	5.5	1/1/2037
NQ5P	FIXED INCOME	FNMA POOL 256600	'31371M7M3	70244.71	109.376	76830.85	5.5	2/1/2027
NQ5P	FIXED INCOME	FED REPUBLIC OF BRAZIL	'105756BN9	250000	61.70081	154252.03	10.25	1/10/2028
NQ5P	FIXED INCOME	GREENWICH CAPITAL COMMERCIAL F	'20173QA87	400800.58	102.32	410099.15	5.381	3/10/2039
NQ5P	CASH	US DOLLAR	'USD	661756.86	1	661756.86	0	
NQ5P	CASH	EURO CURRENCY	'EUR	20756.34	1.26905	26340.83	0	
NQ5P	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	21329093.32	100	21329093.32	0.155781	12/31/2030
NQ5P	FIXED INCOME	MELLON RESIDENTIAL FUNDING COR	'585525EN4	249668.69	94.6199	236236.26	0.6817	12/15/2030
NQ5P	FIXED INCOME	FANNIE DISCOUNT NOTE	'313588T88	15600000	99.939	15590484	0.01	12/19/2012
NQ5P	FIXED INCOME	FANNIE DISCOUNT NOTE	'313588S22	2900000	99.944	2898376	0.01	12/15/2012
NQ5P	FIXED INCOME	GSMP5 MORTGAGE LOAN TRUST	'36228FEC6	660690.92	101.1557	668326.52	7.5	6/19/2032
NQ5P	FIXED INCOME	FNMA POOL 608019	'31388LPC8	79420.32	111.094	88231.21	5.5	8/1/2031
NQ5P	FIXED INCOME	CONSECO FINANCE SECURITIZATION	'20846JQJ2	753939.69	104.94042	791187.48	6.681	12/1/2033
NQ5P	FIXED INCOME	ALLTEL CORP	'020039DB6	230000	100	230000	7	7/1/2012
NQ5P	FIXED INCOME	GOLDMAN SACHS GROUP INC	'38141GEA8	280000	104.405	292334	5.125	1/15/2015
NQ5P	FIXED INCOME	MEX BONOS DESARR FIX RT	'805QN1I11	24000000	10.436231	2504695.55	10	12/5/2024
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'20046FAG5	7119.34	99.9505	7115.82	0.74275	7/16/2034
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YGL1	407151.1	100.8525	410622.06	4.625	3/15/2046
NQ5P	FIXED INCOME	NOMURA ASSET ACCEPTANCE CORPOR	'65535VKU1	156543.37	95.9678	150231.23	4.786	3/25/2035
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'805Q7KI17	258920.32	122.298351	316655.28	0.561	12/20/2054
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KB32	266587.9	77.6481	207000.44	6	6/25/2035
NQ5P	FIXED INCOME	BNP PARIBAS	'05565AAA1	800000	86	688000	5.186	12/31/2049
NQ5P	FIXED INCOME	MASTR ADJUSTABLE RATE MORTGAGE	'576433B21	303721.33	99.8699	303326.19	5.3184	6/25/2035
NQ5P	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247RNS	164880.87	98.69	162720.93	5.3137	7/25/2035
NQ5P	FIXED INCOME	FNMA POOL 255895	'31371MGC5	794321.76	107.438	853403.41	4.5	9/1/2035
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981QAD0	383480.74	93.6501	359130.1	2.6514	2/25/2034
NQ5P	FIXED INCOME	JP MORGAN MORTGAGE TRUST	'466247TMS	290000	84.3499	244614.71	4.9368	9/25/2035
NQ5P	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949CHX7	197446.57	92.8101	183250.36	5.1315	10/25/2035
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KP78	140664.83	95.8413	134815	5.5	10/25/2020
NQ5P	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEG6	924458.16	87.1799	805941.7	2.4	10/25/2035
NQ5P	FIXED INCOME	AMERICAN HOME MORTGAGE INVESTM	'02660TER0	515791.16	96.0159	495241.52	5.064	9/25/2035
NQ5P	FIXED INCOME	MID STATE TRUST	'595481AA0	115159.65	105.04824	120973.19	5.745	1/15/2040
NQ5P	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'225470NKS	370000	110.5387	408993.19	5.23	12/15/2040
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05949AL99	234539.64	96.2913	225841.27	5.5	2/25/2020
NQ5P	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HT41	315141.55	100.7466	317494.4	6	10/25/2034
NQ5P	FIXED INCOME	FNMA POOL 704038	'31401CEK5	71487.32	109.938	78591.73	5.5	5/1/2033
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'93933TAS2	203264.1	91.9	186799.71	1.349	5/25/2041
NQ5P	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051GC37	350000	91.4323	320013.05	5.5	12/25/2035
NQ5P	FIXED INCOME	CITIGROUP MORTGAGE LOAN TRUST	'17307GW79	1260962.95	87.3802	1101831.95	2.58	10/25/2035
NQ5P	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694TD0	407385.44	87.5332	356597.51	5.75	12/25/2035
NQ5P	FIXED INCOME	COUNTRYWIDE HOME LOANS	'126694XC7	197050.63	82.7094	162979.39	6	3/25/2036
NQ5P	FIXED INCOME	MORGAN STANLEY MORTGAGE LOAN T	'61748HVV8	398274.93	73.5745	293028.79	6.5	2/25/2036
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'225470F65	177329.63	105.0074	186209.23	5.593	2/15/2039
NQ5P	FIXED INCOME	FNMA POOL 829405	'31407FNNW6	40597.48	108.504	44049.89	5	12/1/2035
NQ5P	FIXED INCOME	STRUCTURED ASSET SECURITIES CO	'86359AA99	26766.2	98.1141	26261.42	6.8603	11/25/2032
NQ5P	FIXED INCOME	FNMA TBA JUL 30 SINGLE FAM	'01F050676	13000000	108.219	14068470	5	7/1/2041
NQ5P	FIXED INCOME	FEDERAL NATL MTG ASSN GTD	'31393AV61	178813.52	100.14818	179078.49	5.407	9/26/2033
NQ5P	FIXED INCOME	FNMA TBA JUL 15 SINGLE FAM	'01F040479	-2500000	106.344	-2658600	4	12/1/2099
NQ5P	FIXED INCOME	FNMA TBA AUG 30 SINGLE FAM	'01F042681	-14000000	107.188	-15006320	4.5	8/1/2041
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'126175AB4	230319.97	101.4392	233634.74	4.084	6/10/2038
NQ5P	FIXED INCOME	HSBC CAPITAL FUNDING LP	'40429Q200	750000	96.5	723750	4.61	12/31/2049
NQ5P	FIXED INCOME	BANC OF AMERICA ALTERNATIVE LO	'05948KH88	188981.82	105.1591	198731.58	6	12/25/2033
NQ5P	FIXED INCOME	FNMA POOL 889734	'31410KPT5	68522.05	109.251	74861.02	5.5	6/1/2037
NQ5P	FIXED INCOME	FANNIE MAE	'31396PWK3	950224.36	15.64774	148688.64	6.1347	3/25/2037
NQ5P	FIXED INCOME	FNMA POOL 995030	'31416BLK2	217857.23	107.438	234061.45	4.5	6/1/2038
NQ5P	FIXED INCOME	FNMA POOL 992674	'31415XXB2	72075.7	109.126	78653.33	5.5	12/1/2038
NQ5P	FIXED INCOME	FNMA POOL AA2297	'31416KRT7	938525.18	107.313	1007159.53	4.5	2/1/2039
NQ5P	FIXED INCOME	FNMA POOL MA0005	'31417YAF4	1384051.74	107.547	1488506.12	4.5	3/1/2029
NQ5P	FIXED INCOME	SLH OPEN POSITION NET ASSET	'912RNEI15	481006.84	25	120251.71	0	12/31/2060
NQ5P	FIXED INCOME	LBI OPEN POSITION NET ASSET	'912RNEI13	115002.48	84	96602.08	0	12/31/2060
NQ5P	FIXED INCOME	ANGLO AMERICAN CAPITAL	'034863AA8	250000	112.458	281145	9.375	4/8/2014
NQ5P	FIXED INCOME	FLORIDA GAS TRANSMISSION	'340711AQ3	250000	126.555	316387.5	7.9	5/15/2019
NQ5P	FIXED INCOME	BANK OF AMERICA CORP	'06051GDY2	1200000	107.543	1290516	7.375	5/15/2014
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'933634AJ6	159177.25	80.3597	127914.36	2.7556	3/25/2037
NQ5P	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388VAD0	62291.67	107.6626	67064.83	5.429	1/12/2045
NQ5P	FIXED INCOME	FNMA POOL 899397	'31410WE2	754750.32	109.126	823628.83	5.5	4/1/2037
NQ5P	FIXED INCOME	GS MORTGAGE SECURITIES CORPORA	'36228CZU0	200000	98.6447	197289.4	1.26	3/6/2020
NQ5P	FIXED INCOME	BEAR STEARNS COMMERCIAL MORTGA	'07388YAB8	965344.17	103.4186	998345.43	5.8539	6/11/2040
NQ5P	FIXED INCOME	FNMA POOL 899574	'31410WMX3	39946.83	108.254	43244.04	5	7/1/2037
NQ5P	FIXED INCOME	GSR MORTGAGE LOAN TRUST	'362341XG9	281622.61	95.9199	270132.13	5.1315	11/25/2035
NQ5P	FIXED INCOME	CITICORP MORTGAGE SECURITIES,	'17310BAJ3	292380.54	97.7121	285691.17	5.75	6/25/2036
NQ5P	FIXED INCOME	BANK OF AMERICA CORP	'060505DH4	95000	107.919	102523.05	6	9/1/2017
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981DAB3	159762.98	100.8601	161137.1	4.5	5/25/2034
NQ5P	FIXED INCOME	FNMA POOL 922386	'31412DXP8	157958.17	107.813	170299.44	5.5	1/1/2037

NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'949834AA3	356684.68	95.3361	340049.26	6	10/25/2037
NQ5P	FIXED INCOME	CHASE ISSUANCE TRUST	'161571CH5	210000	101.40189	212943.97	5.12	10/15/2014
NQ5P	FIXED INCOME	RESIDENTIAL FUNDING MTG SEC I	'74958VA6	338549.4	80.5045	272547.5	6	10/25/2037
NQ5P	FIXED INCOME	TRANSOCEAN INC	'893830AS8	250000	111.701	279252.5	6	3/15/2018
NQ5P	FIXED INCOME	FNMA POOL 959503	'31413YNU1	676195.39	109.126	737904.98	5.5	12/1/2037
NQ5P	FIXED INCOME	AES CORPORATION	'00130HBH7	500000	113.75	568750	8	10/15/2017
NQ5P	FIXED INCOME	FNMA POOL 973289	'31414QXS1	58456.72	109.126	63791.48	5.5	3/1/2038
NQ5P	FIXED INCOME	FREDDIE MAC	'31397BP39	439582.41	100.12899	440149.43	0.69175	10/15/2036
NQ5P	FIXED INCOME	FNMA POOL 933754	'31412SZT5	289760.52	109.126	316204.07	5.5	4/1/2038
NQ5P	FIXED INCOME	FNMA POOL 970035	'31414MEG7	693759.46	109.126	750701.95	5.5	4/1/2038
NQ5P	FIXED INCOME	FNMA POOL 933777	'31412S2J3	582475.2	109.126	635631.89	5.5	4/1/2038
NQ5P	FIXED INCOME	MERRILL LYNCH + CO	'59018YN64	205000	111.894	229382.7	6.875	4/25/2018
NQ5P	FIXED INCOME	INTL LEASE FINANCE CORP	'45974VB80	500000	103.25	516250	6.625	11/15/2013
NQ5P	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59025WAE6	300000	113.8235	341470.5	5.69	2/12/2051
NQ5P	FIXED INCOME	FNMA POOL 929516	'31412MVH8	137665.7	109.126	150229.07	5.5	5/1/2038
NQ5P	FIXED INCOME	FNMA POOL 929385	'31412MRE0	69147.81	107.313	74204.59	4.5	5/1/2038
NQ5P	FIXED INCOME	WAMU MORTGAGE PASS THROUGH CER	'92922FQ35	389284.48	96.13	374219.17	2.517	8/25/2035
NQ5P	FIXED INCOME	FREDDIE MAC	'31396JLZ6	1368994.41	17.68453	242100.23	6.45825	3/15/2036
NQ5P	FIXED INCOME	AMER EXPRESS CREDIT CO	'0258MOCY3	850000	106.916	908786	7.3	8/20/2013
NQ5P	EQUITY	SWAP CITIBANK BOC	'996HWL909	-690000	1	-690000	0	
NQ5P	EQUITY	SWAP RBOS BOC	'996HXE904	-20000	1	-20000	0	
NQ5P	EQUITY	SWAP BARCLAYS BOC	'996HWC909	-620000	1	-620000	0	
NQ5P	EQUITY	MORGAN STANLEY	'918WRQ906	-55000	1	-55000	0	
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983PAA6	472569.99	83.6901	395494.3	5.7806	4/25/2036
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625YP64	300000	111.7711	335313.3	5.475	4/15/2043
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983BAH2	24724.77	100.834	24930.97	5.75	4/25/2036
NQ5P	FIXED INCOME	GRANITE MASTER ISSUER PLC	'B0XKFLI4	36872.92	122.209518	45062.22	0.581	12/20/2054
NQ5P	FIXED INCOME	MERRILL LYNCH MORTGAGE TRUST	'59023BAE4	40000	113.5584	45423.36	5.8477	5/12/2039
NQ5P	FIXED INCOME	SINGLELEAF FINANCE CORP	'02635PTD5	300000	96	288000	5.85	6/1/2013
NQ5P	FIXED INCOME	BANC OF AMERICA COMMERCIAL MOR	'05950EAE8	300000	114.0072	342021.6	5.9189	5/10/2045
NQ5P	FIXED INCOME	LEHMAN MORTGAGE TRUST	'52520MFJ7	174791.83	100.5579	175766.99	5.5	2/25/2036
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94982XAD4	180748.09	90.1214	162892.71	6	6/25/2036
NQ5P	FIXED INCOME	FNMA POOL 884162	'31410BJF2	95527.14	109.251	104364.36	5.5	7/1/2036
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94983YAK5	175716.55	74.7199	131295.23	2.6291	7/25/2036
NQ5P	FIXED INCOME	BWPC274Q9 CDS USD P F 5.00000	'99508BENI6	-5760000	97.59375	-5621400	5	12/20/2016
NQ5P	FIXED INCOME	FNMA POOL AB3948	'31417AL64	2517405.99	107.813	2714090.92	4.5	7/1/2041
NQ5P	FIXED INCOME	TSY INFL IX N/B	'912828SA9	4370821	105.805	4624547.16	0.125	1/15/2022
NQ5P	FIXED INCOME	FNMA POOL AL0788	'3138EG2W3	399182.39	106.413	424781.96	4	5/1/2026
NQ5P	FIXED INCOME	US TREASURY N/B	'912828SD3	4600000	101.375	4663250	1.25	1/31/2019
NQ5P	FIXED INCOME	FANNIE MAE	'3136A3SP7	920471.21	100.15542	921901.81	0.7452	5/25/2040
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AKBF7	87787.08	100.9884	88654.77	9.216499	1/15/2042
NQ5P	FIXED INCOME	BWU0695U1 IRS USD R V 03MLIBOR	'99508BYB87	36400000	100	36400000	1	6/20/2017
NQ5P	FIXED INCOME	BWU0695U1 IRS USD P F 1.50000	'99508BYB95	-36400000	102.635708	-37359397.71	1.5	6/20/2017
NQ5P	FIXED INCOME	SWPC979K0 CDS USD R V 01MEVENT	'99508BYUN3	1111887.4	159.959	1778563.97	1	8/25/2037
NQ5P	FIXED INCOME	SWPC979K0 CDS USD P F .09000	'99508BYU01	-1111887.4	100	-1111887.4	0.09	8/25/2037
NQ5P	FIXED INCOME	SWPC616R4 CDS EUR R V 03MEVENT	'99508BNZ1	8500000	130.456755	11088824.2	1	12/20/2016
NQ5P	FIXED INCOME	CREDIT AGRICOLE SA	'225313AB1	700000	82.25	575750	8.375	12/31/2049
NQ5P	FIXED INCOME	COUNTRYWIDE ASSET BACKED CERTI	'126670FV5	462704.6	80.8386	374043.97	0.7052	11/25/2035
NQ5P	FIXED INCOME	CANTOR FITZGERALD LP	'138616AA5	600000	98.708	592248	7.875	10/15/2019
NQ5P	FIXED INCOME	UNIV OF MASSACHUSETTS MA BLDG	'914440KK7	200000	114.93	229860	6.573	5/1/2039
NQ5P	FIXED INCOME	BEAR STEARNS ADJUSTABLE RATE M	'07387AEB7	725506.31	100.0834	726111.38	5.1448	8/25/2035
NQ5P	FIXED INCOME	WESTPAC BANKING CORP	'961214BJ1	500000	100.667	503335	2.25	11/19/2012
NQ5P	FIXED INCOME	STATE OF QATAR	'74727PAJ0	400000	105.35	421400	4	1/20/2015
NQ5P	FIXED INCOME	NEW YORK ST URBAN DEV CORP REV	'650035TD0	350000	121.368	424788	5.77	3/15/2039
NQ5P	FIXED INCOME	LOS ANGELES CA DEPT OF WTR + P	'544525NZ7	350000	123.902	433657	6.008	7/1/2039
NQ5P	FIXED INCOME	CELULOSA ARAUCO CONSTITU	'151191AQ6	600000	117.743	706458	7.25	7/29/2019
NQ5P	FIXED INCOME	FNMA TBA JUL 30YR SINGLE FAM	'01F040677	6000000	106.422	6385320	4	12/1/2099
NQ5P	FIXED INCOME	RABOBANK NEDERLAND	'749770AQ6	4000	125.8	5032	11	12/29/2049
NQ5P	FIXED INCOME	FNMA TBA 30YR SINGLE FAMILY JU	'01F032674	-1000000	105.109	-1051090	3.5	12/1/2099
NQ5P	FIXED INCOME	MAGELLAN MIDSTREAM PARTN	'559080AE6	250000	119.822	299555	6.55	7/15/2019
NQ5P	FIXED INCOME	TENNESSEE GAS PIPELINE	'880451AY5	170000	117.635	199979.5	8	2/1/2016
NQ5P	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61758FAA0	300000	113.3215	339964.5	5.9788	8/12/2045
NQ5P	FIXED INCOME	EXPORT IMPORT BK KOREA	'302154AU3	400000	109.331	437324	5.875	1/14/2015
NQ5P	FIXED INCOME	KOREA ELECTRIC POWER	'500658AB8	250000	102.137	255342.5	3	10/5/2015
NQ5P	FIXED INCOME	FNMA POOL AA9357	'31416TMF3	816467.3	107.313	876175.55	4.5	8/1/2039
NQ5P	FIXED INCOME	FNMA POOL AA9274	'31416TJU4	356841.09	106.413	379725.31	4	8/1/2024
NQ5P	FIXED INCOME	FNMA POOL AC5695	'31417SKH2	253250.16	107.313	271770.34	4.5	12/1/2039
NQ5P	FIXED INCOME	UNIV OF CALIFORNIA CA RGTS MED	'913366DF4	300000	131.048	393144	6.583	5/15/2049
NQ5P	FIXED INCOME	FNMA POOL AC7093	'31417T3B2	994825.19	107.313	1067576.76	4.5	12/1/2039
NQ5P	FIXED INCOME	FNMA POOL AC8711	'31417VVD2	130444.88	106.413	138810.31	4	12/1/2024
NQ5P	FIXED INCOME	FNMA POOL AC6630	'31417TLL0	398854.86	106.413	424433.42	4	11/1/2024
NQ5P	FIXED INCOME	INTESA SANPAOLO NEW YORK	'46115LAA6	400000	95	380000	2.375	12/21/2012
NQ5P	FIXED INCOME	ILLINOIS ST	'4521518U0	650000	103.194	670761	4.071	1/1/2014
NQ5P	FIXED INCOME	NEWGATE FUNDING PLC	'B2NDQDII7	300000	102.499775	307499.32	1.262	12/15/2050
NQ5P	FIXED INCOME	BANCO DO BRASIL (CAYMAN)	'05957PAR7	600000	113	678000	6	1/22/2020
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12643KAA1	600000	110.9882	665929.2	5.509	4/15/2047
NQ5P	FIXED INCOME	TECO FINANCE INC	'87875UAJ1	500000	107.009	535045	4	3/15/2016
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY DEDICATE	'59259NZN6	250000	126.552	316380	6.089	11/15/2040
NQ5P	FIXED INCOME	CALIFORNIA ST UNIV REVENUE	'13077CTL8	200000	119.737	239474	6.484	11/1/2041
NQ5P	FIXED INCOME	CALIFORNIA ST INFRASTRUCTURE +	'13033W3Y7	250000	122.239	305597.5	6.486	5/15/2049
NQ5P	FIXED INCOME	CALIFORNIA ST	'13063BFV9	700000	118.324	828268	7.95	3/1/2036
NQ5P	FIXED INCOME	EL PASO PIPELINE PART OP	'28370TAA7	400000	116.058	464232	6.5	4/1/2020
NQ5P	FIXED INCOME	RUSSIAN RR(RZD CAP)	'B578YFIU5	250000	106.91	267275	5.739	4/3/2017

NQ5P	FIXED INCOME	PROVINCE OF QUEBEC	'74814ZEG4	1300000	111.500319	1449504.14	4.5	12/1/2020
NQ5P	FIXED INCOME	CALIFORNIA ST PUBLIC WKS BRD L	'130685C81	200000	115.546	231092	7.804	3/1/2035
NQ5P	FIXED INCOME	PENNSYLVANIA ST ECON DEV FING	'70869PFT9	250000	121.069	302672.5	6.532	6/15/2039
NQ5P	FIXED INCOME	PRIME MORTGAGE TRUST	'74160MDK5	36327.33	105.5793	38354.14	6	2/25/2034
NQ5P	FIXED INCOME	CS FIRST BOSTON MORTGAGE SECUR	'22541SAN8	26504.97	105.9002	28068.82	7	2/25/2034
NQ5P	FIXED INCOME	STRUCTURED ASSET SECURITIES CO	'86359BUP4	90442.57	98.2482	88858.2	6	5/25/2034
NQ5P	FIXED INCOME	MID STATE TRUST	'59560UAA9	39257.94	105.40497	41379.82	6.005	8/15/2037
NQ5P	FIXED INCOME	WELLS FARGO MORTGAGE BACKED SE	'94981BAA9	45272.24	93.1202	42157.6	2.647	9/25/2034
NQ5P	FIXED INCOME	COUNTRYWIDE ALTERNATIVE LOAN T	'12667FSF3	425186.29	100.857	428830.14	7	9/25/2034
NQ5P	FIXED INCOME	FIRST HORIZON MORTGAGE PASS TH	'32051D6R8	56166.37	100.2894	56328.92	5.7086	10/25/2034
NQ5P	FIXED INCOME	STRUCTURED ADJUSTABLE RATE MOR	'86359BGG0	455141.33	96.68	440030.64	2.7402	2/25/2034
NQ5P	FIXED INCOME	STRUCTURED ADJUSTABLE RATE MOR	'863579GA0	81878.76	96.0901	78677.38	5.5	12/25/2034
NQ5P	FIXED INCOME	BANC OF AMERICA MORTGAGE SECUR	'05949AZE3	104744.05	87.0558	91185.77	2.938	1/25/2035
NQ5P	FIXED INCOME	FNMA.T FANNIE MAE	'31359MNU3	200000	100.401	200802	5.25	8/1/2012
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46625MLS6	19325.36	99.9567	19316.99	5.376	7/12/2037
NQ5P	OPTIONS	317U852C5 IRO USD 5Y 1.4 C BRC	'992641062	-11000000	1.57413	-173154.3	0	3/18/2013
NQ5P	OPTIONS	317U857C0 IRO USD 5Y 1.4 P BRC	'992641047	-11000000	0.62382	-68620.2	0	3/18/2013
NQ5P	FIXED INCOME	ICICI BANK LTD/BAHRAIN	'84MB62I14	300000	102.475	307425	5.5	3/25/2015
NQ5P	OPTIONS	317U882C9 IRO USD 5Y C 1.7 CBK	'992651145	-1400000	2.74931	-38490.34	0	3/18/2013
NQ5P	OPTIONS	317U881C0 IRO USD 5Y P 1.7 CBK	'992651137	-1400000	0.34127	-4777.78	0	3/18/2013
NQ5P	FIXED INCOME	BWPC1CME6 CDS USD R V 03MEVENT	'9950C9A25	1800000	100	1800000	1	6/20/2017
NQ5P	FIXED INCOME	BWPC1CME6 CDS USD P F 1.00000	'9950C9A33	-1800000	99.411897	-1789414.15	1	6/20/2017
NQ5P	FIXED INCOME	SWPC05956 CDS EUR R V 03MEVENT	'9950CBDT8	1000000	135.901962	1359019.62	1	6/20/2017
NQ5P	FIXED INCOME	SWPC05956 CDS EUR P F 1.00000	'9950CBDU5	-1000000	126.905003	-1269050.03	1	6/20/2017
NQ5P	FIXED INCOME	US TREASURY N/B	'912828SN1	7200000	102.813	7402536	1.5	3/31/2019
NQ5P	FIXED INCOME	BWPC13356 CDS USD R V 00MEVENT	'9950CCRT1	2772000	100	2772000	1	6/20/2017
NQ5P	FIXED INCOME	BWPC13356 CDS USD P F 5.00000	'9950CCRU8	-2772000	96.40625	-2672381.25	5	6/20/2017
NQ5P	FIXED INCOME	SWPC07556 CDS EUR R V 00MEVENT	'9950CCLW0	6100000	135.901962	8290019.68	1	6/20/2017
NQ5P	FIXED INCOME	SWPC07556 CDS EUR P F 1.00000	'9950CCLX8	-6100000	126.905003	-7741205.17	1	6/20/2017
NQ5P	FIXED INCOME	MET LIFE GLOB FUNDING I	'59217GAQ2	600000	103.831	622986	3.875	4/11/2022
NQ5P	FIXED INCOME	US TREASURY N/B	'912828ST8	300000	101.109	303327	1.25	4/30/2019
NQ5P	FIXED INCOME	SWU0083W7 IRS CAD R F 2.00000	'9950CHEZ0	10000000	98.791584	9879158.37	2	6/16/2016
NQ5P	FIXED INCOME	SWU0083W7 IRS CAD P V 03MCDOR	'9950CHF06	-10000000	98.092108	-9809210.85	1	6/16/2016
NQ5P	FIXED INCOME	SWU000609 IRS CAD R F 2.25000	'9950CKO58	1100000	99.042924	1089472.17	2.25	12/15/2016
NQ5P	FIXED INCOME	SWU000609 IRS CAD P V 03MCDOR	'9950CKO66	-1100000	98.092108	-1079013.19	1	12/15/2016
NQ5P	FIXED INCOME	FNMA TBA JUL 15YR	'01F022477	2000000	103.08594	2061718.8	2.5	12/1/2099
NQ5P	OPTIONS	317U10805 IRO 30Y C 2.55 RYL	'992764724	1700000	1.6683	28361.1	0	7/11/2012
NQ5P	FIXED INCOME	US TREASURY N/B	'912828SX9	1700000	100.156	1702652	1.125	5/31/2019
NQ5P	OPTIONS	317515FQ2 OTC EPUT EUR VS USD	'992789283	11000000	0.015702	172721.52	0	8/23/2012
NQ5P	FIXED INCOME	TREASURY BILL	'9127956R7	11995000	99.82024	11973437.79	0.01	5/30/2013
NQ5P	OPTIONS	317U145D0 IRO 30Y C 2.3 RYL	'992797609	1700000	0.79701	13549.17	0	8/8/2012
NQ5P	OPTIONS	OCDD01522 FVA USD 3M30Y S ATM	'992832547	400000	8.13984	32559.36	0	9/19/2012
NQ5P	FIXED INCOME	PIONEER NATURAL RESOURCE	'723787AK3	1200000	100.242	1202904	3.95	7/15/2022
NQ5P	OPTIONS	OCDD022D0 FVA USD 3M30Y S ATM	'992835664	600000	7.788438	46730.63	0	12/10/2012
NQ5P	FIXED INCOME	ANGLOGOLD HOLDINGS PLC	'03512TAA9	350000	102.773	359705.5	5.375	4/15/2020
NQ5P	FIXED INCOME	NEW JERSEY ST ECON DEV AUTH RE	'645918YE7	400000	115.526	462104	6.425	12/15/2035
NQ5P	FIXED INCOME	RBSFC TRUST	'74928HAA4	700000	109.8082	768657.4	5.467	9/16/2039
NQ5P	FIXED INCOME	FNMA POOL AA3414	'31416LYL4	514125.01	107.313	551722.97	4.5	3/1/2039
NQ5P	FIXED INCOME	FINANCE FOR DANISH IND	'31737UAH1	2500000	101.195	2529875	2	6/12/2013
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46634NAA4	862388.25	106.2615	916386.69	3.853	6/15/2043
NQ5P	FIXED INCOME	CREDIT SUISSE MORTGAGE CAPITAL	'12644LAA8	200000	110.574	221148	5.467	12/18/2043
NQ5P	FIXED INCOME	MASSACHUSETTS ST SCH BLDG AUTH	'576000KW2	350000	119.671	418848.5	5.468	6/15/2027
NQ5P	FIXED INCOME	FREDDIE MAC	'31398QGG6	290302.15	100.36725	291368.28	0.97175	5/15/2040
NQ5P	FIXED INCOME	WRIGLEY WM JR CO	'982526AM7	600000	103.322	619932	3.7	6/30/2014
NQ5P	FIXED INCOME	NEW YORK CITY NY MUNI WTR FIN	'64972FT48	600000	114.158	684948	6.124	6/15/2042
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AEAP0	89650.36	107.5578	96425.95	13.52475	8/15/2041
NQ5P	FIXED INCOME	FANNIE MAE	'3136A0J65	469473.1	100.2742	470752.04	0.7952	9/25/2041
NQ5P	FIXED INCOME	FANNIE MAE	'3136A0K48	811449.87	100.26976	813638.84	0.7952	9/25/2041
NQ5P	FIXED INCOME	FNMA POOL AI3115	'3138AGN95	256746.3	107.813	276805.89	4.5	7/1/2041
NQ5P	FIXED INCOME	FNMA POOL AJ1696	'3138AS3E0	386690.51	106.63	412328.09	4	9/1/2041
NQ5P	FIXED INCOME	FNMA POOL AE2288	'31419CRJ4	1512332.08	106.413	1609317.94	4	8/1/2025
NQ5P	CASH EQUIVALENT	CSFB CASH COLL CCP	'973HFSI11	17000	100	17000	1	12/31/2030
NQ5P	FIXED INCOME	FNMA POOL AL0721	'3138EGYT5	27358.13	105.774	28937.79	3.5	9/1/2026
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AEYR0	169209.77	104.69636	177156.47	11.381061	9/15/2041
NQ5P	FIXED INCOME	SWPC635P5 CDS USD R F 1.00000	'9950AW589	400000	100.237716	400950.86	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	517332.19	108.864	563188.52	5	10/1/2041
NQ5P	FIXED INCOME	FNMA POOL AH6632	'3138A8LN4	461350.23	107.813	497395.52	4.5	3/1/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137A7VH0	92274.54	104.36986	96306.81	12.47475	2/15/2041
NQ5P	FIXED INCOME	FNMA POOL 310096	'31374CNM4	865000.91	105.774	914946.06	3.5	8/1/2026
NQ5P	FIXED INCOME	US TREASURY N/B	'912828RR3	200000	103.68	207360	2	11/15/2021
NQ5P	FIXED INCOME	FNMA POOL AI6282	'3138AK6U8	679132.64	107.813	732193.27	4.5	7/1/2041
NQ5P	FIXED INCOME	SWPC995P9 CDS USD R F 1.00000	'9950B6PT7	250000	97.412929	243532.32	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	110.542	110542	4.875	1/14/2022
NQ5P	FIXED INCOME	FANNIE MAE	'313975WJ9	100377.09	104.10533	104497.9	9.5911	11/25/2040
NQ5P	FIXED INCOME	US TREASURY N/B	'912828RT9	6500000	102.281	6648265	1.375	11/30/2018
NQ5P	FIXED INCOME	HEALTH MGMT ASSOC TMB 11 18 18	'984RUMI12	696500	99.3125	691711.56	1	11/18/2018
NQ5P	FIXED INCOME	BWPC274Q9 CDS USD R V 00MEVENT	'9950BENH8	5760000	100	5760000	1	12/20/2016
NQ5P	FIXED INCOME	RESIDENTIAL ACCREDIT LOANS, IN	'76110HM63	175586.78	85.2518	149690.89	0.54525	1/25/2035
NQ5P	FIXED INCOME	FNMA POOL AH9873	'3138AB6K0	87177.97	107.626	93826.16	4.5	4/1/2041
NQ5P	FIXED INCOME	FNMA POOL AI0285	'3138ADJ71	952844.06	107.813	1027289.77	4.5	5/1/2041
NQ5P	FIXED INCOME	FNMA POOL MA0766	'31417YZ83	176881.45	110.188	194902.13	5.5	5/1/2041

NQ5P	FIXED INCOME	KATONAH LTD	'48601QAA2	484864.3	98.656585	478350.56	0.78785	9/20/2016
NQ5P	FIXED INCOME	FNMA TBA JUL 15YR SINGLE FAMIL	'01F030470	1000000	104.766	1047660	3	12/1/2099
NQ5P	FIXED INCOME	FNMA POOL MA0790	'31417Y2Y2	2679478.97	107.813	2888826.66	4.5	7/1/2041
NQ5P	FIXED INCOME	FANNIE MAE	'31396VX29	441039.65	99.87326	440480.68	0.6152	5/25/2037
NQ5P	FIXED INCOME	US TREASURY N/B	'912828QW3	800000	100.121	800968	0.375	7/31/2013
NQ5P	FIXED INCOME	FNMA POOL AI7784	'3138AMUJ2	614457.79	107.813	662465.38	4.5	7/1/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137A5LE2	5744.92	100.61089	5780.02	10.5231	10/15/2040
NQ5P	FIXED INCOME	SWPC627N0 CDS USD R F 1.00000	'9950AGYK5	800000	102.021657	816173.26	1	9/20/2016
NQ5P	FIXED INCOME	SWPC627N0 CDS USD P V 03MEVENT	'9950AGYL3	-800000	100	-800000	1	9/20/2016
NQ5P	FIXED INCOME	FANNIE MAE	'3136A0ZP5	2081145.58	100.15201	2084309.13	0.7952	9/25/2041
NQ5P	FIXED INCOME	FREDDIE MAC	'3137A8XS2	30894.23	102.13247	31553.04	12.62475	4/15/2041
NQ5P	FIXED INCOME	SWPC861N5 CDS USD R F 1.00000	'9950ALDH4	1100000	102.021657	1122238.23	1	9/20/2016
NQ5P	FIXED INCOME	SWPC861N5 CDS USD P V 03MEVENT	'9950ALDI2	-1100000	100	-1100000	1	9/20/2016
NQ5P	FIXED INCOME	CENOVUS ENERGY INC	'15135UAB5	150000	106.773	160159.5	4.5	9/15/2014
NQ5P	FIXED INCOME	MORGAN STANLEY REREMIC TRUST	'61759LAA6	2400000	113.3215	2719716	5.9788	8/15/2045
NQ5P	FIXED INCOME	FNMA POOL AD8370	'31418WJQ4	1671810.36	106.413	1779023.56	4	7/1/2025
NQ5P	FIXED INCOME	WAHA AEROSPACE BV	'92928BAA9	425000	104.201	442854.25	3.925	7/28/2020
NQ5P	FIXED INCOME	TEXAS ST TRANSPRTN COMMISSION	'88283LHU3	350000	120.87	423045	5.178	4/1/2030
NQ5P	FIXED INCOME	FORD MOTOR CREDIT CO LLC	'345397VP5	400000	113.747	454988	6.625	8/15/2017
NQ5P	FIXED INCOME	CITIGROUP INC	'172967FG1	1200000	100.695	1208340	2.46685	8/31/2013
NQ5P	FIXED INCOME	FNMA POOL AE1526	'31419BVU6	797697.07	107.626	858529.45	4.5	9/1/2040
NQ5P	FIXED INCOME	FNMA POOL AD8768	'31418WW63	632166.73	107.819	681595.85	4	9/1/2025
NQ5P	FIXED INCOME	TRANSOCEAN INC	'893830AY5	650000	113.429	737288.5	6.5	11/15/2020
NQ5P	FIXED INCOME	FNMA POOL AE1589	'31419BXT7	28197.72	107.626	30348.08	4.5	10/1/2040
NQ5P	FIXED INCOME	CMS ENERGY CORP	'125896BF6	300000	103.968	311904	4.25	9/30/2015
NQ5P	FIXED INCOME	UNIV OF CALIFORNIA CA REVENUES	'91412GEA9	500000	118.636	593180	6.296	5/15/2050
NQ5P	FIXED INCOME	FNMA POOL AD2384	'31418PUJ2	754811.41	106.413	803217.47	4	3/1/2025
NQ5P	FIXED INCOME	FNMA POOL AE3450	'31419DZQ7	586879.5	107.626	631634.93	4.5	8/1/2040
NQ5P	FIXED INCOME	BP CAPITAL MARKETS PLC	'05565QBP2	450000	112.584	506628	4.5	10/1/2020
NQ5P	FIXED INCOME	FANNIE MAE	'31398NWE0	439390.82	100.17793	440172.63	0.7652	10/25/2040
NQ5P	FIXED INCOME	JP MORGAN CHASE COMMERCIAL MOR	'46635GAC4	850000	106.1104	901938.4	3.6159	11/15/2043
NQ5P	FIXED INCOME	COMMERCIAL MORTGAGE PASS THROU	'12622DAB0	600000	107.9505	647703	3.83	7/10/2046
NQ5P	FIXED INCOME	KILROY REALTY LP	'49427FAA6	450000	106.435	478957.5	5	11/3/2015
NQ5P	FIXED INCOME	BAY AREA CA TOLL AUTH TOLL BRI	'072024PY2	650000	140.686	914459	6.907	10/1/2050
NQ5P	FIXED INCOME	SAN ANTONIO TX ELEC + GAS REVE	'796253Y48	550000	113.033	621681.5	6.308	2/1/2037
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA MET TRANSP	'5447122H4	700000	124.389	870723	5.735	6/1/2039
NQ5P	FIXED INCOME	LOS ANGELES CNTY CA PUBLIC WKS	'54473EN59	600000	125.553	753318	7.618	8/1/2040
NQ5P	FIXED INCOME	FNMA POOL AH0921	'3138A2AX7	313927.84	108.287	339943.04	4	12/1/2040
NQ5P	FIXED INCOME	FNMA POOL AE0678	'31419AXG7	52047.22	108.817	56636.22	5	10/1/2034
NQ5P	FIXED INCOME	FNMA POOL AE0307	'31419AKV8	128537.5	106.413	136780.61	4	5/1/2025
NQ5P	FIXED INCOME	NEW YORK NY	'64966JAS5	700000	118.312	828184	6.646	12/1/2031
NQ5P	FIXED INCOME	MET TRANSPRTN AUTH NY REVENUE	'59259YGF0	150000	130.265	195397.5	6.814	11/15/2040
NQ5P	FIXED INCOME	CITIGROUP INC	'172967FL0	450000	99.562	448029	1.91865	1/13/2014
NQ5P	FIXED INCOME	FNMA POOL AH3256	'3138A4TN5	352233.28	106.599	375477.15	4	1/1/2041
NQ5P	FIXED INCOME	US TREASURY N/B	'912828PX2	500000	118.063	590315	3.625	2/15/2021
NQ5P	FIXED INCOME	FNMA POOL AH5583	'3138A7FZ6	893775.09	107.813	963605.74	4.5	2/1/2041
NQ5P	FIXED INCOME	ALLY FINANCIAL INC	'02005NAG5	1200000	99.274	1191288	3.66685	2/11/2014
NQ5P	FIXED INCOME	MAGNOLIA FUNDING LIMITED	'859JBMII9	131534.73	127.233234	167355.9	3	4/20/2017
NQ5P	FIXED INCOME	KINDER MORGAN ENER PART	'494550BG0	100000	105.728	105728	3.5	3/1/2016
NQ5P	FIXED INCOME	FANNIE MAE	'31396YMD1	1010563.69	100.64168	1017048.28	0.9152	3/25/2038
NQ5P	FIXED INCOME	FNMA POOL AE2508	'31419CYE7	118694.68	107.626	127746.34	4.5	9/1/2040
NQ5P	FIXED INCOME	FNMA POOL AH6115	'3138A7YM4	286675.32	110.188	315881.8	5.5	3/1/2041
NQ5P	FIXED INCOME	SANTANDER UK PLC	'80M2BXII8	500000	90.014987	450074.94	1.018	10/10/2017
NQ5P	FIXED INCOME	ALLY FINANCIAL INC	'02005NAH3	400000	99.048	396192	3.86785	6/20/2014
NQ5P	FIXED INCOME	PENNSYLVANIA ST TURNPIKE COMMI	'709223G70	550000	114.139	627764.5	5.5	12/1/2041
NQ5P	FIXED INCOME	ABBAY NATL TREASURY SERV	'002799AH7	500000	95.689	478445	2.04585	4/25/2014
NQ5P	FIXED INCOME	MORGAN STANLEY	'61747YDC6	700000	98.611	690277	1.44585	4/29/2013
NQ5P	FIXED INCOME	SWPC616R4 CDS EUR P F 1.00000	'9950BZ007	-8500000	126.905003	-10786925.23	1	12/20/2016
NQ5P	FIXED INCOME	FREDDIE MAC	'3137AKEE7	1383383.69	100.25819	1386955.45	0.79175	1/15/2042
NQ5P	FIXED INCOME	TREASURY BILL	'9127956G1	1095000	99.98672	1094854.58	0.01	9/6/2012
NQ60	CASH EQUIVALENT	STATE STREET BANK + TRUST CO	'8611239B5	308445.47	100	308445.47	0.155781	12/31/2030
NQ60	CASH	US DOLLAR	'USD	2496.7	1	2496.7	0	