

Testimony of
Samir Shah, Manager
IQuant LLC
before the
Pennsylvania House of Representatives State Government Committee
regarding
House Resolution 701
April 1, 2014 - 9:00 am - Room 60, East Wing

My name is Samir Shah and I am with IQuant of Westport CT. I have over 20 years of experience developing algorithmic trading systems and infrastructure. I provide forensic analysis and data evidence to our regulators. Thank you for inviting me to provide technical testimony concerning the systemic issue of trade throughs.

I'll briefly present information on:

1. FINRA's Trade Through Reporting and Enforcement Systems
2. What a Trade Through actually is and looks like
3. How big of a problem this is... and
4. How it impacts Pennsylvania's retirement systems.

FINRA's Trade-Through Reporting

Directing you to Page 5 of the Securrex Materials:

1. FINRA is the Financial Industry Regulatory Authority, Inc. a private corporation established in 2007 that regulates trading in equities: rulemaking – licensing – enforcement – arbitration.
2. FINRA provides Trade-Through Report Cards to your brokers detailing transactions that are reported as Trade Throughs. They are provided notice of each Trade executed through the best bid or offer.
3. Trade Through reports have been available online since 2008 in FINRA's Report Center... HOWEVER
4. Enforcement uses FINRA's electronic blue sheet system to gather evidence for investigations. Blue sheets are from the pit days converted to electronic in the 80's and don't even have time stamps before May of last year.
5. Consequently Trade Throughs violations are not enforced even though specific trade throughs are reported.
6. Your funds pay 12 cents per 100 shares sold to FINRA as a trading activity fee to regulate and enforce rules.
7. In 2013 FINRA brought 1,535 disciplinary actions - ordered \$9.5M in restitutions while collecting over \$500M in TAF Fees from investors.

Trade Through

1. Turning to Page 9 of the Securrex Handout provides the definition, rules and methodology of how trade throughs are identified. This process applies over 200 validation rules for each market message.
2. Page 10 you'll see the record data of a single trade through. This trade was for 10000 shares of CSCO executed 2 cents through the Best Bid. The violated party was the seller who was harmed at least \$200.
3. Page 11 provides a ticker tape visualization of the trade through. Red is Best Ask – Blue is Best Bid – Green Asterisks are trades and each black box is a trade through. There were 9 Cisco trade throughs in less than a ½ second this past November 14th at 9:39 am and 2 seconds.
4. Page 12 provides the Bid Ask Trade data evidence stream along with the NMS Trade identifier which can now be used to blue sheet the trade record with the execution time identified for purposes of enforcement.

Scale of Problem

Directing you to Page 6 of the Securrex Handout: TRO Rating System

1. This is a summary of the US Equity Market between 2008 and 2012.
2. Comprised of 20672 equities – 10 Trillion Shares trading \$300 trillion dollars.
3. Out of 27 Billion exams - 376 million had at least one trade through. That's 300K exam periods each day.
4. TRO ratings are high level designed to present statistics for analyzing, prioritizing and comparing Symbols.
5. Higher the letters the more time periods reporting trade throughs. The scale is defined in the two tables.

Turning to Page 8 let's take a look at Citi which is Rated KM-17

6. Out of 4 million 25ms exams 668K had at least one trade through. 17% TRO Rate averaging 531 periods a day.
7. The K indicates CITI averages over 512 trade through periods each day and the M indicates over 500K total TRO.

Turning to Page 2 of the PSERS materials

1. I pulled SPY, JPM and MS from SEC 13-F Filings. Each of these issues PSERS has traded at least a million shares.
2. SPY is the Exchange Traded Fund tracking the S&P 500 Index – A Industry Benchmark
3. Out of 638M trades 94M were trade throughs - 15% of all trades.
4. Out of 288 Billion shares traded 82B were traded through - nearly 30% of total volume.
5. There was over \$28B in trade throughs at an average of 35 cents per share on this one issue alone.
6. FormT or Extended Trading Hour trade throughs were egregious averaging 93 cents a share.
7. FINRA should have enforced these 9M violations and ordered \$653M in restitution to harmed investors.

Doesn't really matter what commission rate or recapture deal your fund negotiates if your executions are traded through. There is nothing subjective in trade through analysis. Your trade either got executed fairly or not PERIOD.

The SEC study determining trade through rates as referenced in the 523 pages of regNMS rules was from 2004... over 10 years old. Today's technology is able to match 3 million trades per second with laser precision back in that era maybe 100. Trading today is at the speed of light yet.

PA Issues

In the PSERS materials you'll find a listing of PSERS holdings..

1. PSERS traded over 2500 TRO Rated equities.
2. TRO Ratings are provided with yearend positions from 2008 – 2013 for your benefit
3. The Broker and advisor list is from your latest financials and the holdings from your SEC 13-F filings.

The fact that your monitoring trade executions will force everyone to play nice and by the rules.

4. Best to go security by security – Broker by Broker – Start with those that are no longer active vendors.
5. Your custodian has all of your trade confirmation records and should make this process easy
6. Require all brokers to provide you their FINRA Trade-Through Report Cards and identify your transactions.

Closing

Although the subject matter may be technical in nature this is really a simple issue with forensic evidence:

1. If your Brokers had notice of trade throughs and turned a blind eye you have a basis for Misconduct
2. Securrex identifies your trade through claims with to the penny harm and forensic evidence.
3. Settle claims or report them with trade through evidence to the regulators and demand they do their job.

Thank you for your time and attention to this systemic trade through issue which impacts every pension system.

Investment Section

Common and Preferred Stock - U.S. Equity
10 Largest Holdings in Descending Order by Fair Value
As of June 30, 2013
(Dollar Amounts and Shares in Thousands)

Description	No. of Shares	Fair Value
Security Capital Preferred Growth	13,039	\$ 196,212
Exxon Mobil Corporation	905	81,801
Apple Computer, Inc.	193	76,581
Microsoft Corporation	1,530	52,868
Google, Inc.	56	49,414
Johnson & Johnson	572	49,108
General Electric Company	2,105	48,826
Chevron Corporation	395	46,723
Procter & Gamble Company	558	42,967
Wells Fargo & Company	1,012	41,756
Total of 10 Largest Holdings		\$ 686,256

Brokers' fees on equity investment transactions for the fiscal year ended June 30, 2013 were \$9.2 million. The System has commission recapture contracts with several brokers. These contracts generally stipulate that the brokers rebate a percentage of commissions earned on investment transactions directly to the System. During the fiscal year ended June 30, 2013, the System earned \$112,000 from the commissions recapture program. A list of the brokers receiving fees in excess of \$100,000 during the fiscal year follows:

Summary Schedule of Brokers' Fees
(Cumulative Fiscal Year Amounts Exceeding \$100,000)
Fiscal Year Ended June 30, 2013

Broker Name	Fees Paid	Broker Name	Fees Paid
Goldman Sachs & Company	\$ 1,278,994	Fimat USA	\$ 191,220
Citigroup Global Markets Incorporated	772,035	Macquarie Equities Limited	184,246
UBS Securities	521,375	Barclays	183,686
Instinet Corporation	432,774	Royal Bank of Scotland	147,328
Jones & Associates	429,101	Credit Lyonnais Securities	136,421
Credit Suisse First Boston	326,518	B-Trade Services, LLC	134,300
Merrill Lynch	313,328	ITG Securities	129,387
Deutsche Bank	265,432	Cantor, Fitzgerald & Company	127,782
Morgan Stanley & Company	250,502	Daiwa Securities	127,195
JP Morgan Chase & Company	242,029	UOB Kay Hian Pte Limited	106,054
Knight Securities	236,035	Securities Africa Limited	104,329
Liquidnet Incorporated	202,477	BTIG Securities, LLC	101,939

U.S. Equity Managers

- ◆ AHLisanti Capital Growth, LLC
- ◆ Conestoga Capital Advisors
- ◆ First Pacific Advisors, Inc.
- ◆ Hellman, Jordan Management Company, Inc.
- ◆ NorthPointe Capital, LLC
- ◆ Opus Capital Management

Custodian Bank and Securities Lending Agent

- ◆ The Bank of New York Mellon Corporation

Publicly-Traded Real Estate Securities Manager

- ◆ Security Capital Research & Management, Inc.

PSERS 13-F Filings

Symbol	CUSIP	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2	Min Trade
SPY	78462F103	129,433	737,100	3,969	402,511	64,062	126,178	2,269,338
JPM	46625H100	1,785,943	834,202	1,554,237	1,263,872	1,174,822	784,622	4,227,334
MS	617446448	571,292	293,445	538,491	484,298	462,796	279,385	1,353,291

Total Market	TRADES	VOLUME	NV	VWAP
All US Equities	38,348,537,116	10,604,064,351,457	\$ 306,952,561,820,805	28.946690
SPY 2008-2012	1.66%	2.72%	10.79%	396%

SPY 2008-2012	TRADES	VOLUME	NV	VWAP
ALL TRADES	638,122,846	288,711,034,976	\$ 33,121,571,385,268	\$ 114.722222
Exempt	332,905,306	160,401,782,680		
ETH	26,200,916	24,918,168,276		
RTH	279,016,624	103,391,084,020		
Corrections	15,803	2,532,479,178		

Messages	NBBO
6,362,020,139	62,935,398
SPY	
78462F103	

TRO	TRADES	VOLUME	INVESTOR LOSS	LOSS PER SHARE
All TRO	94,005,008	82,484,989,354	\$ (28,966,174,857)	\$ (0.351169)
Exempt TRO	61,145,583	55,991,485,011	\$ (17,121,202,099)	\$ (0.305782)
ETH TRO	5,025,541	11,914,701,130	\$ (11,064,542,748)	\$ (0.928646)
RTH TRO	27,833,884	14,578,803,213	\$ (780,430,011)	\$ (0.053532)
TRO Violations	9,224,560	5,100,595,151	\$ (653,180,677)	\$ (0.128060)

TRADES	VOLUME
14.73%	28.57%
18.37%	34.91%
19.18%	47.82%
9.98%	14.10%
33.14%	34.99%

DESC	TRADES	VOLUME	JPM	LPS
ALL TRADES	229,540,435	56,987,675,055	2,111,177,947,376	\$ 37.0462
All TROs	20,364,804	8,802,225,788	\$ (517,299,682)	\$ (0.0588)
Exempt TROs	10,842,070	4,652,745,579	\$ (274,736,178)	\$ (0.0590)
Extended Hour TROs	148,052	674,173,772	\$ (118,346,235)	\$ (0.1755)
Regular Hour TROs	9,374,682	3,475,306,437	\$ (124,217,269)	\$ (0.0357)
Violations	1,910,549	1,180,275,868	\$ (98,128,832)	\$ (0.0831)

Trades	Volume
9%	15%
JPM	
78462F103	

DESC	TRADES	VOLUME	MS	LPS
ALL TRADES	126,209,431	31,225,933,230	739,311,658,922	\$ 23.6762
All TROs	11,168,243	4,235,058,142	\$ (232,382,175)	\$ (0.0549)
Exempt TROs	5,777,677	2,210,084,328	\$ (125,908,224)	\$ (0.0570)
Extended Hour TROs	114,317	252,022,394	\$ (58,160,801)	\$ (0.2308)
Regular Hour TROs	5,276,249	1,772,951,420	\$ (48,313,150)	\$ (0.0273)
Violations	758,794	459,394,739	\$ (32,078,835)	\$ (0.0698)

Trades	Volume
9%	14%
MS	
78462F103	

US Equity Holdings
From PSERS SEC 13F Filings

Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
21ST CENTURY HOLDINGS	90136Q100	BG-01	116,000	-	-	-	-	-
3 COM CORP	885535104	EI-04	248,600	-	-	-	-	-
3D SYSTEMS CORP	88554D205	GJ-02	-	-	-	-	-	13,190
3M CO	88579Y101	KM-04	367,805	150,471	282,900	230,988	219,063	135,295
8X8	282914100	DI-02	-	-	-	30,000	-	-
99 CENTS ONLY STORES	65440K106	GJ-02	86,100	44,200	37,900	707,277	-	-
AAON INC	000360206	DI-01	43,582	18,582	-	-	-	29,600
AARONS INC	002535300	GJ-02	-	-	-	17,748	-	10,032
ABAXIS INC	002567105	EJ-01	41,050	57,900	50,990	51,525	51,525	31,225
ABBOTT LABORATORIES	002824100	JM-07	782,957	316,647	612,477	506,850	488,254	317,418
ABERCROMBIE & FITCH CO	002896207	JL-03	44,093	18,005	33,981	27,486	25,087	15,953
ABINGTON BANCORP INC	00350L109	CH-01	17,440	-	-	-	-	-
ABIOMED INC	003654100	FJ-01	-	-	29,060	-	39,910	-
ABOVENET INC	00374N107	EI-01	-	-	12,610	45,000	130,536	-
ABRAXAS PETROLEUM CORP	003830106	EJ-03	209,300	876,317	368,117	513,067	699,178	598,187
ACACIA RESEARCH CORP	003881307	FJ-01	-	138,200	157,900	35,875	35,875	35,375
ACADIA HEALTH CARE CO	00404A109	EH-01	-	-	-	-	58,845	32,615
ACADIA REALTY TRUST	004239109	FJ-01	66,589	76,114	-	-	-	-
ACCELRYX INC	00430U103	DH-01	-	14,720	37,120	112,325	112,325	90,000
ACCENTURE PLC CL A	G1151C101	IL-05	-	-	-	-	195,845	132,370
ACCURAY INC	004397105	FJ-02	15,000	45,500	36,830	-	-	-
ACE LTD NA	H0023R105	IL-03	-	-	-	105,786	112,906	69,266
ACETO CORP	004446100	DI-01	-	-	-	-	104,176	149,974
ACHILLION PHARMACEUTICALS	00448Q201	FJ-02	-	-	-	24,550	-	-
ACI WORLDWIDE INC	004498101	FJ-01	15,300	-	-	8,236	48,100	45,271
ACME PACKET INC	004764106	HL-03	86,080	-	30,311	-	-	-
ACQUITY GROUP	00489C103	CF-01	-	-	-	-	-	352,740
ACTIVE POWER INC	00504W100	DH-01	309,400	342,500	729,895	-	-	-
ACTUANT CORP A	00508X203	GJ-01	88,220	-	17,130	-	-	-
ACTUATE CORP	00508B102	DH-01	78,931	22,200	47,920	-	-	-
ACUITY BRANDS INC	00508Y102	GK-01	5,744	-	-	10,674	-	14,961
ACXIOM CORP	005125109	FJ-02	49,080	-	-	20,001	-	10,518
ADAMS RESOURCES & ENERGY	006351308	BG-01	7,300	-	-	-	-	-
ADC TELECOM	000886309	GJ-04	230,884	-	-	-	-	-
ADDUS HOMECARE CORP	006739106	BG-01	-	-	-	49,400	-	-
ADECOAGRO SA	L00849106	DH-01	-	-	-	70,760	96,280	69,070
ADMINISTAFF INC	007094105	FJ-01	60,700	-	-	-	-	-
ADOBE SYSTEMS INC	00724F101	JL-06	291,559	129,058	224,547	179,913	172,520	102,205
ADPT CORP COMMON	00651F108	DH-02	771,200	-	-	-	-	-
ADT CORP	00101J106	HI-03	-	-	-	-	46,975	44,549
ADTRAN INC	00738A106	HK-02	59,774	-	-	15,939	-	8,435
ADVANCE AMERICA CASH ADV	00739W107	EJ-02	-	-	-	11,100	-	-
ADVANCE AUTO PARTS INC	00751Y106	HL-02	119,784	-	4,700	18,889	-	10,407
ADVANCED ANALOGIC TECH	00752J108	EI-01	46,500	-	-	200,000	-	-
ADVANCED BATTERY TECHS	00752H102	EI-02	129,140	73,600	319,350	-	-	-
ADVANCED EMISSIONS	005208103	CH-01	-	-	-	-	26,900	-
ADVANCED MEDICAL OPTICS	00763M108	GJ-02	27,100	-	-	-	-	-
ADVANCED MICRO DEVICES	007903107	GK-11	307,744	114,849	217,900	181,076	179,034	123,662
ADVENT SOFTWARE INC	007974108	FJ-01	80,525	41,025	41,025	73,161	65,150	51,507
ADVISORY BOARD CO (THE)	00762W107	EJ-01	21,250	43,555	43,230	28,500	57,755	27,650
AECOM TECH CORP	00766T100	GK-02	65,440	-	-	29,379	-	14,669
AEHR TEST SYSTEMS	00760J108	CG-01	81,000	-	-	-	-	-
AERCAP HOLDINGS NV	N00985106	FJ-02	-	-	-	-	-	24,838
AEROPOSTALE INC	007865108	IL-04	79,267	20,970	7,750	97,797	42,100	11,166
AEROVIRONMENT INC	008073108	FJ-01	24,250	17,025	31,125	31,125	31,125	69,100
AETNA INC	00817Y108	JL-05	245,953	91,565	163,687	118,985	105,573	77,019
AFC ENTERPRISES INC	00104Q107	DI-01	-	-	33,950	18,700	-	-
AFFILIATED COMPUTER SERVICES	008190100	HK-02	57,501	-	-	-	-	-
AFFILIATED MANAGERS GROUP	008252108	HL-01	43,270	-	-	12,829	-	7,505
AFFYMAX INC	00826A109	FJ-01	-	-	-	-	76,965	-
AFFYMETRIX INC	00826T108	FJ-03	31,000	15,360	-	-	-	-
AFLAC INC	001055102	JM-04	256,112	150,444	233,163	198,910	142,110	94,934
AGCO CORP	001084102	IL-02	154,344	-	-	36,197	19,465	40,703
AGILENT TECHNOLOGIES INC	00846U101	IL-03	187,875	70,349	134,086	109,123	129,603	70,143
AGL RESOURCES INC	001204106	GJ-01	36,181	-	-	19,288	35,650	24,064
AGRIUM INC	008916108	JM-03	-	24,600	11,124	27,561	-	-
AIR PRODUCTS & CHEMICALS	009158106	IL-02	158,575	105,631	150,129	102,543	112,603	42,421
AIR TRANS SERVICES GROUP	00922R105	EI-01	-	-	241,600	227,530	372,759	-
AIRGAS INC	009363102	HK-02	176,095	7,220	242,156	21,905	21,033	13,420
AIRTRAN HOLDINGS INC	00949P108	FJ-04	51,200	26,390	55,881	-	-	-
AK STEEL HOLDINGS	001547108	JL-06	61,927	34,654	86,441	160,151	-	-
AKAMAI TECHNOLOGIES INC	00971T101	JL-05	160,798	107,265	83,606	58,538	54,454	36,183
AKORN INC	009728106	FJ-02	-	-	-	66,995	52,825	-
ALADDIN KNOWLEDGE SYSTEM	M0392N101	DH-01	29,500	-	-	-	-	-
ALASKA AIR GROUP INC	011659109	GK-01	23,040	-	-	8,830	-	9,996

US Equity Holdings
From PSERS SEC 13F Filings

Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
ALBANY MOLECULAR RESEARCH	012423109	DI-01	30,100	-	-	-	-	-
ALBEMARLE CORP	012653101	HK-02	106,200	-	-	22,599	-	12,501
ALBERTO-CULVER CO NEW	013078100	GJ-02	135,336	-	-	-	-	-
ALCOA INC	013817101	JL-10	413,514	208,418	441,334	381,507	324,164	243,281
ALCON INC	H01301102	HK-02	42,320	-	65,712	-	-	-
ALEXANDER & BALDWIN INC	014482103	GI-01	32,300	-	-	10,251	-	-
ALEXANDRIA REALTY EQUITIES	015271109	HK-01	14,300	-	-	15,223	-	10,023
ALEXION PHARMACEUTICALS	015351109	HL-02	38,300	-	-	-	58,375	39,736
ALIGN TECH INC	016255101	GK-02	-	29,900	-	70,325	100,090	42,925
ALLEGHENY ENERGY INC	017361106	IL-03	88,347	35,008	241,110	-	-	-
ALLEGHENY TECHNOLOGIES	01741R102	JL-03	51,293	29,383	44,062	33,274	43,745	24,604
ALLEGRIANT TRAVEL CO	01748X102	FJ-01	89,100	-	-	32,800	25,605	7,940
ALLERGAN INC	018490102	IL-03	156,009	68,506	118,465	95,559	93,456	60,353
ALLIANCE DATA SYSTEMS	018581108	IL-02	95,847	-	-	12,575	-	6,999
ALLIANCE FINANCIAL CORP	019205103	BF-01	11,400	-	-	-	-	-
ALLIANCE HOLDINGS GROUP LP	01861G100	DI-01	-	-	-	8,719	10,719	245,954
ALLIANT ENERGY CORP	018802108	GK-02	107,636	-	-	27,344	-	15,785
ALLIANT TECHSYSTEMS INC	018804104	GJ-01	19,545	-	-	8,270	-	15,080
ALLIED HEALTH CARE INTL	01923A109	CH-01	751,400	-	-	-	-	-
ALLIED NEVADA GOLD CORP	019344100	GJ-01	-	19,740	18,250	-	18,990	25,966
ALLIED WASTE INDUSTRIES INC	019589308	HJ-04	171,127	-	-	-	-	-
ALLIS-CHALMERS ENERGY	019645506	FJ-02	52,700	-	-	-	-	-
ALLISON TRANSMISSION	01973R101	FH-02	-	-	-	-	34,000	-
ALLOS THERAPEUTICS INC	019777101	EJ-02	-	-	-	-	1,544,852	-
ALLOT COMMUNICATIONS LTD	M0854Q105	EJ-01	-	-	-	-	38,750	-
ALLSCRIPTS-MISYS HLTHCRE	01988P108	GK-03	174,430	-	-	46,885	-	25,225
ALMOST FAMILY INC	020409108	EJ-01	67,400	55,900	44,520	-	-	-
ALNYLAM PHARMACEUTICALS	02043Q107	FJ-01	28,906	-	-	-	-	14,497
ALPHA NATURAL RESOURCES	02076X102	JM-04	13,100	-	-	114,306	66,941	31,499
ALTERA CORP	021441100	IL-05	177,832	60,120	128,409	101,027	98,046	65,187
ALTISOURCE PORTFOLIO WI	L0175J104	EI-01	-	-	-	-	2,775	-
ALTRA HOLDINGS INC	02208R106	EJ-01	34,620	67,800	53,230	-	-	-
ALTRIA GROUP INC	02209S103	IL-10	1,065,614	445,037	802,280	656,341	618,376	409,006
AMAG PHARMACEUTICALS INC	00163U106	GJ-01	-	-	-	-	230,380	-
AMARIN	023111206	IJ-07	-	-	-	38,080	47,165	-
AMAZON.COM INC	023135106	LN-04	156,807	68,822	132,201	111,966	109,530	74,158
AMB PROPERTY CORP	00163T109	IL-03	104,121	-	-	-	-	-
AMC NETWORKS INC CL A COMMON	00164V103	GJ-01	-	-	-	-	-	8,218
AMEDISYS INC	023436108	GK-02	41,590	-	-	-	-	-
AMEREN CORP	023608102	HK-03	110,073	47,556	91,796	75,608	73,735	49,406
AMERICA MOVIL SAB DE ADS	02364W105	JL-05	703,600	672,451	275,139	173,966	263,403	202,399
AMERICAN CAMPUS COMMUNITIES	024835100	GK-01	67,841	-	-	-	-	14,910
AMERICAN CARESOURCE HOLDINGS	02505A103	CF-01	169,400	-	-	-	-	-
AMERICAN DENTAL PARTNERS	025353103	CH-01	37,500	25,100	63,970	-	-	-
AMERICAN EAGLE OUTFITTER	02553E106	IL-06	91,900	-	-	48,030	-	-
AMERICAN ELECTRIC POWER	025537101	IL-04	203,738	97,683	184,480	151,056	147,182	98,969
AMERICAN EXPRESS CO	025816109	KM-08	587,695	249,890	462,769	327,913	304,287	194,624
AMERICAN FINANCIAL GROUP	025932104	GJ-01	68,683	-	-	18,613	-	10,748
AMERICAN GREETINGS CORP A	026375105	FJ-01	425,511	-	-	9,963	-	453,546
AMERICAN INTL GROUP INC	026874784	KN-10	-	582,636	57,034	161,568	194,347	300,615
AMERICAN PHYSICIANS	028884104	DH-01	15,800	9,910	-	-	-	-
AMERICAN PHYSICNS SERVICE GROUP	028882108	CG-01	19,000	-	-	-	-	-
AMERICAN PUBLIC EDUCATION	02913V103	FJ-01	-	-	-	15,555	-	-
AMERICAN TOWER CORP	03027X100	IL-04	-	-	-	-	119,912	80,529
AMERICAN VANGUARD CORP	030371108	EJ-01	67,160	-	-	-	-	-
AMERICAS CAR-MART INC	03062T105	DI-01	31,840	20,190	-	51,550	41,800	29,810
AMERICREDIT CORP	03060R101	HK-03	72,167	-	-	-	-	-
AMERICAS PARTNERS LP	030975106	DI-01	-	14,200	14,200	14,200	14,200	-
AMERIGON INC	03070L300	EJ-01	45,800	-	115,740	114,598	72,300	-
AMERIGROUP CORP	03073T102	HK-02	34,092	27,000	16,800	-	71,900	-
AMERIPRISE FINANCIAL	03076C106	JL-03	112,704	52,210	98,527	75,964	66,438	41,036
AMERISAFE INC	03071H100	DI-01	34,270	26,390	-	-	-	15,440
AMERISOURCEBERGEN	03073E105	HL-03	81,809	70,873	121,237	85,896	76,217	-
AMERISTAR CASINOS INC	03070Q101	GJ-02	-	-	-	-	-	471,698
AMETEK INC	031100100	GK-02	58,001	-	-	39,637	-	34,656
AMGEN INC	031162100	JM-06	552,326	211,423	376,532	291,499	236,341	152,711
AMPCO-PITTSBURGH CORP	032037103	DI-01	7,390	-	-	-	-	-
AMPHENOL CORP	032095101	HL-02	131,794	59,030	66,859	55,230	49,235	32,543
AMTECH SYSTEMS INC	032332504	EJ-01	138,200	102,900	-	-	-	-
AMYLIN PHARMACEUTICALS	032346108	HL-04	-	-	-	-	262,866	-
ANADARKO PETROLEUM CORP	032511107	KM-04	237,492	193,413	290,943	241,507	250,564	138,666
ANALOG DEVICES INC	032654105	IL-02	147,187	67,474	114,793	93,944	90,663	62,749
ANCESTRY.COM INC	032803108	GJ-02	-	-	-	20,580	-	-
ANGIODYNAMICS INC	03475V101	EI-01	114,120	14,670	50,860	-	-	-
ANGLO AMERICA PLC ADS	03485P201	HJ-01	52,635	-	-	-	-	-

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ANGLOGOLD ASHANTI LTD	035128206	IL-02	149,805	102,285	34,925	35,000	-	118,666
ANHEUSER-BUSCH INBEV SA/NV ADS	03524A108	IL-01	-	-	-	-	-	5,160
ANIKA THERAPEUTICS INC	035255108	DH-01	102,626	-	-	-	-	27,140
ANIMAL HEALTH INTL	03525N109	CH-01	97,230	-	-	-	-	-
ANN TAYLOR STORES CORP	036115103	HL-03	36,740	-	-	-	-	-
ANSOFT CORP	036384105	FH-01	66,450	-	-	-	-	-
ANSYS INC	03662Q105	GK-01	138,295	51,201	25,191	22,628	-	13,264
AOL INC	00184X105	HK-03	-	-	-	26,355	-	11,022
AON CORP	037389103	JL-03	151,552	56,714	103,790	103,635	-	-
AON CORP	G0408V102	HK-03	-	-	-	-	99,198	62,945
APACHE CORP	037411105	KM-04	236,367	130,375	84,614	192,440	151,495	90,241
APARTMENT INVESTMENTS & MGMT	03748R101	HL-03	67,443	1,150,213	45,009	37,470	42,956	29,710
APOGEE ENTERPRISES INC	037598109	EJ-01	27,600	-	-	-	-	-
APOLLO GROUP INC CL A	037604105	JL-03	72,691	22,077	48,472	38,181	32,630	282,962
APOLLO INVESTMENT CORP	03761U106	GJ-03	99,547	-	-	48,287	-	31,982
APPLE INC	037833100	NO-08	454,762	194,303	368,199	299,744	289,862	193,129
APPLIANCE RECYCLING CENTERS	03814F205	BF-01	60,700	-	-	-	-	-
APPLIED INDUSTRIAL TECH	03820C105	FJ-01	30,211	-	-	-	-	-
APPLIED MATERIALS INC	038222105	HL-10	687,655	273,123	517,476	413,312	389,505	244,671
APPROACH RESOURCES INC	03834A103	FJ-01	-	-	-	-	18,720	-
APRIA HEALTH CARE GROUP	037933108	FI-02	32,352	-	-	-	-	-
APTARGROUP INC	038336103	FJ-01	47,175	-	-	16,567	-	9,491
AQUA AMERICA INC	03836W103	GJ-02	59,600	-	-	34,066	-	20,028
AQUILA INC	03840P102	DG-03	231,334	-	-	-	-	-
ARBITRON INC	03875Q108	FJ-01	15,050	-	-	-	-	260,416
ARCELORMITTAL ADS	03938L104	JL-02	125,100	-	-	-	-	54,841
ARCH CAPITAL GROUP LTD	G0450A105	GK-01	24,812	-	-	-	-	-
ARCH CHEMICALS INC	03937R102	EJ-01	-	-	-	11,072	-	-
ARCH COAL INC	039380100	JM-05	143,778	20,000	-	123,940	-	30,204
ARCHER-DANIELS MIDLAND	039483102	IL-07	523,180	229,838	448,826	273,268	200,122	163,773
ARENA PHARMACEUTICALS	040047102	GK-06	63,600	-	-	-	11,950	-
ARES CAPITAL CORP	04010L103	GJ-03	36,100	-	38,000	58,780	89,000	63,620
ARGO GROUP INTL HOLDINGS LTD	G0464B107	EJ-01	9,919	9,919	9,919	-	-	-
ARIAD PHARMACEUTICALS	04033A100	GK-05	-	-	-	95,475	46,010	-
ARIBA INC	04033V203	GK-02	187,500	-	17,285	34,925	275,006	-
ARLINGTON ASSET INVESTMENT	041356205	DI-01	-	-	-	11,300	-	-
ARRIS GROUP INC	04269Q100	GJ-03	-	-	-	150,200	150,200	-
ARROW ELECTRONICS INC	042735100	HK-02	458,134	687,200	643,000	427,705	379,100	328,795
ART TECH GROUP INC	04289L107	EI-02	71,900	328,000	103,400	-	-	-
ARTHUR J GALLAGHER & CO	363576109	GJ-02	41,400	-	-	27,226	-	18,038
ARUBA NETWORKS INC	043176106	HL-03	-	-	81,515	18,095	-	-
ARVINMERITOR INC	043353101	HK-03	32,900	-	-	-	-	-
ASA LTD	G3156P103	DI-01	-	9,650	28,950	28,950	28,950	-
ASHLAND INC	044209104	HL-02	35,468	-	-	19,505	-	10,458
ASPEN INSURANCE HOLDINGS	G05384105	GJ-02	31,008	28,600	28,600	61,717	61,500	45,113
ASPEN TECH INC	045327103	FJ-02	-	-	-	83,025	41,515	-
ASSISTED LIVING CONCEPTS	04544X300	DI-01	-	39,418	7,822	-	-	293,296
ASSOCIATED BANC-CORP	045487105	GK-02	56,900	-	-	42,715	-	23,866
ASSURANT INC	04621X108	HL-02	56,791	24,126	43,080	30,258	26,059	15,677
ASSURED GUARANTY LTD	G0585R106	HL-03	22,250	-	-	-	-	-
ASTORIA FINANCIAL CORP	046265104	GK-02	36,400	-	-	20,391	-	11,679
ASTRONICS CORP	046433108	CH-01	135,002	-	-	8,700	-	-
AT CROSS CO	227478104	CH-01	-	-	-	-	140,444	37,143
AT&T INC	00206R102	JL-14	3,039,636	1,229,242	2,276,361	1,856,728	1,781,729	1,124,982
ATHEROS COMMUNICATIONS	04743P108	IL-03	84,450	-	-	-	-	-
ATLANTIC TELE-NETWORK	049079205	DI-01	12,400	-	-	-	-	-
ATLAS AIR WORLDWIDE HOLDINGS	049164205	FJ-01	-	-	6,560	27,900	30,400	26,550
ATLAS ENERGY	04930A104	EI-01	-	-	-	-	-	74,635
ATLAS PIPELINE PARTNERS LP	049392103	FJ-01	-	-	-	22,081	27,081	251,366
ATMEL CORP	049513104	GK-07	337,515	-	38,475	112,757	-	60,995
ATMOS ENERGY CORP	049560105	FJ-01	28,200	28,200	22,400	36,814	14,550	12,886
ATRICURE INC	04963C209	CH-01	51,900	105,900	95,160	-	-	111,050
ATWOOD OCEANICS INC	050095108	HL-02	-	174,800	185,000	211,691	124,010	63,442
AURICO GOLD	05155C105	GJ-03	-	-	-	-	86,015	197,784
AURIZON MINES LTD	05155P106	EJ-02	-	-	-	-	179,587	-
AUTHENTEC INC	052660107	DI-01	77,600	69,700	101,800	-	137,731	-
AUTODESK INC	052769106	IL-04	119,324	46,798	98,297	72,411	69,835	45,774
AUTOLIV INC	052800109	HL-01	12,536	-	-	-	-	-
AUTOMATIC DATA PROCESSING	053015103	IL-03	263,008	102,781	193,769	156,673	148,630	98,802
AUTONATION INC	05329W102	HL-03	71,169	22,135	45,444	19,938	12,623	7,906
AUTOZONE INC	053332102	HL-01	21,810	10,596	12,900	7,926	8,098	7,398
AUXILIUM PHARMACEUTICALS	05334D107	GK-02	63,319	-	-	-	-	-
AVALONBAY COMMUNITIES	053484101	JL-02	368,176	255,514	34,869	27,377	28,977	24,764
AVENTINE RENEWABLE ENERGY	05356X403	GJ-04	84,280	-	-	-	-	-
AVERY DENNISON CORP	053611109	HL-02	54,021	23,099	42,546	33,127	31,495	20,277

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AVIS BUDGET GROUP INC	053774105	HK-04	83,453	-	-	-	-	-
AVISTA CORP	05379B107	EJ-01	116,100	-	-	-	-	-
AVNET INC	053807103	HL-02	644,627	728,300	657,300	526,697	464,542	404,145
AVOCENT CORP	053893103	GJ-01	40,013	14,850	-	-	-	-
AVON PRODUCTS INC	054303102	IL-06	216,507	87,468	165,036	134,877	392,278	88,189
AXSYS TECHNOLOGIES INC	054615109	FI-01	22,450	-	-	-	-	-
AXT INC	00246W103	EJ-01	437,900	-	25,500	-	-	-
AZZ INC	002474104	EJ-01	38,000	22,460	9,270	-	-	-
BADGER METER INC	056525108	EJ-01	8,300	-	-	-	-	-
BAIDU.COM INC ADS	056752108	KN-03	-	19,323	123,745	84,899	69,499	79,340
BAKER HUGHES INC	057224107	KM-04	244,567	187,275	469,807	352,074	307,914	243,628
BALCHEM CORP	057665200	EJ-01	37,300	-	-	33,125	33,125	33,100
BALDOR ELECTRIC CO	057741100	GJ-01	96,300	-	-	-	-	-
BALL CORP	058498106	HL-02	82,746	19,256	35,569	52,662	47,616	30,291
BALLANTYNE of OMAHA INC	058516105	CH-01	-	-	-	-	133,073	-
BALLY TECHNOLOGIES INC	05874B107	HL-02	-	-	-	10,630	-	5,497
BANCO LATINOAMERICANO	P16994132	EI-01	57,420	-	-	-	-	-
BANCO SANTANDER BRASIL SA	05967A107	GJ-04	-	-	201,430	103,700	169,600	-
BANCOLOMBIA SA	05968L102	GJ-01	27,700	-	11,900	-	-	4,100
BANCORPSOUTH INC	059692103	GJ-02	-	-	-	18,108	-	11,919
BANK BRADESCO	059460303	IL-05	478,158	679,958	367,463	94,406	-	-
BANK of AMERICA CORP	060505104	KM-18	2,277,922	1,716,312	3,888,054	3,223,994	3,321,969	2,282,114
BANK of HAWAII CORP	062540109	GK-01	37,919	-	-	11,756	-	6,381
BANK of NEW YORK MELLON	064058100	KM-08	581,191	245,834	467,269	389,318	362,459	236,332
BANK of THE OZARKS INC	063904106	EJ-01	17,850	15,720	17,200	36,600	62,555	38,510
BANKRATE	06647F102	FI-02	-	-	-	-	25,490	24,130
BARCLAYS PLC ADR	06738E204	HK-02	-	-	-	-	74,000	-
BARE ESCENTIALS INC	067511105	GJ-02	217,921	-	-	-	-	-
BARNES & NOBLE INC	067774109	HL-02	20,200	-	-	500,515	-	-
BARNES GROUP INC	067806109	FJ-01	14,950	-	-	-	-	35,200
BARR PHARMACEUTICALS INC	068306109	IK-03	54,823	-	-	-	-	-
BARRICK GOLD CORP	067901108	KM-06	-	-	17,410	97,000	31,860	303,344
BASIC ENERGY SERVICES	06985P100	GK-02	86,200	-	-	23,525	-	-
BASSETT FURNITURE INDUSTRIES	070203104	CH-01	120,400	120,400	146,889	-	-	-
BAXTER INTL INC	071813109	JL-04	325,687	123,962	229,775	178,831	185,272	110,353
BB&T CORP	054937107	JM-06	277,429	132,540	266,623	218,364	236,222	142,879
BE AEROSPACE INC	073302101	HL-02	85,331	35,320	31,000	25,415	-	14,904
BEAM	073730103	GJ-02	-	-	-	-	47,893	32,760
BECKMAN COULTER INC	075811109	GK-02	40,391	-	-	-	-	-
BECTON DICKINSON & CO	075887109	IL-02	123,822	49,078	89,888	68,585	61,599	39,554
BED BATH & BEYOND INC	075896100	IL-03	131,359	53,202	101,417	78,109	70,650	44,509
BEL FUSE INC CL B	077347300	CH-01	14,180	-	-	-	-	-
BELO CORP CL A	080555105	FJ-03	39,200	-	-	-	-	-
BEMIS CO INC	081437105	GK-02	50,555	20,473	42,015	33,025	31,329	20,951
BENCHMARK ELECTRONICS	08160H101	FJ-01	200,444	-	-	-	-	-
BENIHANA INC	082047101	BG-01	62,500	228,570	200,000	-	168,000	-
BENIHANA INC CL A	082047200	CH-01	194,100	-	-	81,767	-	-
BENJAMIN FRANKLIN BANCORP	082073107	BF-01	14,000	-	-	-	-	-
BERKSHIRE HATHAWAY CL B	084670702	JL-04	-	75	637,712	542,804	534,420	371,458
BERKSHIRE HILLS BANCORP	084680107	DH-01	9,790	-	-	-	-	-
BERRY PETROLEUM CO CL A	085789105	GK-01	51,820	-	-	-	-	-
BEST BUY CO INC	086516101	JM-06	175,489	69,939	151,266	119,146	84,234	54,668
BHP BILLITON LTD	088606108	JM-03	104,200	102,800	36,330	-	-	22,066
BIDZ.COM INC	08883T200	DH-01	86,480	-	-	-	-	-
BIG LOTS INC	089302103	IL-03	101,604	36,218	66,795	62,078	42,237	8,285
BIGBAND NETWORKS INC	089750509	DI-01	79,120	-	-	-	-	-
BILL BARRETT CORP	06846N104	HK-02	15,100	-	-	11,631	-	-
BIOGEN INDEC	09062X103	JL-03	148,658	59,122	102,857	75,759	72,802	48,335
BIOMARIN PHARMACEUTICALS	09061G101	HL-03	43,480	-	-	-	-	-
BIOMED REALTY TRUST INC	09063H107	GK-02	-	-	-	-	-	26,513
BIOMIMETIC THERAPEUTICS	09064X101	EI-01	35,540	53,561	33,461	-	-	-
BIO-RAD LABS INC CL A	090572207	EI-01	15,478	-	-	4,831	-	2,882
BIO-REFERENCE LABS INC	09057G602	EJ-01	130,925	41,489	42,238	-	-	-
BIOSCRIP INC	09069N108	EJ-01	-	54,800	287,580	297,021	268,699	43,105
BIOSPECIFICS TECHNOLOGIES	090931106	BG-01	-	-	-	52,970	-	-
BJ SERVICES CO	055482103	IL-06	164,290	612,642	-	-	-	-
BJS RESTAURANTS INC	09180C106	FJ-01	-	52,822	24,037	11,095	-	-
BJS WHOLESALE CLUB INC	05548J106	IL-03	199,166	-	-	236,692	-	-
BLACK & DECKER CORP	091797100	IK-02	31,013	-	-	-	-	-
BLACK BOX CORP	091826107	EJ-01	-	9,070	26,500	29,550	23,100	-
BLACK HILLS CORP	092113109	FJ-01	17,100	-	-	9,713	-	6,324
BLACKBAUD INC	09227Q100	EJ-01	62,425	62,425	62,425	43,025	43,025	43,275
BLACKBOARD INC	091935502	GJ-01	100,400	55,270	42,100	226,000	-	-
BLACKROCK INC	09247X101	HL-01	2,450	-	-	30,137	38,944	27,520
BLUEKNIGHT ENERGY PARTNER	09625U109	BF-01	-	-	-	34,433	28,982	-

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BLUEPHOENIX SOLUTIONS LTD	M20157109	DI-01	10,882	-	-	-	-	-
BMB MUNAI INC	09656A105	DH-02	76,000	-	-	-	-	-
BMC SOFTWARE INC	055921100	IL-03	119,344	46,289	69,929	55,450	48,952	297,242
BOB EVANS FARMS INC	096761101	FJ-01	38,484	-	-	7,469	-	-
BODY CENTRAL CORP COMMON	09689U102	FI-01	-	-	-	31,195	-	66,141
BOLT TECH CORP CO	097698104	CH-01	144,210	-	-	113,553	46,873	32,151
BONANZA CREEK ENERGY	097793103	EH-01	-	-	-	-	20,020	14,400
BORDERS GROUP INC	099709107	GJ-04	27,000	-	-	-	-	-
BORGWARNER	099724106	HL-02	69,452	-	-	26,990	34,830	23,530
BOSTON PROPERTIES INC	101121101	JL-03	429,934	331,118	53,555	45,649	45,528	30,898
BOSTON SCIENTIFIC CORP	101137107	GK-10	683,184	308,645	584,143	479,139	434,354	274,704
BOTTOMLINE TECHNOLOGIES	101388106	EJ-01	77,919	40,959	166,809	101,675	101,675	63,000
BOWNE & CO INC	103043105	EI-01	27,060	-	575,000	-	-	-
BOYD GAMING CORP	103304101	GK-04	25,100	-	-	-	-	-
BP PLC ADR	055622104	JM-03	81,900	113,400	107,550	192,030	206,025	152,836
BRADY CORP CL A	104674106	FJ-01	15,800	12,700	-	-	-	-
BRANDYWINE REALTY TRUST	105368203	GK-03	33,733	-	-	-	-	-
BRAVO BRIO RESTAURANT	10567B109	EI-01	-	-	-	15,020	-	-
BRE PROPERTIES INC CL A	05564E106	HL-02	46,142	-	-	-	18,098	-
BREITBURN ENERGY PARTNER	106776107	EJ-01	-	-	-	45,775	47,333	162,333
BRF-BRASIL FOODS SA	10552T107	GJ-02	-	-	-	-	38,000	-
BRIDGEPOINT EDUCATION	10807M105	FJ-02	-	-	-	35,945	-	-
BRIGHTPOINT INC	109473405	FJ-02	-	-	48,700	135,110	218,950	-
BRINKER INTL	109641100	HL-03	65,750	-	-	20,898	-	10,039
BRINKS CO (THE)	109696104	FJ-01	30,088	-	-	11,484	-	-
BRISTOL-MYERS SQUIBB CO	110122108	IL-11	1,004,306	405,860	674,741	534,879	536,742	334,458
BRISTOW GROUP INC	110394103	FJ-01	-	-	-	6,000	32,700	-
BROADCOM CORP CL A	111320107	JL-07	312,293	103,776	166,371	149,595	150,701	106,966
BROADRIDGE FINANCIAL SOLUTIONS	11133T103	GJ-02	150,694	-	-	30,406	-	17,251
BROADSOFT	11133B409	GJ-02	-	-	-	31,425	-	-
BROCADE COMMUNICATIONS SYSTEMS	111621306	GJ-08	224,050	61,560	300,000	-	-	-
BROOKDALE SENIOR LIVING	112463104	GK-02	156,780	-	-	-	-	-
BROOKFIELD PROPERTIES CORP	112900105	GK-03	517,005	-	-	-	-	-
BROWN & BROWN	115236101	GJ-02	50,900	-	-	28,889	-	16,807
BROWN SHOE CO INC	115736100	GJ-02	122,300	-	-	-	-	-
BROWN-FORMAN CORP CL B	115637209	GJ-01	42,790	20,004	41,873	32,319	30,210	30,883
BRUNSWICK CORP	117043109	HK-02	52,250	-	-	-	-	-
BTU INTL INC	056032105	BG-01	119,205	-	-	-	-	-
BUCKEYE PARTNERS LP	118230101	EJ-01	-	36,400	10,000	71,241	178,207	-
BUCKEYE TECHNOLOGIES INC	118255108	FJ-01	-	-	-	-	-	332,640
BUCYRUS INTL A	118759109	IL-03	34,960	-	-	156,076	-	-
BUFFALO WILD WINGS INC	119848109	GK-01	-	12,080	-	11,780	7,510	5,660
BUNGE LTD	G16962105	IL-03	31,000	81,200	-	-	62,425	55,715
BURGER KING HOLDINGS INC	121208201	HK-03	15,700	-	-	-	-	-
BURLINGTON NTH SANTA FE	12189T104	KL-04	155,044	-	-	-	-	-
C&D TECHNOLOGIES INC	124661109	EI-02	73,600	-	-	-	-	-
CA INC	12673P105	HL-05	207,004	80,791	150,449	119,010	107,544	67,445
CABELAS INC	126804301	GJ-02	-	-	-	-	-	6,615
CABLEVISION SYSTEMS A	12686C109	HL-04	-	-	-	72,164	65,085	44,051
CABOT CORP	127055101	GJ-01	28,800	-	-	16,161	-	8,537
CABOT OIL & GAS CORP CL A	127097103	IL-03	130,300	128,034	141,510	120,404	199,236	103,288
CACHE INC	127150308	CH-01	60,550	52,600	78,300	-	-	-
CACI INTL INC	127190304	FJ-01	165,885	15,200	15,200	23,450	-	-
CADENCE DESIGN SYSTEMS	127387108	FJ-04	186,964	-	-	66,286	-	40,271
CAL DIVE INTL	12802T101	FJ-02	162,940	-	-	-	-	-
CALIFORNIA PIZZA KITCHEN	13054D109	FJ-01	79,681	35,061	114,470	335,550	-	-
CALIPER LIFE SCIENCES	130872104	DH-01	-	-	-	64,605	-	-
CALIX INC	13100M509	FJ-02	-	-	-	32,540	-	43,205
CALLAWAY GOLF CO	131193104	FJ-02	55,616	-	-	-	-	-
CALLIDUS SOFTWARE INC	13123E500	DI-01	87,400	99,100	102,300	-	-	201,100
CALLON PETROLEUM CO	13123X102	EJ-01	148,963	-	-	-	-	-
CAL-MAINE FOODS INC	128030202	FJ-01	13,000	-	-	-	-	-
CAMBREX CORP	132011107	DI-01	36,130	28,410	-	-	-	-
CAMDEN NATIONAL CORP	133034108	BG-01	9,697	-	-	-	-	-
CAMDEN PROPERTY TRUST	133131102	HL-02	102,817	56,414	-	17,297	-	12,073
CAMECO CORP	13321L108	IL-03	-	-	27,200	25,080	32,855	24,705
CAMERON INTL CORP	13342B105	JL-03	190,520	84,912	94,075	76,823	74,847	50,507
CAMPBELL SOUP CO	134429109	HL-04	109,319	40,912	78,496	57,229	53,777	36,345
CANADIAN NATURAL RESOURCE	136385101	JL-03	89,300	92,400	76,300	103,360	116,305	73,383
CANO PETROLEUM INC	137801106	EJ-03	128,000	-	-	-	-	-
CANON INC ADR	138006309	GJ-01	20,250	20,250	20,250	20,250	20,250	-
CAPELLA EDUCATION CO	139594105	FJ-01	55,210	22,875	18,880	19,900	19,900	-
CAPITAL BANK CORP NC	139793103	BG-01	11,100	-	-	-	-	-
CAPITAL ONE FINANCIAL CORP	14040H105	KN-06	193,446	92,580	175,874	159,527	193,972	118,948
CAPITAL SENIOR LIVING CORP	140475104	DH-01	42,120	-	-	-	-	8,975

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CAPLEASE INC	140288101	DI-01	-	-	-	-	-	1,281,408
CARACO PHARMACEUTICALS LAB	14075T107	DH-01	28,000	-	-	-	-	-
CARBO CERAMICS INC	140781105	GK-01	60,250	30,600	32,820	23,356	20,225	14,574
CARDIAC SCIENCE CORP	14141A108	CH-01	91,300	-	-	-	-	-
CARDINAL FINANCIAL CORP	14149F109	DI-01	91,300	94,200	55,900	66,113	-	-
CARDINAL HEALTH INC	14149Y108	IL-03	202,532	75,373	146,483	109,919	105,170	69,602
CARDIOVASCULAR SYSTEMS	141619106	DH-01	-	-	-	-	60,565	24,165
CARDTRONICS INC	14161H108	EJ-01	60,290	-	-	37,200	18,575	-
CARE INVESTMENT TRUST	141657106	CH-01	16,710	-	-	-	-	-
CAREER EDUCATION CORP	141665109	HK-03	61,437	-	-	15,491	-	-
CAREFUSION CORP	14170T101	GJ-03	-	-	68,512	70,054	67,439	44,758
CARIBOU COFFEE CO	142042209	EJ-01	-	-	-	86,549	-	-
CARLISLE COMPANIES INC	142339100	FJ-01	44,742	-	-	15,087	-	9,055
CARMAX INC	143130102	HL-04	97,600	-	85,957	70,811	69,347	45,725
CARNIVAL CORP	143658300	JL-04	221,886	89,768	166,772	135,407	137,712	90,409
CARPENTER TECH CORP	144285103	GK-01	21,300	-	-	10,850	-	6,302
CARRIZO OIL & GAS INC	144577103	HL-02	10,150	30,250	30,560	33,285	-	33,320
CARTERS INC	146229109	GK-02	-	-	-	-	14,520	7,251
CASH AMERICA INTL	14754D100	FJ-01	-	-	19,400	34,100	27,000	19,295
CATALYST SEMICONDUCTOR	148881105	CF-01	74,600	-	-	-	-	-
CATERPILLAR INC	149123101	KN-05	340,790	145,383	259,630	219,855	216,041	133,878
CATHAY GENERAL BANCORP	149150104	GJ-02	34,974	-	-	19,381	-	10,437
CAVIUM NETWORKS INC	14965A101	HK-02	42,500	30,905	45,190	-	-	-
CBOE HOLDINGS	12503M108	FJ-02	-	-	-	-	-	12,419
CBRE GROUP INC	12504L109	IL-05	-	-	-	-	99,658	61,835
CBS CORP CL B	124857202	IL-08	348,200	139,218	261,946	209,684	258,172	140,394
CECO ENVIRONMENTAL CORP	125141101	CH-01	56,600	78,000	62,000	-	-	-
CELADON GROUP INC	150838100	EH-01	145,800	54,800	31,000	46,322	83,364	-
CELANESE CORP	150870103	IL-03	11,895	-	-	-	-	-
CELGENE CORP	151020104	JL-04	227,627	100,508	201,741	157,362	139,425	84,935
CELLCOM ISRAEL LTD	M2196U109	EJ-01	76,060	-	-	-	-	-
CEMEX SAB DE CONV ADS	151290889	HL-06	-	132,752	53,858	-	312,512	83,634
CENOVUS ENERGY	15135U109	GJ-01	-	-	61,590	85,990	54,920	50,530
CENTENE CORP	15135B101	GJ-01	-	-	31,400	12,250	-	20,800
CENTER BANCORP INC	151408101	BG-01	16,458	-	-	-	-	-
CENTERPOINT ENERGY INC	15189T107	GK-05	166,538	71,555	160,417	133,379	129,853	87,258
CENTRAL EUROPEAN DIST	153435102	GK-02	29,100	-	-	-	-	-
CENTRAL EUROPEAN MEDIA	G20045202	FJ-01	19,900	-	84,330	70,424	49,200	167,412
CENTRAL VERMONT PUBLIC SERVICES	155771108	DH-01	-	14,240	11,960	213,905	50,000	-
CENTURY ALUMINUM CO	156431108	HL-03	14,000	-	-	-	-	-
CENTURYTEL INC	156700106	IL-04	53,497	20,688	50,933	188,289	188,790	124,015
CEPHALON INC	156708109	IL-03	57,969	15,127	28,967	188,592	-	-
CEPHEID	15670R107	GK-02	18,600	-	-	40,785	-	-
CERADYNE INC	156710105	FJ-01	82,855	-	-	-	-	-
CERAGON NETWORKS LTD	M22013102	EJ-01	197,970	-	-	-	-	-
CERES	156773103	CF-01	-	-	-	-	35,735	29,540
CERNER CORP	156782104	HL-02	36,665	7,830	26,286	45,356	44,549	29,748
CEVA INC	157210105	EJ-01	69,990	-	-	-	-	-
CF INDUSTRIES HOLDINGS	125269100	KM-03	53,040	30,917	48,542	72,319	26,047	19,527
CH ENERGY GROUP INC	12541M102	DI-01	-	-	-	-	192,172	192,172
CH ROBINSON WORLDWIDE	12541W209	IL-02	121,489	34,739	63,907	51,097	49,417	32,693
CHAMPION ENTERPRISES INC	158496109	HJ-05	911,100	-	-	-	-	-
CHARLES RIVER LABS INTL	159864107	GK-02	64,725	-	-	12,732	-	6,977
CHARLOTTE RUSSE HOLDING INC	161048103	FJ-01	99,310	-	-	-	-	-
CHARMING SHOPPES INC	161133103	FJ-03	2,073,146	2,098,460	319,500	-	-	-
CHART INDUSTRIES INC	16115Q308	GJ-01	23,700	-	-	10,040	18,585	9,075
CHASE CORP	16150R104	CH-01	18,000	-	-	-	-	-
CHATHAM LODGING TRUST	16208T102	CH-01	-	-	-	-	-	71,200
CHEESECAKE FACTORY INC	163072101	HK-02	29,900	-	-	14,364	-	7,057
CHEMBIO DIAGNOSTICS	163572209	BD-01	-	-	-	-	-	180,591
CHEMED CORP	16359R103	FJ-01	-	-	-	-	14,550	5,750
CHEMSPEC INTL LTD ADR	163868102	CG-01	-	-	-	447,800	-	-
CHEROKEE INC	16444H102	CH-01	11,170	-	-	-	-	-
CHESAPEAKE ENERGY CORP	165167107	KM-09	244,000	197,366	299,765	337,269	251,857	133,920
CHESAPEAKE LODGING TRUST	165240102	DH-01	-	-	-	-	55,850	35,450
CHESAPEAKE MIDSTREAM	00434L109	EH-01	-	-	-	-	-	636,566
CHESAPEAKE MIDSTREAM	16524K108	EH-01	-	-	-	36,882	9,600	-
CHEVRON CORP	166764100	LN-07	1,302,861	633,376	865,662	849,727	729,081	464,852
CHICAGO BRIDGE & IRON NV	167250109	HL-02	-	-	-	-	10,600	-
CHICOS FAS INC	168615102	HK-06	78,800	53,045	27,890	43,427	-	23,086
CHINA ARCHITECTURAL ENG	16937S102	FH-02	31,400	-	-	-	-	-
CHINA CORD BLOOD CORP	G21107100	CH-01	-	-	-	-	-	12,095
CHINA FIRE & SECURITY GROUP	16938R103	EI-01	32,500	-	-	424,240	-	-
CHINA MOBILE LTD	16941M109	IL-03	143,770	236,430	81,750	-	10,387	-
CHINA PETROLEUM & CHEMICA ADR	16941R108	GK-01	2,200	-	23,730	5,400	-	-

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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
CHINA SECURITY SURVEILLAN	16942J105	FJ-02	-	-	-	1,345,832	-	-
CHIPMOS TECHNOLOGIES BU	G2110R114	DH-01	-	-	-	12,789	42,628	42,628
CHIPOTLE MEXICAN GRILL INC	169656204	HL-01	21,730	-	-	-	-	-
CHIQUITA BRANDS INTL NEW	170032809	GJ-02	80,800	-	-	-	-	-
CHOICE HOTELS INTL	169905106	FJ-01	13,989	-	-	-	-	-
CHOICEPOINT INC	170388102	FH-02	42,474	-	-	-	-	-
CHRISTOPHER & BANKS CORP	171046105	EJ-01	-	-	-	-	945,867	246,443
CHUBB CORP (THE)	171232101	IL-03	191,422	75,744	125,884	91,722	82,037	52,773
CHUNGHWA TELECOM CO LTD WI	171330304	EG-02	51,415	-	-	-	-	-
CHUNGWA TELECOM CO LTD ADS	171330502	FJ-02	-	-	-	-	18,579	-
CHURCH & DWIGHT CO INC	171340102	GK-02	32,923	-	-	35,235	-	19,665
CHYRON CORP	171605306	BF-01	152,700	-	-	-	-	-
CIBER INC	17163B102	DI-01	60,400	19,280	-	-	-	-
CIENA CORP	171779309	IL-05	45,738	18,676	10,180	23,416	-	14,448
CIGNA CORP	125509109	IL-04	142,465	55,889	106,585	84,832	87,619	58,098
CIMAREX ENERGY	171798101	IL-02	70,023	157,100	94,100	87,883	54,100	57,102
CINCINNATI BELL INC	171871106	DI-03	196,357	-	-	-	-	-
CINCINNATI FINANCIAL CORP	172062101	GK-02	82,777	33,307	62,787	51,106	49,330	29,925
CINEMARK HOLDINGS INC	17243V102	FJ-02	-	-	-	-	-	14,478
CINTAS CORP	172908105	HK-02	66,273	26,922	50,646	39,635	33,527	21,206
CIRCOR INTL INC	17273K109	EJ-01	8,400	-	-	-	-	-
CIRCUIT CITY STORES INC	172737108	GJ-07	866,200	-	-	-	-	-
CIRRUS LOGIC INC	172755100	HL-03	-	-	-	-	25,820	-
CISCO SYSTEMS INC	17275R102	JL-14	3,089,856	1,259,672	2,307,862	1,724,476	1,627,922	1,088,220
CITI TRENDS INC	17306X102	EJ-01	39,970	-	-	-	-	-
CITIGROUP INC	172967424	KM-17	-	-	-	915,711	891,064	619,596
CITIGROUP INC WI	172967101	FF-03	2,761,975	-	8,707,997	-	-	-
CITIZENS COMMUNICATIONS	17453B101	GI-05	164,497	-	-	-	-	-
CITRIX SYSTEMS INC	177376100	JL-03	131,102	37,078	77,957	58,942	56,582	38,102
CITY NATIONAL CORP	178566105	HK-01	18,000	-	-	11,665	-	6,781
CLARCOR INC	179895107	FJ-01	-	-	-	-	-	7,070
CLEAN ENERGY FUELS CORP	184499101	GK-02	-	-	-	-	25,390	-
CLEAN HARBORS INC	184496107	FJ-01	13,690	-	-	5,676	-	7,667
CLEARWIRE CORP A	18538Q105	FJ-04	-	-	-	-	-	3,425,656
CLECO CORP	12561W105	FJ-01	-	-	-	15,029	-	8,601
CLICKSOFTWARE TECH LTD	M25082104	DI-01	351,200	418,500	172,300	-	-	-
CLIFFS NATURAL RESOURCES	18683K101	KM-04	-	-	52,173	45,352	43,298	34,434
CLOROX CO (THE)	189054109	HL-03	69,930	28,491	54,257	41,805	39,527	26,809
CLOUD PEAK ENERGY	18911Q102	GJ-02	-	-	-	69,000	69,000	53,305
CLOVIS ONCOLOGY	189464100	DH-01	-	-	-	-	21,704	-
CME GROUP INC	12572Q105	IL-01	27,657	13,597	25,306	21,026	20,199	62,548
CMS ENERGY CORP	125896100	GK-04	114,292	46,475	88,565	79,120	79,104	54,109
CNH GLOBAL NV	N20935206	GK-01	-	-	-	-	-	5,085
CNINSURE INC ADR	18976M103	FJ-01	-	53,300	40,900	657,896	-	-
CNOOC LTD ADS	126132109	GK-01	-	25,720	26,600	-	11,100	-
CNX GAS CORP	12618H309	GJ-01	11,000	70,400	-	-	-	-
COACH INC	189754104	JL-04	241,061	97,459	139,427	113,944	87,330	57,216
COACHMEN INDUSTRIES INC	189873102	CG-01	829,600	-	-	-	-	-
COBALT INTL ENERGY	19075F106	HK-03	-	-	-	-	73,934	41,201
COCA-COLA ENTERPRISES	19122T109	HL-05	-	-	-	101,905	91,179	52,453
COCA-COLA FEMSA SAB DE	191241108	EJ-01	-	-	-	2,700	-	-
CODEXIS	192005106	DH-01	-	-	26,910	33,490	32,285	-
COEUR D'ALENE MINES CORP	192108504	IL-03	-	-	-	-	-	53,484
COGDELL SPENCER INC	19238U107	DI-01	39,790	-	-	-	-	-
COGNIZANT TECH SOLUTIONS CORP A	192446102	JL-03	294,328	166,767	152,022	109,352	92,533	61,415
COINSTAR INC	19259P300	HL-02	59,787	-	-	-	-	-
COLEMAN CABLE INC	193459302	CH-01	-	-	23,900	26,200	-	53,461
COLGATE-PALMOLIVE CO	194162103	JL-04	257,626	109,105	193,940	153,283	152,332	178,530
COLLECTIVE BRANDS INC	19421W100	HK-03	30,290	-	32,700	65,751	559,138	-
COLONIAL BANCGROUP INC A	195493309	IK-07	127,629	-	-	-	-	-
COLONY FINANCIAL INC	19624R106	DI-01	-	-	-	-	56,000	15,265
COLUMBUS MCKINNON CORP (NY)	199333105	EJ-01	25,200	39,300	41,500	-	-	-
COMCAST CL A SPECIAL	20030N200	HL-04	-	-	-	829,996	-	496,363
COMCAST CORP CL A	20030N101	IL-09	1,502,161	590,770	216,553	76,535	819,349	54,791
COMERICA INC	200340107	JL-04	76,349	30,963	67,926	-	59,768	38,005
COMFORT SYSTEMS USA INC	199908104	EJ-01	44,200	28,290	16,600	-	-	-
COMMERCE BANCSHARES MO	200525103	GJ-01	28,000	-	-	19,110	-	10,969
COMMERCIAL METALS CO	201723103	HL-03	179,224	57,872	60,225	89,738	-	16,632
COMMSCOPE INC	203372107	HK-03	67,820	9,958	-	-	-	-
COMMTOUCH SOFTWARE LTD ORDINA	M25596202	BG-01	113,666	-	-	-	-	-
COMMUNITY HEALTH SYSTEMS	203668108	HL-03	47,618	-	-	23,156	-	13,413
COMMUNITY TRUST BANCORP	204149108	DH-01	8,180	-	-	-	-	-
COMMVault SYSTEMS INC	204166102	GJ-01	-	-	-	32,350	18,245	6,151
COMPANHIA BRASILEIRA DE	20440T201	GJ-01	35,800	-	-	-	-	-
COMPANHIA DE BEBIDAS DAS	20441W203	HL-02	-	32,505	30,761	69,700	66,800	-

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COMPANHIA VALE DO RIO PR	204412100	IK-03	3,128,050	-	-	-	-	-
COMPANIA DE MINAS BUENA	204448104	HL-02	51,700	100,400	26,870	-	-	103,168
COMPASS MINERALS INTL	20451N101	GK-01	5,700	-	3,500	8,102	-	4,740
COMPLETE GENOMICS	20454K104	EI-02	-	-	-	14,165	-	-
COMPLETE PRODUCTION SERVICES	20453E109	HK-02	85,312	-	-	-	-	-
COMPUTER PROGRAMS & SYSTEMS	205306103	EJ-01	24,700	12,410	7,010	-	-	-
COMPUTER SCIENCES CORP	205363104	HL-02	82,000	31,041	59,419	48,625	47,165	30,590
COMPUTER TASK GROUP INC	205477102	CH-01	-	-	84,300	150,888	99,820	23,140
COMPUWARE CORP	205638109	FJ-04	327,800	49,576	86,688	68,428	-	171,072
COMSCORE INC	20564W105	EJ-01	52,200	-	72,590	66,300	47,825	-
COMSTOCK RESOURCES INC	205768203	HL-02	11,150	-	9,840	11,738	-	-
CONAGRA FOODS	205887102	HK-06	247,385	91,632	171,645	128,200	126,227	84,871
CONCEPTUS INC	206016107	FJ-01	40,050	12,765	-	-	36,410	-
CONCHO RESOURCES INC	20605P101	HL-02	31,600	-	-	-	15,439	-
CONCUR TECHNOLOGIES INC	206708109	GK-01	25,410	-	-	11,562	-	6,515
CONMED CORP	207410101	EJ-01	48,180	-	-	-	-	-
CONMED HEALTH CARE MGNT	20741M103	BF-01	-	-	66,600	61,876	-	-
CONNIS INC	208242107	EJ-01	-	-	-	-	-	17,036
CONOCOPHILLIPS	20825C104	LN-07	899,727	372,853	638,804	502,998	418,086	268,443
CONSOLIDATED COMM HOLDINGS	209034107	EJ-01	32,280	28,620	15,280	-	-	-
CONSOLIDATED EDISON INC	209115104	HL-03	138,315	56,222	108,625	91,732	89,012	59,639
CONSOLIDATED ENERGY INC	20854P109	KM-04	161,424	103,511	155,142	215,879	267,065	134,014
CONSOLIDATED GRAPHICS	209341106	EJ-01	10,550	-	-	-	28,500	-
CONSOLIDATED WATER CO	G23773107	DH-01	20,500	-	-	-	-	-
CONSTELLATION BRANDS INC	21036P108	HK-04	194,527	40,299	73,891	56,103	46,262	31,380
CONSTELLATION ENERGY GROUP INC	210371100	IL-04	90,498	42,212	77,695	286,239	-	-
CONSUMER PORTFOLIO SERVICES	210502100	BG-01	-	-	-	-	-	122,950
CONTANGO OIL & GAS CO	21075N204	EJ-01	-	-	-	32,700	36,700	18,800
CONTINUARE	212172100	DG-02	-	67,100	45,000	447,452	-	-
CONVERGYS CORP	212485106	FJ-03	62,687	25,135	-	29,907	-	14,951
CON-WAY INC	205944101	HL-02	116,100	-	-	13,659	-	8,017
COOPER COMPANIES INC (THE)	216648402	GJ-01	-	-	-	11,568	-	6,924
COOPER INDUSTRIES PLC	G24182100	IL-02	88,282	-	-	-	-	-
COOPER TIRE & RUBBER CO	216831107	GK-02	-	-	16,523	-	-	535,716
COPA HOLDINGS SA CL A	P31076105	GJ-01	62,500	7,322	9,788	-	-	-
COPART INC	217204106	GK-01	30,300	-	6,500	14,726	-	15,174
CORE LABORATORIES NV	N22717107	GJ-01	-	5,900	6,850	22,650	19,620	3,950
CORE MOLDING TECHNOLOGIES	218683100	BG-01	-	-	-	12,300	-	-
CORELOGIC INC	21871D103	FJ-02	-	-	-	26,904	-	13,589
CORE-MARK HOLDING CO	218681104	DI-01	13,190	13,410	10,850	-	-	-
CORINTHIAN COLLEGES INC	218868107	GK-03	42,866	-	49,300	-	-	-
CORN PRODUCTS INTL INC	219023108	HK-02	46,462	-	-	18,805	-	-
CORNELL COMPANIES INC	219141108	EI-01	28,130	-	-	-	-	-
CORNERSTONE ONDEMAND	21925Y103	EI-01	-	-	-	30,891	13,985	25,360
CORNING INC	219350105	IL-11	825,493	344,371	609,462	492,214	461,187	300,359
CORPORATE EXECUTIVE BOARD	21988R102	FJ-01	23,791	-	-	8,507	-	4,783
CORPORATE OFFICE PROPERTY TRUST	22002T108	HK-02	315,771	-	-	17,525	-	12,205
CORRECTIONS CORP of AMERICAN	22025Y407	GK-02	182,773	-	-	26,446	-	16,395
CORVEL CORP	221006109	CH-01	22,070	-	-	-	-	-
COSAN LTD	G25343107	FJ-03	204,500	23,200	47,230	159,225	89,776	12,600
COST PLUS INC CALIFORNIA	221485105	EI-01	-	-	-	-	330,752	-
COSTAR GROUP INC	22160N109	EJ-01	22,425	30,750	40,350	47,950	50,330	28,810
COSTCO WHOLESALE CORP	22160K105	JL-04	219,803	88,927	169,879	136,969	131,387	88,918
COUGAR BIOTECH INC	222083107	DH-01	26,990	-	-	-	-	-
COUNTRYWIDE FINANCIAL CORP	222372104	IJ-16	295,947	-	-	-	-	-
COURIER CORP	222660102	CH-01	12,450	-	-	-	-	-
COUSINS PROPERTIES INC	222795106	FJ-02	16,500	-	-	25,542	-	-
COVANCE INC	222816100	HK-02	48,300	-	-	14,951	-	7,952
COVENANT TRANS GROUP A	22284P105	CH-01	301,635	301,635	368,535	-	-	-
COVENTRY HEALTH CARE INC	222862104	HL-03	76,945	30,412	56,991	46,472	43,414	-
COVIDIEN PLC	G2554F113	IL-04	-	-	-	155,427	160,651	95,799
CR BARD INC	067383109	HL-02	67,126	23,446	36,635	26,855	25,505	15,241
CRA INTL INC	12618T105	DI-01	8,690	-	11,750	-	-	-
CRAFT BREW ALLIANCE	224122101	BF-01	-	-	-	159,101	-	-
CRANE CO	224399105	FJ-01	59,787	17,300	17,300	30,691	11,900	19,433
CRAWFORD & CO B	224633107	DI-01	-	-	-	47,900	-	-
CREDICORP LTD	G2519Y108	GJ-01	40,100	19,152	19,776	46,221	56,822	50,802
CREDO PETROLEUM CORP	225439207	BG-01	-	-	-	-	102,418	-
CREE INC	225447101	IL-03	40,000	-	-	26,982	-	16,781
CROCS INC	227046109	HL-04	-	-	86,610	35,935	-	-
CROSSTEX ENERGY LP	22765U102	EJ-01	-	-	67,540	65,785	320,842	856,575
CROWN CASTLE INTL CORP	228227104	HL-03	-	-	-	-	78,359	59,695
CROWN HOLDINGS INC	228368106	HL-03	118,547	-	-	-	50,719	-
CRYOLIFE INC	228903100	DI-01	183,880	152,990	122,501	-	-	-
CSG SYSTEMS INTL INC	126349109	FJ-01	33,122	-	-	-	-	-

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CSX CORP	126408103	JM-05	219,046	80,906	149,944	345,751	315,794	208,093
CTRP.COM INTL LTD ADS	22943F100	IL-03	14,330	45,580	14,730	18,000	18,000	22,117
CTS CORP	126501105	DI-01	40,550	30,490	29,540	-	-	-
CUBIST PHARMACEUTICALS	229678107	GK-02	25,221	-	-	15,725	-	-
CULLEN/FROST BANKERS	229899109	GK-01	52,182	-	-	15,097	-	8,540
CUMMINS INC	231021106	JM-03	140,347	71,350	111,271	91,528	88,404	41,460
CURTISS-WRIGHT CORP CL COMMON	231561101	FJ-01	16,000	-	-	-	29,600	-
CVS CAREMARK CORP	126650100	JL-09	730,564	312,393	538,012	425,129	389,440	249,312
CYBERONICS INC	23251P102	FJ-01	-	-	-	-	12,036	-
CYBEROPTICS CORP	232517102	BF-01	-	-	87,550	149,042	124,403	-
CYBERSOURCE CORP	23251J106	GJ-02	176,907	-	-	-	-	-
CYNOSURE INC CL A	232577205	DI-01	81,880	32,290	-	-	-	-
CYPRESS SEMICONDUCTOR CORP	232806109	IL-06	72,272	-	-	41,415	-	19,250
CYTEC INDUSTRIES INC	232820100	GK-01	28,721	-	-	12,128	-	5,969
DAKTRONICS INC	234264109	EJ-01	157,000	-	-	-	-	-
DANAHER CORP	235851102	JL-03	142,794	65,801	229,717	197,836	174,735	118,482
DANVERS BANCORP INC	236442109	CH-01	-	-	15,400	77,566	-	-
DARDEN RESTAURANTS	237194105	IL-03	71,050	35,396	62,262	42,775	39,097	26,432
DARLING INTL	237266101	GJ-02	20,966	105,500	99,900	-	69,800	26,745
DARWIN PROF UNDRWTRS INC	237502109	DG-01	39,860	-	-	-	-	-
DATA DOMAIN INC	23767P109	GJ-02	25,610	-	-	-	-	-
DATALINK CORP	237934104	DI-01	-	-	-	211,019	-	-
DAVITA INC	23918K108	HL-02	-	21,187	45,926	29,942	28,573	17,235
DAWSON GEOPHYSICAL CO	239359102	EJ-01	13,530	-	-	-	-	-
DCP MIDSTREAM PARTNERS	23311P100	EJ-01	-	-	-	17,077	16,980	373,384
DEALERTRACK TECHNOLOGIES	242309102	FJ-01	-	-	-	15,014	28,840	-
DEAN FOODS	242370104	HK-04	139,385	36,269	69,927	57,435	56,069	26,565
DECKERS OUTDOOR CORP	243537107	IL-02	-	2,900	-	9,533	-	10,273
DEERE & CO	244199105	KM-04	343,633	164,617	208,583	163,672	142,969	79,014
DELIA*S INC	246911101	CH-01	-	-	-	-	-	593,600
DELL INC	24702R101	IL-12	1,025,283	381,508	698,015	514,766	451,786	1,352,128
DELPHI AUTOMOTIVE PLC	G27823106	HJ-04	-	-	-	-	-	59,205
DELPHI FINANCIAL GROUP A	247131105	FJ-01	18,100	18,100	23,500	19,070	-	-
DELTA AIR LINES INC	247361702	IL-09	86,964	-	54,155	36,325	-	-
DELTA APPAREL INC	247368103	BG-01	-	-	-	85,689	133,707	-
DELTA PETROLEUM CORP	247907207	GJ-03	62,280	-	-	-	-	-
DELUXE CORP	248019101	FJ-01	41,919	-	-	12,673	-	7,238
DEMANDTEC INC	24802R506	EI-01	31,900	70,200	-	-	-	-
DEMANDWARE	24802Y105	EH-01	-	-	-	-	10,540	10,400
DENBURY RESOURCES INC	247916208	IL-04	138,957	50,988	256,252	260,202	237,875	162,032
DENTSPLY INTL INC	249030107	HL-02	103,381	30,432	56,380	44,137	43,077	29,175
DEPOMED INC	249908104	EJ-02	-	-	-	225,647	357,734	-
DEUTSCHE BANK AG ORD SHARES	D18190898	IL-01	-	-	-	-	-	23,900
DEVELOPERS DIVERSIFIED REALTY	251591103	HL-04	61,929	-	-	-	-	-
DEVON ENERGY CORP	25179M103	KM-04	255,650	136,350	204,432	177,313	167,960	104,764
DEVRY INC	251893103	HL-02	62,778	12,619	23,875	19,195	151,708	166,454
DEXCOM INC	252131107	EJ-01	-	-	27,025	-	-	42,950
DIAMOND FOODS INC	252603105	GJ-01	80,395	-	18,771	-	-	-
DIAMOND OFFSHORE DRILLING	25271C102	JL-02	2,600	14,240	35,309	30,325	21,125	14,155
DIAMONDROCK HOSPITALITY	252784301	GJ-03	104,064	373,510	200,440	-	-	-
DIANA SHIPPING INC	Y2066G104	HL-03	-	-	-	14,375	-	-
DICKS SPORTING GOODS	253393102	IL-03	81,550	-	9,140	22,501	-	14,257
DIEBOLD INC	253651103	GJ-01	33,203	-	-	16,092	-	9,059
DIGI INTL INC	253798102	DI-01	95,300	63,310	26,940	-	-	-
DIGITAL GENERATION	25400B108	FJ-01	-	-	-	-	70,500	-
DIGITAL REALTY TRUST INC	253868103	HL-02	11,936	-	-	-	-	-
DIGITAL RIVER INC	25388B104	GK-02	21,199	-	-	9,773	-	-
DILLARDS INC CL A	254067101	HK-02	30,626	-	-	-	-	-
DIODES INC	254543101	FJ-01	56,950	46,170	-	-	-	29,420
DIRECTTV GROUP INC (THE)	25490A309	IL-06	-	-	-	-	-	113,733
DISCOVER FINANCIAL SERVICES	254709108	IL-06	243,174	98,675	209,501	171,027	161,161	99,861
DISCOVERY COMMUNICATIONS INC S	25470F302	GJ-01	-	-	28,214	98,853	-	50,737
DISCOVERY HOLDING CO A	25470F104	HL-03	-	-	-	15,344	94,246	4,980
DIVR RESTAURANT HOLDINGS	25532M105	AA-00	-	-	-	-	-	109,461
DOLBY LABORATORIES INC	25659T107	HK-02	33,170	-	-	-	-	-
DOLE FOOD CO	256603101	FJ-02	-	-	-	-	-	601,110
DOLLAR FINANCIAL CORP	256664103	FJ-01	-	-	-	30,645	-	-
DOLLAR GENERAL	256677105	HK-04	-	-	-	-	-	61,331
DOMINION RESOURCES VA	25746U109	IL-03	293,234	120,876	229,622	180,530	173,675	117,627
DOMINOS PIZZA INC	25754A201	GJ-02	-	-	-	-	-	8,005
DOMTAR CORP	257559203	HK-01	-	-	-	10,113	-	4,783
DONALDSON CO INC	257651109	GJ-01	72,262	-	-	18,813	-	19,239
DOUBLE EAGLE PETROLEUM	258570209	CH-01	17,100	117,100	169,300	-	-	-
DOUBLE-TAKE SOFTWARE INC	258598101	EI-01	291,700	-	-	-	-	-
DOUGLAS DYNAMICS INC	25960R105	DH-01	-	-	-	18,200	-	-

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DOUGLAS EMMETT INC	25960P109	GK-03	80,251	-	-	-	-	-
DOVER CORP	260003108	IL-02	106,926	38,113	71,946	58,498	55,806	34,840
DPL INC	233293109	FJ-02	193,467	-	-	445,490	-	-
DR HORTON INC	23331A109	IL-07	139,417	56,491	106,645	88,115	85,141	57,088
DR PEPPER SNAPPLE GROUP	26138E109	HL-04	-	52,013	102,749	69,404	64,374	-
DRDGOLD LTD ADS	26152H301	DI-01	-	-	-	53,713	49,424	17,196
DREAMWORKS ANIMATION SKG	26153C103	GK-02	37,604	-	-	17,494	-	10,121
DRESSER-RAND GROUP INC	261608103	HK-02	16,500	12,500	13,750	19,662	-	10,839
DRIL-QUIP INC	262037104	GK-01	62,790	6,010	-	8,491	-	5,198
DRS TECHNOLOGIES	23330X100	HJ-02	25,822	-	-	-	-	-
DST SYSTEMS INC	233326107	GK-01	20,400	-	-	108,818	-	4,249
DTE ENERGY HOLDINGS	233331107	HK-02	82,770	33,576	70,578	53,095	51,696	35,420
DTS INC	23335C101	EJ-01	17,760	17,760	-	-	-	-
DUCOMMUN INC	264147109	DI-01	19,170	16,170	12,990	-	-	-
DUKE ENERGY CORP	26441C204	HL-07	-	-	-	-	-	143,703
DUKE REALTY CORP	264411505	HL-04	230,737	-	-	62,266	-	45,775
DUN & BRADSTREET CORP	26483E100	GK-01	35,558	10,895	19,412	15,490	14,546	-
DUPONT FABROS TECH INC	26613Q106	FJ-02	147,900	67,188	14,788	-	-	-
DXP ENTERPRISES INC	233377407	EI-01	26,709	-	-	-	-	-
DYCOM INDUSTRIES INC	267475101	FJ-01	39,617	40,080	30,800	-	14,665	51,200
DYNACQ HEALTH CARE INC	26779V105	BF-01	23,000	-	-	-	-	-
DYNAMEX INC	26784F103	CH-01	48,660	-	-	-	-	-
DYNAMIC MATERIALS CORP	267888105	FJ-01	40,678	-	-	-	-	-
DYNEX CAPITAL INC	26817Q506	CH-01	-	-	18,900	22,000	-	-
E*TRADE FINANCIAL CORP	269246401	GK-07	-	206,362	76,288	78,925	77,268	58,406
EAGLE MATERIALS INC	26969P108	GK-01	-	-	-	-	-	6,692
EAGLE ROCK ENERGY PARTNER	26985R104	EJ-01	-	-	259,880	267,835	88,225	73,225
EAGLE TEST SYSTEMS INC	270006109	DH-01	48,990	-	-	-	-	-
EARTHLINK INC	270321102	EJ-03	11,098	-	-	-	-	-
EAST WEST BANCORP INC	27579R104	GK-02	-	-	-	36,655	-	19,378
EASTGROUP PROPERTIES INC	277276101	FJ-01	20,209	-	-	-	-	-
EASTMAN CHEMICAL CO	277432100	IL-02	38,676	14,884	27,888	22,275	-	31,565
EASTMAN KODAK CO	277461109	HK-06	146,219	54,949	103,501	66,310	-	-
EASYLESS SERVICES INTL	277858106	CH-01	-	-	61,000	59,200	472,800	-
EATON PUBLIC	G29183103	JL-03	-	-	-	-	-	96,333
EATON VANCE CORP	278265103	HL-02	71,728	-	-	29,227	-	17,277
EBAY INC	278642103	JL-09	592,379	293,591	488,228	408,289	375,533	237,832
EBIX INC	278715206	FJ-01	23,700	99,774	15,367	62,200	53,150	478,730
ECOLAB INC	278865100	IL-03	157,096	34,402	89,903	72,737	144,810	54,247
ECOPETROL SA ADR	279158109	FJ-01	-	-	-	-	5,900	-
ECOTALITY INC	27922Y202	CG-01	-	-	-	330,000	-	-
EDELMAN FINANCIAL GROUP	27943Q105	CF-01	-	-	-	-	313,352	-
EDGEWATER TECH INC	280358102	BG-01	54,520	80,420	70,520	-	-	-
EDISON INTL	281020107	IL-03	168,393	69,855	125,514	102,152	99,012	66,342
EDWARDS LIFESCIENCES	28176E108	HK-02	45,761	-	8,720	35,955	34,826	-
EGAIN COMMUNICATIONS	28225C806	CF-01	-	-	-	-	-	77,400
E-HOUSE CHINA HOLDINGS ADS	26852W103	GJ-02	-	39,400	13,700	23,200	-	-
EI DU PONT DE NEMOURS	263534109	JM-06	456,953	185,133	356,940	291,178	284,760	187,426
EINSTEIN NOAH RESTAURANT	28257U104	CH-01	20,200	38,300	42,100	-	-	-
ELAN CORP PLC	28413I208	HL-05	-	-	-	-	-	1,002,842
ELECTRIC PASO CORP	28336L109	HL-08	380,009	162,128	271,107	278,955	-	-
ELECTRIC PASO PIPELINE PARTNERS LP	283702108	FJ-01	-	95,948	103,524	110,303	64,437	1,080,396
ELECTRO RENT CORP	285218103	CH-01	32,159	-	-	-	-	-
ELECTRONIC ARTS INC	285512109	IL-05	161,542	66,170	126,293	104,233	96,597	61,623
ELECTRONIC DATA SYSTEMS	285661104	GI-05	255,264	-	-	-	-	-
ELI LILLY & CO	532457108	IL-06	503,533	210,770	390,924	319,408	310,326	201,865
ELSTER GROUP ADR	290348101	DH-01	-	-	-	-	457,317	-
EMBARQ CORP	29078E105	IK-02	74,853	29,214	-	-	-	-
EMC CORP	268648102	IL-12	1,093,767	490,241	852,195	690,111	665,089	427,776
EMCOR GROUP INC	29084Q100	GK-02	38,148	27,600	21,500	33,240	9,300	-
EMERGENCY MEDICAL SERVICES	29100P102	FJ-01	19,100	-	-	-	-	-
EMERGENT BIOSOLUTIONS	29089Q105	FJ-01	48,430	34,520	16,850	-	-	-
EMERITUS CORP	291005106	EI-01	22,700	36,400	-	-	-	-
EMERSON ELECTRIC CO	291011104	JL-04	396,105	153,962	290,148	235,672	222,938	146,376
EMPIRE DISTRICT ELECTRIC	291641108	EJ-01	-	-	26,400	17,300	-	-
EMPRESA BRASILEIRA ADR	29082A107	HK-02	-	-	-	-	15,500	77,730
EMS TECHNOLOGIES INC	26873N108	DI-01	24,750	35,460	46,665	227,552	-	-
EMULEX CORP	292475209	GJ-03	12,045	-	-	-	-	-
ENBRIDGE ENERGY PARTNERS	29250R106	FJ-01	-	-	-	131,980	149,472	484,392
ENBRIDGE INC	29250N105	FJ-01	-	-	-	-	-	198,500
ENCANA CORP	292505104	JL-03	67,732	91,432	45,612	83,542	143,667	70,715
ENCORE ACQUISITION CO	29255W100	HK-02	56,279	-	-	-	-	-
ENCORE BANCSHARES INC	29255V201	BG-01	-	-	-	-	98,400	-
ENCORE CAPITAL GROUP	292554102	EJ-01	-	15,040	17,560	-	39,200	35,035
ENCORE ENERGY PARTNERS LP	29257A106	EI-01	-	-	-	14,152	-	-

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ENDO PHARMACEUTICALS HOLDINGS	29264F205	HK-03	91,117	20,500	20,500	60,525	31,800	15,972
ENDOCARE CORP	29264P203	BF-01	42,899	-	-	-	-	-
ENDOLOGIX INC	29266S106	EJ-01	-	-	79,900	-	43,455	-
ENDURANCE SPECIALTY HOLDINGS	G30397106	GJ-01	-	-	-	31,400	45,800	32,715
ENERGEN CORP	29265N108	GK-01	58,099	-	-	17,764	6,885	19,608
ENERGIZER HOLDINGS	29266R108	HK-02	25,700	-	-	17,175	-	8,857
ENERGY CO of MINAS ADR	204409601	HK-03	132,033	-	-	-	29,050	-
ENERGY CONVERSION DEVICES	292659109	IL-03	4,750	-	-	-	-	-
ENERGY EAST CORP	29266M109	GI-03	98,088	-	-	-	-	-
ENERGY TRANSFER EQUITY LP	29273V100	FJ-01	-	166,129	50,111	57,147	235,200	1,351,300
ENERGY TRANSFER PARTNERS	29273R109	GK-02	-	-	-	-	-	1,760,360
ENERSYS SA ADS	29274F104	FJ-02	-	40,700	72,600	53,800	-	-
ENERSYS INC	29275Y102	GJ-01	-	-	-	-	35,200	7,100
ENGLOBAL CORP	293306106	DI-01	246,950	49,300	82,350	343,951	755,658	811,077
ENI SPA ADS	26874R108	GK-01	64,500	66,800	49,040	58,470	74,705	72,159
ENPHASE ENERGY	29355A107	DG-01	-	-	-	-	29,455	-
ENSCO PLC	G3157S106	JL-03	-	-	-	-	334,215	201,196
ENSTAR GROUP LTD	G3075P101	CH-01	-	-	-	-	-	6,700
ENTERCOM COMMUNICATIONS	293639100	EJ-01	11,900	-	-	-	-	-
ENERGY CORP	29364G103	IL-02	97,155	40,579	72,926	55,798	53,838	36,282
ENTERPRISES PRODUCTS PARTNERS	293792107	HK-02	-	65,000	224,974	271,361	576,602	2,940,682
ENTROPIC COMMUNICATIONS	29384R105	FJ-03	-	-	156,100	129,500	129,500	359,490
ENTRUST INC	293848107	CG-01	167,700	689,135	-	-	-	-
ENVESTNET	29404K106	CH-01	-	-	-	327,930	327,930	-
ENVIRONMENTAL TECTONICS	294092101	BF-01	100,572	-	-	-	-	-
ENZON PHARMACEUTICALS	293904108	EJ-02	79,220	-	-	-	-	-
EOG RESOURCES INC	26875P101	KM-03	185,673	135,279	143,604	136,433	127,362	73,926
EPIQ SYSTEMS INC	26882D109	EJ-01	26,190	-	-	-	-	-
EPL OIL & GAS INC	29270U303	EJ-01	-	-	174,500	63,000	63,000	-
EPOCRATES	29429D103	DH-01	-	-	-	80,220	124,525	-
EPR PROPERTIES	29380T105	GJ-01	7,700	-	9,250	-	-	-
EQUIFAX INC	294429105	GK-02	65,710	25,864	48,776	38,587	36,584	24,559
EQUINIX INC	29444U502	HL-02	27,900	-	-	11,545	-	7,023
EQUITY CORP	294549100	IL-02	122,962	-	-	-	-	-
EQUITY LIFESTYLE PROPERTIES	29472R108	FJ-01	54,035	-	-	-	-	-
EQUITY MIDSTREAM PARTNERS	26885B100	DG-01	-	-	-	-	-	383,388
EQUITY ONE INC	294752100	FJ-01	16,940	-	-	15,260	-	-
EQUITY RESIDENTIAL	29476L107	JL-04	791,739	347,109	114,200	92,382	91,358	65,269
ERESEARCH TECH INC	29481V108	FJ-01	-	52,800	42,730	-	728,731	-
ESSA BANCORP INC	29667D104	CH-01	26,600	-	-	-	-	-
ESSEX PROPERTY TRUST INC	297178105	HK-01	126,110	-	-	8,032	-	5,407
ESTERLINE TECHNOLOGIES	297425100	FJ-01	-	9,700	18,620	-	-	4,451
ETF5 PHYSICAL PALLADIUM SHARES	26923A106	EI-01	-	-	-	31,279	13,590	-
EURONET WORLDWIDE INC	298736109	FJ-01	264,980	-	-	-	-	-
EV ENERGY PARTNERS LP	26926V107	EJ-01	-	-	-	34,424	140,100	560,380
EVEREST REALTY GROUP LTD	G3223R108	GK-01	27,600	-	-	13,381	-	7,233
EVERGREEN SOLAR INC	30033R108	GJ-04	60,570	-	-	-	-	-
EXACT SCIENCES CORP	30063P105	EJ-02	-	-	-	150,281	-	-
EXACTECH INC	30064E109	CH-01	16,790	15,600	-	-	-	-
EXACTTARGET	30064K105	FH-01	-	-	-	-	-	370,372
EXAMWORKS GROUP	30066A105	EI-01	-	-	-	38,620	29,733	59,720
EXAR CORP	300645108	DI-01	-	-	48,000	-	-	48,475
EXCEL MARITIME CARRIERS	V3267N107	HK-03	17,120	-	-	-	-	-
EXCO RESOURCES INC	269279402	HL-04	-	-	-	609,756	334,332	161,340
EXELIS INC	30162A108	FI-04	-	-	-	-	-	26,773
EXELON CORP	30161N101	JL-05	335,109	136,071	269,099	-	259,042	174,269
EXIDE TECHNOLOGIES	302051206	FJ-02	101,600	-	-	-	-	-
EXPEDIA INC	30212P303	IL-05	-	-	-	-	27,420	18,987
EXPEDITORS INTL of WA	302130109	IL-02	133,430	43,507	82,013	66,584	64,549	42,070
EXPONENT INC	30214U102	DI-01	60,800	17,990	14,930	-	-	-
EXPRESS SCRIPTS INC	30219G108	JL-04	-	-	-	-	244,780	166,222
EXTERRAN HOLDINGS INC	30225X103	HK-02	29,269	-	-	15,754	274,500	694,623
EXTERRAN PARTNERS LP	30225N105	DI-01	-	-	-	-	112,134	287,672
EXTRA SPACE STORAGE INC	30225T102	GJ-02	14,665	-	-	-	-	14,746
EXXONMOBIL	30231G102	LN-12	3,059,366	1,341,520	2,383,192	1,916,972	1,711,207	1,048,296
EZCORP INC CL A	302301106	GJ-01	42,950	51,300	55,700	69,100	53,400	69,475
F5 NETWORKS INC	315616102	IL-03	36,600	-	-	25,431	24,127	16,045
FACTSET RESEARCH SYSTEMS	303075105	GK-01	78,570	13,250	13,250	20,422	9,050	12,308
FAIR ISAAC CORP	303250104	EJ-01	-	27,740	-	9,818	-	5,105
FAIRCHILD SEMICONDUCTOR	303726103	GK-04	125,206	-	-	31,449	-	18,103
FAMILY DOLLAR STORES INC	307000109	IL-03	71,221	28,733	77,635	246,681	35,475	19,428
FANNIE MAE	313586109	KM-13	539,959	-	-	-	-	-
FARO TECHNOLOGIES INC	311642102	EJ-01	19,879	-	-	15,145	16,125	27,100
FASTENAL CO	311900104	IL-03	149,858	26,476	54,348	92,448	89,747	54,970
FEDERAL AGRICULTURAL MTG K	313148306	EJ-01	-	-	-	13,000	-	-

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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
FEDERAL REALTY INVESTMENT	313747206	HL-02	96,655	-	-	15,340	-	9,285
FEDERAL SIGNAL CORP	313855108	EJ-01	21,400	-	-	-	-	-
FEDERATED INVESTORS B	314211103	HL-03	43,962	18,336	34,201	29,190	154,877	100,321
FEDEX CORP	31428X106	JM-03	178,374	84,064	132,152	98,968	95,838	60,005
FEI CO	30241L109	FJ-01	21,900	17,690	-	-	-	-
FEMALE HEALTH CO	314462102	CH-01	195,200	242,500	137,800	-	-	-
FERRELLGAS PARTNERS LP	315293100	EI-01	-	26,500	26,000	27,000	-	-
FERRO CORP	315405100	FJ-02	45,592	-	-	-	-	169,000
FGX INTL HOLDINGS LTD	G3396L102	DH-01	76,124	-	-	-	-	-
FIDELITY NATIONAL FINANL	31620R105	HK-04	105,303	-	-	55,028	-	30,415
FIDELITY NATIONAL INFO	31620M106	HL-03	87,109	-	579,894	84,369	72,567	59,684
FIESTA RESTAURANT GROUP	31660B101	DG-01	-	-	-	-	78,300	6,335
FIFTH & PACIFIC COMPANIES	316645100	GI-05	-	-	-	-	28,210	26,100
FIFTH STREET FINANCE CORP	31678A103	EI-02	-	-	62,400	105,700	142,000	101,540
FIFTH THIRD BANCORP	316773100	IL-08	291,598	150,571	306,192	288,049	334,369	178,096
FINANCIAL ENGINES	317485100	FJ-01	-	-	-	20,178	-	16,810
FIRST AMERICAN FINANCIAL	318522307	GK-02	57,867	-	-	-	-	-
FIRST CALIFORNIA FINANCIAL GROUP	319395109	BG-01	-	-	-	-	343,151	-
FIRST CASH FINANCIAL SERVICES	31942D107	FJ-01	26,440	-	-	8,000	-	-
FIRST FINANCIAL BANCORP OH	320209109	EJ-01	-	-	40,600	62,750	62,750	44,765
FIRST FINANCIAL HOLDINGS	320239106	DH-01	10,640	-	-	-	-	-
FIRST HORIZON NATIONAL	320517105	HL-05	94,762	52,494	88,060	82,564	76,784	34,327
FIRST MERCURY FINANCIAL CORP	320841109	DH-01	68,100	-	-	-	-	-
FIRST NIAGRA FINANCIAL	33582V108	GJ-03	115,583	-	-	74,731	-	50,369
FIRST SOLAR INC	336433107	KM-02	3,020	7,718	18,729	17,019	17,931	13,529
FIRSTENERGY CORP	337932107	IL-03	154,651	-	-	131,124	127,093	85,158
FIRSTMERIT CORP	337915102	GK-02	50,909	-	-	26,926	-	23,585
FISERV INC	337738108	IL-02	103,039	51,750	88,461	70,463	41,476	27,115
FISHER COMMUNICATIONS	337756209	CH-01	-	-	-	-	-	99,918
FLEETWOOD ENTERPRISES	339099103	FI-03	1,268,600	-	-	-	-	-
FLIR SYSTEMS INC	302445101	HL-03	280,988	30,784	59,073	50,066	46,861	28,891
FLOTEK INDUSTRIES INC	343389102	FJ-02	82,100	-	-	-	-	-
FLOW INTL CORP	343468104	DI-01	527,180	-	-	-	-	-
FLOWERS FOODS INC	343498101	GJ-02	17,271	-	-	27,693	-	24,491
FLOWERVE CORP	34354P105	IL-02	54,338	11,479	21,598	17,504	16,611	29,114
FLUOR CORP	343412102	JL-03	49,900	40,947	68,856	54,643	51,394	33,164
FLY LEASING LTD	34407D109	DI-01	-	-	-	15,200	10,122	36,028
FMC CORP	302491303	HL-02	88,750	-	34,217	22,493	41,674	27,719
FMC TECHNOLOGIES INC	30249U101	IL-02	87,927	30,021	46,842	75,350	72,663	48,297
FNB UNITED CORP	302519103	BF-01	16,253	-	-	-	-	-
FOCUS MEDIA HOLDINGS	34415V109	IL-04	82,150	-	-	-	-	-
FOOT LOCKER INC	344849104	HL-04	716,625	719,700	719,700	462,417	167,800	132,764
FORCE PROTECTION INC	345203202	FJ-02	71,900	-	-	-	-	-
FORD MOTOR CO	345370860	HL-15	1,129,758	691,882	1,382,538	1,190,847	1,159,770	857,577
FORDING CANADIAN COAL TRUST	345425102	KL-03	349,734	-	-	-	-	-
FOREST CITY ENTERPRISES A	345550107	GJ-02	124,113	-	-	-	-	-
FOREST LABORATORIES INC	345838106	HL-04	167,102	62,998	116,494	89,721	80,741	47,784
FOREST OIL CORP	346091705	IL-03	82,750	-	-	28,002	-	-
FORMFACTOR INC	346375108	FJ-02	26,800	-	23,210	-	-	-
FORRESTER RESEARCH INC	346563109	DI-01	41,390	-	-	-	-	-
FORTINET	34959E109	HK-02	-	-	-	51,205	-	-
FORTUNE BRANDS HOME	34964C106	GJ-03	-	-	-	-	-	23,483
FORTUNE BRANDS INC	349631101	HL-02	77,970	30,774	58,681	48,335	-	-
FORUM ENERGY TECHNOLOGIES	34984V100	FH-01	-	-	-	-	-	18,870
FOSSIL INC	349882100	HL-02	-	-	-	12,320	15,809	-
FOUNDATION COAL HOLDINGS	35039W100	JL-02	23,420	-	-	-	-	-
FOUNDRY NETWORKS INC	35063R100	HJ-04	159,111	-	-	-	-	-
FPIC INSURANCE GROUP INC	302563101	CH-01	15,350	-	-	120,142	-	-
FRANCESCAS HOLDINGS	351793104	HJ-02	-	-	-	-	17,169	10,450
FRANKLIN ELECTRIC CO INC	353514102	EJ-01	22,800	-	-	-	-	-
FRANKLIN RESOURCES INC	354613101	IL-02	79,646	31,068	56,926	45,216	43,160	32,440
FREDDIE MAC (FHLMC)	313400301	KL-10	328,100	-	-	-	-	-
FREPORT-MCMORAN COPPER & GOLD	35671D857	LN-08	412,736	312,700	392,478	516,783	370,346	261,202
FRESENIUS MEDICAL CARE AG&CO	358029106	EJ-01	200,664	90,694	57,818	52,116	51,729	99,125
FRESH MARKET	35804H106	GJ-01	-	-	-	-	12,895	-
FRIEDMAN INDUSTRIES INC	358435105	CH-01	-	-	-	18,800	-	-
FRONTIER COMMUNICATIONS	35906A108	FI-13	-	63,998	120,320	312,032	303,422	203,164
FRONTIER OIL CORP	35914P105	IL-03	131,765	-	-	27,665	-	-
FRONTLINE LTD	G3682E127	HL-02	7,800	-	-	-	-	-
FTD GROUP INC	30267U108	FH-01	37,170	-	-	-	-	-
FTI CONSULTING INC	302941109	HK-02	16,100	-	-	10,364	-	-
FUEL SYSTEMS SOLUTIONS	35952W103	GJ-01	11,600	-	-	-	-	-
FUEL TECH INC	359523107	EJ-01	39,400	95,400	-	-	-	-
FULTON FINANCIAL CORP	360271100	FJ-02	-	-	-	49,112	-	27,770
FUQI INTL INC	36102A207	GJ-02	129,554	20,900	43,090	-	-	-

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FURMANITE CORP	361086101	DI-01	122,972	-	-	145,043	198,123	-
FURNITURE BRANDS INTL	360921100	FJ-02	30,624	-	27,320	-	-	-
FUSHI INTL INC	36113E107	EJ-01	-	-	-	-	296,992	-
FUSION-IO INC	36112J107	IK-03	-	-	-	20,586	-	-
GAFISA SA ADS 2 SHARES	362607301	GK-02	16,500	28,700	16,600	-	-	-
GAMESTOP CORP CL A	36467W109	JL-05	133,945	89,049	110,938	96,412	39,596	24,231
GANNETT CO INC	364730101	HL-06	116,019	47,623	91,752	75,383	71,402	46,606
GAP INC (THE)	364760108	IL-08	247,127	94,228	172,936	122,529	101,096	59,041
GARDNER DENVER INC	365558105	GK-01	30,078	-	-	12,885	-	171,477
GARMIN LTD COMMON	H2906T109	IL-03	-	-	-	-	-	22,301
GARTNER INC	366651107	GJ-01	41,680	-	-	21,335	-	13,341
GASLOG LTD	G37585109	DG-01	-	-	-	-	217,411	345,854
GATEWAY FINANCIAL HOLDINGS	368140109	CF-01	72,136	-	-	-	-	-
GATX CORP	361448103	GJ-01	20,500	-	-	11,434	-	6,660
GEHL CO	368483103	DH-01	26,100	-	-	-	-	-
GENCO SHIPPING & TRADING	Y2685T107	HL-03	13,150	35,300	38,000	93,500	-	-
GENENTECH INC	368710406	KL-06	29,370	-	-	-	-	-
GENERAL CABLE CORP	369300108	HL-02	-	-	-	-	-	7,081
GENERAL COMM CL A	369385109	DI-01	51,980	-	16,950	-	-	-
GENERAL DYNAMICS CORP	369550108	IL-03	202,166	79,786	148,597	116,633	109,586	67,601
GENERAL ELECTRIC CO	369604103	JL-19	5,073,941	2,204,881	4,112,982	3,325,132	3,219,849	2,105,468
GENERAL MILLS INC	370334104	IL-04	177,873	68,404	268,915	238,559	215,933	131,266
GENERAL MOTORS CORP	37045V100	JL-10	-	-	-	-	-	156,753
GENERAL STEEL HOLDINGS INC	370853103	EI-02	39,540	-	-	-	-	-
GENERAL-PROBE INC	36866T103	GJ-01	52,885	-	-	84,416	149,734	-
GENESE & WYOMING CL A	371559105	FJ-01	-	-	-	-	-	7,047
GENESIS ENERGY	371927104	EI-01	-	-	-	17,500	22,500	541,047
GENTEX CORP	371901109	GK-02	63,700	-	-	35,181	-	20,433
GENTIVA HEALTH SERVICES	37247A102	FJ-01	-	32,200	32,200	68,150	-	-
GENUINE PARTS CO	372460105	HK-02	84,109	35,669	61,173	49,325	47,380	31,554
GENWORTH FINANCIAL INC A	37247D106	IL-08	221,806	88,758	199,411	153,806	149,365	100,404
GENZYME CORP	372917104	JL-04	142,865	62,522	102,808	-	-	-
GEOKINETICS INC	372910307	DH-01	62,400	-	-	-	-	-
GEORESOURCES INC	372476101	EJ-01	24,100	45,100	56,400	-	-	-
GERBER SCIENTIFIC INC	373730100	DH-01	-	-	-	261,750	-	-
GERDAU SA ADS	373737105	HL-04	316,200	63,600	23,500	23,500	-	-
GETTY IMAGES INC	374276103	FH-02	29,770	-	-	-	-	-
GEVO	374396109	EH-01	-	-	-	17,690	104,640	82,375
GIANT INTERACTIVE GROUP ADS	374511103	FJ-03	-	-	-	-	-	144,546
GIBRALTAR INDUSTRIES INC	374689107	EJ-01	27,160	-	-	-	-	-
GIGAMEDIA LTD	Y2711Y104	EJ-02	27,000	46,760	-	-	-	-
G-III APPAREL GROUP INC	36237H101	EJ-01	176,850	162,871	71,009	-	-	-
GILAT SATELLITE NETWORKS	M51474118	CH-01	49,720	-	-	-	-	-
GILEAD SCIENCES INC	375558103	JM-07	476,594	185,710	361,547	246,766	230,145	310,595
GLAXOSMITHKLINE PLC	37733W105	HK-01	-	-	-	-	11,110	-
GLOBAL CASH ACCESS HOLDINGS	378967103	EJ-02	-	-	-	-	-	113,000
GLOBAL GEOPHYSICAL SERVICES INC	37946S107	DH-01	-	-	-	-	223,890	-
GLOBAL INDUSTRIES LTD	379336100	GJ-03	45,740	-	-	-	-	-
GLOBAL PAYMENTS INC	37940X102	GK-02	44,116	-	-	19,734	-	11,011
GLOBAL POWER EQUIPMENT GROUP	37941P306	DH-01	-	-	-	10,200	-	-
GLOBAL TRAFFIC NETWORK	37947B103	CH-01	140,900	-	-	-	-	-
GLOBE SPECIALTY METALS	37954N206	FJ-02	-	-	-	28,475	-	-
GLOBECOMM SYSTEMS INC	37956X103	DI-01	242,190	45,200	46,400	78,000	-	-
GMX RESOURCES INC	38011M108	GJ-01	43,488	108,156	162,614	-	-	-
GNC HOLDINGS INC	36191G107	HJ-03	-	-	-	16,666	-	-
GOL INTELLIGENT AIRLINES ADR	38045R107	FJ-02	-	-	-	36,400	130,300	-
GOLAR LONG PARTNERS	Y2745C102	DH-01	-	-	-	-	-	263,304
GOLD FIELDS LTD ADR	38059T106	HL-03	999,610	808,590	478,970	52,700	52,700	154,577
GOLDCORP INC	380956409	KM-05	-	-	245,376	104,300	58,390	-
GOLDEN STAR RESOURCES	38119T104	FJ-07	-	-	124,755	287,836	287,836	244,412
GOLFSMITH INTL HOLDINGS INC	38168Y103	BF-01	-	-	-	-	90,300	-
GOODRICH CORP	382388106	IL-02	74,792	32,377	48,223	39,151	136,306	-
GOODRICH PETROLEUM CORP	382410405	HL-02	-	-	-	-	31,315	-
GOOGLE INC A	38259P508	KM-02	120,398	55,202	99,107	83,104	79,150	56,129
GORMAN-RUPP CO (THE)	383082104	DI-01	21,616	30,166	27,536	-	-	-
GRACO INC	384109104	GJ-01	34,546	-	-	14,948	-	8,718
GRAFTECH INTL LTD	384313102	HK-03	25,746	-	-	-	-	83,850
GRAHAM CORP	384556106	EJ-01	21,870	46,410	38,500	52,839	-	-
GRAHAM PACKAGING CO INC	384701108	DH-01	-	-	-	371,700	-	-
GRAN TIERRA ENERGY INC	38500T101	FJ-03	-	421,334	264,324	372,629	535,569	454,439
GRAND CANYON EDUCATION	38526M106	FJ-01	-	-	-	-	39,125	52,390
GRANITE CONSTRUCTION INC	387328107	GK-01	31,290	-	-	8,381	-	-
GREAT ATLANTIC & PACIFIC TEA	390064103	GJ-02	33,500	-	-	-	-	-
GREAT PLAINS ENERGY INC	391164100	GJ-02	38,500	-	-	33,507	-	21,875
GREEN BANKSHARES INC	394361208	CH-01	242,363	-	-	-	-	-

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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
GREEN DOT	39304D102	FJ-01	-	-	-	-	-	54,750
GREEN MOUNTAIN COFFEE ROASTER	393122106	JL-04	-	-	-	30,778	-	17,621
GREEN PLAINS RENWBL ENERGY	393222104	EJ-01	-	-	71,000	-	67,070	-
GREENBRIER COMPANIES INC	393657101	FJ-01	31,200	40,600	23,100	-	-	-
GREENFIELD ONLINE	395150105	DH-01	30,840	-	-	-	-	-
GREENHILL & CO INC	395259104	GJ-01	-	-	-	6,289	-	-
GREENHUNTER ENERGY INC	39530A104	CH-01	-	-	-	-	76,904	828,521
GREENWAY MEDICAL TECHNOLOGIES	39679B103	EH-01	-	-	-	-	38,402	-
GREIF INC CL A	397624107	FJ-01	16,300	13,390	8,200	20,332	9,250	4,330
GROUP I AUTOMOTIVE	398905109	GJ-01	15,150	-	-	-	-	-
GROUP STRATEGIES CORP CL COMMON	36225V104	CH-01	215,200	-	125,100	134,538	78,638	42,738
GRUBB & ELLIS CO	400095204	EI-02	57,470	-	-	-	-	-
GRUPO SIMEC SAB DE CONV ADR	400491106	DI-01	-	-	-	-	17,652	22,717
GRUPO TELEVISIA SA GDR	40049J206	HK-03	165,400	230,774	55,056	92,019	143,798	121,944
GSE SYSTEMS INC	36227K106	CH-01	115,200	188,800	248,500	-	-	-
GSI COMMERCE INC	36238G102	GJ-02	104,050	41,910	32,210	-	-	-
GUARANTY BANCORP	40075T102	CH-01	69,300	72,300	87,900	-	-	-
GUESS? INC	401617105	IL-02	30,525	-	-	29,807	11,750	34,178
GUIDANCE SOFTWARE INC	401692108	CH-01	37,800	-	-	-	-	-
GUIDEWIRE SOFTWARE	40171V100	FH-01	-	-	-	-	11,620	15,000
GULF ISLAND FABRICATION	402307102	EI-01	34,850	-	-	-	-	-
GULFPORT ENERGY CORP	402635304	GK-02	-	-	45,800	-	-	10,900
GYMBOREE CORP (THE)	403777105	HK-02	17,802	23,500	18,600	-	-	-
H&R BLOCK INC	093671105	HL-04	165,069	69,594	126,833	95,705	89,212	55,450
HAEMONETICS CORP	405024100	FJ-01	16,850	-	-	-	-	-
HAIN CELESTIAL GROUP INC	405217100	GJ-01	-	-	-	-	9,570	-
HALLIBURTON CO	406216101	KM-08	556,180	408,758	615,349	459,426	356,201	275,492
HALLMARK FINANCIAL SERVICES	40624Q203	CH-01	32,588	-	-	-	-	-
HANCOCK HOLDINGS	410120109	FJ-01	-	-	15,200	49,734	29,150	32,929
HANESBRANDS INC	410345102	HK-02	56,820	-	-	23,788	-	14,023
HANOVER INSURANCE GROUP	410867105	FJ-01	118,223	-	-	11,199	-	6,263
HANSEN NATURAL CORP	411310105	IL-02	61,485	-	-	16,993	-	-
HARBIN ELECTRIC INC	41145W109	FJ-02	38,810	-	-	57,285	-	-
HARDINGE INC	412324303	CH-01	35,374	35,374	190,623	-	-	-
HARLEY-DAVIDSON INC	412822108	IL-04	120,011	48,037	90,705	74,079	70,357	45,639
HARMAN INTL INDUSTRIES	413086109	HL-02	29,517	14,204	26,785	21,915	21,419	27,937
HARMONIC INC	413160102	FJ-02	450,800	50,390	-	-	-	-
HARMONY GOLD MINING CO ADR	413216300	GK-02	-	-	-	-	-	296,631
HARRIS CORP	413875105	HL-02	92,721	27,125	50,017	39,881	34,576	22,313
HARSCO CORP	415864107	GK-01	46,389	-	-	19,883	-	11,479
HARTE-HANKS INC	416196103	EJ-01	42,177	-	-	-	-	-
HARTFORD FINANCIAL SERVICES GROUP	416515104	JM-07	160,262	66,677	171,085	139,607	133,976	92,829
HARTMARX CORP	417119104	CF-01	356,000	-	-	-	-	-
HASBRO INC	418056107	IL-03	99,543	25,499	50,430	42,715	35,466	23,446
HAVERTY FURNITURE COMPANIES	419596101	DI-01	250,620	245,700	210,700	-	-	-
HAWAIIAN ELECTRIC INDUSTRIES	419870100	FJ-01	38,214	-	-	23,486	-	14,023
HAWK CORP	420089104	DH-01	22,300	-	-	-	-	-
HAWKINS INC	420261109	CH-01	23,200	23,000	-	-	-	-
HAYNES INTL INC	420877201	EJ-01	13,400	15,400	15,400	18,465	-	11,400
HB FULLER CO	359694106	FJ-01	62,710	-	-	-	-	-
HCC INSURANCE HOLDINGS	404132102	GK-02	85,834	30,930	12,700	28,018	-	14,287
HCP INC	40414L109	JL-04	139,628	600,037	113,244	127,302	127,484	92,543
HEALTH CARE REALTY TRUST	421946104	GK-02	137,700	-	-	-	-	-
HEALTH CARE REIT INC	42217K106	IL-02	47,311	22,769	47,812	55,419	64,978	57,917
HEALTH GRADES INC	42218Q102	CH-01	209,500	439,610	287,810	-	-	-
HEALTH MGMT ASSOC	421933102	GJ-07	145,151	-	-	62,399	-	36,904
HEALTHNET INC	42222G108	HL-03	76,834	-	-	22,304	-	11,291
HEALTHSOUTH CORP	421924309	GJ-02	134,240	-	-	-	-	-
HEALTHSPRING INC	42224N101	GJ-02	47,738	-	-	15,930	-	-
HEALTHSTREAM INC	42222N103	DI-01	-	13,600	31,200	54,075	70,000	42,800
HEALTHWAYS INC	422245100	FJ-01	32,250	62,190	17,030	-	-	26,145
HEARTLAND FINANCIAL USA	42234Q102	CH-01	14,000	-	-	-	-	-
HEARTWARE INTL INC CO	422368100	EI-01	-	-	-	-	7,775	3,790
HECLA MINING CO	422704106	GK-06	-	-	-	-	-	128,423
HEIDRICK & STRUGGLES INTL	422819102	EJ-01	74,350	-	-	-	-	-
HELIX ENERGY SOLUTIONS	42330P107	HL-03	-	-	-	26,128	-	14,020
HELMERICH & PAYNE INC	423452101	IL-02	74,225	-	40,731	33,538	66,243	52,768
HENRY SCHEIN INC	806407102	GK-01	44,800	-	-	22,737	12,513	12,399
HERCULES INC	427056106	IJ-03	88,385	-	-	-	-	-
HERCULES OFFSHORE INC	427093109	GK-04	47,250	-	-	-	-	-
HERCULES TECHNLOGY GROWTH	427096508	EI-01	118,700	-	-	-	-	-
HERITAGE FINANCIAL CORP	42722X106	BG-01	11,580	-	-	-	-	-
HERLEY INDUSTRIES INC	427398102	DH-01	11,160	-	138,405	-	-	-
HERMAN MILLER INC	600544100	FJ-01	55,073	-	-	14,120	-	8,307
HERSHA HOSPITALITY TRUST	427825104	EJ-02	74,276	-	-	-	-	-

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HERSHEY CO (THE)	427866108	HL-03	85,237	33,956	72,174	48,078	46,218	30,523
HESS CORP	42809H107	KM-04	180,547	105,095	155,094	183,324	118,544	80,264
HEWLETT-PACKARD CO	428236103	KM-10	1,269,968	513,017	933,267	698,371	600,902	392,694
HIBBETT SPORTS INC	428567101	GJ-01	-	-	24,770	-	36,040	19,300
HIGHWOODS PROPERTIES INC	431284108	HL-02	55,834	-	-	17,776	-	11,689
HILL INTL INC	431466101	DI-01	125,990	-	-	-	-	-
HILL-ROM HOLDINGS INC	431475102	GJ-02	30,496	-	-	15,569	-	8,504
HILLSHIRE BRANDS	432589109	HI-05	-	-	-	-	-	17,514
HIMAX TECHNOLOGIES INC	43289P106	CH-01	340,400	-	-	-	77,937	-
HI-TECH PHARMACAL CO INC	42840B101	EJ-01	-	136,900	64,400	11,900	-	-
HITTITE MICROWAVE CORP	43365Y104	FJ-01	-	6,800	36,920	31,500	24,950	17,950
HJ HEINZ CO	423074103	HL-03	159,884	64,464	137,996	100,901	111,063	-
HMS HOLDINGS CORP	40425J101	GJ-01	-	15,855	7,120	6,140	-	12,481
HNI CORP	404251100	FJ-01	29,920	-	8,500	11,025	-	6,469
HOLLY ENERGY PARTNERS LP	435763107	DH-01	-	-	23,808	16,369	89,624	194,448
HOLLYFRONTIER CORP	436106108	IK-04	-	-	-	-	59,851	29,003
HOLOGIC INC	436440101	HL-04	259,776	-	-	64,459	-	38,323
HOME BANCSHARES INC	436893200	DI-01	21,660	-	-	-	-	12,240
HOME DEPOT INC	437076102	JL-10	860,946	347,548	656,433	499,218	465,159	297,449
HOME PROPERTIES INC	437306103	GK-01	-	-	-	-	-	7,434
HOMEX DEVELOPMENT CORP	25030W100	GJ-01	46,100	59,235	36,170	-	15,600	-
HONDA MOTOR CO LTD ADR	438128308	GJ-01	-	-	-	-	-	23,350
HONEYWELL INTL	438516106	JL-05	383,396	152,406	301,561	246,751	236,789	160,206
HORACE MANN EDUCATORS CORP	440327104	EJ-01	468,100	-	-	-	-	-
HORIZON LINES INC A	44044K101	FJ-02	85,700	-	-	-	-	-
HORMEL FOODS CORP	440452100	GJ-02	78,216	14,304	26,691	43,537	41,664	27,503
HORNBECK OFFSHORE SERVICES	440543106	GK-01	64,824	-	-	-	13,040	5,200
HORSEHEAD HOLDINGS	440694305	FJ-01	69,130	280,780	274,820	-	-	-
HOSPIRA INC	441060100	HL-02	80,713	32,880	63,905	52,603	50,184	33,698
HOSPITALITY PROPERTIES TRUST	44106M102	HK-02	89,600	-	-	30,425	-	19,885
HOST HOTELS & RESORTS	44107P104	HL-08	831,969	1,283,309	273,664	215,136	218,316	151,642
HOT TOPIC INC	441339108	FJ-02	-	-	-	44,545	89,855	-
HOVNANIAN ENTERPRISES A	442487203	GK-05	28,180	-	-	-	-	29,750
HQ SUSTAINABLE MARITIME	40426A208	DH-01	17,300	-	-	-	-	-
HSBC HOLDINGS PLC	404280406	IL-01	11,000	15,773	133,733	-	16,800	12,300
HSN INC	404303109	FJ-01	-	-	-	-	-	5,089
HUB GROUP INC CL A	443320106	FJ-01	55,032	11,380	28,520	-	-	-
HUBBELL INC CL B	443510201	FJ-01	33,301	-	-	14,852	-	7,602
HUDSON CITY BANCORP INC	443683107	HK-06	263,370	106,847	251,326	303,866	160,496	385,311
HUDSON HIGHLAND GROUP	443792106	DH-01	21,530	-	92,000	-	-	-
HUDSON TECHNOLOGIES INC	444144109	BH-01	-	-	-	-	-	219,300
HUGHES COMMUNICATIONS	444398101	DH-01	91,217	-	-	-	-	-
HUMAN GENOME SCIENCES	444903108	IL-05	-	232,300	12,700	-	957,516	-
HUMANA INC	444859102	JL-03	87,582	34,753	65,566	52,797	49,589	32,071
HUNTINGTON BANCSHARES	446150104	HK-07	185,788	111,377	276,051	270,702	262,769	170,789
HUNTINGTON INGALLS	446413106	FI-01	-	-	-	12,022	-	7,136
HUNTSMAN CORP	447011107	HL-06	-	-	-	31,770	-	-
HURCO COMPANIES INC	447324104	DH-01	74,901	32,700	42,300	-	-	-
HURON CONSULTING GROUP	447462102	FJ-01	17,680	-	-	-	-	12,740
HYTHIAM INC	44919F104	DH-01	974,900	390,948	-	-	-	-
IAC/INTERACTIVECORP	44919P300	GH-03	91,932	-	-	-	-	-
IBERIABANK CORP	450828108	EJ-01	-	-	21,185	30,500	30,500	21,795
ICF INTL INC	44925C103	EJ-01	88,700	31,065	25,500	-	-	-
ICICI BANK LTD ADS	45104G104	IL-04	87,640	70,100	9,200	-	-	-
ICON PLC ADS	45103T107	FJ-01	72,132	-	-	-	-	-
ICONIX BRAND GROUP INC	451055107	GJ-02	168,125	81,215	68,375	68,375	-	-
ID SYSTEMS INC	449489103	BH-01	45,100	-	-	-	-	-
IDACORP INC	451107106	FJ-01	20,200	-	-	12,215	-	7,148
IDEX CORP	45167R104	GJ-01	36,700	-	-	20,428	-	11,702
IDEX LABORATORIES INC	45168D104	FJ-01	34,680	-	3,800	14,134	-	7,699
I-FLOW CORP	449520303	DH-01	35,600	73,060	-	-	-	-
IGATE CORP	45169U105	EJ-01	46,660	25,900	-	-	-	-
IGNITE RESTAURANT GROUP	451730105	DH-01	-	-	-	-	-	11,820
IHS INC CL A	451734107	FJ-01	28,170	-	-	-	-	-
II-VI INC	902104108	EJ-01	116,905	57,735	29,350	58,700	-	-
ILLINOIS TOOL WORKS INC	452308109	JL-04	221,554	78,774	149,053	156,781	145,066	84,380
ILLUMINA INC	452327109	IL-03	46,110	16,110	-	-	348,475	170,533
IMATION CORP	45245A107	EJ-01	25,711	-	51,027	-	-	-
IMMUCOR INC	452526106	GJ-02	-	-	49,475	48,576	-	-
IMPERIAL OIL LTD	453038408	GK-01	-	-	18,570	25,100	-	-
IMPERVA	45321L100	EH-01	-	-	-	-	-	12,910
IMS HEALTH INC	449934108	GJ-03	114,630	37,241	-	-	-	-
INCREDIMAIL LTD	M5364E104	CH-01	-	-	-	31,200	-	-
INCYTE CORP	45337C102	GK-03	-	-	-	17,695	26,770	-
INDEPENDENT BANK MA	453836108	DI-01	18,780	-	-	-	-	-

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INDIANA COMMUNITY BANCORP COMMON	454674102	BF-01	12,700	-	-	-	-	-
INDUSTRIAL DISTRIBUTION GROUP INC	456061100	BE-01	33,700	-	-	-	-	-
INDUSTRIAL SERVICES of AMERICAN	456314103	CH-01	-	-	32,700	143,952	-	-
INDUSTRIAS BACHOCO SAB	456463108	CH-01	-	-	-	8,374	-	-
INERGY LP	456615103	FJ-02	-	-	-	34,227	87,289	325,000
INFOBLOX INC	45672H104	FH-01	-	-	-	-	-	22,640
INFORMATICA CORP	45666Q102	HL-02	75,030	-	-	26,071	-	15,380
INFOSYS TECHNOLOGIES ADS	456788108	IL-03	-	-	-	-	17,700	-
INGERSOLL-RAND PLC	G47791101	JL-04	-	-	-	103,861	90,780	56,601
INGRAM MICRO INC	457153104	GK-03	105,097	-	-	39,688	-	21,678
INGREDION INC	457187102	FH-01	-	-	-	-	37,600	11,024
INNERWORKINGS INC	45773Y105	EJ-01	156,380	-	44,770	37,756	174,305	57,825
INNOPHOS HOLDINGS INC	45774N108	FJ-01	62,190	-	-	-	-	-
INNOSPEC INC	45768S105	EJ-01	-	10,330	16,450	9,800	-	-
INNOVATIVE SOLUTIONS	45769N105	CH-01	68,550	-	-	-	-	-
INPHI	45772F107	EI-01	-	-	-	-	-	24,610
INSIGHT ENTERPRISES INC	45765U103	FJ-01	19,000	-	-	-	-	-
INSTEEL INDUSTRIES INC	45774W108	DI-01	26,790	24,100	41,800	-	-	-
INSULET CORP	45784P101	FJ-01	-	-	-	40,995	-	18,345
INSWEB CORP	45809K202	BF-01	44,100	-	-	-	-	-
INTEGRA LIFESCIENCES HOLDINGS	457985208	FJ-01	126,810	28,000	21,775	21,775	-	-
INTEGRAL SYSTEMS INC	45810H107	EI-01	20,139	-	-	-	-	-
INTEGRAMED AMERICA INC	45810N302	BG-01	-	-	-	-	167,820	-
INTEGRATED DEVICE TECH	458118106	FJ-04	146,779	-	-	36,520	-	20,995
INTEGRATED ELECTRICAL SVS	45811E301	CH-01	37,700	-	-	-	-	-
INTEGRATED SILICON SOLTN	45812P107	EJ-01	206,125	379,625	143,362	18,900	-	-
INTEGRYS ENERGY GROUP INC	45822P105	GK-01	38,772	15,659	35,070	24,410	23,678	16,112
INTEL CORP	458140100	JL-14	2,977,775	1,216,102	2,222,654	1,690,739	1,557,289	1,012,201
INTER PARFUMS INC	458334109	DI-01	28,000	-	-	-	-	-
INTERACTIVE DATA CORP	45840J107	FJ-01	100,110	-	-	-	-	-
INTERCLICK	458483203	DH-01	-	-	139,400	161,500	-	-
INTERCONTINENTALEXCHANGE	45865V100	IL-02	40,445	17,422	28,486	23,052	22,108	14,818
INTERDIGITAL INC	45867G101	HL-02	-	-	36,000	43,300	225,100	171,671
INTERLINE BRANDS INC	458743101	EI-01	-	-	-	-	471,592	-
INTERMEC INC	458786100	FJ-01	112,100	-	-	-	-	893,628
INTERNET CAPITAL GROUP	46059C205	EI-01	111,600	-	-	-	-	-
INTERSECTIONS INC	460981301	CH-01	-	-	-	20,400	-	-
INTERSIL CORP	46069S109	HK-04	70,871	-	-	30,962	-	18,099
INTERWOVEN INC	46114T508	FI-01	29,800	-	-	-	-	-
INTEST CORP	461147100	CH-01	-	-	-	66,000	-	-
INTL BANCSHARES CORP	459044103	FJ-01	33,729	-	-	13,015	-	-
INTL BUSINESS MACHINE	459200101	LN-05	709,274	284,559	501,507	379,748	350,537	212,228
INTL FLAVORS & FRAGRANCES	459506101	GK-01	40,841	16,123	37,137	25,203	24,635	21,994
INTL GAME TECH	459902102	IL-05	157,069	72,608	114,839	94,028	89,709	53,023
INTL PAPER CO	460146103	IL-06	228,446	113,154	320,370	148,593	132,827	107,341
INTL RECTIFIER CORP	460254105	GJ-02	53,470	-	-	17,193	-	9,883
INTL SHIPHOLDING CORP	460321201	DH-01	104,040	-	-	-	-	-
INTL SPEEDWAY CORP A	460335201	EJ-01	19,792	-	-	7,190	-	-
INTREPID POTASH INC	46121Y102	IL-03	29,340	-	-	26,354	-	-
INTRICON CORP	46121H109	BF-01	103,700	-	-	-	-	-
INTUIT INC	461202103	IL-03	163,032	66,192	129,509	85,782	89,244	56,833
INTUITIVE SURGICAL INC	46120E602	HL-01	32,456	12,966	17,588	12,318	12,065	8,178
INVENSENSE	46123D205	GJ-03	-	-	-	-	38,835	37,025
INVENTIV HEALTH INC	46122E105	FJ-01	113,000	-	-	-	-	-
INVENTURE FOODS	461212102	CG-01	-	-	324,368	358,646	109,646	136,717
INVESCO PLC ADS	G491BT108	IL-05	-	84,274	179,975	144,874	136,211	90,540
INVESTMENT TECH GROUP NY	46145F105	GJ-02	20,814	23,014	23,014	-	-	-
INVITROGEN CORP	46185R100	IJ-02	60,806	-	-	-	-	-
ION GEOPHYSICAL CORP	462044108	GJ-03	69,600	-	-	-	-	-
IPASS INC	46261V108	CH-01	82,200	142,600	-	-	-	-
IPATH DJ-UBS LIVESTOCK TRUST SUB	06739H743	CH-01	97,822	-	-	-	-	-
IPC THE HOSPITALIST CO INC	44984A105	EJ-01	38,120	84,725	26,820	18,380	-	8,960
IPG PHOTONICS CORP	44980X109	FJ-01	69,850	-	28,600	-	-	-
IRON MOUNTIAN INC	462846106	HK-03	89,443	46,702	83,703	62,922	52,027	57,665
iShares CORE MSCI EMERGING MAR	46434G103	BD-01	-	-	-	-	-	220,771
iShares MSCI BRAZIL INDEX	464286400	KN-05	-	-	-	-	53,086	-
iShares MSCI CANADA INDEX	464286509	GJ-02	126,700	126,700	175,000	55,000	152,000	40,830
iShares MSCI CHINA INDEX	46429B671	BF-01	-	-	-	-	39,263	155,405
iShares MSCI CHLFD ETF	464286640	DI-01	-	-	-	-	8,991	-
iShares MSCI EMERGING MARKETS MIN	464286533	CF-01	-	-	-	-	-	15,030
iShares MSCI EMERGING MK INC	464287234	KM-08	37,050	-	-	82,735	-	156,473
iShares MSCI MALAYSIAETF	464286830	EJ-01	-	-	-	-	155,246	55,360
iShares MSCI MEXICO INVESTABLE	464286822	IL-02	-	-	-	-	13,909	-
iShares MSCI PHILIPPINES INVEST	46429B408	CH-01	-	-	-	-	8,999	-
iShares MSCI RUSSIA CAPPED IND	46429B705	CG-01	-	-	-	-	38,120	37,034

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iShares MSCI SOUTH AFRICA INDE	464286780	FJ-01	-	-	-	-	30,538	-
iShares MSCI SOUTH KOREA INDEX	464286772	IL-02	-	-	-	-	80,054	21,877
iShares MSCI TAIWAN INDEX	464286731	FJ-02	-	-	-	-	276,041	692,483
iShares MSCI THAILAND INVEST M	464286624	DI-01	-	-	-	-	3,967	-
iShares RUSSELL 2000 GROWTH INC	464287648	IL-01	167,310	-	-	-	-	-
iShares S&P SM-CAP 600 INDEX	464287804	HL-01	-	178,700	-	23,414	44,617	65,187
iShares SILVER TRUST ETF	46428Q109	IL-04	33,839	-	-	-	-	-
iShares SINGAPORE INDEX	464286673	EJ-01	-	-	-	-	-	203,286
iShares TRUST MSCI EAFE INDEX	464287465	JL-04	436,336	-	-	352,599	736,084	254,091
ISIS PHARMACEUTICALS INC	464330109	GK-03	-	-	-	-	17,295	-
ISTA PHARMACEUTICALS INC	45031X204	DI-01	-	244,715	403,615	112,194	-	-
ITAg UNIBANCO HOLDINGS	465562106	HL-06	-	-	787,898	452,769	424,914	406,747
ITERIS INC	46564T107	BH-01	498,300	-	-	-	-	-
ITRON INC	465741106	HK-01	13,050	3,840	-	10,006	21,100	5,626
ITT CORP	450911201	IL-02	-	-	-	-	-	12,793
ITT EDUCATIONAL SERVICES	45068B109	IL-02	20,446	-	10,070	22,633	-	-
IXIA	45071R109	EJ-01	177,400	13,074	22,335	-	-	-
IXYS CORP	46600W106	DI-01	-	-	24,500	122,800	107,032	-
J CREW GROUP INC	46612H402	IL-03	9,750	-	-	-	-	-
JABIL CIRCUIT INC	466313103	HL-05	106,117	43,799	74,639	61,659	55,270	37,549
JACK HENRY & ASSOCIATES	426281101	GJ-01	54,830	-	-	21,277	-	12,254
JACOBS ENGINEERING GROUP	469814107	IL-02	62,961	25,294	48,162	39,759	39,211	26,633
JAKKS PACIFIC INC	47012E106	FJ-01	-	-	-	-	397,811	-
JANUS CAPITAL GROUP INC	47102X105	HL-04	74,331	56,838	70,778	58,379	-	27,018
JARDEN CORP	471109108	GK-02	42,400	15,960	-	-	-	14,382
JB HUNT TRANS SERVICES	445658107	IL-02	116,530	-	-	21,336	-	12,884
JC PENNEY CO INC	708160106	JM-06	112,646	45,538	91,004	66,848	44,506	29,157
JDA SOFTWARE GROUP INC	46612K108	FJ-01	29,700	61,680	35,000	-	-	-
JDS UNIPHASE CORP	46612J507	HL-07	116,600	45,169	86,500	109,980	70,357	48,163
JEFFERIES GROUP INC	472319102	HL-03	53,100	-	-	35,127	-	-
JETBLUE AIRWAYS CORP	477143101	GJ-06	81,600	-	20,100	50,096	-	32,119
JINPAN INTL LTD	G5138L100	DH-01	12,000	-	-	-	-	-
JIVE SOFTWARE	47760A108	GJ-02	-	-	-	-	13,555	-
JM SMUCKER CO	832696405	HK-02	43,606	46,065	45,890	36,366	34,452	21,840
JO-ANN STORES INC	47758P307	FJ-01	622,960	619,530	240,200	-	-	-
JOHNSON & JOHNSON	478160104	KM-08	1,430,448	591,904	1,085,428	882,352	-	571,949
JOHNSON CONTROLS INC	478366107	IL-05	326,768	121,758	269,150	212,715	206,709	139,480
JONES LANGUAGE LASALLE INC	48020Q107	HK-01	24,022	-	-	10,580	-	6,275
JOS A BANK CLOTHIERS	480838101	GK-01	46,400	-	-	-	-	-
JOY GLOBAL INC	481165108	JL-03	69,919	7,600	-	32,933	32,165	21,637
JP MORGAN CHASE & CO	46625H100	LN-16	1,785,943	834,202	1,554,237	1,263,872	1,174,822	784,622
JUNIPER NETWORKS INC	48203R104	IL-08	266,322	119,590	202,688	167,133	160,926	103,084
K12 INC	48273U102	FJ-01	57,319	-	-	-	-	-
KADANT INC	48282T104	DI-01	22,720	-	-	57,853	-	-
KAISER ALUMINUM CORP	483007704	FJ-01	-	-	-	-	37,283	-
KANSAS CITY SOUTHERN	485170302	HL-02	96,279	-	-	27,047	-	22,435
KB HOME	48666K109	IL-05	39,082	15,158	-	17,796	-	11,658
KBR INC	48242W106	IL-03	128,207	-	-	37,353	-	21,034
KELLOGG CO	487836108	IL-03	128,766	51,729	115,020	78,503	74,955	51,672
KEMET CORP	488360108	CF-03	37,500	-	-	-	-	-
KEMET CORP	488360207	FJ-02	-	-	-	19,266	-	-
KEMPER	488401100	EH-01	-	-	-	-	-	7,681
KENDLE INTL INC	48880L107	EJ-01	64,260	-	-	211,964	-	-
KENEXA CORP	488879107	EJ-01	87,479	-	-	22,880	-	-
KENAMETAL INC	489170100	HK-02	97,850	-	-	20,162	-	11,205
KENNETH COLE PRODUCTIONS	193294105	DI-01	-	-	-	-	249,356	-
KENSEY NASH CORP	490057106	DI-01	156,740	36,480	10,670	-	-	-
KEY ENERGY SERVICES INC	492914106	GK-03	122,200	-	-	-	-	66,150
KEY TECH INC	493143101	BH-01	48,260	-	-	-	-	-
KEYCORP	493267108	IL-07	246,320	145,044	338,682	298,109	384,782	187,435
KEYNOTE SYSTEMS INC	493308100	DI-01	-	-	67,200	-	-	286,048
KFORCE INC	493732101	EJ-01	77,550	-	25,230	-	-	-
KID BRANDS INC	49375T100	CH-01	-	-	136,476	214,454	-	-
KILROY REALTY CORP	49427F108	GK-01	36,972	-	-	-	-	10,723
KIMBALL INTL INC B	494274103	DH-01	51,900	59,100	214,100	-	-	-
KIMBERLY-CLARK	494368103	IL-04	212,284	84,866	159,477	123,179	119,163	78,314
KIMCO REALTY CORP	49446R109	IL-05	167,288	109,454	156,260	127,585	123,663	83,231
KINDER MORGAN	49456B101	HJ-04	-	-	-	77,057	195,128	1,117,378
KINDER MORGAN ENERGY PARTNERS	494550106	GK-02	-	71,450	17,576	-	-	430,717
KINDER MORGAN MGMT	49455U100	FJ-01	-	48,191	79,628	98,328	331,431	972,730
KINDRED HEALTH CARE INC	494580103	FJ-02	30,180	-	-	12,746	-	-
KINETIC CONCEPTS INC	49460W208	HK-02	24,486	-	-	15,180	-	-
KING PHARMACEUTICALS INC	495582108	GJ-06	136,307	50,805	96,165	-	-	-
KINROSS GOLD CORP	496902404	IL-05	-	-	-	247,700	98,820	-
KIOR	497217109	EH-01	-	-	-	-	18,010	-

US Equity Holdings
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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
KIRBY CORP	497266106	GJ-01	6,922	12,300	12,300	25,589	7,450	13,411
KIRKLANDS INC	497498105	EJ-01	-	-	15,290	44,300	-	96,863
KIT DIGITAL INC	482470200	FJ-01	-	-	48,300	-	162,335	-
KKR FINANCIAL HOLDINGS	48248A306	FJ-03	335,555	-	-	-	-	-
KLA-TENCOR CORP	482480100	IL-03	86,277	34,808	65,488	75,263	50,850	33,778
KNIGHT CAPITAL GROUP INC	499005106	FJ-04	179,600	-	20,950	79,200	65,600	3,016,935
KNIGHT TRANS	499064103	GJ-02	50,825	-	-	-	-	-
KNOLGY INC	499183804	EI-01	-	-	-	-	475,952	-
KODIAK OIL & GAS	50015Q100	HJ-10	797,040	-	-	-	62,440	-
KOHLBERG CAPITAL CORP	500233101	DI-01	31,760	-	-	-	-	-
KOHL'S CORP	500255104	JM-05	183,429	74,625	137,077	106,585	72,870	41,488
KONA GRILL INC	50047H201	CH-01	-	-	-	-	57,494	-
KOOKMIN BANK ADS	50049M109	GK-01	45,000	-	-	-	-	-
KOPPERS HOLDINGS INC	50060P106	FJ-01	30,800	-	-	-	-	-
KORN/FERRY INTL	500643200	FJ-01	53,200	-	34,620	11,576	-	-
KOSMOS ENERGY	G5315B107	DI-01	-	-	-	-	22,000	-
KRAFT FOODS GROUP	50076Q106	IJ-06	-	-	-	-	-	136,252
KRAFT FOODS INC CL A	50075N104	IL-09	783,786	301,748	671,653	551,148	538,800	-
KRONOS WORLDWIDE INC	50105F105	FJ-01	-	-	-	20,170	-	-
K-SEA TRANS PARTNERS	48268Y101	DH-01	-	-	-	17,449	-	-
KT CORP	48268K101	EI-02	127,610	170,340	280,600	-	-	-
K-TRON INTL INC	482730108	BG-01	11,405	-	-	-	-	-
KULICKE & SOFFA INDUSTRIES	501242101	FJ-03	213,737	-	-	-	-	48,000
L-1 IDENTITY SOLUTIONS	50212A106	FJ-02	-	-	-	1,076,832	-	-
L-3 COMMUNICATIONS HOLDINGS	502424104	HL-02	70,640	32,290	64,648	53,334	29,607	18,325
LABARGE	502470107	CH-01	105,621	-	68,200	-	-	-
LABORATORY CORP AMERICA HOLDINGS	50540R409	HL-02	56,466	22,189	48,225	31,416	29,417	18,930
LABRANCHE & CO INC	505447102	EJ-02	67,430	-	-	-	-	-
LAM RESEARCH CORP	512807108	IL-03	63,080	-	-	30,683	61,220	33,133
LAMAR ADVERTISING CO A	512815101	HL-02	34,600	-	-	14,186	-	7,916
LANCASTER COLONY CORP	513847103	EJ-01	17,925	-	-	4,667	-	2,760
LANDAUER INC	51476K103	DI-01	39,109	29,639	26,779	-	-	-
LANDEC CORP COMMON	514766104	DI-01	407,080	77,500	97,500	-	-	41,015
LANDSTAR SYSTEM INC	515098101	GK-01	72,730	-	-	11,801	-	6,626
LAS VEGAS SANDS CORP	517834107	KM-07	5,500	-	-	-	14,771	-
LASALLE HOTEL PROPERTIES	517942108	GK-02	24,743	-	-	-	-	32,700
LATTICE SEMICONDUCTOR CORP	518415104	EJ-03	227,870	-	-	-	-	-
LAWSON SOFTWARE INC	52078P102	FJ-02	128,100	-	150,000	1,187,841	-	-
LB FOSTER CO CL A	350060109	DI-01	10,326	24,836	-	-	-	-
LCC INTL INC	501810105	CF-01	114,999	-	-	-	-	-
LEAP WIRELESS INTL	521863308	HL-03	8,300	-	-	-	-	-
LEAPFROG ENTERPRISES INC	52186N106	EJ-02	-	-	56,300	-	18,405	-
LEARNING TREE INTL	522015106	CH-01	24,030	-	-	-	-	-
LECROY CORP	52324W109	DH-01	-	-	150,000	151,300	238,828	-
LEE ENTERPRISES INC	523768109	EJ-03	17,200	-	-	-	-	-
LEGACY RESERVES LP	524707304	EI-01	-	372,000	-	18,519	19,519	14,519
LEGG MASON INC	524901105	IL-03	71,599	29,322	63,435	46,646	38,186	22,702
LEGGETT & PLATT INC	524660107	HK-03	84,384	32,118	57,047	44,802	42,599	29,096
LEHMAN BROS HOLDINGS INC	524908100	MM-14	353,428	-	-	-	-	-
LENDER PROCESSING SERVICES	52602E102	HK-02	-	-	-	21,286	-	-
LENNAR CORP CL A	526057104	IL-06	70,949	19,926	21,630	-	12,748	-
LENNAR CORP CL B	526057302	DH-01	-	-	-	54,171	48,420	41,966
LENNOX INTL INC	526107107	GK-01	8,227	-	-	11,041	-	6,526
LEUCADIA NATIONAL CORP	527288104	HL-02	101,625	37,139	73,111	62,108	60,205	60,077
LEXMARK INTL	529771107	HL-03	58,487	15,998	30,242	24,840	21,617	8,967
LHC GROUP LLC	50187A107	FJ-01	18,900	26,360	8,660	-	-	-
LIBERTY ACQUISITION UNITS CONS	53015Y206	BE-01	177,230	-	-	-	-	-
LIBERTY PROPERTY TRUST	531172104	HL-02	175,357	-	-	28,405	-	17,112
LIFE PARTNERS HOLDINGS	53215T106	EI-01	32,800	-	-	-	-	-
LIFE TECHNOLOGIES CORP	53217V109	IL-03	-	35,788	81,967	66,229	54,268	199,558
LIFE TIME FITNESS INC	53217R207	GK-02	79,915	-	13,245	10,418	-	5,636
LIFEPOINT HOSPITALS INC	53219L109	GK-02	48,660	14,760	14,760	27,947	15,010	17,834
LINCARE HOLDINGS INC	532791100	GK-02	58,509	-	-	23,343	-	-
LINCOLN EDUCATIONAL SERVICES	533535100	EJ-01	-	-	-	16,800	-	-
LINCOLN ELECTRIC HOLDINGS	533900106	FJ-01	34,271	-	-	20,790	-	11,803
LINCOLN NATIONAL CORP	534187109	JL-04	131,552	60,665	122,827	98,282	86,736	54,665
LINDSAY CORP	535555106	GJ-01	9,500	6,800	-	-	-	-
LINEAR TECH CORP	535678106	IL-04	153,706	45,940	86,346	71,402	69,958	47,496
LINN ENERGY LLC	536020100	GK-02	-	-	-	11,487	76,487	751,966
LIONS GATE ENTERTAINMENT	535919203	FJ-03	656,080	-	300,000	1,136,274	-	-
LIQUIDITY SERVICES INC	53635B107	FJ-01	35,390	42,270	26,140	-	16,170	-
LITHIA MOTORS INC CL A	536797103	FJ-01	-	-	-	-	13,600	8,409
LIVEPERSON INC	538146101	EJ-01	480,000	69,400	63,100	-	71,320	-
LIZ CLAIBORNE INC	539320101	GK-04	94,886	-	-	-	-	-
LKQ CORP	501889208	GJ-02	-	-	-	35,957	-	42,493

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LMI AEROSPACE INC	502079106	DH-01	153,457	-	-	-	-	-
LML PAYMENT SYSTEMS INC	50208P109	CH-01	-	-	-	70,300	-	-
LOCKHEED MARTIN CORP	539830109	JL-03	171,367	66,930	120,054	89,289	80,897	54,150
LODGIAN INC	54021P403	CH-01	187,619	111,027	-	-	-	-
LOEWS CORP	540424108	IL-03	183,422	74,006	135,425	97,415	92,859	62,569
LOGMEIN INC	54142L109	FJ-01	-	-	-	8,320	-	-
LONGS DRUG STORES INC	543162101	HJ-02	35,210	-	-	-	-	-
LORAL SPACE & COMMUNICATIONS	543881106	DI-01	37,096	23,026	23,224	-	-	-
LORILLARD INC	544147101	IL-03	106,479	34,456	58,885	45,056	39,663	76,919
LOUISIANA-PACIFIC CORP	546347105	GK-04	46,100	330,000	235,000	32,571	-	19,832
LOWES COMPANIES INC	548661107	JL-10	742,612	302,523	550,579	408,239	357,598	218,367
LOW-JACK CORP	539451104	CH-01	50,350	-	-	-	-	-
LRAD CORP	50213V109	CG-01	-	-	-	16,000	-	-
LSI CORP	502161102	GJ-08	465,996	132,948	251,796	189,890	172,887	111,902
LSI INDUSTRIES INC	50216C108	DH-01	-	-	-	-	-	198,400
LTD BRANDS INC	532716107	IL-04	151,943	55,343	103,979	79,077	73,429	-
LTX-CREDENCE CORP COMMON	502403207	EI-02	-	-	-	14,900	193,800	-
LUBRIZOL CORP (THE)	549271104	HK-02	55,167	-	-	108,438	-	-
LUFKIN INDUSTRIES INC	549764108	FJ-01	8,980	-	-	4,190	-	141,244
LUMBER LIQUIDATORS INC	55003T107	FJ-01	-	-	30,020	-	41,245	9,125
LUMINEX CORP	55027E102	FJ-01	42,150	-	-	-	-	-
LUXOTTICA GROUP SPA ADR	55068R202	EI-01	292,800	118,005	83,088	75,048	74,438	61,020
LYDALL INC	550819106	DH-01	-	-	-	124,100	-	-
LYONDELLBASELL INDUSTRIES NV	N53745100	JL-05	-	-	-	72,868	-	77,342
M&F WORLDWIDE CORP	552541104	EI-01	-	-	-	109,600	-	-
M&T CAPITAL TRUST IV	55261F104	IL-02	39,104	16,761	32,054	39,345	38,460	-
MACERICH CO (THE)	554382101	IL-03	457,161	460,385	-	32,263	-	27,998
MAC-GRAY CORP	554153106	BH-01	-	-	-	16,700	-	-
MACK-CALIFORNIA REALTY CORP	554489104	HL-02	177,071	-	-	21,430	-	11,887
MACROVISION SOLUTIONS CORP	55611C108	GJ-02	37,100	-	-	-	-	-
MACYS INC	55616P104	JL-08	213,320	86,169	162,611	133,805	125,553	78,120
MAD CATZ INTERACTIVE INC	556162105	DI-03	-	-	-	147,000	-	-
MAGELLAN HEALTH SERVICES	559079207	FJ-01	-	-	13,800	10,700	-	-
MAGELLAN MIDSTREAM PART	559080106	FJ-01	-	52,400	61,740	53,003	127,842	1,290,637
MAGMA DESIGN AUTOMATION	559181102	EJ-02	-	-	323,247	223,759	-	-
MAHANAGAR TELEPHONE NIGAM ADR	559778402	CH-01	229,700	-	-	-	-	-
MAIN STREET CAPITAL	56035L104	EI-01	-	-	-	17,500	-	-
MAIR HOLDINGS INC	560635104	BD-01	281,000	-	-	-	-	-
MAKO SURGICAL CORP COMMON STOCK	560879108	GJ-02	-	-	-	39,600	-	-
MANHATTAN ASSOCIATES INC	562750109	EJ-01	15,200	-	-	-	-	-
MANITEX INTL	563420108	CH-01	-	-	34,600	-	217,867	102,249
MANPOWERGROUP	56418H100	HL-02	114,412	-	-	20,259	-	10,976
MANTECH INTL CORP A	564563104	FJ-01	47,950	15,700	15,700	21,349	-	-
MAP PHARMACEUTICALS INC	56509R108	EJ-01	-	-	133,599	192,257	-	-
MARATHON OIL CORP	565849106	JM-06	529,160	281,906	370,586	331,912	282,022	163,648
MARATHON PETROLEUM CORP	56585A102	JL-04	-	-	-	-	146,388	96,016
MARCHEX INC CL B	56624R108	DI-01	49,590	-	-	-	-	-
MARINER ENERGY INC	56845T305	HK-02	9,919	45,682	759,602	-	-	-
MARKET VECTORS GLOBAL AGRIBU	57060U605	GJ-01	-	-	-	-	43,087	-
MARKET VECTORS GOLD MINERS ETF	57060U100	JL-04	66,486	-	-	-	67,348	1,051,477
MARKWEST ENERGY PARTNERS	570759100	FJ-01	-	39,650	48,571	39,703	168,715	689,060
MARRIOTT INTL INC A	571903202	IL-04	152,457	60,597	105,730	89,013	98,632	48,780
MARSH & MCLENNAN COMPANIES INC	571748102	IL-04	259,539	107,062	208,504	171,737	165,807	112,082
MARSHALL & ILSLEY CORP	571837103	IL-05	131,495	72,187	203,114	166,209	-	-
MARTEK BIOSCIENCES CORP	572901106	FJ-01	39,466	-	-	-	-	-
MARTEN TRANS LTD	573075108	DI-01	12,830	15,360	12,430	-	-	-
MARTIN MARIETTA MATERIAL	573284106	HK-01	52,900	26,522	29,937	11,236	-	6,535
MARVEL ENTERTAINMENT INC	57383T103	HJ-02	167,835	-	-	-	-	-
MARVELL TECH GROUP	G5876H105	IL-09	23,100	-	-	-	-	-
MASCO CORP	574599106	HL-07	183,501	73,616	138,184	112,275	108,520	72,666
MASIMO CORP	574795100	GJ-01	45,098	-	-	14,729	-	-
MASSEY ENERGY CO	576206106	KM-04	67,846	-	-	-	-	-
MASTEC INC	576323109	GJ-02	-	-	-	-	-	18,815
MASTERCARD INC CL A	57636Q104	JM-02	3,000	17,913	40,041	29,521	32,261	21,288
MATERION	576690101	EH-01	-	-	-	-	50,300	60,990
MATRIX SERVICE CO	576853105	EJ-01	68,300	44,400	44,400	-	-	91,301
MATRIX INITIATIVES INC	57685L105	EJ-01	54,320	-	-	-	-	-
MATTEL INC	577081102	HK-05	183,611	73,460	140,511	108,979	103,500	70,330
MATTHEWS INTL CORP CL A	577128101	EJ-01	13,916	-	-	7,274	-	-
MATTRESS FIRM HOLDINGS	57722W106	FI-01	-	-	-	-	10,735	11,175
MAUI LAND & PINEAPPLE CO	577345101	BH-01	12,020	-	-	-	-	-
MAXIMUS INC	577933104	EJ-01	14,400	16,050	6,100	9,450	-	-
MAXYGEN INC	577776107	DI-01	-	36,800	27,050	-	-	370,336
MB FINANCIAL INC	55264U108	FJ-01	31,074	-	-	-	-	-
MBIA INC	55262C100	IL-08	107,681	34,919	-	-	-	-

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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
MCAFEE INC	579064106	IL-03	111,237	38,834	60,104	-	-	-
MCCORMICK & CO NON-VOTING	579780206	GK-02	65,035	26,698	57,038	41,542	40,296	26,858
MCCORMICK & SCHMKS SEAFD	579793100	DH-01	-	-	24,064	222,528	-	-
MCDERMOTT INTL INC	580037109	IL-04	13,142	-	-	-	-	-
MCDONALDS CORP	580135101	KM-06	575,070	226,042	423,536	334,812	318,331	211,040
MCGRATH RENTCORP	580589109	DI-01	65,500	-	-	-	-	-
MCGRAW-HILL COMPANIES	580645109	IL-03	163,004	64,437	121,542	95,533	84,999	55,813
MCKESSON CORP	58155Q103	IL-03	145,971	63,810	119,630	79,047	80,696	46,143
MDC HOLDINGS INC	552676108	HL-02	24,554	-	-	9,326	-	-
MDU RESOURCES GROUP INC	552690109	GJ-02	117,692	-	-	46,532	-	26,871
MEAD JOHNSON NUTRITION CO	582839106	HL-02	-	-	84,028	64,068	61,961	41,228
MEADOWBROOK INSURANCE GROUP	58319P108	EI-01	509,130	-	-	-	-	-
MEADWESTVACO CORP	583334107	HL-02	88,135	35,056	65,816	167,795	117,614	36,032
MEASUREMENT SPECIALTIES	583421102	DI-01	195,200	38,300	74,445	9,800	-	-
MECHEL OAO ADR	583840103	IL-03	27,300	263,000	-	-	-	-
MEDALLION FINANCIAL CORP	583928106	CH-01	129,700	127,289	109,457	125,757	183,357	107,426
MEDCO HEALTH SOLUTIONS	58405U102	JL-04	263,842	134,267	204,631	153,984	-	-
MEDIA GENERAL CL A	584404107	EJ-01	10,200	-	-	-	-	-
MEDIAMIND TECHNOLOGIES	58449C100	DG-01	-	-	-	146,100	-	-
MEDICINES CO (THE)	584688105	GJ-02	46,744	-	-	-	-	-
MEDICIS PHARMACEUTICALS A	584690309	HK-02	35,386	26,800	12,800	35,076	-	-
MEDIDATA SOLUTIONS INC	58471A105	EJ-01	-	-	84,400	-	-	16,150
MEDIFAST INC	58470H101	FJ-02	-	-	-	-	-	17,044
MEDIVATION INC	58501N101	GJ-01	-	-	-	-	7,240	-
MEDIWARE INFORMATION SYSTEMS	584946107	BF-01	-	-	12,700	16,000	-	-
MEDNAX INC	58502B106	FJ-01	-	-	-	11,837	-	7,118
MEDQUIST HOLDINGS	58506K102	EH-01	-	-	-	11,600	-	-
MEDTOX SCIENTIFIC INC	584977201	CH-01	51,295	-	-	-	110,630	-
MEDTRONIC INC	585055106	JL-07	579,743	229,111	446,905	357,837	316,229	205,934
MELCO PBL ENTERTAINMENT LTD ADS	585464100	HK-07	-	-	-	-	164,170	-
MELLANOX TECHNOLOGIES	M51363113	FJ-01	103,920	-	-	21,575	56,845	-
MEMC ELECTRONIC MATERL	552715104	JL-06	140,370	81,015	87,609	72,242	-	-
MEMORIAL PRODUCTION	586048100	CG-01	-	-	-	-	-	172,841
MEMSIC INC	586264103	CH-01	-	-	-	-	-	172,920
MENS WEARHOUSE INC (THE)	587118100	HK-02	16,700	-	-	19,290	-	-
MENTOR CORP MINNESOTA	587188103	GJ-02	17,550	-	-	-	-	-
MENTOR GRAPHICS CORP	587200106	FJ-02	62,005	-	-	762,672	-	13,491
MERCADOLIBRE INC	58733R102	HK-01	-	-	-	56,900	76,100	76,100
MERCER INTL INC SBI	588056101	EJ-01	32,290	-	-	-	-	-
MERCK & CO INC	58933Y105	JM-11	-	-	1,201,264	967,739	924,313	614,857
MERCURY GENERAL CORP	589400100	FJ-01	118,800	102,900	102,900	8,782	-	5,159
MEREDITH CORP CL COMMON	589433101	GJ-01	28,178	-	14,168	8,978	-	5,128
MERIDIAN BIOSCIENCES INC	589584101	FJ-01	88,800	40,875	58,300	76,275	76,275	56,275
MERIDIAN RESOURCE CORP	58977Q109	FJ-06	716,650	-	-	-	-	-
MERIT MEDICAL SYSTEMS	589889104	EJ-01	33,240	29,360	20,480	-	-	-
MERRILL LYNCH & CO INC	590188108	MM-14	499,887	-	-	-	-	-
MERUELO MADDUX PROPERTIES INC	590473104	BE-03	823,800	-	-	-	-	-
MESA AIR GROUP INC (NEVADA)	590479101	FI-02	352,000	-	-	-	-	-
METALICO INC	591176102	EJ-02	-	-	-	254,502	-	-
METAVANTE TECH INC	591407101	GJ-02	142,534	-	-	-	-	-
METHANEX CORP	59151K108	GJ-01	-	-	-	-	16,400	11,790
METHODE ELECTRONICS INC	591520200	EJ-01	63,520	-	24,670	-	-	54,000
METLIFE INC	59156R108	KM-07	366,258	171,976	315,952	348,064	322,744	222,968
MET-PRO CORP	590876306	CH-01	21,000	-	-	-	-	-
METROPCS COMMUNICATIONS INC	591708102	HL-06	383,776	51,895	144,285	83,237	89,400	-
METROPOLITAN HEALTH NETWORKS	592142103	EH-02	-	38,600	65,100	62,600	-	-
METTLER-TOLEDO INTL	592688105	GJ-01	-	-	-	7,922	-	4,296
MEXICAN ECONOMIC	344419106	HK-02	-	53,289	8,600	28,000	9,100	-
MFA MTG INVESTMENTS	55272X102	FJ-05	154,300	154,300	154,300	-	-	-
MFRI INC	552721102	BG-01	15,625	20,496	20,496	-	-	-
MGIC INVESTMENTS CORP	552848103	HL-06	63,448	-	-	-	-	89,890
MICHAEL BAKER CORP CL COMMON	057149106	DI-01	30,140	18,110	10,000	-	-	-
MICROCHIP TECH INC	595017104	HL-03	93,831	37,467	71,478	59,721	58,829	40,142
MICRON TECH INC	595112103	HK-13	424,293	213,684	356,701	270,033	300,741	209,751
MICROS SYSTEMS INC	594901100	GK-01	81,500	44,916	28,300	41,117	-	11,194
MICROSEMI CORP	595137100	GK-02	190,820	38,730	25,900	-	-	-
MICROSOFT CORP	594918104	JL-15	4,111,509	1,666,767	3,074,334	2,326,659	2,272,144	1,530,416
MICRUS ENDOVASCULAR CORP	59518V102	DH-01	68,676	-	-	-	-	-
MID-CON ENERGY PARTNERS	59560V109	CG-01	-	-	-	-	46,035	21,145
MIDDLEBY CORP	596278101	EJ-01	46,300	-	-	-	-	2,805
MILLER ENERGY RESOURCES	600527105	EH-02	-	-	-	114,300	283,354	-
MILLICOM INTL CELLULAR S	16388F110	HK-01	26,300	-	-	-	-	-
MILLIPORE CORP	601073109	GK-02	27,949	11,358	71,584	-	-	-
MIND CTI LTD	M70240102	BG-01	-	-	-	63,000	-	-
MINDRAY MEDICAL INTL ADR	602675100	GK-02	27,080	23,200	91,623	-	-	47,729

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MINE SAFETY APPLIANCES	602720104	EJ-01	13,100	-	-	7,668	-	4,440
MINEFINDERS CORP LTD	602900102	FJ-02	79,930	-	-	-	-	-
MINERALS TECHNOLOGIES	603158106	EJ-01	12,673	-	-	4,503	-	4,961
MIPS TECHNOLOGIES INC	604567107	FJ-03	-	-	-	-	280,300	-
MIRANT CORP	60467R100	HK-04	11,600	-	-	-	-	-
MISSION WEST PROPERTIES	605203108	CH-01	40,000	-	-	-	-	-
MISTRAS GROUP INC	60649T107	DH-01	-	-	-	15,000	30,243	-
MOBILE MINI INC	60740F105	EJ-01	23,350	-	-	-	-	14,425
MOBILE TELESYSTEMS ADR	607409109	IL-03	239,400	321,990	258,250	216,150	27,400	34,424
MODINE MFG CO	607828100	EJ-01	14,400	-	-	-	-	-
MOHAWK INDUSTRIES INC	608190104	HL-02	24,700	-	-	13,892	-	8,665
MOLEX INC	608554101	GK-02	70,629	28,402	53,430	-	-	-
MOLEX INC CL A	608554200	EJ-01	-	-	-	49,249	42,879	30,631
MOLINA HEALTH CARE	60855R100	FJ-01	-	-	-	9,680	-	22,365
MOLSON COORS BREWING CO	60871R209	HL-03	79,163	30,544	60,782	49,823	47,764	31,977
MONDELEZ INTL	609207105	HI-13	-	-	-	-	-	363,353
MONOLITHIC POWER SYSTEMS	609839105	GJ-01	46,100	-	-	-	30,409	-
MONOTYPE IMAGING HOLDINGS	61022P100	DI-01	-	-	-	13,000	-	-
MONSANTO CO	61166W101	LN-05	483,666	257,880	450,587	369,731	295,483	167,156
MONSTER WORLDWIDE INC	611742107	HK-05	63,056	25,826	69,106	40,545	-	16,584
MOODYS CORP	615369105	IL-04	103,039	46,517	75,780	62,137	60,091	39,487
MOOG INC CL A	615394202	EJ-01	-	-	-	-	-	18,500
MORGAN STANLEY	617446448	LN-13	571,292	293,445	538,491	484,298	462,796	279,385
MORGANS HOTEL GROUP CORP	61748W108	EJ-01	65,117	65,117	39,060	-	-	80,000
MORNINGSTAR INC	617700109	EJ-01	-	18,200	29,525	29,525	19,325	13,825
MOTORCAR PARTS of AMERICA	620071100	CH-01	-	-	29,400	99,200	-	-
MOTOROLA MOBILITY	620097105	HJ-05	-	-	-	92,487	-	-
MOTOROLA SOLUTIONS	620076109	HK-13	1,144,138	500,087	895,322	-	-	-
MOTOROLA SOLUTIONS	620076307	IK-03	-	-	-	106,453	88,756	55,315
MOVADO GROUP INC CL COMMON	624580106	EJ-01	17,900	-	-	-	-	-
MPG OFFICE TRUST INC	559775101	FJ-03	23,459	-	-	-	-	-
MPLX LP	55336V100	DF-01	-	-	-	-	-	326,693
MPS GROUP INC	553409103	FJ-01	106,980	-	-	-	-	-
MSC INDUSTRIAL DIRECT CO	553530106	GJ-01	51,521	-	-	11,138	-	6,665
MSCI INC	55354G100	GJ-02	-	-	-	29,610	-	17,179
MTS MEDICATION TECH INC	553773102	BE-01	68,997	-	-	-	-	-
MULTIBAND CORP	62544X209	BH-01	-	-	-	232,800	-	301,892
MULTI-COLOR CORP	625383104	CH-01	21,300	-	-	10,000	-	39,500
MURPHY OIL CORP	626717102	JL-02	103,532	45,840	73,766	60,645	59,006	44,123
MWI VETERINARY SUPPLY	55402X105	DI-01	23,570	16,320	17,250	-	-	-
MYLAN INC	628530107	HK-07	154,456	89,700	118,978	137,719	130,263	77,598
MYRIAD GENETICS INC	62855J104	HL-02	28,860	-	-	-	-	-
NABORS INDUSTRIES LTD	66359F103	JL-06	252,722	73,592	109,874	90,098	88,223	60,116
NAM TAI ELECTRONICS INC	629865205	DI-01	15,900	40,100	41,560	61,896	61,896	16,877
NANOMETRICS INC	630077105	FJ-01	49,610	-	152,300	14,100	-	-
NASDAQ STOCK MARKET INC	631103108	IL-03	-	-	-	47,084	37,203	23,969
NASH-FINCH CO	631158102	EJ-01	13,450	-	-	-	-	-
NATIONAL CITY CORP	635405103	IK-11	385,731	-	-	-	-	-
NATIONAL ELECTRICITY	29244T101	EJ-01	9,200	9,600	-	-	-	-
NATIONAL FINANCIAL PARTNERS	63607P208	FJ-02	-	-	-	-	-	493,096
NATIONAL FUEL GAS CO	636180101	GK-01	49,735	-	-	20,381	-	11,890
NATIONAL INSTRUMENTS CORP	636518102	FJ-01	26,968	-	-	22,000	-	13,538
NATIONAL OILWELL VARCO	637071101	KN-05	262,029	168,476	212,976	243,395	157,889	99,953
NATIONAL PENN BANCSHARES	637138108	FJ-02	117,111	-	-	-	-	-
NATIONAL PRESTO INDUSTRIES	637215104	DH-01	4,030	-	-	-	-	-
NATIONAL RESEARCH CORP	637372103	BF-01	-	-	-	7,306	17,306	-
NATIONAL RETAIL PROPRITIES	637417106	GK-02	51,300	-	-	-	-	16,844
NATIONWIDE HEALTH PROPERTIES	638620104	IL-02	43,454	-	-	96,373	-	-
NATURAL GAS SERVICES GROUP	63886Q109	DI-01	25,630	-	-	-	-	-
NATUS MEDICAL INC	639050103	EJ-01	390,800	36,415	46,410	-	-	-
NATUZZI SPA ADS	63905A101	BH-01	81,520	38,457	337,443	-	-	-
NAVARRRE CORP	639208107	BH-01	-	-	22,000	-	-	244,187
NAVIGANT CONSULTING INC	63935N107	FJ-01	33,317	-	-	-	-	-
NAVIGATORS GROUP INC	638904102	DI-01	11,450	18,590	13,750	15,930	-	-
NAVIOS MARITIME PORTF LP	Y62267102	EJ-01	-	-	-	-	-	14,099
NAVISITE INC	63935M208	CH-01	95,200	-	-	-	-	-
NBTY INC	628782104	HJ-02	86,740	22,800	21,375	-	-	-
NCI INC CL A	62886K104	DI-01	155,540	33,860	10,910	-	-	-
NCR CORP	62886E108	HK-04	191,941	-	-	39,090	-	-
NEOGEN CORP	640491106	EI-01	91,325	81,025	29,137	29,137	29,137	28,637
NESS TECHNOLOGIES INC	64104X108	DI-01	115,100	-	40,810	501,900	-	-
NET 1 UEPS TECHNOLOGIES INC	64107N206	FJ-01	61,116	-	-	-	-	-
NETEASE.COM INC ADS	64110W102	HL-02	-	57,842	15,960	10,900	12,310	-
NETFLIX INC	64110L106	JM-04	20,871	-	-	13,660	16,871	11,432
NETGEAR INC	64111Q104	GJ-01	-	-	-	-	-	26,700

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NETLIST	64118P109	EJ-02	-	-	-	-	772,528	590,555
NETLOGIC MICROSYSTEMS	64118B100	HK-02	48,300	18,915	24,180	13,045	-	-
NETSCOUT SYSTEMS INC	64115T104	FJ-01	158,200	-	-	-	-	-
NETSPEND HOLDINGS	64118V106	EI-02	-	-	-	-	-	682,068
NETSUITE INC	64118Q107	FJ-01	-	-	-	34,950	-	-
NEUROCRINE BIOSCIENCES	64125C109	EJ-01	-	-	-	-	-	22,085
NEUSTAR INC	64126X201	FJ-02	152,790	-	-	18,171	-	9,364
NEUTRAL TANDEM INC	64128B108	FJ-02	146,490	-	-	-	-	-
NEW ENGLAND BANCSHARES	643863202	BF-01	38,893	-	-	-	-	-
NEW GOLD INC	644535106	FJ-03	-	-	-	-	33,705	-
NEW YORK COMMUNITY BANCORP	649445103	HK-04	223,004	-	-	107,793	-	62,736
NEW YORK TIMES CO CL A	650111107	GK-04	72,942	23,893	44,872	29,382	-	17,373
NEWELL RUBBERMAID INC	651229106	HK-05	140,479	56,877	121,473	91,300	88,099	58,745
NEWFIELD EXPLORATION	651290108	IL-03	104,504	347,400	211,700	211,973	284,717	224,639
NEWMARKET CORP	651587107	FJ-01	-	-	2,879	2,355	-	1,517
NEWMONT MINING CORP	651639106	KM-05	247,740	130,677	293,591	185,187	167,493	248,262
NEWPARK RESOURCES INC	651718504	FJ-02	-	-	64,500	-	184,300	151,805
NEWPORT BANCORP INC	651754103	BD-01	27,200	28,100	28,100	-	-	-
NEWS CORP SHARES A	65248E104	HL-09	1,168,360	471,301	932,598	784,160	686,868	-
NEXSTAR BROADCASTING GROUP	65336K103	CH-01	-	-	-	36,000	-	-
NEXTERA ENERGY INC	65339F101	JL-03	-	-	163,547	132,297	126,747	86,465
NGAS RESOURCES INC	62912T103	EI-01	48,500	49,000	113,500	-	-	-
NGL ENERGY PARTNERS	62913M107	BF-01	-	-	-	-	-	320,000
NIC INC	62914B100	EI-01	-	-	68,650	93,675	93,675	59,250
NICE-SYSTEMS LTD ADR	653656108	FJ-01	77,865	-	-	-	-	-
NICHOLAS FINANCIAL INC	65373J209	BF-01	-	-	15,000	10,500	-	-
NICOR INC	654086107	GJ-01	22,900	9,264	17,440	14,280	-	-
NII HOLDINGS INC	62913F201	IL-03	165,980	115,631	56,710	26,955	26,955	-
NIKE INC CL B	654106103	JL-03	219,374	91,245	162,943	118,923	111,436	147,387
NISOURCE INC	65473P105	GK-04	139,113	56,261	106,881	87,657	86,334	63,537
NOBEL LEARNING COMMUNITIES	654889104	BF-01	-	-	-	97,500	-	-
NOBLE CORP CAYMAN ISLANDS	H5833N103	JM-04	-	-	-	102,992	97,104	51,626
NOBLE ENERGY INC	655044105	JL-02	152,639	96,617	109,182	93,197	98,210	103,752
NORDIC AMERICAN TNK SHIP	G65773106	GJ-02	-	-	-	17,900	39,205	-
NORDSON CORP	655663102	FJ-01	19,059	-	8,540	16,821	-	8,042
NORDSTROM INC	655664100	JL-04	89,132	32,804	74,446	52,608	48,674	30,280
NORFOLK SOUTHERN CORP	655844108	JL-03	195,631	75,202	145,759	127,264	98,997	64,159
NORTH AMERICAN ENERGY	656844107	EJ-01	24,900	-	16,030	-	-	-
NORTH CENTRAL BANCSHARES	658418108	BE-01	10,200	10,200	10,200	-	-	-
NORTHEAST UTIL	664397106	GK-02	108,818	35,882	67,800	55,425	95,302	64,064
NORTHERN OIL & GAS INC	665531109	GK-02	-	-	-	13,383	-	-
NORTHERN TIER ENERGY	665826103	FH-02	-	-	-	-	-	109,282
NORTHERN TRUST CORP	665859104	JL-03	110,038	49,969	93,169	75,813	73,284	44,330
NORTHROP GRUMMAN CORP	666807102	IL-03	184,835	77,575	116,032	91,777	76,430	47,885
NORTHSTAR REALTY FINANCE	66704R100	EJ-02	291,200	-	-	-	-	-
NORTHWEST AIRLINES CORP	667280408	JK-05	196,699	-	-	-	-	-
NORTHWEST PIPE CO	667746101	EI-01	21,700	-	-	-	-	-
NOTES REALTY HOLDINGS	629422106	BF-01	-	-	-	-	-	63,400
NOVA MEASURING INSTRUMENT	M7516K103	DI-01	-	-	72,500	51,622	26,976	24,879
NOVELL INC	670006105	EJ-04	179,527	70,725	2,334,782	-	-	-
NOVELLUS SYSTEMS INC	670008101	IL-03	50,663	20,009	37,002	28,001	-	-
NPS PHARMACEUTICALS INC	62936P103	FJ-02	-	108,200	39,260	-	-	36,045
NRG ENERGY INC	629377508	IL-04	-	-	98,356	75,589	69,202	65,665
NSTAR	67019E107	GJ-01	77,627	-	-	25,531	-	-
NU HORIZONS ELECTRONICS	669908105	BG-01	300,713	316,818	316,818	-	-	-
NU SKIN ENTERPRISES A	67018T105	GK-02	43,760	-	-	-	-	-
NUANCE COMMUNICATIONS	67020Y100	HL-05	237,650	-	-	-	-	-
NUCOR CORP	670346105	KM-05	163,278	64,388	121,398	99,095	137,695	71,448
NUMEREX CORP CL A PA	67053A102	BG-01	45,900	-	-	-	-	104,272
NUSTAR ENERGY LP	67058H102	FJ-01	-	-	27,048	3,548	-	-
NUSTAR GROUP HOLDINGS LLC	67059L102	EJ-01	-	25,392	25,392	13,166	-	-
NUVASIVE INC	670704105	GK-02	21,380	22,760	-	37,470	27,475	-
NV ENERGY INC	67073Y106	FJ-04	-	-	-	58,131	-	559,821
NVE CORP	629445206	DH-01	202,168	84,101	55,353	33,923	33,923	11,075
NVIDIA CORP	67066G104	IL-10	281,432	117,310	220,432	188,209	188,051	117,676
NVR INC	62944T105	EJ-01	3,349	-	-	1,450	-	-
NXSTAGE MEDICAL INC	67072V103	EJ-01	-	-	24,090	17,215	-	-
NYSE EURONEXT INC	629491101	JL-04	160,142	68,971	116,247	215,441	92,889	49,480
O2 MICRO INTL LTD	67107W100	DI-01	36,620	-	-	-	-	-
OBAGI MEDICAL PRODUCTS	67423R108	DI-01	83,800	-	22,060	-	-	-
OCCIDENTAL PETROLEUM CORP	674599105	KN-05	594,879	322,835	488,055	399,195	367,324	198,023
OCEAN BIO-CHEMICALS INC	674631106	BF-01	-	-	-	15,000	-	-
OCEANEERING INTL INC	675232102	HL-02	17,000	-	-	26,750	21,510	15,397
OCWEN FINANCIAL CORP	675746309	FJ-02	-	-	-	78,800	74,500	-
OCZ TECH GROUP INC	67086E303	GJ-04	-	-	-	-	43,130	-

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ODYSSEY HEALTH CARE INC	67611V101	EI-01	37,060	-	-	-	-	-
ODYSSEY MARINE EXPLORTN	676118102	DI-01	-	-	-	224,900	508,124	420,224
OFFICE DEPOT INC	676220106	GK-07	138,553	56,283	106,134	69,871	-	40,711
OFFICEMAX INC	67622P101	HK-03	92,500	-	-	-	-	-
OGE ENERGY CORP	670837103	FJ-01	44,016	-	-	24,132	-	14,105
OIL STATES INTL	678026105	HK-01	24,099	28,500	16,400	21,825	13,423	7,821
OILTANKING PARTNERS LP	678049107	CF-01	-	-	-	-	178,488	335,618
OLD DOMINION FREIGHT LNS	679580100	GK-01	35,072	-	-	-	-	-
OLD REPUBLIC INTL	680223104	GJ-03	102,900	-	-	62,861	-	34,353
OLIN CORP	680665205	GK-02	33,400	-	25,150	19,641	48,400	33,831
OM GROUP INC	670872100	GK-01	-	-	-	29,500	17,750	-
OMEGA HEALTH CARE INVTRS	681936100	GJ-02	48,991	-	-	25,045	-	16,529
OMEGA PROTEIN CORP	68210P107	DI-01	97,200	44,400	120,400	17,800	-	-
OMNI ENERGY SERVICES CORP	68210T208	CH-01	188,000	-	280,000	-	-	-
OMNICARE INC	681904108	HL-03	54,927	-	-	28,577	-	14,931
OMNICELL INC	68213N109	EJ-01	62,527	71,010	57,850	-	-	-
OMNICOM GROUP INC	681919106	IL-03	162,997	63,689	118,250	88,140	82,849	52,653
OMNIVISION TECHNOLOGIES	682128103	HL-03	-	-	-	27,725	45,900	85,640
OMRIX BIOPHARMACEUTICALS	681989109	FI-01	270,900	-	-	-	-	-
ON ASSIGNMENT INC	682159108	EJ-01	42,220	196,815	74,328	-	37,305	17,090
ON SEMICONDUCTOR CORP	682189105	GK-06	433,520	-	-	-	-	-
ONEOK INC	682680103	HK-02	87,261	-	40,949	33,585	63,165	291,968
ONEOK PARTNERS LP	68268N103	EJ-01	-	-	45,481	8,481	16,962	-
ONLINE RESOURCES CORP	68273G101	CH-01	47,800	188,300	93,900	480,335	-	-
ONYX PHARMACEUTICALS INC	683399109	HL-02	27,710	-	-	-	-	-
OPEN TEXT CORP	683715106	GK-01	72,075	33,449	-	-	-	-
OPENTABLE INC	68372A104	HK-02	-	-	15,085	3,220	-	-
OPENWAVE SYSTEMS INC	683718308	DH-02	-	-	-	314,200	-	-
OPLINK COMMUNICATIONS	68375Q403	EJ-01	-	37,690	20,440	22,690	-	-
OPNET TECHNOLOGIES INC	683757108	EJ-01	-	-	-	28,125	-	-
OPNEXT INC	68375V105	DI-01	541,160	-	-	-	-	-
OPTIONSXPRESS HOLDINGS	684010101	GJ-02	-	-	-	92,297	-	-
ORACLE CORP	68389X105	JL-12	2,106,360	878,548	1,580,113	1,293,657	1,209,285	762,718
ORBOTECH LTD	M75253100	DI-01	-	-	-	47,257	51,527	30,090
ORCHID CELLMARK INC	68573C107	BG-01	114,216	203,900	204,600	449,880	-	-
OREILLY AUTOMOTIVE	686091109	HL-02	51,500	34,895	71,089	-	-	-
ORIENTAL FINANCIAL GROUP	68618W100	FJ-01	29,290	-	-	-	-	-
ORION ENERGY SYSTEMS INC	686275108	DH-01	44,760	-	-	-	-	-
ORION MARINE GROUP INC	68628V308	EJ-01	45,700	-	-	-	-	47,300
OSHKOSH TRUCK CORP	688239201	HL-02	33,300	-	-	127,851	239,200	180,121
OSI PHARMACEUTICALS INC	671040103	HK-02	80,300	-	-	-	-	-
OSI SYSTEMS INC	671044105	EJ-01	18,650	18,020	14,590	-	-	-
OSTEOTECH INC	688582105	CH-01	51,692	-	-	-	-	-
OUTDOORS CHANNEL HOLDINGS	690027206	CH-01	29,300	61,000	71,400	-	-	-
OVERHILL FARMS INC	690212105	CH-01	-	-	-	-	-	217,680
OVERSEAS SHIPHOLDING GROUP	690368105	HK-02	13,923	-	-	-	-	-
OWENS & MINOR INC	690732102	FJ-01	58,827	-	-	15,711	-	9,012
OWENS-ILLINOIS	690768403	IL-03	-	231,255	133,289	122,389	50,120	33,495
OXFORD INDUSTRIES INC	691497309	EJ-01	13,970	-	-	-	-	-
PACCAR INC	693718108	JL-03	185,251	74,412	149,572	114,586	108,395	72,025
PACER INTL INC	69373H106	FJ-02	-	21,700	166,940	141,080	-	-
PACIFIC AIRPORT GROUP ADS	400506101	FJ-01	-	-	-	-	-	5,660
PACIFIC CAPITAL BANCORP	69404P200	FJ-01	-	-	-	-	33,280	-
PACIFIC COAST OIL TRUST	694103102	DG-01	-	-	-	-	135,512	27,551
PACIFIC PREMIER BANCORP	69478X105	BF-01	29,716	-	-	-	-	65,094
PACIFIC SUNWEAR of CAL	694873100	FJ-03	30,800	-	-	-	-	-
PACKAGING CORP of AMERICAN	695156109	GK-02	40,800	-	-	24,722	88,183	13,959
PACTIV CORP	695257105	IK-03	169,551	161,778	162,894	-	-	-
PACWEST BANCORP	695263103	FJ-01	16,382	-	-	-	-	-
PALL CORP	696429307	HL-02	60,816	24,163	61,499	36,407	35,191	22,719
PALM INC	696643105	IK-08	47,800	102,735	599,000	-	-	-
PALOMAR MEDICAL TECH	697529303	EJ-01	129,800	-	-	-	-	-
PAM TRANS SERVICES	693149106	BG-01	70,200	70,200	70,200	-	-	-
PANERA BREAD CO CL A	69840W108	HK-01	25,950	-	-	7,496	-	3,986
PANHANDLE OIL & GAS INC	698477106	CH-01	24,100	26,300	21,500	-	-	-
PAPA JOHNS INTL INC	698813102	FJ-01	62,700	-	-	-	-	-
PAR PHARMACEUTICALS CO	69888P106	FJ-01	21,143	-	-	-	-	-
PARAGON TECHNOLOGIES INC	69912T108	BE-01	27,000	-	-	-	-	-
PARALLEL PETROLEUM CORP	699157103	FJ-02	16,600	-	-	-	-	-
PARAMETRIC TECH CORP	699173209	GK-02	103,338	-	-	29,262	-	-
PAREXEL INTL CORP	699462107	GJ-02	50,780	42,400	15,400	-	-	-
PARKER HANNIFIN CORP	701094104	IL-02	89,576	32,887	62,037	50,847	45,903	30,391
PARK-OHIO HOLDINGS	700666100	CH-01	16,200	-	-	-	-	-
PARKVALE FINANCIAL CORP	701492100	BF-01	13,300	13,300	54,146	-	-	-
PATRIOT COAL CORP	70336T104	IL-03	-	-	-	22,500	-	-

US Equity Holdings
From PSERS SEC 13F Filings

Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
PATTERSON COMPANIES INC	703395103	GK-02	65,621	18,741	35,941	30,050	26,642	17,033
PATTERSON-UTI ENERGY INC	703481101	IL-04	841,075	1,057,000	906,200	246,274	261,695	140,637
PAYCHEX INC	704326107	HL-04	162,710	65,797	123,917	100,971	98,056	65,947
PC MALL INC	69323K100	DI-01	156,768	156,741	40,931	-	-	-
PCTEL	69325Q105	CH-01	65,010	43,690	-	-	-	-
PDF SOLUTIONS INC	693282105	CH-01	45,800	-	-	-	-	-
PDL BIOPHARMA INC	69329Y104	FJ-04	87,291	-	-	-	-	-
PEABODY ENERGY CORP	704549104	KN-05	247,445	157,261	147,989	141,534	149,083	54,902
PEGASYS INC	705573103	FJ-01	23,540	-	19,525	19,525	-	-
PENN VIRGINIA CORP	707882106	GK-02	69,570	-	-	-	-	-
PENN WEST PETROLEUM LTD	707887105	HK-03	-	-	-	40,590	39,090	-
PENNICHUCK CORP	708254206	BF-01	18,800	19,000	22,800	70,200	-	-
PENNSYLVANIA REIT	709102107	FJ-02	8,816	-	-	-	-	-
PENSKE AUTOMOTIVE GROUP	70959W103	GK-02	55,111	-	-	-	-	-
PENTAIR INC	H6169Q108	GK-02	-	-	-	-	-	41,601
PEOPLES UNITED FINANCIAL INC	712704105	HK-04	120,100	71,360	144,368	48,782	108,161	69,035
PEP BOYS MANNY MOE&JACK	713278109	FJ-02	57,000	144,300	144,300	-	484,800	-
PEPCO HOLDINGS INC	713291102	GK-03	102,174	48,773	85,989	70,786	69,373	50,617
PEPSI BOTTLING GROUP INC	713409100	HK-03	68,681	-	-	-	-	-
PEPSI AMERICAS INC	71343P200	FJ-01	26,200	-	-	-	-	-
PEPSICO INC	713448108	JM-07	812,167	302,978	652,463	532,258	475,279	314,883
PERCEPTON INC	71361F100	BG-01	57,900	-	-	-	-	-
PERFECT WORLD CO ADS B	71372U104	GK-02	-	-	-	-	34,187	-
PERICIENT INC	71375U101	EI-01	408,804	63,700	15,840	-	-	-
PERICOM SEMICONDUCTOR CORP	713831105	DI-01	126,913	-	-	-	-	-
PERINI CORP	713839108	HJ-02	19,867	-	-	-	-	-
PERKINELMER INC	714046109	GK-02	141,365	50,885	45,385	35,354	34,609	22,793
PERRIGO CO	714290103	HK-02	138,358	15,100	6,000	20,569	28,389	17,999
PERRY ELLIS INTL	288853104	EJ-01	-	-	18,300	74,635	114,799	-
PETMED EXPRESS	716382106	EJ-01	48,380	25,680	19,480	-	-	-
PETRO-CANADA	71644E102	JL-02	60,600	62,700	-	-	-	-
PETROCHINA CO LTD ADS	71646E100	HL-01	34,510	71,800	36,520	16,240	5,895	-
PETROHAWK ENERGY	716495106	JL-06	33,130	-	-	-	-	-
PETROLEO BRASILEIRO SA	71654V408	KN-07	1,487,472	-	-	525,734	403,337	189,431
PETROLEO BRASILEIRO SA ADS A	71654V101	JL-03	970,328	1,163,958	496,947	122,049	112,703	52,203
PETROLEUM DEVELOPMENT CORP	716578109	FJ-01	5,400	-	-	-	-	-
PETSMART INC	716768106	HL-02	70,566	-	16,100	27,948	-	21,037
PFTZER INC	717081103	IL-12	3,436,574	-	3,107,367	2,477,246	2,275,598	1,334,680
PG&E CORP	69331C108	IL-03	181,248	75,474	143,441	124,770	128,340	90,036
PHARMACEUTICALS PRODUCTS DEVELOPMENT	717124101	HK-02	234,282	-	-	27,910	-	-
PHARMACYCLICS INC	716933106	GJ-02	-	-	-	36,265	32,020	-
PHARMASSET INC	71715N106	FJ-01	11,810	-	19,265	8,960	-	-
PHARMERICA CORP	71714F104	FJ-01	-	-	-	45,739	-	-
PHASE FORWARD INC	71721R406	FJ-01	133,473	-	-	-	-	-
PHC INC A	693315103	BG-01	-	-	-	269,762	-	-
PHILADELPHIA CONSOLIDATEDS HOLDING CO	717528103	GI-01	47,710	-	-	-	-	-
PHILIP MORRIS INTL INC	718172109	JM-07	1,079,314	401,904	713,410	557,586	518,310	333,024
PHILIPPINE LONG DISTANCE ADR	718252604	EJ-01	30,800	-	-	12,800	6,600	-
PHILLIPS 66	718546104	IJ-05	-	-	-	-	224,716	150,638
PHOENIX TECHNOLOGIES LTD	719153108	DH-01	26,800	-	-	-	-	-
PHOTOMEDEX INC	719358301	CH-01	-	-	-	-	52,800	-
PHOTON DYNAMICS INC	719364101	EH-01	160,640	-	-	-	-	-
PHOTONICS INC	719405102	EJ-02	-	-	345,540	-	169,057	-
PIKE ELECTRIC CORP	721283109	DH-01	-	-	-	169,815	142,431	65,517
PINNACLE WEST CAPITAL CORP	723484101	GK-02	51,054	20,711	41,778	34,180	33,269	22,388
PIONEER DRILLING CO	723655106	GJ-02	200,000	-	-	-	-	-
PIONEER NATURAL RESOURCES	723787107	IL-02	91,341	33,554	54,860	51,327	72,468	49,580
PITNEY BOWES INC	724479100	HK-03	105,309	42,287	79,947	63,914	60,844	41,024
PLAINS ALL AMERICAN	726503105	FJ-01	-	104,891	86,416	82,982	476,545	2,272,230
PLAINS EXPLORATION & PRODUCTS	726505100	IL-03	70,657	-	-	34,752	62,375	-
PLANTRONICS INC	727493108	FJ-01	43,589	-	-	11,856	-	6,160
PLAYBOY ENTERPRISES B	728117300	DH-01	66,170	-	-	-	-	-
PLUM CREEK TIMBER REIT	729251108	IL-03	118,765	46,539	62,780	50,771	49,077	33,158
PMA CAPITAL CORP CL A	693419202	DH-01	214,214	153,164	153,164	-	-	-
PMC-SIERRA INC	69344F106	GJ-05	102,858	53,625	11,270	-	-	-
PMFG INC	705514107	DH-01	12,600	-	-	-	-	-
PMI GROUP INC	69344M101	GK-06	58,455	-	-	-	-	-
PNC FINANCIAL SERVICES GROUP	693475105	KM-04	175,459	99,706	213,654	165,006	172,784	107,802
PNM RESOURCES INC	69349H107	FJ-02	38,525	-	-	21,362	-	11,335
POLARIS INDUSTRIES INC	731068102	GK-01	35,700	-	-	8,471	-	9,097
POLYCOM INC	73172K104	HL-03	107,515	-	457,950	21,747	-	24,551
POLYMER HOLDINGS / POLYMER	50077C106	FJ-01	-	-	-	7,320	51,092	-
POLYPURE INTL INC	73179V103	GK-01	68,177	-	29,525	26,655	15,915	13,560
PORTFOLIO RECOVERY ASSOC	73640Q105	EJ-01	46,400	-	5,275	3,190	4,290	5,740
POSCO ADS	693483109	HK-01	30,120	30,530	22,040	-	-	-

US Equity Holdings
From PSERS SEC 13F Filings

Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
POST HOLDINGS	737446104	EH-01	-	-	-	-	-	4,649
POST PROPERTIES INC	737464107	GK-02	87,672	406,636	-	-	-	-
POTASH CORP of SASKATCHEWAN	73755L107	LN-06	40,376	27,100	8,619	89,917	-	-
POTLATCH CORP	737630103	GJ-01	20,233	-	-	9,894	-	5,762
POWELL INDUSTRIES INC	739128106	DI-01	15,440	-	-	-	-	-
POWER INTEGRATIONS INC	739276103	FJ-01	31,800	-	-	-	-	-
POWER-ONE INC	73930R102	GJ-05	-	-	-	-	-	1,781,520
POWERSHARES DB COMMODITY INDEX	73935S105	FJ-01	-	-	-	-	-	38,000
POZEN INC	73941U102	EJ-01	52,318	24,335	-	-	-	-
PPG INDUSTRIES INC	693506107	IL-02	135,450	33,705	64,075	49,585	68,953	29,046
PPL CORP	69351T106	IL-04	194,052	77,048	180,521	180,954	176,265	120,613
PR CHANGS CHINA BISTRO	69333Y108	GK-02	-	-	-	-	238,220	-
PR E-PAID LEGAL SERVICES INC	740065107	EI-01	-	-	-	148,230	-	-
PRAXAIR INC	74005P104	JL-03	220,753	130,492	117,862	95,336	90,770	60,221
PRECISION CASTPARTS CORP	740189105	IL-02	71,470	32,497	54,779	45,110	44,159	29,797
PRECISION DRILLING TRUST UN	74022D308	GJ-02	-	-	-	-	123,750	175,735
PRESTIGE BRANDS HOLDINGS	74112D101	EJ-01	-	-	27,850	23,500	743,712	-
PRGX GLOBAL INC	69357C503	DH-01	33,890	-	77,000	-	-	-
PRICELINE.COM INC	741503403	IL-02	5,564	4,100	18,277	15,566	15,132	10,503
PRICESMART INC	741511109	EJ-01	-	-	-	-	35,445	67,596
PRIDE INTL INC	74153Q102	IL-03	87,781	321,800	321,800	-	-	-
PRIMEDIA INC	74157K846	CH-01	-	-	-	251,252	-	-
PRIMERICA	74164M108	EI-01	-	-	-	-	-	6,569
PRIMO WATER	74165N105	EH-01	-	-	-	99,507	-	-
PRINCETON NATIONAL BANCORP INC	742282106	BF-01	10,000	10,000	10,000	-	-	-
PRINCIPAL FINANCIAL GROUP	74251V102	IL-04	131,346	-	129,971	100,743	91,210	56,162
PRIVATEBANCORP INC	742962103	FJ-01	58,210	-	-	-	38,555	-
PROASSURANCE CORP	74267C106	EJ-01	46,730	-	-	-	-	-
PROCENTURY CORP	74268T108	CF-01	24,260	-	-	-	-	-
PROCERA NETWORKS INC	74269U203	DH-01	-	-	-	-	52,990	-
PROGRESS ENERGY INC	743263105	HL-02	132,575	60,072	110,629	252,118	231,464	-
PROGRESSIVE CORP (THE)	743315103	HL-05	362,920	139,532	270,571	204,955	185,284	112,849
PROLOGIS INC	743410102	JL-05	1,602,899	1,883,821	183,597	-	-	-
PROOFPOINT	743424103	DG-01	-	-	-	-	-	40,770
PROS HOLDINGS INC	74346Y103	DI-01	53,700	-	-	45,850	98,300	48,000
PROSPECT CAPITAL CORP	74348T102	FJ-02	33,470	-	-	-	-	-
PROSPERITY BANCSHARES	743606105	GJ-01	43,600	-	-	11,556	-	6,690
PROTECTIVE LIFE CORP	743674103	GK-02	31,480	-	-	21,124	-	11,164
PROTO LABS	743713109	EH-01	-	-	-	-	29,117	46,820
PROVIDENCE SERVICE CORP	743815102	DI-01	19,680	66,500	39,480	81,600	135,300	-
PRUDENTIAL FINANCIAL INC	744320102	KM-04	226,095	106,434	179,520	153,003	142,526	94,887
PS BUSINESS PARKS	69360J107	EJ-01	25,379	-	-	-	-	-
PSS WORLD MEDICAL INC	69366A100	FJ-01	40,650	-	-	-	-	-
PSYCHEMEDICS CORP	744375205	BF-01	39,725	-	-	-	-	-
PSYCHIATRIC SOLUTIONS	74439H108	HK-02	155,340	-	616,500	-	-	-
PUBLIC SERVICES ENTERPRISES	744573106	IL-04	257,979	105,571	194,911	158,617	153,738	103,026
PUBLIC STORAGE	74460D109	JL-02	139,974	132,660	52,341	43,869	43,255	29,395
PUGET ENERGY INC	745310102	FI-02	81,337	-	-	-	-	-
PULTEGROUP INC	745867101	IL-07	108,376	-	122,332	105,620	102,598	69,437
PVH	718592108	HL-02	32,966	-	17,470	16,598	-	-
PVR PARTNERS LP	707884102	EJ-01	-	-	-	60,197	249,571	-
QAD INC	74727D108	CG-01	20,190	-	-	-	-	-
QEP RESOURCES	74733V100	HK-02	-	-	-	78,809	87,385	55,394
QIAGEN NV	N72482107	FJ-01	238,050	-	-	-	-	-
QLIK TECHNOLOGIES	74733T105	HJ-02	-	-	-	28,585	-	25,535
QLOGIC CORP	747277101	GK-04	88,772	24,348	42,965	25,822	-	-
QUAKER CHEMICAL CORP	747316107	DI-01	76,340	21,500	49,570	-	-	-
QUALCOMM INC	747525103	KM-09	844,007	366,795	639,431	551,049	534,101	365,624
QUALITY DISTRIBUTION INC	74756M102	DI-01	-	-	18,590	27,300	185,100	-
QUALITY SYSTEMS INC	747582104	GJ-01	38,050	30,200	24,625	24,625	40,600	-
QUANTA CAPITAL HOLDINGS	G7313F106	CF-01	639,200	-	-	-	-	-
QUANTA SERVICES INC	74762E102	IL-04	157,748	76,081	164,426	67,748	64,739	-
QUEST DIAGNOSTICS INC	74834L100	HL-02	80,062	34,064	58,225	49,334	48,213	32,178
QUEST SOFTWARE INC	74834T103	GJ-02	-	-	-	15,006	357,616	-
QUESTAR CORP	748356102	HL-02	129,814	80,662	77,933	43,744	-	24,911
QUICKSILVER RESOURCES	74837R104	HL-04	74,933	21,625	25,770	29,100	-	-
QUIDEL CORP	74838J101	EJ-01	19,430	32,880	24,030	-	-	-
QWEST COMMUNICATIONS INTL INC	749121109	FJ-10	771,918	403,005	1,045,908	-	-	-
QWEST CORP 7% NOTES DUE	152312104	JL-05	62,646	25,505	-	-	-	-
RACKSPACE HOSTING INC	750086100	HL-02	-	11,920	33,490	24,538	-	15,723
RADIAN GROUP	750236101	GK-05	62,471	-	-	-	-	19,625
RADIATION SYSTEMS	75025N102	EJ-01	159,872	147,400	96,050	-	-	-
RADIOSHACK CORP	750438103	HL-05	287,873	25,637	153,302	26,140	-	-
RADNET INC	750491102	DI-01	34,900	50,700	-	-	-	-
RAINMAKER SYSTEMS INC	750875304	BG-01	63,200	-	-	-	-	-

US Equity Holdings
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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
RALCORP HOLDINGS INC	751028101	GK-02	-	-	-	158,915	-	-
RALPH LAUREN CORP	751212101	IL-02	-	-	-	-	19,722	12,401
RAMCO-GERSHENSON PROPERTIES TRUST	751452202	EJ-01	34,120	-	-	-	-	-
RAMTRON INTL CORP	751907304	CH-01	209,600	-	-	-	246,523	-
RANDGOLD RESOURCES LTD	752344309	HL-01	-	-	37,579	-	-	49,289
RANGE RESOURCES CORP	75281A109	JL-03	78,389	46,875	90,425	78,636	134,298	54,680
RAVEN INDUSTRIES INC	754212108	DI-01	55,050	35,000	35,000	39,175	39,175	68,350
RAYMOND JAMES FINANCIAL	754730109	HL-02	73,640	-	-	24,943	-	16,097
RAYONIER INC	754907103	HL-02	50,205	-	-	19,997	-	17,934
RAYTHEON CO	755111507	IL-04	230,502	92,641	155,800	111,673	101,299	66,098
RBC BEARINGS INC	75524B104	EJ-01	19,100	-	-	-	-	-
RCM TECHNOLOGIES INC	749360400	BF-01	54,441	54,441	289,970	-	-	-
REALTY INCOME CORP	756109104	HL-02	45,200	-	-	31,259	-	27,925
RED HAT INC	756577102	IL-03	144,660	-	72,673	60,519	58,608	38,606
RED ROBIN GOURMET BURGER	75689M101	FJ-01	-	-	-	14,485	-	16,535
REGAL-BELOIT CORP	758750103	FJ-01	13,450	-	-	9,523	-	6,402
REGENCY CENTERS CORP	758849103	IL-02	155,096	-	-	22,157	-	13,036
REGENCY ENERGY PARTNERS	75885Y107	FI-02	-	66,600	66,600	88,694	184,603	277,807
REGENERON PHARMACEUTICALS	75886F107	HK-02	51,930	15,478	11,178	-	-	15,553
REGIONS FINANCIAL CORP	7591EP100	IL-09	352,496	236,652	492,883	393,941	429,228	287,794
REGIS CORP	758932107	FJ-01	19,200	-	-	14,238	-	-
REHABCARE GROUP INC	759148109	FJ-01	32,940	-	-	-	-	-
REINSURANCE GROUP of AM	759351604	GJ-01	-	-	-	18,216	-	10,317
RELIANCE STEEL & ALUM CO	759509102	HL-02	58,092	142,300	128,200	110,841	47,400	48,213
RENASANT CORP	75970E107	DI-01	19,860	-	-	-	-	-
RENT-A-CENTER	76009N100	GK-02	59,141	-	34,200	68,531	17,000	20,350
RENTRAK CORP	760174102	CH-01	33,500	23,400	55,400	-	-	-
REPLIGEN CORP	759916109	CH-01	254,500	263,990	-	-	309,214	167,796
REPSOL YPF SA ADR	76026T205	GJ-01	121,600	-	62,910	-	-	-
REPUBLIC BANCORP KY A	760281204	DH-01	19,000	-	-	17,400	-	-
REPUBLIC SERVICES INC	760759100	HL-04	129,452	65,970	131,231	95,125	95,634	60,428
RES-CARE INC	760943100	EI-01	31,400	52,180	40,760	-	-	-
RESEARCH IN MOTION LTD	760975102	LN-09	63,020	27,400	23,875	17,875	-	-
RESMED INC	761152107	GK-02	67,400	15,320	-	37,689	-	20,274
RESPONSYS	761248103	EI-01	-	-	-	16,817	-	47,610
RESTORATION HARDWARE	761283100	EF-01	-	-	-	-	-	6,065
REX ENERGY CORP	761565100	GJ-02	63,235	79,340	64,410	-	-	-
REX STORES CORP	761624105	DH-01	-	-	-	15,900	-	-
REYNOLDS AMERICAN INC	761713106	HL-03	86,897	34,620	65,121	105,997	100,734	64,825
RF MICRO DEVICES INC	749941100	FJ-07	148,817	212,441	-	68,237	-	40,024
RICHMONT MINES INC	76547T106	DI-01	-	180,900	155,900	52,219	-	-
RIGHTNOW TECHNOLOGIES	76657R106	FJ-01	-	-	19,300	20,935	-	-
RIMAGE CORP	766721104	CH-01	56,200	33,300	-	-	-	-
RIO TINTO PLC	767204100	JL-03	-	3,400	13,600	22,600	22,600	36,521
RITCHIE BROS AUCTIONEERS	767744105	FJ-01	67,725	59,075	59,075	46,500	46,500	-
RIVERBED TECH INC	768573107	IL-04	-	36,720	31,895	37,831	-	23,256
RLI CORP	749607107	EJ-01	16,220	-	-	-	-	-
RLJ LODGING	74965L101	EI-01	-	-	-	-	-	38,800
ROADRUNNER TRANS SYSTEMS	76973Q105	CH-01	-	-	-	-	-	10,210
ROBBINS & MYERS INC	770196103	GJ-01	-	-	-	20,260	-	-
ROBERT HALF INTL	770323103	HL-02	80,572	31,309	57,796	46,036	43,450	28,414
ROCK-TENNESSEE CO CL A	772739207	GK-01	-	-	-	16,772	-	10,236
ROCKWELL AUTOMATION	773903109	IL-02	74,447	29,059	59,133	45,245	43,373	28,438
ROCKWELL COLLINS INC	774341101	HL-02	146,449	47,721	60,634	48,300	44,076	27,625
ROCKWELL MEDICAL TECHS	774374102	CH-01	196,600	-	-	-	-	-
ROHM & HAAS CO	775371107	JK-03	63,636	-	-	-	-	-
ROLLINS INC	775711104	EJ-01	197,375	95,900	60,000	105,625	72,500	61,867
ROME BANCORP INC	77587P103	BF-01	30,900	-	-	-	-	-
ROPER INDUSTRIES INC	776696106	GK-01	61,309	-	36,168	30,067	29,609	20,162
ROSE ROCK MIDSTREAM	777149105	CF-01	-	-	-	-	-	300,807
ROSETTA RESOURCES INC	777779307	GK-02	912,400	936,800	922,471	363,349	284,100	227,793
ROSS STORES INC	778296103	IL-03	201,811	-	47,203	36,669	68,552	44,757
ROVI CORP	779376102	HK-02	-	-	21,273	27,835	-	14,711
ROWAN COMPANIES PLC	G7665A101	IL-03	-	-	-	-	507,363	388,290
ROYAL DUTCH SHELL PLC A	780259206	IL-01	73,500	76,100	41,600	66,310	113,620	114,372
ROYAL DUTCH SHELL PLC B	780259107	GK-01	53,000	-	-	-	-	-
ROYAL GOLD INC	780287108	HK-01	-	-	-	-	-	18,527
RPM INTL INC DE	749685103	GJ-02	68,665	-	-	32,147	-	18,856
RR DONNELLEY & SONS CO	257867101	GK-05	110,806	42,049	79,474	58,806	54,781	25,813
RRSAT GLOBAL COMMON	M8183P102	BG-01	34,000	-	-	-	-	-
RUBICON TECH INC	78112T107	FJ-01	22,389	-	28,025	-	-	-
RUBY TUESDAY INC (GA)	781182100	FJ-02	68,600	-	-	-	-	-
RUDDICK CORP	781258108	FJ-01	60,250	15,000	-	10,536	-	-
RUDDOLPH TECHNOLOGIES INC	781270103	EJ-01	-	33,800	46,600	19,700	-	-
RUE 21	781295100	FJ-01	-	-	-	16,915	-	230,494

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RYANAIR HOLDINGS PLC ADR	783513104	GK-02	-	-	115,452	115,452	136,006	150,345
RYDER SYSTEM INC	783549108	HL-02	35,070	11,451	20,414	16,098	15,582	10,572
RYLAND GROUP INC (THE)	783764103	IL-03	26,433	-	-	10,938	39,640	-
S1 CORP	78463B101	EI-01	73,140	91,340	50,910	-	-	-
SABA SOFTWARE INC	784932600	DI-01	-	-	-	158,300	-	-
SABESP	20441A102	FJ-01	-	-	-	-	5,500	-
SAFECO CORP	786429100	IJ-02	45,613	-	-	-	-	-
SAFEGUARD SCIENTIFICS	786449207	DI-01	-	-	-	-	-	32,300
SAFEWAY INC	786514208	IL-06	222,210	87,262	149,703	111,021	73,056	49,093
SAIC INC	78390X101	GK-04	-	-	112,715	87,485	84,080	57,887
SAKS INC	79377W108	GK-05	64,100	-	33,425	40,299	-	14,319
SALARY.COM INC	794006106	CG-01	56,800	-	-	-	-	-
SALESFORCE.COM INC	79466L302	JL-03	7,600	26,561	52,410	37,784	41,937	110,513
SALIX PHARMACEUTICALS	795435106	GK-02	-	-	29,150	-	6,280	-
SALLY BEAUTY HOLDINGS	79546E104	GJ-02	559,700	-	-	-	-	-
SANCHEZ ENERGY	79970Y105	EH-01	-	-	-	-	27,305	-
SANDERSON FARMS INC	800013104	GJ-01	15,900	-	-	4,900	-	-
SANDISK CORP	80004C101	JM-06	114,017	46,480	88,598	95,332	74,047	49,547
SANGAMO BIOSCIENCES INC	800677106	EJ-01	75,000	-	-	-	-	-
SANTANDER-CHILE ADR	05965X109	FJ-01	8,350	-	12,750	-	-	-
SANTARUS INC	802817304	EJ-02	56,700	-	-	-	-	-
SAPIENS INTL CORP NV	N7716A151	BF-01	-	-	-	32,416	-	-
SAPIENT CORP	803062108	FJ-03	-	-	41,880	32,600	-	-
SARA LEE CORP	803111103	GK-07	374,275	142,527	281,745	183,447	-	-
SAVVIS INC	805423308	GJ-01	-	-	-	235,108	-	-
SBA COMMUNICATIONS CORP	78388J106	HL-03	112,850	-	-	-	-	-
SCANA CORP	80589M102	GK-02	58,988	24,960	43,688	35,837	35,375	28,405
SCHERING-PLOUGH CORP	806605101	JL-10	822,589	-	-	-	-	-
SCHLUMBERGER LTD	806857108	LN-06	791,986	425,847	223,032	564,224	481,227	335,035
SCHOLASTIC CORP	807066105	FJ-01	35,585	-	-	-	-	-
SCHWEITZER MAUD	808541106	FJ-01	45,128	17,380	-	-	-	-
SCICLONE PHARMACEUTICALS	80862K104	DI-01	-	-	156,590	48,400	-	-
SCIELE PHARMA INC	808627103	GI-02	30,250	-	-	-	-	-
SCIENTIFIC GAMES CORP	80874P109	GK-02	28,900	-	-	15,657	-	-
SCIQUEST	80908T101	DH-01	-	-	-	-	54,700	54,700
SCRIPPS NETWORKS INTR INC	811065101	HK-02	-	18,536	34,594	28,463	28,170	17,313
SEABRIGHT INSURANCE HOLDINGS	811656107	DH-01	62,980	-	-	-	312,075	-
SEACOR HOLDINGS INC	811904101	FJ-01	30,842	30,842	42,181	13,679	12,714	9,449
SEADRILL LTD	G7945E105	HK-01	-	-	-	-	21,760	-
SEADRILL PARTNERS	Y7545W109	DF-01	-	-	-	-	66,403	66,403
SEAGATE TECH	G7945J104	IJ-06	16,235	-	-	-	-	-
SEAGATE TECH	G7945M107	IL-10	-	-	-	-	115,011	64,978
SEALED AIR CORP	81211K100	HK-03	81,245	32,497	61,434	50,213	58,985	39,877
SEALY CORP	812139301	DI-02	-	-	89,250	-	774,208	-
SEARS HOLDINGS CORP	812350106	IL-02	35,496	11,058	18,585	13,508	11,645	-
SEATTLE GENETICS INC	812578102	GK-02	34,050	-	-	-	-	-
SEI INVESTMENTS CO	784117103	GK-02	71,842	-	-	35,606	19,178	19,136
SELECT COMFORT CORP	81616X103	GK-02	-	-	36,548	52,120	-	-
SEMGROUP CORP	81663A105	FI-01	-	-	-	-	170,886	270,000
SEMPRA ENERGY	816851109	IL-02	127,006	50,053	95,361	75,073	72,907	45,897
SEMTECH CORP	816850101	GJ-02	55,381	-	-	16,082	9,416	9,605
SENIORHOUSING PROPERTIES TRUST	81721M109	HK-02	144,861	-	-	37,430	25,107	26,764
SENSIENT TECHNOLOGIES CORP	81725T100	FJ-01	21,400	-	-	12,338	7,077	7,121
SEPRACOR INC	817315104	HJ-03	122,004	-	-	-	-	-
SEQUENOM INC	817337405	GK-04	66,271	-	46,610	-	-	-
SERACARE LIFE SCIENCES	81747T104	BG-01	-	-	-	170,167	-	-
SERVICE CORP INTL	817565104	FJ-03	120,495	-	-	58,859	30,248	30,122
SERVICESTOURCE INTL	81763U100	GJ-02	-	-	-	27,110	-	33,040
SHAMIR OPTICAL INDUSTRY	M83683108	BF-01	-	-	13,900	91,852	-	-
SHANDA GAMES LTD ADR	81941U105	FJ-03	-	-	-	-	-	11,511
SHAW GROUP INC (THE)	820280105	JL-03	49,841	-	-	17,795	306,963	-
SHERWIN-WILLIAMS CO	824348106	IL-02	50,150	22,852	35,510	27,705	26,050	17,435
SHILOH INDUSTRIES INC	824543102	BG-01	-	-	-	83,310	-	-
SHORETEL INC	825211105	DI-01	-	-	-	62,760	-	-
SHUFFLE MASTER INC	825549108	FJ-01	23,500	-	97,025	-	-	-
SHUTTERFLY INC	82568P304	GK-02	78,970	18,500	11,437	16,137	-	11,830
SHUTTERSTOCK	825690100	EF-01	-	-	-	-	19,280	-
SIDERURGICA NACIONAL	20440W105	IL-03	36,500	-	27,000	-	-	-
SIEMENS AG ADS	826197501	HL-01	-	-	17,000	17,000	-	-
SIERRA PACIFIC RESOURCES	826428104	GJ-03	199,506	-	-	-	-	-
SIERRA WIRELESS INC	826516106	EJ-01	54,750	56,100	23,820	-	30,501	42,008
SIFCO INDUSTRIES INC	826546103	BG-01	50,100	61,100	56,000	-	-	-
SIGMA-ALDRICH CORP	826552101	HL-02	65,402	25,015	46,762	38,189	36,737	24,503
SIGNATURE BANK	82669G104	FJ-01	-	-	22,495	-	6,566	6,725
SILGAN HOLDINGS INC	827048109	FJ-01	-	-	-	12,092	6,987	6,441

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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
SILICON LABORATORIES INC	826919102	HK-02	66,657	-	-	10,974	5,456	5,557
SILICON MOTION TECH CORP	82706C108	FJ-02	-	-	63,430	23,700	-	-
SILICON STORAGE TECH INC	827057100	CH-01	638,452	-	-	-	-	-
SILVER STANDARD RESOURCE	82823L106	HK-02	-	14,200	14,200	19,600	-	-
SILVER WHEATON CORP	828336107	IL-04	-	-	-	-	-	290,846
SIMCERE PHARMACEUTICALS GROUP ADS	82859P104	DH-01	188,788	160,388	36,888	29,088	-	-
SIMON PROPERTY GROUP INC	828806109	KM-04	510,758	284,580	112,752	91,959	92,109	63,294
SIMPSON MFG	829073105	FJ-01	48,575	48,575	48,575	61,750	61,750	50,000
SIMULATIONS PLUS INC	829214105	BG-01	109,500	-	20,000	-	-	-
SIRONA DENTAL SYSTEMS	82966C103	FJ-01	79,700	-	6,581	-	-	-
SK TELECOM CO LTD	78440P108	GJ-03	554,101	489,491	445,017	-	-	-
SKECHERS USA INC	830566105	GK-02	35,130	54,100	11,130	45,600	-	-
SKILLED HEALTH CARE GROUP A	83066R107	EJ-01	26,670	-	-	-	-	-
SKILLSOFT PLC ADR	830928107	EH-01	180,230	-	-	-	-	-
SKYWORKS SOLUTIONS INC	83088M102	IL-05	194,680	-	-	45,889	27,633	27,208
SL GREEN REALTY CORP	78440X101	IL-02	35,153	-	-	20,430	12,851	13,035
SLM CORP	78442P106	IL-07	236,841	95,783	187,132	165,363	148,223	90,451
SMART BALANCE INC	83169Y108	EJ-02	-	-	-	-	14,290	-
SMART MODULAR TECH INC	G82245104	EJ-02	-	-	184,016	952,232	-	-
SMITH & WESSON HOLDINGS	831756101	FJ-03	198,810	-	-	-	-	-
SMITH INTL INC	832110100	KL-04	142,081	44,933	625,947	-	-	-
SMITH MICRO SOFTWARE INC	832154108	EJ-01	204,338	122,606	143,024	-	-	-
SMITHFIELD FOODS INC	832248108	HL-04	52,200	-	-	122,327	12,995	365,544
SNAP-ON INC	833034101	GK-01	65,788	11,803	22,272	18,247	17,658	11,866
SOCIEDAD QUIMICA Y MINERALS	833635105	GK-02	104,200	-	-	11,400	-	-
SODASTREAM INTL	M9068E105	HK-02	-	-	-	12,075	-	-
SOHU.COM INC	83408W103	IL-02	-	-	24,170	6,800	-	-
SOLARWINDS INC	83416B109	GJ-02	-	-	-	-	8,686	8,775
SOLERA HOLDINGS LLC	83421A104	FJ-01	-	-	-	17,413	9,786	9,804
SOLUTIA INC	834376501	GK-03	157,310	-	-	-	322,783	-
SOMANETICS CORP	834445405	EI-01	145,043	-	-	-	-	-
SONIC AUTOMOTIVE INC	83545G102	FJ-02	29,450	-	-	-	-	-
SONIC CORP	835451105	FJ-02	-	-	-	-	49,400	19,395
SONOCO PRODUCTS CO	835495102	FJ-01	72,247	-	58,300	77,744	14,326	14,405
SONY CORP	835699307	GK-02	12,000	12,000	-	-	-	-
SOTHEBYS A	835898107	HL-02	51,373	-	-	16,649	9,638	9,717
SOUNDBITE COMMUNICATIONS	836091108	BF-01	-	-	-	-	-	128,690
SOURCEFIRE INC	83616T108	GJ-01	-	53,200	59,360	50,125	62,295	25,850
SOUTHERN COPPER CORP	84265V105	JL-04	-	-	-	-	9,162	11,313
SOUTHERN UNION CO	844030106	GJ-02	-	-	-	410,925	-	-
SOUTHSIDE BANCSHARES INC	84470P109	CH-01	16,411	-	-	-	-	-
SOUTHWEST AIRLINES CO	844741108	HK-08	371,241	151,784	286,788	248,220	233,295	147,075
SOUTHWESTERN ENERGY CO	845467109	KM-05	216,957	83,807	151,626	132,528	161,593	180,211
SOVEREIGN BANCORP INC	845905108	IK-08	243,057	-	-	-	-	-
SOVRAN SELF STORAGE INC	84610H108	EJ-01	32,307	-	-	-	-	-
SPANSION INC A	84649R101	FI-03	224,410	-	-	-	-	-
SPARTAN MOTORS INC	846819100	EJ-01	383,220	49,200	118,200	-	-	-
SPARTAN STORES INC	846822104	EJ-01	191,340	35,400	17,100	-	-	-
SPARTON CORP	847235108	BG-01	-	-	-	171,576	106,445	40,400
SPDR ENERGY SECTOR ETF	81369Y506	JM-05	-	-	-	-	64,162	-
SPDR S&P EMERGING MARKETS DIVI	78463X533	CG-01	-	-	-	-	71,897	-
SPDR S&P METALS & MINING ETF	78464A755	IL-01	-	-	-	-	132,131	-
SPECTRA ENERGY CORP	847560109	HL-04	321,116	132,148	249,628	203,795	198,363	136,366
SPECTRA ENERGY PARTNERS LP	84756N109	DI-01	-	-	-	39,485	185,934	456,849
SPECTRANETICS CORP	84760C107	DI-01	16,300	-	37,760	-	23,915	-
SPECTRUM CONTROL INC	847615101	CH-01	140,100	106,208	46,408	-	-	-
SPECTRUM PHARMACEUTICALS	84763A108	FJ-03	-	-	64,430	38,700	-	-
SPHERION CORP	848420105	EI-01	522,600	522,600	-	-	-	-
SPIRIT AEROSYSTEMS HOLDINGS	848574109	HK-03	-	-	-	-	57,225	-
SPIRIT AIRLINES	848577102	GJ-02	-	-	-	-	94,175	72,950
SPREADTRUM COMMUNICATIONS ADS	849415203	GK-03	-	-	46,200	-	-	76,700
SPRINT NEXTEL CORP	852061100	GK-14	1,446,395	650,393	1,276,201	937,988	911,331	2,214,528
SPS COMMERCE	78463M107	DH-01	-	-	60,834	42,154	9,047	26,402
SPSS INC	78462K102	FI-01	37,736	-	-	-	-	-
SPX CORP	784635104	HL-01	37,471	-	4,500	12,570	7,225	6,659
SRA INTL INC	78464R105	FJ-01	19,000	-	-	649,255	-	-
ST JUDE MEDICAL	790849103	IL-04	188,665	70,964	125,886	103,105	114,809	57,699
ST MARY LAND & EXPLORE	792228108	HL-02	46,295	-	-	-	-	-
STAAR SURGICAL CO	852312305	DI-01	72,600	-	-	-	116,541	-
STAGE STORES INC	85254C305	FJ-01	-	20,690	16,750	-	10,275	-
STAMPS.COM INC	852857200	EJ-01	31,290	31,290	-	-	45,050	50,875
STANCORP FINANCIAL GROUP	852891100	GJ-01	55,453	13,900	13,900	32,689	21,540	21,730
STANDARD & POORS DEPOSITARY	78462F103	LN-13	129,433	737,100	3,969	402,511	64,062	126,178
STANDARD & POORS MID-CAP 400	78467Y107	JL-01	-	-	101,209	15,413	8,404	42,532
STANDARD MICROSYSTEMS CORP	853626109	EJ-01	-	-	-	-	330,152	-

US Equity Holdings
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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
STANDARD PACIFIC CORP	85375C101	GJ-06	-	-	-	-	121,535	23,910
STANDARD PARKING CORP	853790103	CH-01	27,180	-	-	-	-	-
STANDARD REGISTER CO (THE)	853887107	DH-01	21,500	-	-	-	-	-
STANDARD&POORS MID-CAP SPDR	595635103	LL-03	25,280	42,550	-	-	-	-
STANDEX INTL CORP	854231107	DI-01	18,940	-	-	-	-	-
STANLEY INC	854532108	FJ-01	23,350	-	335,000	-	-	-
STANLEY WORKS (THE)	854616109	IL-02	39,766	16,202	-	-	-	-
STAPLES INC	855030102	IL-06	450,676	172,529	281,191	223,596	209,436	135,187
STAR GAS PARTNERS LP SBI	85512C105	CH-01	222,050	-	-	-	-	-
STARBUCKS CORP	855244109	IL-07	369,335	171,377	287,040	235,023	230,503	152,451
STARWOOD HTLS & RSRTS WW	85590A401	JL-04	708,740	235,934	73,001	61,167	70,364	39,617
STARWOOD PROPERTY TRUST INC	85571B105	FJ-02	-	-	-	24,000	51,200	22,170
STATE BANK FINANCIAL CORP	856190103	DH-01	-	-	-	-	66,300	85,505
STATE STREET CORP	857477103	KM-05	216,639	111,463	193,279	158,032	148,481	92,866
STATOILHYDRO ASA ADS	85771P102	GK-01	293,200	-	71,740	93,450	54,080	40,372
STEALTHGAS INC	Y81669106	CH-01	-	-	-	-	20,811	46,944
STEC INC	784774101	HL-04	-	-	-	-	-	565,886
STEEL DYNAMICS INC	858119100	IL-05	238,576	-	-	53,832	31,177	31,364
STEPAN CO	858586100	DI-01	10,860	10,860	-	-	-	-
STERICYCLE INC	858912108	HK-01	74,810	17,399	37,902	26,916	25,856	17,569
STERIS CORP	859152100	GJ-01	60,538	-	-	14,596	8,315	8,388
STERLING BANCORP	859158107	DI-01	35,690	-	-	-	-	-
STERLING BANCSHARES	858907108	FJ-02	58,950	-	-	234,350	-	-
STERLITE INDUSTRIES ADR	859737207	GJ-03	42,890	-	-	-	-	-
STEVEN MADDEN LTD	556269108	FJ-01	47,850	-	-	-	-	-
STEWART ENTERPRISES CL A	860370105	EJ-02	-	-	-	-	-	943,396
STILLWATER MINING CO	86074Q102	HL-03	-	-	-	-	-	206,217
STONERIDGE INC	86183P102	DI-01	-	-	-	-	217,511	-
STRATASYS LTD ORDINARY SHARES	M85548101	FJ-01	-	-	-	-	25,200	15,000
STRATEGIC HOTEL & RESORTS	86272T106	GJ-03	1,385,384	825,463	503,713	503,713	503,713	503,713
STRAYER EDUCATION INC	863236105	FJ-01	20,427	-	-	8,142	-	-
STREAM GLOBAL SERVICES	86323M100	BF-01	-	-	-	47,551	-	-
STREAMLINE HEALTH SOLUTIONS	86323X106	BF-01	-	-	-	-	12,245	87,368
STRYKER CORP	863667101	IL-03	144,035	64,188	123,869	119,985	98,399	58,505
STUDENT LOAN CORP (THE)	863902102	DH-01	25,722	-	-	-	-	-
SUBURBAN PROPANE PARTNERS	864482104	EI-01	-	-	12,700	10,200	10,200	143,585
SUCCESSFACTORS INC	864596101	GJ-02	65,324	41,961	36,720	-	-	-
SUMMER INFANT INC	865646103	CH-01	-	571,952	322,915	66,085	267,857	-
SUMMIT MIDSTREAM PARTNERS	866142102	DF-01	-	-	-	-	446,427	715,718
SUN HEALTH CARE GROUP	86677E100	DF-01	-	-	-	-	381,751	-
SUN HEALTH CARE GROUP	866933401	EJ-01	29,600	-	-	-	-	-
SUN HYDRAULICS INC	866942105	EI-01	72,405	77,125	57,425	69,050	92,050	61,825
SUN MICROSYSTEMS INC	866810203	GJ-09	402,621	-	-	-	-	-
SUNCOR ENERGY INC	867229106	JM-05	102,200	-	-	-	-	-
SUNOCO INC	86764P109	JL-04	63,883	23,951	51,944	37,971	253,636	-
SUNOCO LOGISTICS PARTNERS	86764L108	EI-01	-	65,000	10,825	15,625	208,130	164,618
SUNRISE SENIOR LIVING	86768K106	FJ-02	-	-	58,030	-	862,069	-
SUNSTONE HOTEL INVESTORS	867892101	GJ-02	154,344	-	-	-	-	-
SUNTECH POWER HOLDINGS CO ADR	86800C104	JL-06	32,759	-	-	-	-	-
SUNTRUST BANKS INC	867914103	KM-06	178,607	95,210	203,375	168,331	163,546	109,744
SUPER MICRO COMPUTER INC	86800U104	EJ-01	44,190	-	-	-	-	-
SUPERGEN INC	868059106	DH-01	-	-	-	13,700	-	-
SUPERIOR BANCORP COMMON	86806M205	CH-01	60,400	-	-	-	-	-
SUPERIOR ENERGY SERVICES INC	868157108	HL-02	55,682	-	10,740	19,633	35,400	22,709
SUPERVALU INC	868536103	HL-05	119,914	43,354	81,757	66,517	30,363	28,544
SURMODICS INC	868873100	DI-01	83,750	39,000	28,150	-	58,511	-
SUSSER HOLDINGS CORP	869233106	DI-01	-	-	14,360	18,000	-	-
SUSSER PETROLEUM PARTNERS	869239103	DF-01	-	-	-	-	34,812	34,812
SUSSEX BANCORP	869245100	BF-01	18,400	-	-	-	-	-
SVB FINANCIAL GROUP	78486Q101	GK-01	65,067	-	10,035	10,570	6,331	6,415
SWIFT ENERGY CO	870738101	GK-01	4,344	-	-	-	-	-
SWIFT TRANS CO	87074U101	GJ-03	-	-	-	-	-	34,505
SWITCH & DATA FACILITIES	871043105	EI-01	38,800	-	-	-	-	-
SWS GROUP	78503N107	EJ-01	33,860	-	-	468,220	211,320	-
SXC HEALTH SOLUTIONS CORP	78505P100	GJ-01	25,260	-	-	-	-	-
SY BANCORP INC	785060104	CH-01	15,089	-	-	-	-	-
SYBASE INC	871130100	HK-02	67,942	7,340	192,300	-	-	-
SYKES ENTERPRISES INC	871237103	FJ-01	60,640	-	-	-	-	-
SYMANTEC CORP	871503108	HL-08	441,817	167,564	307,761	236,885	219,030	141,850
SYMYX TECHNOLOGIES INC	87155S108	DH-01	69,700	-	-	-	-	-
SYNAPTICS INC	87157D109	HK-02	-	-	-	45,700	40,750	-
SYNERGETICS USA INC	87160G107	CH-01	-	-	-	24,400	200,706	-
SYNERGY RESOURCES	87164P103	CG-01	-	-	-	-	-	63,149
SYNNEX	87162W100	FJ-01	-	-	26,800	46,400	35,900	22,050
SYNOPSYS INC	871607107	GK-02	109,396	-	-	36,152	21,206	21,881

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SYNOVIS LIFE TECHNOLOGIES	87162G105	DH-01	122,850	116,580	16,080	-	-	-
SYNOVUS FINANCIAL CORP	87161C105	GK-06	147,300	-	-	193,546	111,855	112,897
SYNTHESIS ENERGY SYSTEMS INC	871628103	CH-01	89,100	-	-	-	-	-
SYSCO CORP	871829107	HL-05	304,720	120,863	269,901	224,939	178,010	120,846
T ROWE PRICE GROUP	74144T108	JL-03	131,753	52,344	99,992	81,440	77,522	52,807
T-3 ENERGY SERVICES INC	87306E107	EJ-01	60,050	61,840	47,920	-	-	-
TAIWAN SEMICONDUCTOR MNFCG CO	874039100	GK-10	3,593,659	-	-	27,900	58,600	30,700
TALBOTS INC (THE)	874161102	GK-03	137,300	-	12,565	-	875,744	-
TALEO CORP	87424N104	FJ-01	19,600	26,950	27,070	-	-	-
TAM SA ADS	87484D103	GJ-02	189,642	180,900	50,200	32,100	-	-
TANGOE	87582Y108	GJ-02	-	-	-	-	55,365	38,300
TARGA RESOURCES CORP	87612G101	EI-01	-	-	-	-	201,700	288,218
TARGA RESOURCES PARTNERS LP	87611X105	FJ-01	-	36,750	11,351	80,183	134,807	698,040
TARGET CORP	87612E106	KM-07	394,954	154,133	283,715	216,068	211,636	-
TASEKO MINES NPL	876511106	EJ-04	89,000	-	-	-	-	-
TAUBMAN CENTERS INC	876664103	HL-02	20,485	-	-	13,772	8,774	9,074
TAX-FREE FINANCIAL CORP COMMON	872391107	BF-01	11,300	13,300	15,400	-	-	-
TC PIPELINES LP	87233Q108	DI-01	-	-	-	8,913	8,913	-
TCF FINANCIAL CORP	872275102	HK-03	48,600	-	-	39,197	23,227	23,311
TEAM HEALTH HOLDINGS	87817A107	EI-01	-	-	-	-	-	17,850
TEAM INC	878155100	EI-01	12,690	-	27,991	-	-	-
TEARLAB CORP COMMON STOCK	878193101	CH-01	-	-	-	-	233,299	156,533
TEAVANA HOLDINGS	87819P102	EH-01	-	-	-	-	150,465	-
TECH DATA CORP	878237106	GK-01	23,805	-	-	11,438	5,370	5,374
TECHNE CORP	878377100	EJ-01	34,247	12,800	12,800	21,951	12,800	12,227
TECHWELL INC	87874D101	DH-01	165,527	10,080	-	-	-	-
TECK RESOURCES LTD CL B	878742204	IL-03	436,320	-	-	123,839	14,039	-
TECO ENERGY INC	872375100	GJ-03	130,222	43,616	82,409	67,389	65,580	41,646
TECUMSEH PRODUCTS CL A	878895200	DI-01	111,000	111,000	133,100	-	-	-
TEEKAY LONG PARTNERS LP	Y8564M105	EJ-01	-	56,500	56,500	66,181	268,596	419,522
TEEKAY OFFSHORE PARTNERS LP	Y8565J101	EJ-01	-	28,040	50,128	50,668	159,194	663,378
TELE NORTE LESTE SA ADR	879246106	HK-03	167,220	131,070	72,080	-	-	-
TELECOM ARGENTINA SA ADR	879273209	EJ-01	54,100	-	-	-	-	-
TELECOM DE SAO PAULO SA	87929A102	EI-01	-	-	-	21,700	-	-
TELECOM SYSTEMS	87929J103	EJ-02	359,400	-	-	-	-	-
TELEDYNE TECHNOLOGIES	879360105	FJ-01	29,900	-	-	-	-	-
TELEFLEX INC	879369106	FJ-01	64,900	-	-	9,927	5,821	5,850
TELEKOMUNIKASI INDONESIA	715684106	FJ-01	-	-	-	26,000	-	-
TELEPHONE & DATA SYSTEMS INC	879433100	HJ-01	69,561	-	-	22,472	-	-
TELEPHONE & DATA SYSTEMS INC	879433829	FJ-01	-	-	-	-	14,376	14,303
TELEPHONES of MEXICO ADR L	879403780	GK-03	290,088	-	-	-	-	-
TELETECH HOLDINGS INC	879939106	FJ-01	75,200	-	-	-	-	-
TELLABS INC	879664100	FJ-06	210,327	81,088	148,420	113,904	49,129	-
TELMEX INTL ADR	879690105	FJ-02	280,688	-	-	-	-	-
TELVENT GIT SA	E90215109	DI-01	-	-	-	179,192	-	-
TEMPLE-INLAND	879868107	HL-04	47,400	-	80,000	435,192	-	-
TEMPUR-PEDIC INTL INC	88023U101	IL-03	-	-	28,265	-	8,474	8,588
TENARIS SA ADS	88031M109	IL-02	183,600	-	-	52,346	60,414	60,504
TENET HEALTH CARE CORP	88033G407	GJ-07	-	-	-	-	21,515	21,075
TERADATA CORP	88076W103	HL-02	107,109	35,384	73,196	52,924	51,267	33,272
TERADYNE INC	880770102	HK-05	155,247	35,468	69,435	58,141	56,728	38,819
TEREX CORP	880779103	IL-03	56,385	13,800	-	27,013	15,714	15,824
TERNIUM SA	880890108	GJ-01	85,800	69,800	-	-	16,758	-
TERRA INDUSTRIES INC	880915103	KL-04	126,557	16,800	-	-	-	-
TESCO CORP	88157K101	EJ-01	46,825	96,525	89,915	46,450	57,800	-
TESORO CORP	881609101	JL-05	69,873	28,348	54,408	45,076	42,647	27,655
TESORO LOGISTICS	88160T107	DH-01	-	-	-	210,118	204,921	350,270
TESSERA TECHNOLOGIES	88164L100	GK-02	-	-	41,200	63,730	-	-
TETRA TECH INC	88162G103	GJ-01	86,400	37,425	40,050	40,050	40,050	-
TETRA TECHNOLOGIES INC	88162F105	GJ-02	138,540	-	-	-	-	-
TEVA PHARMACEUTICALS LTD	881624209	JL-06	974,050	569,257	214,540	20,260	-	-
TEXAS CAPITAL BANCSHARES	88224Q107	FJ-01	61,030	18,450	26,859	-	-	-
TEXAS INSTRUMENTS INC	882508104	JL-09	671,061	265,216	470,846	364,062	347,762	225,847
TEXTRON INC	883203101	IL-05	126,446	55,072	105,291	86,584	85,176	56,577
TGC INDUSTRIES INC	872417308	DH-01	165,061	51,400	165,285	-	-	-
THE AES	00130H105	HK-07	340,829	136,592	257,383	205,954	195,918	126,170
THE ALLSTATE	020002101	JL-05	279,422	109,895	207,220	163,964	149,322	95,426
THE BANCORP	05969A105	DH-01	-	-	85,900	-	-	60,120
THE BOEING	097023105	KM-05	387,733	158,990	306,739	231,472	227,631	139,035
THE CATO CORP	149205106	EI-01	-	-	-	-	13,100	9,315
THE CHARLES SCHWAB	808513105	HK-09	566,994	303,277	430,457	273,320	328,836	224,143
THE COCA-COLA	191216100	JM-07	1,013,445	407,912	911,500	729,301	700,179	779,916
THE DOLAN CO	25659P402	EJ-01	80,140	-	31,410	-	-	-
THE DOW CHEMICAL	260543103	JL-08	472,029	230,943	600,650	526,954	363,269	246,298
THE ESTEE LAUDER COMPANIES	518439104	IL-02	67,527	23,777	52,257	35,747	68,517	48,966

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THE FINISH LINE	317923100	GK-02	-	-	-	19,045	-	-
THE GEO GROUP	36159R103	FJ-01	18,100	-	-	-	-	-
THE GOLDMAN SACHS GROUP	38141G104	MN-08	199,990	104,845	200,815	162,326	149,478	87,760
THE GOODYEAR TIRE	382550101	IL-06	141,144	49,547	93,582	76,547	74,365	49,995
THE HACKETT GROUP	404609109	CH-01	-	67,200	-	59,000	-	-
THE INTERPUBLIC GROUP	460690100	GK-08	239,431	98,017	188,503	153,221	134,639	87,231
THE KROGER	501044101	IL-07	335,648	254,257	248,948	190,148	170,476	105,896
THE MANITOWOC	563571108	HL-04	93,684	182,582	121,475	-	-	-
THE MOSAIC	61945C103	LN-05	-	-	-	84,255	312,738	100,645
THE PROCTER & GAMBLE	742718109	KM-08	1,548,865	623,594	1,148,648	901,561	832,701	558,080
THE SCOTTS MIRACLE GRO	810186106	GK-02	19,900	-	-	11,048	5,497	5,532
THE SOUTHERN	842587107	IL-05	389,228	161,512	323,341	266,226	263,989	177,230
THERAGENICS CORP	883375107	CH-01	-	-	-	504,976	-	-
THERMO FISHER SCIENTIFIC	883556102	IL-04	262,939	85,707	172,993	128,583	111,621	73,085
THESTREET.COM INC	88368Q103	DH-01	198,461	-	-	-	-	-
THINKORSWIM GROUP INC COMMON S	88409C105	FI-02	148,600	-	-	-	-	-
THOMAS & BETTS CORP	884315102	GK-01	22,800	-	-	12,922	-	-
THOMPSON CREEK METALS CO	884768102	GJ-02	-	-	84,200	117,440	-	-
THOR INDUSTRIES INC	885160101	GJ-01	102,500	-	-	10,460	6,251	6,265
THORATEC LABORATORIES	885175307	GK-02	135,350	20,770	29,880	14,100	8,356	8,158
TIBCO SOFTWARE INC	88632Q103	HL-04	-	-	-	39,856	22,087	22,184
TIDEWATER INC	886423102	HL-02	47,983	8,050	10,450	22,566	7,085	7,042
TIFFANY & CO	886547108	JL-03	63,910	25,421	48,984	40,042	38,511	24,419
TILE SHOP HOLDINGS	88677Q109	CF-01	-	-	-	-	11,060	15,450
TIMBERLAND CO (THE)	887100105	FJ-01	21,500	-	-	300,397	-	-
TIME WARNER CABLE INC A	88732J207	IL-03	-	72,189	141,174	105,472	94,965	59,246
TIME WARNER INC	887317303	IL-08	-	245,139	454,000	366,455	312,442	189,810
TIMKEN CO	887389104	HK-02	100,570	-	-	20,029	11,313	11,357
TITAN INTL INC	88830M102	GK-02	90,100	-	78,300	38,285	40,680	66,780
TITAN MACHINERY INC	88830R101	FJ-01	46,655	133,646	71,430	28,775	51,105	49,460
TITANIUM METALS CORP	888339207	HL-03	49,593	17,440	32,510	28,245	25,021	-
TJX COMPANIES INC (THE)	872540109	JL-05	229,363	94,828	157,168	121,056	225,171	146,561
TNS INC	872960109	EJ-01	-	-	-	-	346,320	-
TOLL BROS INC	889478103	IL-04	75,982	-	-	36,090	21,288	21,443
TOOTSIE ROLL INDUSTRIES	890516107	EI-01	12,088	-	-	-	-	-
TOR MINERALS INTL INC	890878309	BG-01	-	-	-	10,000	-	-
TORCHMARK CORP	891027104	HL-02	49,960	16,951	31,789	23,846	29,920	18,832
TORONTO-DOMINION BANK	891160509	HL-01	360,062	266,762	268,662	247,462	189,962	122,062
TOTAL SA ADR	89151E109	IL-01	109,900	80,800	61,290	69,570	44,315	-
TOTAL SYSTEM SERVICES	891906109	GJ-03	100,544	40,396	76,046	50,738	48,841	32,749
TOWER GROUP INC	891777104	FJ-01	180,713	-	18,900	-	-	-
TOYOTA MOTOR CORP ADS	892331307	HK-01	6,400	-	-	-	-	-
TRACTOR SUPPLY CO	892356106	HK-01	52,680	-	-	17,806	10,016	9,931
TRANSACT TECHNOLOGIES	892918103	CH-01	-	-	-	-	96,400	102,107
TRANSATLANTIC HOLDINGS	893521104	FJ-01	-	-	-	15,398	-	-
TRANSCEND SERVICES INC	893929208	CH-01	151,400	103,800	58,300	6,807	-	-
TRANSOCEAN LTD	H8817H100	LN-05	-	55,114	12,895	8,395	39,880	-
TRAVELERS COMPANIES INC	89417E109	JL-04	306,783	119,948	190,823	131,329	118,227	-
TREE.COM INC	894675107	CH-01	-	-	-	-	-	39,200
TREX CO INC	89531P105	EI-01	-	-	-	-	14,615	-
TRIANGLE CAPITAL	895848109	EH-01	-	-	-	16,500	-	-
TRIANGLE PETROLEUM CORP	89600B201	EI-02	-	-	-	-	132,700	-
TRIMBLE NAVIGATION LTD	896239100	HK-02	91,510	-	-	30,224	23,344	66,211
TRINITY BIOTECH PLC ADR	896438306	CH-01	228,100	-	-	-	14,956	13,394
TRINITY INDUSTRIES INC	896522109	HL-02	490,987	463,550	635,750	458,042	374,950	64,271
TRIPADVISOR	896945201	IJ-04	-	-	-	-	28,957	22,479
TRIQUINT SEMICONDUCTOR	89674K103	GJ-05	129,470	-	-	-	-	-
TRIUMPH GROUP INC	896818101	FJ-01	6,200	6,200	3,600	10,243	11,060	19,117
TRIZETTO GROUP INC	896882107	FH-01	63,010	-	-	-	-	-
TRUE RELIGION APPAREL	89784N104	GJ-01	91,980	-	-	12,810	-	418,412
TRUSTMARK CORP	898402102	FJ-01	-	-	-	14,037	9,212	9,558
TRW AUTOMOTIVE HOLDINGS CORP	87264S106	HL-02	17,674	-	-	-	19,710	-
TTM TECHNOLOGIES INC	87305R109	FJ-01	46,450	-	-	-	-	-
TUMI HOLDINGS	89969Q104	FH-01	-	-	-	-	16,370	-
TUPPERWARE BRANDS CORP	899896104	HK-02	33,782	-	-	15,381	7,863	7,526
TURKCELL ILETSM HZMTR AD	900111204	GJ-02	21,400	127,280	71,750	-	43,500	-
TWIN DISC INC	901476101	DI-01	15,770	-	-	-	-	-
TWO HARBORS INVESTMENT	90187B101	FI-05	-	-	-	32,100	-	-
TXCO RESOURCES INC	87311M102	FI-02	33,700	-	-	-	-	-
TYCO INTL LTD	H89128104	IL-04	-	-	-	147,028	140,661	94,480
TYLER TECHNOLOGIES	902252105	EJ-01	122,530	109,935	65,650	65,650	52,825	29,125
TYSON FOODS INC	902494103	HL-06	216,216	169,290	117,630	188,001	93,686	139,953
UBS AG	H89231338	HL-02	41,104	41,104	41,104	41,104	41,104	30,004
UDR INC	902653104	HL-03	113,378	-	-	46,775	35,571	35,682
UGI CORP	902681105	FJ-02	-	-	-	27,519	16,027	16,200

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Street Name	CUSIP	TRO Rating	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2
ULTA SALON COSMETICS	903848303	GK-01	109,116	29,656	22,706	11,455	-	-
ULTIMATE SOFTWARE GROUP INC	90385D107	FJ-01	148,104	18,213	25,318	8,350	14,085	-
ULTRA CLEAN HOLDINGS INC	90385V107	DI-01	117,000	-	44,600	168,019	200,910	-
ULTRA PETROLEUM CORP	903914109	IL-03	67,180	89,518	79,035	43,250	47,230	-
ULTRALIFE CORP	903899102	DI-01	75,340	-	-	-	-	-
UNDER ARMOUR INC CL A	904311107	HL-02	64,240	11,960	7,130	8,793	11,013	11,064
UNIBANCO UNIAO DE BANCOS	90458E107	KL-02	205,120	-	-	-	-	-
UNION DRILLING INC	90653P105	DI-01	65,263	-	-	-	-	-
UNION PACIFIC CORP	907818108	KM-04	267,680	106,685	197,477	173,663	155,720	101,366
UNIT CORP	909218109	GK-01	5,841	-	-	9,854	6,146	6,217
UNITED BREWERIES CO ADR	204429104	HK-03	14,800	24,950	16,369	8,500	9,400	-
UNITED CONTINENTAL HOLDINGS	910047109	IL-07	-	-	-	27,150	-	-
UNITED FINANCIAL BANCORP	91030T109	CH-01	77,602	-	-	-	-	-
UNITED NATURAL FOODS INC	911163103	FJ-01	-	-	-	-	7,008	7,018
UNITED ONLINE INC	911268100	FJ-02	261,921	-	-	-	-	-
UNITED PARCEL SERVICE INC B	911312106	JM-04	517,909	203,872	381,567	309,208	291,585	144,674
UNITED RENTALS INC	911363109	HL-03	46,900	-	-	15,405	24,295	18,419
UNITED STATES STEEL CORP	912909108	LN-06	83,120	103,642	116,531	45,076	43,763	32,917
UNITED TECHNOLOGIES CORP	913017109	KM-05	526,264	216,042	382,486	309,993	286,056	178,814
UNITED THERAPEUTICS CORP	91307C102	HK-02	14,900	11,986	8,500	12,596	6,718	6,573
UNITEDHEALTH GROUP INC	91324P102	JM-07	662,356	309,382	470,720	339,691	315,274	207,695
UNITEK GLOBAL SERVICES	91324T302	CG-01	-	-	-	159,500	289,517	-
UNITRIN INC	913275103	EJ-01	22,400	-	-	12,069	-	-
UNIVERSAL CORP	913456109	FJ-01	19,511	-	-	5,708	-	-
UNIVERSAL ELECTRONICS	913483103	DI-01	21,320	-	13,410	-	-	-
UNIVERSAL HEALTH SERVICES B	913903100	HK-02	54,968	-	-	24,074	12,579	12,693
UNIVERSAL INSURANCE HOLDINGS	91359V107	CH-01	-	-	-	56,600	-	-
UNIVERSAL STNLS & ALLOY	913837100	DH-01	26,810	24,400	17,833	-	-	-
UNUM GROUP	91529Y106	IL-04	175,713	67,874	128,215	96,504	86,868	54,352
URBAN OUTFITTERS INC	917047102	IL-04	74,012	-	50,176	39,053	33,885	22,439
URS CORP	903236107	HL-02	48,300	7,500	-	19,381	10,928	10,801
US BANCORP	902973304	JM-10	883,038	391,730	738,457	604,064	575,633	376,626
US PHYSICAL THERAPY	90337L108	CH-01	34,910	124,310	52,770	57,900	-	-
US SILICA HOLDINGS INC	90346E103	FH-01	-	-	-	-	60,680	-
USA MOBILITY INC	90341G103	EJ-01	33,200	-	43,310	15,900	-	-
USA TRUCK INC	902925106	BH-01	159,662	157,862	157,862	-	-	-
USG CORP	903293405	HL-03	-	-	-	-	21,890	-
UST INC	902911106	IJ-04	75,002	-	-	-	-	-
UTI WORLDWIDE INC	G87210103	FJ-02	152,943	-	19,177	25,300	14,756	14,874
VALASSIS COMMUNICATIONS	918866104	GK-02	244,870	-	-	-	-	-
VALE SA ADR	91912E105	IL-08	-	743,886	388,092	27,600	14,000	-
VALE SA ADR PR-A	91912E204	HK-03	-	-	-	483,400	307,500	-
VALEANT PHARMS INTL	91911X104	HL-02	39,900	-	-	-	-	-
VALERO ENERGY CORP	91913Y100	JM-08	340,524	225,481	290,392	245,611	230,804	147,436
VALLEY NATIONAL BANCORP	919794107	GJ-02	-	-	-	41,863	28,103	28,353
VALMONT INDUSTRIES INC	920253101	GJ-01	-	-	-	5,273	12,033	3,350
VALSPAR CORP	920355104	GK-02	44,400	-	-	23,087	12,006	11,630
VALUECLICK INC	92046N102	GK-02	165,436	-	-	47,438	10,057	10,195
VALUEVISION MEDIA INC A	92047K107	EI-01	-	-	-	49,995	-	-
VANGUARD FTSE AW SC ETF	922042718	CH-01	-	-	-	14,315	24,360	-
VANGUARD HEALTH SYSTEMS	922036207	DH-01	-	-	-	-	-	234,254
VANGUARD MSCI EMERGING MARKETS	922042858	HL-03	-	-	-	51,400	23,500	-
VANGUARD NATURAL RESOURCE	92205F106	EI-01	-	-	-	7,193	17,807	-
VARIAN INC	922206107	FJ-01	19,858	-	-	-	-	-
VARIAN MEDICAL SYSTEMS	92220P105	HL-02	63,731	25,685	47,592	36,743	33,885	22,078
VARIAN SEMICONDUCTOR EQPMNT	922207105	HK-02	24,475	-	-	216,999	-	-
VCA ANTECH INC	918194101	GJ-02	37,600	-	-	21,300	12,490	12,599
VECTREN CORP	92240G101	FJ-01	34,100	-	-	20,141	11,680	11,708
VEECO INSTRUMENTS INC	922417100	HL-02	-	-	14,030	-	111,160	44,900
VELTI	G93285107	FJ-02	-	-	-	12,410	-	-
VENOCO INC	92275P307	FJ-01	-	-	-	-	471,600	-
VENTAS INC	92276F100	IL-03	54,096	151,909	60,429	-	87,834	59,695
VERA BRADLEY	92335C106	GJ-02	-	-	-	25,730	-	-
VERENIUM CORP	92340P209	DI-01	-	-	27,747	27,747	-	-
VERIFONE SYSTEMS INC	92342Y109	IL-03	-	-	-	-	15,331	15,444
VERIGY LTD	Y93691106	FJ-02	-	-	-	907,000	-	-
VERISIGN INC	92343E102	IL-04	165,970	39,509	84,804	52,821	48,012	-
VERIZON COMMUNICATIONS	92343V104	JL-11	1,460,903	585,001	1,088,960	887,003	863,372	582,584
VERSANT CORP	925284309	BG-01	60,000	-	-	-	-	-
VERSAR INC	925297103	CH-01	17,000	-	-	-	-	-
VERTEX PHARMACEUTICALS	92532F100	IL-03	96,619	-	-	50,772	30,834	31,506
VF CORP	918204108	HL-02	44,292	18,131	33,933	27,440	26,304	17,841
VIACOM INC CL B	92553P201	IL-04	322,123	125,353	257,444	197,822	179,458	90,840
VIASAT INC	92552V100	FJ-01	61,186	26,472	11,283	-	-	-
VIMPEL COMMUNICATIONS ADS	68370R109	FF-03	239,100	-	-	-	-	-

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VIMPELCOM LTD ADR	92719A106	IL-05	-	-	48,100	15,200	-	-
VIRAGE LOGIC CORP	92763R104	CG-01	36,200	-	-	-	-	-
VIROPHARMA INC	928241108	GK-02	45,000	-	-	-	-	-
VIRTUAL RADIOLOGIC CORP	92826B104	CH-01	20,829	-	-	-	-	-
VISA INC A	92826C839	KM-06	-	-	174,352	169,637	161,324	110,496
VISHAY INTERTECHNOLOGY	928298108	GJ-04	165,318	-	-	40,771	18,744	18,800
VITAMIN SHOPPE INC	92849E101	FJ-01	-	-	9,925	19,955	12,550	-
VIVUS INC	928551100	HL-05	-	-	-	-	12,690	-
VMWARE INC	928563402	IL-03	-	-	6,300	-	10,470	-
VOCERA COMMUNICATIONS	92857F107	DH-01	-	-	-	-	23,870	-
VOCUS INC	92858J108	EJ-01	54,700	40,500	17,760	-	-	-
VOLCANO CORP	928645100	FJ-01	164,592	21,266	46,011	38,020	16,915	-
VOLCOM INC	92864N101	FJ-01	41,096	-	-	-	-	-
VOLTAIRE LTD	M97613109	BG-01	99,526	-	-	-	-	-
VORNADO REALTY TRUST	929042109	JM-03	170,286	179,481	64,990	50,018	48,480	32,484
VSE CORP	918284100	CH-01	19,500	-	-	-	-	-
VULCAN MATERIALS CO	929160109	IL-02	55,522	24,968	49,192	40,479	39,321	26,461
WABASH NATIONAL CORP	929566107	FJ-02	-	-	-	-	49,660	33,445
WABCO HOLDINGS INC	92927K102	GK-02	9,784	-	-	-	-	-
WACHOVIA CORP	929903102	LL-17	1,092,141	-	-	-	-	-
WADDELL & REED FNANCIAL	930059100	HK-02	107,428	-	-	21,282	12,155	12,229
WAGEWORKS	930427109	DG-01	-	-	-	-	121,641	31,761
WALGREEN CO	931422109	JL-07	529,422	255,750	422,986	316,554	262,185	175,565
WAL-MART STORES INC	931142103	KM-11	1,192,549	470,383	800,291	598,815	524,401	333,601
WALT DISNEY CO (THE)	254687106	JL-09	966,552	380,427	796,668	626,591	559,757	366,710
WALTER INDUSTRIES INC	93317Q105	JL-03	-	-	39,042	16,029	28,907	-
WARNACO GROUP INC A	934390402	HK-02	38,626	13,820	18,610	10,844	5,826	-
WARNER CHILCOTT PLC ORDINARY S	G94368100	HK-03	-	-	-	-	100,000	161,969
WARNER MUSIC GROUP CORP	934550104	EJ-02	-	-	-	320,000	-	-
WARREN RESOURCES INC	93564A100	EJ-01	96,190	-	-	-	-	-
WASHINGTON FEDERAL INC	938824109	GJ-02	39,200	-	-	27,377	15,106	14,827
WASHINGTON POST CO CL B	939640108	DI-01	2,948	1,233	2,339	1,616	1,459	922
WASTE CONNECTIONS INC	941053100	GJ-02	28,330	-	-	27,994	17,460	17,563
WASTE MGMT INC	94106L109	IL-08	255,835	107,706	186,077	148,676	140,603	89,391
WATERS CORP	941848103	HL-02	50,786	19,752	42,796	28,732	27,008	17,448
WATSCO INC	942622200	FJ-01	-	-	-	6,980	4,218	4,225
WATSON PHARMACEUTICALS	942683103	HL-02	52,986	30,498	41,269	39,655	38,719	-
WAYSIDE TECH GROUP	946760105	BF-01	-	-	18,000	14,800	-	-
WEATHERFORD INTL	H27013103	JM-07	-	393,660	167,600	78,510	194,402	-
WEBSITE PROS INC	94769V105	EJ-01	224,560	-	-	-	-	-
WEBSTER FINANCIAL CORP	947890109	GK-02	50,424	-	-	18,124	11,419	12,844
WEINGARTEN REALTY INC	948741103	HL-02	151,858	-	-	29,760	15,877	15,948
WELLCARE HEALTH PLANS	94946T106	HK-02	26,460	-	-	10,490	6,143	17,685
WELLPOINT INC	94973V107	JL-04	266,944	99,297	164,568	115,117	100,537	61,160
WELLS FARGO & CO	949746101	LN-17	1,695,614	992,862	2,019,139	1,670,294	1,626,867	1,011,765
WENDY'S	95058W100	EH-06	-	-	-	-	40,042	40,304
WENDYS INTL INC	950590109	GJ-04	44,468	-	-	-	-	-
WERNER ENTERPRISES INC	950755108	GK-02	41,243	-	-	10,945	-	-
WESTAMERICA BANCORP	957090103	FJ-01	13,000	-	-	7,118	-	-
WESTAR ENERGY INC	95709T100	GK-02	58,906	-	-	28,021	17,984	18,057
WESTELL TECHNOLOGIES A	957541105	CH-01	-	-	-	12,000	-	-
WESTERN ALLIANCE BANCORP	957638109	EJ-01	-	-	-	-	73,460	63,050
WESTERN DIGITAL CORP	958102105	JL-05	216,669	313,709	477,687	525,865	480,118	199,319
WESTERN GAS	95825R103	CD-01	-	-	-	-	534,918	675,759
WESTERN GAS PARTNERS LP	958254104	EI-01	-	58,000	61,539	19,587	21,484	21,484
WESTERN UNION CO (THE)	959802109	HL-07	375,409	143,686	258,935	198,234	186,272	113,440
WESTFIELD FINANCIAL INC	96008P104	CH-01	34,125	-	-	-	-	-
WESTINGHOUSE AIR BRAKE	929740108	GK-01	102,856	11,340	-	11,900	6,810	13,689
WESTLAKE CHEMICAL CORP	960413102	FJ-01	-	-	-	-	8,180	-
WESTPORT INNOVATIONS INC	960908309	HK-02	-	-	-	-	17,300	8,830
WESTWAY GROUP INC	96169B100	BE-01	-	-	-	-	153,748	-
WESTWOOD HOLDINGS GROUP	961765104	CH-01	24,450	32,194	32,504	38,004	52,507	27,507
WESTWOOD ONE INC	961815107	EH-03	44,689	-	-	-	-	-
WET SEAL INC THE CL A	961840105	EJ-03	709,500	638,760	333,760	-	-	-
WEYERHAEUSER CO	962166104	IL-03	170,976	43,305	159,625	168,862	178,263	137,422
WGL HOLDINGS INC	92924F106	FJ-01	131,168	-	-	12,626	7,340	7,358
W-H ENERGY SERVICES INC	92925E108	HJ-01	19,830	-	-	-	-	-
WHIRLPOOL CORP	963320106	IL-03	38,114	15,126	31,637	23,899	23,478	16,120
WHITEWAVE FOODS	966244105	FG-02	-	-	-	-	-	19,697
WHITING PETROLEUM CORP	966387102	IL-02	14,600	6,620	8,720	10,870	13,845	10,420
WHITING USA TRUST II	966388100	EH-01	-	-	-	-	85,974	-
WHOLE FOODS MARKET INC	966837106	IL-04	103,571	28,774	77,148	46,828	49,648	70,235
WIDEPOINT CORP	967590100	BG-01	-	-	658,200	1,350,473	1,166,230	961,959
WILEY JOHN & SONS	968223206	EJ-01	20,100	-	-	11,539	6,672	6,581
WILLIAM WRIGLEY JR CL COMMON	982526105	HJ-03	108,918	-	-	-	-	-

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WILLIAMS COMPANIES INC	969457100	IL-06	338,087	176,855	225,083	184,402	589,505	1,622,895
WILLIAMS PARTNERS LP	96950F104	FJ-01	-	20,000	52,383	25,874	13,725	147,193
WILLIAMS-SONOMA	969904101	HL-03	39,100	-	-	25,875	12,270	12,234
WILMINGTON TRUST CORP	971807102	GK-02	30,000	-	-	-	-	-
WILSHIRE BANCORP INC	97186T108	DI-01	42,778	-	-	-	-	-
WIND RIVER SYSTEMS INC	973149107	FI-02	30,200	-	-	-	-	-
WINDSTREAM CORP	97381W104	FJ-08	226,919	26,486	186,107	159,892	178,799	120,699
WINMARK CORP	974250102	BF-01	-	-	-	4,700	4,750	-
WINN-DIXIE STORES INC	974280307	FJ-01	-	-	-	-	921,689	-
WISCONSIN ENERGY CORP	976657106	HK-02	60,904	23,954	45,035	73,287	70,034	46,573
WISDOMTREE INDIA ERN ETF	97717W422	FJ-01	-	-	-	-	131,276	-
WMS INDUSTRIES INC	929297109	HL-02	60,260	11,870	-	14,111	65,200	510,349
WONDER AUTO TECH	978166106	EJ-01	33,500	-	-	-	-	-
WOODWARD GOVERNOR CO	980745103	GJ-01	15,531	-	-	14,580	8,563	8,611
WORKDAY	98138H101	FH-01	-	-	-	-	-	11,460
WORLD ACCEPTANCE CORP	981419104	FJ-01	42,700	-	-	-	-	-
WORLD ENERGY SOLUTIONS INC	98145W208	BF-01	-	-	-	-	200,310	272,643
WORLD FUEL SERVICES CORP	981475106	GK-01	-	-	-	-	10,251	10,335
WORTHINGTON INDUSTRIES	981811102	GK-02	28,700	-	-	13,729	101,435	7,589
WPCS INTL INC	92931L203	BG-01	-	-	-	208,620	118,531	-
WPX ENERGY INC	98212B103	HJ-06	-	-	-	-	147,504	75,361
WR BERKLEY CORP	084423102	GK-02	107,015	-	-	28,626	-	15,681
WRIGHT EXPRESS CORP	98233Q105	FJ-01	-	-	-	-	10,675	-
WRIGHT MEDICAL GROUP	98235T107	FJ-01	106,300	-	-	-	31,125	-
WSI INDUSTRIES INC	92932Q102	CH-01	21,200	-	-	-	-	-
WW GRAINGER INC	384802104	HL-02	34,106	12,750	23,870	18,244	18,544	12,178
WYETH	983024100	JL-07	677,440	1,677,879	-	-	-	-
WYNDHAM WORLDWIDE CORP	98310W108	IL-03	91,575	36,486	69,335	53,295	57,941	27,666
WYNN RESORTS LTD	983134107	JL-03	4,250	13,868	32,102	23,860	24,131	16,248
XCEL ENERGY INC	98389B100	GK-04	219,686	94,460	177,041	151,804	147,979	101,248
XEROX CORP	984121103	GK-08	456,153	177,185	531,256	439,315	409,572	250,027
XILINX INC	983919101	IL-05	160,278	56,453	105,500	83,282	80,199	53,728
XINYUAN REAL ESTATE LTD	98417P105	DI-01	-	-	-	33,893	51,634	81,140
XL GROUP	G98290102	IL-05	-	-	-	129,151	94,726	58,990
XPO LOGISTICS INC	983793100	CH-01	-	-	-	-	54,100	-
XTO ENERGY INC	98385X106	LM-07	299,076	238,902	-	-	-	-
XYLEM INC	98419M100	GJ-03	-	-	-	-	56,352	37,729
XYRATEX LTD	G98268108	FJ-01	-	48,200	-	-	45,100	36,230
YAHOO! INC	984332106	IL-12	698,000	304,299	453,540	408,512	370,354	227,994
YANDEX	N97284108	HJ-03	-	-	-	-	46,700	-
YELP	985817105	GJ-02	-	-	-	-	20,820	-
YINGLI GREEN ENERGY HOLDINGS	98584B103	IL-06	97,900	-	-	-	-	-
YM BIOSCIENCES INC	984238105	DI-02	-	-	-	-	2,337,892	-
YOUNG INNOVATIONS INC	987520103	BG-01	-	-	-	-	82,668	-
YPF SOCIEDAD ANONIMA ADR	984245100	FJ-01	-	-	-	22,454	64,220	-
YUM! BRANDS INC	988498101	IL-04	240,337	103,874	195,875	177,969	171,961	109,997
ZAGG INC COMMON	98884U108	FJ-02	-	-	-	23,500	-	-
ZALE CORP	988858106	GJ-02	450,000	-	-	-	-	-
ZAPATA CORP	989070602	BF-01	269,000	82,337	-	-	-	-
ZEBRA TECHNOLOGIES CORP	989207105	FJ-01	29,378	-	-	13,467	7,232	7,247
ZHONGPIN INC	98952K107	FJ-01	34,000	15,600	14,960	-	-	-
ZIMMER HOLDINGS INC	98956P102	IL-03	117,442	44,071	78,129	60,186	53,527	34,282
ZIONS BANCORP	989701107	IL-04	56,172	23,623	61,738	57,635	55,976	37,517
ZIPCAR	98974X103	FI-02	-	-	-	-	42,050	-
ZOLL MEDICAL CORP	989922109	FJ-01	-	10,470	20,010	19,175	16,310	-
ZOLTEK COMPANIES INC	98975W104	FJ-01	63,000	-	-	-	-	-
ZUMIEZ INC	989817101	GJ-01	23,540	-	-	-	23,270	-

Investment Section

Common and Preferred Stock - U.S. Equity
10 Largest Holdings in Descending Order by Fair Value
As of June 30, 2013
(Dollar Amounts and Shares in Thousands)

Description	No. of Shares	Fair Value
Security Capital Preferred Growth	13,039	\$ 196,212
Exxon Mobil Corporation	905	81,801
Apple Computer, Inc.	193	76,581
Microsoft Corporation	1,530	52,868
Google, Inc.	56	49,414
Johnson & Johnson	572	49,108
General Electric Company	2,105	48,826
Chevron Corporation	395	46,723
Procter & Gamble Company	558	42,967
Wells Fargo & Company	1,012	41,756
Total of 10 Largest Holdings		\$ 686,256

Brokers' fees on equity investment transactions for the fiscal year ended June 30, 2013 were \$9.2 million. The System has commission recapture contracts with several brokers. These contracts generally stipulate that the brokers rebate a percentage of commissions earned on investment transactions directly to the System. During the fiscal year ended June 30, 2013, the System earned \$112,000 from the commissions recapture program. A list of the brokers receiving fees in excess of \$100,000 during the fiscal year follows:

Summary Schedule of Brokers' Fees
(Cumulative Fiscal Year Amounts Exceeding \$100,000)
Fiscal Year Ended June 30, 2013

Broker Name	Fees Paid	Broker Name	Fees Paid
Goldman Sachs & Company	\$ 1,278,994	Fimat USA	\$ 191,220
Citigroup Global Markets Incorporated	772,035	Macquarie Equities Limited	184,246
UBS Securities	521,375	Barclays	183,686
Instinet Corporation	432,774	Royal Bank of Scotland	147,328
Jones & Associates	429,101	Credit Lyonnais Securities	136,421
Credit Suisse First Boston	326,518	B-Trade Services, LLC	134,300
Merrill Lynch	313,328	ITG Securities	129,387
Deutsche Bank	265,432	Cantor, Fitzgerald & Company	127,782
Morgan Stanley & Company	250,502	Daiwa Securities	127,195
JP Morgan Chase & Company	242,029	UOB Kay Hian Pte Limited	106,054
Knight Securities	236,035	Securities Africa Limited	104,329
Liquidnet Incorporated	202,477	BTIG Securities, LLC	101,939

U.S. Equity Managers

- ◆ AHLisanti Capital Growth, LLC
- ◆ Conestoga Capital Advisors
- ◆ First Pacific Advisors, Inc.
- ◆ Hellman, Jordan Management Company, Inc.
- ◆ NorthPointe Capital, LLC
- ◆ Opus Capital Management

Custodian Bank and Securities Lending Agent

- ◆ The Bank of New York Mellon Corporation

Publicly-Traded Real Estate Securities Manager

- ◆ Security Capital Research & Management, Inc.

PSERS 13-F Filings

Symbol	CUSIP	2008Q2	2009Q2	2010Q2	2011Q2	2012Q2	2013Q2	Min Trade
SPY	78462F103	129,433	737,100	3,969	402,511	64,062	126,178	2,269,338
JPM	46625H100	1,785,943	834,202	1,554,237	1,263,872	1,174,822	784,622	4,227,334
MS	617446448	571,292	293,445	538,491	484,298	462,796	279,385	1,353,291

Total Market	TRADES	VOLUME	NV	VWAP
All US Equities	38,348,537,116	10,604,064,351,457	\$ 306,952,561,820,805	28.946690
SPY 2008-2012	1.66%	2.72%	10.79%	396%

SPY 2008-2012	TRADES	VOLUME	NV	VWAP
ALL TRADES	638,122,846	288,711,034,976	\$ 33,121,571,385,268	\$ 114.722222
Exempt	332,905,306	160,401,782,680		
ETH	26,200,916	24,918,168,276		
RTH	279,016,624	103,391,084,020		
Corrections	15,803	2,532,479,178		

Messages	NBBO
6,362,020,139	62,935,398
SPY 78462F103	

TRO	TRADES	VOLUME	INVESTOR LOSS	LOSS PER SHARE
All TRO	94,005,008	82,484,989,354	\$ (28,966,174,857)	\$ (0.351169)
Exempt TRO	61,145,583	55,991,485,011	\$ (17,121,202,099)	\$ (0.305782)
ETH TRO	5,025,541	11,914,701,130	\$ (11,064,542,748)	\$ (0.928646)
RTH TRO	27,833,884	14,578,803,213	\$ (780,430,011)	\$ (0.053532)
TRO Violations	9,224,560	5,100,595,151	\$ (653,180,677)	\$ (0.128060)

TRADES	VOLUME
14.73%	28.57%
18.37%	34.91%
19.18%	47.82%
9.98%	14.10%
33.14%	34.99%

DESC	TRADES	VOLUME	JPM	LPS
ALL TRADES	229,540,435	56,987,675,055	2,111,177,947,376	\$ 37.0462
All TROs	20,364,804	8,802,225,788	\$ (517,299,682)	\$ (0.0588)
Exempt TROs	10,842,070	4,652,745,579	\$ (274,736,178)	\$ (0.0590)
Extended Hour TROs	148,052	674,173,772	\$ (118,346,235)	\$ (0.1755)
Regular Hour TROs	9,374,682	3,475,306,437	\$ (124,217,269)	\$ (0.0357)
Violations	1,910,549	1,180,275,868	\$ (98,128,832)	\$ (0.0831)

Trades	Volume
9%	15%
JPM 78462F103	

DESC	TRADES	VOLUME	MS	LPS
ALL TRADES	126,209,431	31,225,933,230	739,311,658,922	\$ 23.6762
All TROs	11,168,243	4,235,058,142	\$ (232,382,175)	\$ (0.0549)
Exempt TROs	5,777,677	2,210,084,328	\$ (125,908,224)	\$ (0.0570)
Extended Hour TROs	114,317	252,022,394	\$ (58,160,801)	\$ (0.2308)
Regular Hour TROs	5,276,249	1,772,951,420	\$ (48,313,150)	\$ (0.0273)
Violations	758,794	459,394,739	\$ (32,078,835)	\$ (0.0698)

Trades	Volume
9%	14%
MS 78462F103	