



HATTERAS
FUNDS

HATTERAS ALPHA HEDGED STRATEGIES FUND

September 30, 2011

CUSIP	SECURITY	SHARES	MARKET VALUE
Cash Equivalents			
CASHGBP	BRITISH POUNDS	39,043.52	60,884.68
CASHCAD	CANADIAN DOLLAR	(3,839,444.05)	(3,663,941.26)
CASHEUR	EURO	(99,013.78)	(132,653.34)
313396TJ2	FREDDIE MAC DISCOUNT NT	278,550.00	278,528.27
825252729	STIC - LIQUID ASSETS PORTFOLIO	20,971,330.98	20,971,330.98
CASHSEK	SWEDISH KRONA	2,206,944.00	321,648.65
		19,557,410.67	17,835,797.98

Senior Securities, Convertibles & Investment Companies

001020AA4	AE ESCROW CORP	154,750.00	148,560.00
008911AK5	AIR CDA INC	154,750.00	147,012.50
013817AV3	ALCOA INC	52,615.00	50,985.30
01449JAA3	ALERE INC	433,300.00	376,971.00
014477AG8	ALERIS INTL INC	931,200.00	9.31
014477AL7	ALERIS INTL INC	309,500.00	277,776.25
01741RAD4	ALLEGHENY TECHNOLOGIES INC	309,500.00	373,721.25
018581AD0	ALLIANCE DATA SYSTEMS CORP	362,115.00	458,075.48
019736AA5	ALLISON TRANSMISSION INC	309,500.00	320,332.50
019736AC1	ALLISON TRANSMISSION INC	309,500.00	280,097.50
02051PAC2	ALON REFNG KROTZ SPRINGS INC S	990,400.00	960,688.00
02377VAA0	AM AIRLN PT TRST AMR 8 5/8	154,750.00	154,750.00
023767AA4	AMER AIRLN PT TRS 11-1	139,069.10	126,552.88
023771N61	AMERICAN AIRLS INC	68,709.00	65,445.32
02503Y103	AMERICAN CAP LTD COM	(9,044.75)	(61,685.16)
02504UAB6	AMERICAN CASINO & ENTMT PPTYS	293,406.00	283,870.31
02660TBM4	AMERICAN HOME MTG 2004-3	128,862.34	94,521.17
026874BW6	AMERICAN INTL GROUP INC	164,035.00	167,117.22
02932XAA4	AMERICAN ROCK SALT CO LLC	154,750.00	135,406.25
001765AU0	AMR CORP	74,280.00	69,823.20
035290AJ4	ANIXTER INTL INC	309,500.00	315,303.13
03938LAU8	ARCELORMITTAL SA LUXEMBOURG	371,400.00	332,792.97
04010LAA1	ARES CAP CORP	216,650.00	207,442.38
04010L103	ARES CAP CORP COM	(3,095.00)	(42,618.15)
043353AF8	ARVINMERITOR INC	309,500.00	236,380.63
G0536XAA1	ASIA ALUMINUM 12/23/11 8% DFLT	15,475.00	1.55
LX11927	ASURION 2ND LIEN L+7.5% 9.000%	464,250.00	440,573.25
00208JAE8	ATP OIL & GAS CORP	309,500.00	215,489.38
LX120521	AUTOPARTS 2ND LIEN L+9% 10.500	309,500.00	303,310.00
053774AB1	AVIS BUDGET GROUP	309,500.00	299,054.38
05539YAA2	B- CORP MERGER SUB INC	464,250.00	417,825.00
05948K4E6	BA ALTERNATIVE LN TR 2006-3	172,052.00	129,873.63
058498AQ9	BALL CORP	263,075.00	255,840.44
06051GDZ9	BANK AMER CORP	154,750.00	162,552.03
06740C261	BARCLAYS BK PLC IPTH S&P VIX N	(18,990.78)	(1,013,537.93)
06846NAC8	BARRETT BILL CORP	309,500.00	304,083.75
07386RAA7	BEAR STEARNS ABS TR 2007-HE4 I	31,084.45	28,629.24
07388QAE9	BEAR STEARNS CMBS 2007-PWR17 A	458,060.00	487,387.75
085790AQ6	BERRY PLASTICS CORP	154,750.00	157,458.13
09061GAD3	BIOMARIN PHARMACEUTICAL INC	216,650.00	360,722.25
11133BAA0	BROADSOFT INC	309,500.00	296,733.13
112013AF4	BRODER BROS CO	565,553.15	557,069.85
112463AA2	BROOKDALE SR LIVING INC	309,500.00	233,672.50
114535AB3	BROOKSTONE CO INC	931,200.00	791,520.00
114535AC1	BROOKSTONE CO INC	(156,100.00)	(110,050.50)
115736AE0	BROWN SHOE INC NEW	309,500.00	261,527.50
120111BL2	BUILDING MATLS CORP AMER	309,500.00	294,025.00
12498NAB9	C-BASS TRUST 2006-CB2	48,470.51	34,362.00
156700AR7	CENTURYLINK INC	309,500.00	286,787.65
15672WAA2	CEQUEL COMMUNICATIONS HOLDINGS	309,500.00	306,405.00

16115QAC4	CHART INDS INC	464,250.00	431,752.50
161546DL7	CHASE FUNDING MTG ABC 2002-4 I	37,314.19	37,210.71
165167BZ9	CHESAPEAKE ENERGY CORP	(309,500.00)	(294,798.75)
165167CD7	CHESAPEAKE ENERGY CORP	309,500.00	348,961.25
17121EAA5	CHRYSLER GROUP LLC / CG CO-ISS	433,300.00	337,974.00
171779AF8	CIENA CORP	179,510.00	172,105.21
17274RAB9	CIRCUS & ELDORADO JT VENTURE M	680,900.00	525,995.25
12562TAA9	CKE HOLDINGS INC	327,005.94	286,130.20
12561EAK1	CKE RESTAURANTS INC	309,500.00	321,880.00
184502AP7	CLEAR CHANNEL COMMUNICATIONS N	363,168.00	323,219.52
184502BE1	CLEAR CHANNEL COMMUNICATIONS S	286,809.60	144,838.85
126001AB2	CMP SUSQUEHANNA CORP	931,442.40	939,015.03
203372AH0	COMMSCOPE INC	396,160.00	386,256.00
20367QAA5	COMMUNITY CHOICE FINANCIAL INC	154,750.00	150,107.50
20453EAC3	COMPLETE PRODUCTION SERVICES S	154,750.00	154,750.00
205768AG9	COMSTOCK RES INC	309,500.00	297,120.00
22282EAC6	COVANTA HLDG CORP	464,250.00	505,452.19
22545DAD9	CSFB COML MTG PTC 2006-C3	433,300.00	462,700.70
045413AZ4	CSFB INDYMAC MFD HSG 1998-2	49,888.94	49,816.20
229678AD9	CUBIST PHARMACEUTICALS INC	210,460.00	287,277.90
23129X105	CURRENCYSHARES CDN DLR TR CDN	(10,151.60)	(963,183.81)
23130C108	CURRENCYSHARES EURO TR EURO SH	(6,409.00)	(855,408.91)
23331ABB4	D R HORTON INC	309,500.00	311,821.25
23305YBB4	DBUBS MTG TR 2011-LC3	69,947.00	72,132.19
247361ZH4	DELTA AIR LINES 2010-2A	183,040.44	177,481.69
24823QAC1	DENDREON CORP	619,000.00	444,132.50
254709AD0	DISCOVER FINL SVCS	34,045.00	35,437.55
262498AB4	DRYSHIPS INC.	1,547,500.00	953,646.88
277461BH1	EASTMAN KODAK CO	309,500.00	216,650.00
277461BJ7	EASTMAN KODAK CO	(309,500.00)	(78,922.50)
285512AB5	ELECTRONIC ARTS INC	309,500.00	297,120.00
291228AA2	EMIGRANT BANCORP INC	705,660.00	629,114.94
29264FAB2	ENDO PHARMACEUTICALS HLDGS INC	324,975.00	366,815.53
29276KAP6	ENERGY XXI GULF COAST INC	727,325.00	709,141.88
294751BG6	EQUITY ONE ABS INC 2002-4	11,441.05	5,315.37
269279AD7	EXCO RESOURCES INC	154,750.00	136,180.00
31395TAM6	FHLMC REMIC SERIES 2965	128,332.01	23,069.14
31398QL62	FHLMC REMIC SERIES 3685	249,117.69	19,884.17
31620RAD7	FIDELITY NATIONAL FINANCIAL IN	309,500.00	297,506.88
319963AP9	FIRST DATA CORP	773,750.00	648,015.63
319963AW4	FIRST DATA CORP	216,650.00	203,651.00
32027NVU2	FIRST FRANKLIN MTG 2005-FF9	61,493.00	57,851.75
31394AK21	FNMA REMIC TRUST 2004-66	115,915.65	22,604.34
31394EYQ5	FNMA REMIC TRUST 2005-65	176,809.46	39,727.12
31397MH26	FNMA REMIC TRUST 2008-86	214,829.38	17,274.67
31398TJ93	FNMA REMIC TRUST 2010-105	171,297.96	16,907.77
31398ND68	FNMA REMIC TRUST 2010-121	359,920.50	31,077.15
31398MS64	FNMA REMIC TRUST 2010-29	1,318,505.96	124,408.03
3136A0AX5	FNMA REMIC TRUST 2011-69	1,267,157.91	111,764.09
3136FA5Y2	FNMA STRIP SMBS 343	93,391.83	11,234.90
3136FCQP4	FNMA STRIP SMBS 356	40,699.96	6,626.50
345397VR1	FORD MOTOR CREDIT CO LLC	619,000.00	612,499.88
359043AE6	FRONTERA COPPER CORP	1,204,574.00	977,085.50
361438AA2	GAMCO INVESTORS INC	(5,736.44)	(3,896.76)
364760AK4	GAP INC DEL	232,125.00	218,333.76
367905AE6	GAYLORD ENTMT CO NEW	309,500.00	313,368.75
369300AL2	GENERAL CABLE CORP DEL NEW	309,500.00	278,550.00
370ESCAV7	GENERAL MTRS CORP	465,600.00	5,820.00
370ESCB00	GENERAL MTRS CORP	1,117,440.00	13,968.00
375558AN3	GILEAD SCIENCES INC	278,550.00	301,182.19
37946SAB3	GLOBAL GEOPHYSICAL SVCS INC	309,500.00	300,215.00
379336AE0	GLOBAL INDS LTD	619,000.00	605,072.50
38011MAB4	GMX RES INC	739,705.00	599,161.05
382550AZ4	GOODYEAR TIRE & RUBR CO	309,500.00	335,033.75
382550BB6	GOODYEAR TIRE & RUBR CO	247,600.00	251,933.00
389375AE6	GRAY TELEVISION INC	154,750.00	140,048.75
393222AA2	GREEN PLAINS RENEWABLE ENERGY	235,220.00	220,812.78
393657AD3	GREENBRIER COS INC	123,800.00	114,979.25
393657AG6	GREENBRIER COS INC	866,600.00	618,535.75
398905AF6	GROUP 1 AUTOMOTIVE INC	207,365.00	231,989.59
36246LAE1	GS MTG COML 2007-GG10	309,500.00	321,544.19
362440AB5	GSAMP TRUST 2007-HE2	34,197.67	33,405.68

403777AB1	GYMBOREE CORP	61,900.00	45,806.00
410345AG7	HANESBRANDS INC	309,500.00	300,215.00
413627BE9	HARRAHS OPER INC	464,250.00	336,581.25
LX11240	HARRAHS TL B-4 L+7.5% 9.500% D	309,500.00	299,772.42
404119AF6	HCA INC	619,000.00	625,190.00
42330PAA5	HELIX ENERGY SOLUTIONS GRP INC	619,000.00	628,285.00
436440AB7	HOLOGIC INC	309,500.00	319,945.63
7762455	HTM SPORT & FREIZE	464,250.00	575,328.91
B3Y1JM4	HTM SPORT & FREIZE	309,500.00	414,651.47
444903AK4	HUMAN GENOME SCIENCES INC	309,500.00	310,273.75
44486NAA8	HUMAN TOUCH/INTERACTIVE PIK	179,200.13	26,400.66
445545AE6	HUNGARY REP	61,900.00	60,228.70
448407AG1	HUTCHINSON TECHNOLOGY INC	929,738.00	636,870.53
451055AC1	ICONIX BRAND GROUP INC	309,500.00	288,608.75
455780BF2	INDONESIA REP	309,500.00	312,595.00
456473AP2	INDUSTR UNIDAS 11 1/2 16	26,562.53	19,512.16
32354009	INDUSTRIAS UNIDAS	23,522.00	19,141.29
45771VAC7	INN OF THE MTN GODS RESORT	347,259.00	333,368.64
45784PAC5	INSULET CORP	340,450.00	311,511.75
45809NAD9	INTCOMEX INC	402,350.00	391,285.38
457985AJ8	INTEGRA LIFESCIENCES HLDGS CP	309,500.00	280,484.38
458204AH7	INTELSAT BERMUDA LTD	154,750.00	134,245.63
45820EAX0	INTELSAT LTD	309,500.00	315,690.00
45841AAA3	INTERACTIVE NETWORK INC / FRIE	715,851.28	715,851.28
45884XAE3	INTERMUNE INC	154,750.00	139,081.56
459902AQ5	INTERNATIONAL GAME TECHNOLOGY	309,500.00	355,925.00
459745FW0	INTERNATIONAL LEASE FIN CORP S	154,750.00	153,589.38
459745GF6	INTERNATIONAL LEASE FIN CORP S	309,500.00	303,310.00
459745GJ8	INTERNATIONAL LEASE FIN CORP S	232,125.00	206,315.95
460951AC0	INTEROIL CORP	294,025.00	244,040.75
46112NAC1	INTERTAPE POLYMER US INC	928,500.00	826,365.00
464287432	ISHARES TR BARCLYS 20+ YR	(3,095.00)	(373,876.00)
464287242	ISHARES TR IBOXX INV CPBD	(13,308.50)	(1,495,076.89)
464287655	ISHARES TR RUSSELL 2000	(121,949.18)	(7,835,235.05)
45071RAA7	IXIA	309,500.00	271,586.25
470355AF5	JAMES RIVER COAL CO	309,500.00	235,220.00
488360AF5	KEMET CORP	309,500.00	324,975.00
48248NAA8	KKR GROUP FINANCE LLC	185,700.00	194,707.56
50178TAA5	LBI ESCROW CORP	309,500.00	333,486.25
527298AM5	LEVEL 3 FING INC	309,500.00	305,631.25
9999LNSTR	LONE STAR NOTE	84,271.10	84,271.10
55608XAA5	MACQUARIE BK LTD	247,600.00	232,610.79
55276GAA3	MBIA INS CORP	730,992.00	328,946.40
U1894LAE7	MBIA INS CORP	465,600.00	209,520.00
581241AB2	MCJUNKIN RED MAN CORP	154,750.00	141,596.25
582411AF1	MCMORAN EXPLORATION CO	309,500.00	318,785.00
587200AJ5	MENTOR GRAPHICS CORP	309,500.00	281,258.13
59156RAP3	METLIFE INC	77,375.00	68,584.27
55277JAA6	MF GLOBAL HLDGS LTD	371,400.00	295,263.00
552848AD5	MGIC INVT CORP WIS	309,500.00	173,320.00
552953AL5	MGM RESORTS INTERNATIONAL	309,500.00	303,310.00
552953AW1	MGM RESORTS INTERNATIONAL	309,500.00	300,215.00
55303QAE0	MGM RESORTS INTERNATIONAL	383,780.00	337,246.68
594087AM0	MICHAELS STORES INC	309,500.00	313,368.75
595017AB0	MICROCHIP TECHNOLOGY INC	309,500.00	357,085.63
595112AL7	MICRON TECHNOLOGY INC	619,000.00	475,856.25
595112AM5	MICRON TECHNOLOGY INC	284,740.00	217,826.10
59870NAC6	MILACRON ESCROW CORP	931,200.00	38,412.00
60688BAD0	ML-CFC COML MTG TR 2007-8	464,250.00	487,883.57
608328AK6	MOHEGAN TRIBAL GAMING AUTH	183,446.40	121,074.62
608753AB5	MOLYCORP INC DEL	309,500.00	281,645.00
61748WAB4	MORGANS HOTEL GROUP CO	371,400.00	278,550.00
618270AD4	MORRIS PUBG GROUP LLC /	961,572.55	735,603.00
63934EAL2	NAVISTAR INTL CORP NEW	324,975.00	322,537.69
639579AJ0	NEBRASKA BOOK CO INC	680,900.00	599,192.00
640096AD5	NEFF RENT LLC / NEFF FIN CORP	154,750.00	129,216.25
64110DAB0	NETAPP INC	309,500.00	375,268.75
651718AC2	NEWPARK RES INC	309,500.00	284,740.00
65332VBH5	NEXTEL COMMUNICATIONS INC	1,461,984.00	1,421,779.44
LX120597	OCWEN FINANCIAL TL L+5.5% 7.00	309,500.00	299,054.38
678002106	OIL SVC HOLDRS TR DEPOSTRY RCP	(175.34)	(18,079.58)
682189AG0	ON SEMICONDUCTOR CORP	309,500.00	329,617.50

70069FKE6	PARK PLACE SECS 2005-WCW1	247,600.00	156,128.64
714264AA6	PERNOD RICARD S A	309,500.00	339,228.40
725143AA9	PITTSBURGH GLASS WKS LLC	309,500.00	284,740.00
73935A104	POWERSHARES QQQ TRUST UNIT SER	(40,894.60)	(2,147,784.39)
74163RAK4	PRIMUS TELECOMMUNICATIONS	1,005,769.77	937,880.31
743674AY9	PROTECTIVE LIFE CORP	102,135.00	117,970.62
74837RAB0	QUICKSILVER RESOURCES INC	309,500.00	307,952.50
750438AD5	RADIOSHACK CORP	309,500.00	289,382.50
76112BT83	RAMP SERIES TRUST 2006-RS1	125,874.32	84,538.07
75601RAF2	REAL MEX RESTAURANTS INC	271,122.00	199,274.67
757344AC0	REDDY ICE CORP NEV	870,314.00	794,161.53
75405WAB8	RESIDENTIAL ASSET 2005-KS10	49,332.19	46,634.70
768369AB6	RIVER ROCK ENTMT AUTH	779,940.00	571,306.05
778669AE1	ROTECH HEALTHCARE INC	309,500.00	311,047.50
779376AB8	ROVI CORP	309,500.00	357,859.38
781268AA5	RUDOLPH TECHNOLOGIES INC	309,500.00	255,724.38
795435AC0	SALIX PHARMACEUTICALS INC	309,500.00	307,952.50
80004CAD3	SANDISK CORP	309,500.00	323,040.63
800907AQ0	SANMINA SCI CORP	309,500.00	272,360.00
80402RAA4	SATELITES MEXICANOS S A DE C V	309,500.00	298,667.50
80517QAA8	SAVIENT PHARMACEUTICALS INC	309,500.00	215,876.25
78388JAM8	SBA COMMUNICATIONS CORP	464,250.00	600,623.44
807863AM7	SCHOOL SPECIALTY INC	619,000.00	563,290.00
81375WEU6	SECURITIZED ASSET REC 2005-FR3	96,930.36	87,650.44
81369Y308	SELECT SECTOR SPDR TR SBI CONS	(2,135.48)	(63,423.83)
81369Y407	SELECT SECTOR SPDR TR SBI CONS	(405.02)	(14,143.46)
81369Y209	SELECT SECTOR SPDR TR SBI HEAL	(22,520.04)	(714,335.67)
81369Y704	SELECT SECTOR SPDR TR SBI INT-	(17,483.09)	(510,681.05)
81369Y803	SELECT SECTOR SPDR TR TECHNOLO	(127,888.47)	(3,014,331.34)
823777AH0	SHERIDAN GROUP INC	164,035.00	141,070.10
824689AC7	SHIP FIN INTL LTD	761,370.00	734,722.05
82670CAA8	SIGNATURE GROUP HLDGS INC	817,779.47	658,312.47
830ESC9H4	Six Flags Escow	558,720.00	0.00
B1LB0T7	SLAVINVEST FINANCE	27,855.00	22,284.00
78442FEJ3	SLM CORP	154,750.00	152,768.74
78442FEK0	SLM CORP	216,650.00	212,649.34
846822AE4	SPARTAN STORES INC	154,750.00	144,304.38
78463V107	SPDR GOLD TRUST GOLD SHS	1,021.35	161,455.01
78462F103	SPDR S&P 500 ETF TR TR UNIT	(64,966.88)	(7,352,301.81)
78467Y107	SPDR S&P MIDCAP 400 ETF TR UTS	(2,840.77)	(403,759.24)
78464A714	SPDR SERIES TRUST S&P RETAIL E	(2,476.00)	(114,440.72)
84762LAE5	SPECTRUM BRANDS INC	347.34	375.99
852060AD4	SPRINT CAP CORP	(1,461,984.00)	(1,092,833.04)
858119AR1	STEEL DYNAMICS INC	(193,437.50)	(193,195.71)
861642AK2	STONE ENERGY CORP	619,000.00	581,860.00
86359DLV7	STRUCTURED ASSET SECS 2005-WF3	66,119.70	4,686.37
867363AN3	SUNGARD DATA SYS INC	309,500.00	322,653.75
LX120999	TELX TERM LOAN B	193,437.50	184,088.67
87971KAG2	TEMBEC INDS INC	464,250.00	443,358.75
88157UAA7	TERWIN MORT TR SER 2007 QHL1	340,256.29	58,564.70
872443AB2	THQ INC	309,500.00	267,330.63
893647AP2	TRANSDIGM INC	309,500.00	314,916.25
LX098809	TRIBUNE TL B L+3% 0.000% DUE 0	154,750.00	81,243.75
896215AF7	TRIMAS CORP	309,500.00	323,427.50
902494AP8	TYSON FOODS INC	309,500.00	373,334.38
90400XAC8	ULTRAPETROL BAHAMAS LTD	913,025.00	881,069.13
912656AG0	UNITED STATES STL CORP	(201,175.00)	(181,057.50)
903436AA1	US AIRWAYS 2011-1A PTT	71,185.00	67,625.75
90345KAA8	US AIRWAYS GROUP INC	309,500.00	278,550.00
903ESC9K9	US ONCOLOGY INC SR SEC'D NT 17	271,910.40	2,039.33
92839UAE7	VISTEON CORP	309,500.00	278,550.00
928645AA8	VOLCANO CORPORATION	309,500.00	372,947.50
929043AF4	VORNADO RLTY L P	123,800.00	128,376.14
92922PAB2	W & T OFFSHORE INC	154,750.00	150,107.50
92978PAE9	WACHOVIA CMBS 2006-C29	377,590.00	402,139.39
LX119956	WALTER 1ST LIEN L+6.25% 7.750%	309,500.00	300,409.99
LX11995	WALTER 2ND LIEN L+1100 12.5% D	154,750.00	150,204.99
939336X65	WAMU MTG CERT 2005-AR1	240,824.92	172,411.13
933635AA2	WAMU MTG CERT 2007-OA2	204,555.92	118,288.96
94770VAE2	WEBMD HEALTH CORP	309,500.00	250,308.13
94770VAG7	WEBMD HEALTH CORP	309,500.00	275,841.88
978093AH5	WOLVERINE TUBE INC	114,574.42	103,116.98

983919AD3	XILINX INC	309,500.00	309,500.00
98552ZAA6	YELLOW MEDIA INC	1,392,750.00	903,778.98

82,378,633.56 **41,694,253.11**

Common Stocks and Options

2567105	ABAXIS INC	(11,840.39)	(271,263.27)
00374N107	ABOVENET INC	12,670.04	679,114.33
G1151C101	ACCENTURE PLC IRELAND	3,676.96	193,702.46
4397105	ACCURAY INC	931.20	3,743.42
4498101	ACI WORLDWIDE INC	4,560.94	125,608.29
00484M106	ACORDA THERAPEUTICS INC	(7,652.33)	(152,740.55)
B1YD5Q2	ACTELION	465.60	15,564.51
00752J108	ADVANCED ANALOGIC TECHNOLOGIES	21,417.60	92,738.21
7865108	AEROPOSTALE	(5,454.32)	(58,961.20)
8073108	AEROVIRONMENT INC	(2,123.16)	(59,766.90)
00817Y108	AETNA INC NEW	3,103.32	112,805.68
1055102	AFLAC INC	2,774.18	96,957.59
00846U101	AGILENT TECHNOLOGIES INC	12,044.30	376,384.38
00912X302	AIR LEASE CORP	(5,360.28)	(102,917.38)
00922R105	AIR TRANSPORT SERVICES GRP INC	42,311.91	183,210.55
B0MT3W7	AKER DRILLING ASA	9,312.00	41,879.49
13904305	ALCATEL-LUCENT	149,927.03	424,293.48
B189YN6	ALEO SOLAR AG	465.60	16,093.68
01449J105	ALERE INC	(5,509.10)	(108,253.82)
16255101	ALIGN TECHNOLOGY INC	22,312.77	338,484.66
G01767105	ALKERMES PLC	54,113.08	825,765.59
01741R102	ALLEGHENY TECHNOLOGIES INC	(4,642.50)	(171,726.08)
18490102	ALLERGAN INC	(1,880.80)	(154,940.30)
18581108	ALLIANCE DATA SYSTEMS CORP	2,490.19	230,840.98
01988P108	ALLSCRIPTS HEALTHCARE SOLUTNS	(8,745.72)	(157,597.87)
02081G102	ALPHATEC HOLDINGS INC	63,862.80	134,750.51
21441100	ALTERA CORP	2,868.22	90,434.98
23111206	AMARIN CORP PLC	17,013.02	156,519.82
23135106	AMAZON COM INC	(893.38)	(193,175.56)
AMCX 111022P00035000	AMC NETW PUT OPT 10/11 35	(34.45)	(12,920.40)
AMCX 111119P00030000	AMC NETW PUT OPT 11/11 30	(10.24)	(2,048.64)
00164V103	AMC NETWORKS INC	4,933.50	157,625.25
G02602103	AMDOCS LTD	8,515.04	230,927.88
02913V103	AMERICAN PUBLIC EDUCATION INC	1,029.09	34,988.97
29912201	AMERICAN TOWER CORP	2,962.26	159,369.59
03073E105	AMERISOURCEBERGEN CORP	4,137.76	154,214.32
30710107	AMERON INTL INC	2,793.60	237,288.38
03236M101	AMYRIS INC	(11,013.53)	(222,913.89)
32511107	ANADARKO PETE CORP	(3,569.84)	(225,078.41)
32657207	ANALOGIC CORP	1,092.39	49,605.43
03462H404	ANGEION CORP	9,019.22	40,676.68
35290105	ANIXTER INTL INC	524.42	24,878.62
35623107	ANN INC	5,172.20	118,133.05
35710409	ANNALY CAP MGMT INC	12,144.71	201,966.53
03662Q105	ANSYS INC	(3,244.38)	(159,104.40)
00184X105	AOL INC	5,924.52	71,094.24
00185E106	APAC CUSTOMER SERVICES INC	1,862.40	15,867.65
03748R101	APARTMENT INVT & MGMT CO	5,877.50	130,010.30
37833100	APPLE INC	6,071.75	2,314,427.76
03814F205	APPLIANCE RECYCLING CTRS AMER	1,960.70	8,666.29
03834A103	APPROACH RESOURCES INC	35,899.77	609,937.09
03836W103	AQUA AMERICA INC	(7,100.02)	(153,147.43)
03937R102	ARCH CHEMICALS INC	13,968.00	655,378.56
42068106	ARM HLDGS PLC	(9,095.55)	(231,936.49)
04269Q100	ARRIS GROUP INC	39,020.73	401,913.53
AGO 111119C00012000	ASSURED CLL OPT 11/11 12	268.19	30,304.97
AGO 111119C00015000	ASSURED CLL OPT 11/11 15	(357.58)	(15,733.56)
AGO 111119P00008000	ASSURED PUT OPT 11/11 8	(357.58)	(18,594.20)
G0585R106	ASSURED GUARANTY LTD	17,717.94	194,720.19
04685W103	ATHENAHEALTH INC	(1,690.84)	(100,689.47)
49164205	ATLAS AIR WORLDWIDE HLDGS INC	9,298.20	309,537.06
049ESC106	ATLAS ENERGY ESCROW CUSIP	9,405.12	940.51
04930A104	ATLAS ENERGY LP	34,992.63	649,813.21

49513104	ATMEL CORP	30,755.78	248,199.16
ATPG 130119P00005000	ATP OIL PUT OPT 1/13 5	309.50	62,209.50
ATPG 130119P00010000	ATP OIL PUT OPT 1/13 10	19.19	10,035.85
ATPG 111217P00006000	ATP OIL PUT OPT 12/11 6	9.29	928.50
04963C209	ATRICURE INC	85,543.10	833,189.80
50095108	ATWOOD OCEANICS INC	1,849.78	63,558.45
118271	AUTONOMY CORP	7,077.12	281,420.56
Y0486S104	AVAGO TECHNOLOGIES LTD	3,479.48	114,022.56
53470100	AVALON RARE METALS INC	(18,654.66)	(50,181.04)
53611109	AVERY DENNISON CORP	(3,562.87)	(89,356.83)
53611109	AVERY DENNISON CORP	(4,560.94)	(114,388.38)
53774105	AVIS BUDGET GROUP	(12,380.00)	(119,714.60)
AVP 111119C00021000	AVON PRO CLL OPT 11/11 21	89.63	5,826.08
AVP 111119P00017000	AVON PRO PUT OPT 11/11 17	(67.22)	(3,025.08)
AVP 111119P00020000	AVON PRO PUT OPT 11/11 20	67.22	10,755.84
54303102	AVON PRODS INC	(13,853.28)	(271,524.29)
2444107	AVX CORP NEW	9,215.92	109,392.97
05508R106	B & G FOODS INC NEW	(18,765.02)	(313,000.52)
05615F102	BABCOCK & WILCOX CO NEW	(4,796.04)	(93,762.58)
56525108	BADGER METER INC	(2,663.75)	(77,062.32)
05874B107	BALLY TECHNOLOGIES INC	(3,855.64)	(104,025.17)
Y0553W103	BALTIC TRADING LIMITED	36,672.52	170,527.21
BBVA 120121P00006000	BANCO BI PUT OPT 1/12 6	37.14	2,135.55
STD 120317P00006000	BANCO SA PUT OPT 3/12 6	37.14	2,878.35
67806109	BARNES GROUP INC	12,660.52	243,715.01
73685109	BEACON ROOFING SUPPLY INC	17,478.24	279,477.06
73730103	BEAM INC	4,080.52	169,586.34
08160H101	BENCHMARK ELECTRS INC	(251.53)	(3,272.40)
89302103	BIG LOTS INC	(3,855.64)	(134,291.94)
09058V103	BIOCRYST PHARMACEUTICALS	(18,486.60)	(51,023.02)
09061G101	BIOMARIN PHARMACEUTICAL INC	(9,343.81)	(297,787.07)
05548J106	BJS WHOLESALE CLUB INC	1,396.80	71,572.03
BBBB 111022P00039000	BLACKBOA PUT OPT 10/11 39	25.14	125.71
BBBB 111022P00041000	BLACKBOA PUT OPT 10/11 41	21.42	214.18
91935502	BLACKBOARD INC	7,659.64	342,079.55
99502106	BOOZ ALLEN HAMILTON HLDG CORP	1,700.77	25,290.41
55622104	BP PLC	7,356.48	265,348.23
109178103	BRIGHAM EXPLORATION CO	(10,908.64)	(275,552.25)
109641100	BRINKER INTL INC	6,817.90	142,630.47
110122108	BRISTOL MYERS SQUIBB CO	7,562.70	237,317.53
141192	BRITISH SKY BROADC	34,454.40	356,756.46
111320107	BROADCOM CORP	(4,881.62)	(162,509.01)
11133B409	BROADSOFT INC	(1,652.70)	(50,159.45)
111621306	BROCADE COMMUNICATIONS SYS INC	158,262.10	683,692.28
9999BROBR	BRODER BROS CO RSTD	46,068.33	506,751.59
112463104	BROOKDALE SR LIVING INC	(12,731.14)	(159,648.50)
119848109	BUFFALO WILD WINGS INC	645.35	38,591.95
11988P107	BUFFETS RESTAURANTS HLDGS INC	1,780.45	4,451.14
12541W209	C H ROBINSON WORLDWIDE INC	(2,209.94)	(151,314.59)
12673P105	CA INC	19,494.96	378,397.17
CVC 111022C00017000	CABLEVIS CLL OPT 10/11 17	(21.42)	(803.16)
CVC 111022C00018000	CABLEVIS CLL OPT 10/11 18	(244.91)	(6,122.64)
CVC 111022C00020000	CABLEVIS CLL OPT 10/11 20	(21.42)	(53.54)
CVC 111022P00016000	CABLEVIS PUT OPT 10/11 16	(21.42)	(2,088.22)
12686C109	CABLEVISION SYS CORP	31,789.08	500,042.23
127097103	CABOT OIL & GAS CORP	6,206.64	384,253.08
127190304	CACI INTL INC	904.16	45,153.89
130872104	CALIPER LIFE SCIENCES INC	37,248.00	389,986.56
B635GT4	CAMINO MINERALS CORP	3,724.80	728.68
134429109	CAMPBELL SOUP CO	(1,974.84)	(63,925.57)
COF 111022P00037000	CAPITAL PUT OPT 10/11 37	(140.05)	(19,607.00)
9999CARAU	CARAUSTAR (DUMMY)	133.03	360,244.67
14161H108	CARDTRONICS INC	24,043.78	551,083.53
143130102	CARMAX INC	(4,090.74)	(97,564.15)
146229109	CARTER INC	14,495.74	442,699.75
B3QCCX7	CATCH THE WIND LTD	82,909.60	15,032.75
149123101	CATERPILLAR INC DEL	(14,961.60)	(1,104,764.48)
149205106	CATO CORP NEW	19,064.73	430,100.23
14964U108	CAVIUM INC	3,025.08	81,707.41
VIX 111116P00026000	CBOE VOL PUT OPT 11/11 26	(8.05)	(321.88)
150185106	CEDAR FAIR L P	68,480.45	1,294,280.47
151020104	CELGENE CORP	3,197.00	197,958.24

15135U109	GENOVUS ENERGY INC	(26,848.42)	(824,514.98)
155771108	CENTRAL VT PUB SVC CORP	7,449.60	262,300.42
156700106	CENTURYLINK INC	2,769.39	91,722.16
156708109	CEPHALON INC	5,587.20	450,887.04
156782104	CERNER CORP	2,962.26	202,974.06
157210105	CEVA INC	5,642.89	137,178.77
125269100	CF INDS HLDGS INC	987.63	121,863.99
16115Q308	CHART INDS INC	(3,714.00)	(156,619.38)
16117M305	CHARTER COMMUNICATIONS INC DEL	28,016.08	1,312,273.34
B3CX450	CHARTER INTERNATIO	18,624.00	251,797.34
163072101	CHEESECAKE FACTORY INC	5,736.44	141,403.25
165167107	CHESAPEAKE ENERGY CORP	3,590.20	91,729.61
167250109	CHICAGO BRIDGE & IRON CO N V N	17,470.52	500,180.99
168615102	CHICOS FAS INC	33,961.61	388,181.20
CMG 111022C00325000	CHIPOTLE CLL OPT 10/11 325	8.40	5,966.13
CMG 111119C00370000	CHIPOTLE CLL OPT 11/11 370	(16.81)	(5,209.86)
169656105	CHIPOTLE MEXICAN GRILL INC	(276.06)	(83,632.38)
CMG 111119P00250000	CHIPOTLE PUT OPT 11/11 250	(8.40)	(6,050.16)
171779309	CIENA CORP	(21,748.75)	(243,586.02)
171798101	CIMAREX ENERGY CO	1,504.64	83,808.45
7574166	CIMPOR CIMENTOS DE	3,724.80	25,051.24
172755100	CIRRUS LOGIC INC	10,400.82	153,308.15
17275R102	CISCO SYS INC	22,408.00	347,099.92
125581801	CIT GROUP INC	773.75	23,498.79
172967424	CITIGROUP INC	10,083.60	258,341.83
177376100	CITRIX SYS INC	4,057.83	221,273.25
187CVR998	CLINICAL DATA INC RTS	16,761.60	15,923.52
189054109	CLOROX CO DEL	1,396.80	92,649.74
18976M103	CNINSURE INC	5,587.20	39,110.40
19239V302	COGENT COMM GROUP INC	13,524.83	181,909.00
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	11,833.99	741,991.40
CMCSA 111022C00024000	COMCAST CLL OPT 10/11 24	(84.74)	(508.44)
20030N101	COMCAST CORP NEW	4,832.93	101,008.20
204166102	COMMMVAULT SYSTEMS INC	13,248.25	490,980.13
205768203	COMSTOCK RES INC	37,047.06	572,747.52
206708109	CONCUR TECHNOLOGIES INC	(4,706.70)	(175,183.45)
207410101	CONMED CORP	(6,757.69)	(155,494.51)
CNX 111022C00038000	CONSOL E CLL OPT 10/11 38	(31.66)	(3,071.10)
CNX 111022C00040000	CONSOL E CLL OPT 10/11 40	(21.42)	(1,242.22)
20854P109	CONSOL ENERGY INC	274.58	9,316.50
210313102	CONSTANT CONTACT INC	(11,730.59)	(202,821.87)
212172100	CONTINUOCARE CORP	9,312.00	59,410.56
205944101	CON-WAY INC	(3,855.64)	(85,325.31)
217204106	COPART INC	5,770.06	225,724.75
21871D103	CORELOGIC INC	(7,617.24)	(81,275.95)
21870Q105	CORESITE RLTY CORP	(6,162.20)	(88,427.57)
21988R102	CORPORATE EXECUTIVE BRD CO	4,419.88	131,712.42
B2R03R4	CORSA COAL CORP	162,960.00	99,527.06
222816100	COVANCE INC	(2,821.20)	(128,223.54)
22282E102	COVANTA HLDG CORP	(809.62)	(12,298.13)
222862104	COVENTRY HEALTH CARE INC	4,607.96	132,755.33
G2554F113	COVIDIEN PLC	19,607.00	864,668.70
224399105	CRANE CO	2,539.08	90,619.77
225401108	CREDIT SUISSE GROUP	(1,161.21)	(30,470.06)
225447101	CREE INC	(3,385.44)	(87,953.73)
CCK 111022C00036000	CROWN HO CLL OPT 10/11 36	67.22	672.24
CCK 111022P00030000	CROWN HO PUT OPT 10/11 30	67.22	8,066.88
228368106	CROWN HOLDINGS INC	(3,291.40)	(100,749.75)
CSX 111022C00022500	CSX CORP CLL OPT 10/11 22.50	100.84	504.18
229678107	CUBIST PHARMACEUTICALS INC	8,142.46	287,591.69
231021106	CUMMINS INC	10,250.36	837,044.40
231082108	CUMULUS MEDIA INC	40,989.56	116,410.35
FXE 111217C00143000	CURRENCY CLL OPT 12/11 143	(32.59)	(2,639.95)
FXE 111217C00149000	CURRENCY CLL OPT 12/11 149	(18.62)	(391.10)
FXE 111217C00150000	CURRENCY CLL OPT 12/11 150	(55.87)	(977.76)
FXE 111217P00110000	CURRENCY PUT OPT 12/11 110	37.25	968.45
FXE 111217P00120000	CURRENCY PUT OPT 12/11 120	63.32	5,888.91
FXE 111217P00135000	CURRENCY PUT OPT 12/11 135	63.32	31,977.41
FXE 111217P00140000	CURRENCY PUT OPT 12/11 140	111.74	89,953.92
232806109	CYPRESS SEMICONDUCTOR CORP	27,012.05	404,370.38
23331A109	D R HORTON INC	(11,142.00)	(100,723.68)
D1668R123	DAIMLER AG	2,240.80	99,379.48

235825205	DANA HLDG CORP	(23,070.75)	(242,242.86)
235851102	DANAHER CORP DEL	(3,753.34)	(157,415.08)
237194105	DARDEN RESTAURANTS INC	(2,680.14)	(114,575.99)
240028CMN	DAYTON SUPERIOR CORP COMMON UN	1,735.37	0.00
240028PFD	DAYTON SUPERIOR CORP PREFERRED	1,928.19	281,593.07
242309102	DEALERTRACK HLDGS INC	8,625.40	135,160.01
248019101	DELUXE CORP	5,736.44	106,697.78
24823Q107	DENDREON CORP	(464.25)	(4,178.25)
D18190898	DEUTSCHE BANK AG	(964.72)	(33,389.07)
25179M103	DEVON ENERGY CORP NEW	14,011.96	776,823.06
B234WN9	DIASORIN SPA	(5,321.90)	(197,215.68)
253017107	DICE HLDGS INC	(20,753.69)	(162,293.84)
25388B104	DIGITAL RIV INC	(3,855.64)	(79,927.42)
DISH 111022C00029000	DISH NET CLL OPT 10/11 29	(8.05)	(261.53)
DISH 111022C00030000	DISH NET CLL OPT 10/11 30	(6.81)	(170.23)
25470M109	DISH NETWORK CORP	1,857.00	46,536.42
254687106	DISNEY WALT CO	1,848.66	55,755.59
256746108	DOLLAR TREE INC	2,680.14	201,305.32
258278100	DORMAN PRODUCTS INC	11,399.51	377,095.78
260543103	DOW CHEM CO	(26,331.20)	(591,398.75)
233293109	DPL INC	9,312.00	280,663.68
26138E109	DR PEPPER SNAPPLE GROUP INC	3,996.70	154,992.03
26144M103	DRAGONWAVE INC	(15,287.86)	(50,449.93)
DWA 111022C00020000	DREAMWOR CLL OPT 10/11 20	33.61	1,260.45
DWA 111119C00022500	DREAMWOR CLL OPT 11/11 22.50	78.43	3,137.12
26153C103	DREAMWORKS ANIMATION SKG INC C	(16,564.28)	(301,138.61)
262037104	DRIL-QUIP INC	(10,344.40)	(557,666.60)
Y2109Q101	DRYSHIPS INC	(37,263.80)	(87,197.29)
233326107	DST SYS INC DEL	2,962.26	129,835.86
23334L102	DSW INC	477.29	22,041.27
99NEWDURA	DURA AUTOMOTIVE NEW	5,830.98	1,561,373.74
26817G300	DYNEGY INC DEL	11,174.40	46,038.53
268648102	E M C CORP MASS	25,152.98	527,961.05
270321102	EARTHLINK INC	64,558.01	421,563.79
EK 130119C00002500	EASTMAN CLL OPT 1/13 2.50	61.90	928.50
277432100	EASTMAN CHEM CO	1,175.50	80,557.02
278265103	EATON VANCE CORP	(5,360.28)	(119,373.44)
SATS 111022C00025000	ECHOSTAR CLL OPT 10/11 25	(15.48)	(386.88)
278768106	ECHOSTAR CORP	2,476.00	55,982.36
B06BJ87	ECO BUSINESS IMMO	465.60	3,743.34
278865100	ECOLAB INC	(2,492.06)	(121,836.81)
28176E108	EDWARDS LIFESCIENCES CORP	(3,485.36)	(248,436.46)
28336L109	EL PASO CORP	22,168.48	387,505.03
285218103	ELECTRO RENT CORP	18,482.12	255,238.06
285512109	ELECTRONIC ARTS INC	(351.78)	(7,193.90)
29084Q100	EMCOR GROUP INC	(1,429.63)	(29,064.39)
29259G200	ENDEAVOUR INTL CORP	5,602.00	44,703.96
29264F205	ENDO PHARMACEUTICALS HLDGS INC	(7,923.20)	(221,770.37)
29266R108	ENERGIZER HLDGS INC	(1,504.64)	(99,968.28)
G10082140	ENERGY XXI (BERMUDA) LTD	12,866.39	275,984.07
G10082140	ENERGY XXI (BERMUDA) LTD	(4,921.05)	(105,556.52)
29274U309	ENERGY XXI BERMUDA LTD	619.00	161,713.75
29364G103	ENTERGY CORP NEW	1,739.74	115,327.36
26884L109	EQT CORP	6,300.68	336,204.28
294429105	EQUIFAX INC	4,843.06	148,875.66
29444U502	EQUINIX INC	4,057.83	360,456.68
294821608	ERICSSON L M TEL CO	(22,030.75)	(210,393.67)
30068C208	EXCEL TR INC	7,737.50	168,532.04
269279402	EXCO RESOURCES INC	3,976.22	42,625.12
EXC 111022C00044000	EXELON C CLL OPT 10/11 44	(84.74)	(4,236.96)
30161N101	EXELON CORP	8,939.52	380,912.95
30212P105	EXPEDIA INC DEL	9,355.34	240,900.01
EXPD 111119P00035000	EXPEDITO PUT OPT 11/11 35	(67.22)	(7,898.82)
EXPD 111119P00040000	EXPEDITO PUT OPT 11/11 40	67.22	18,318.54
302182100	EXPRESS SCRIPTS INC	9,614.32	356,402.84
30231G102	EXXON MOBIL CORP	22,859.73	1,660,302.34
303075105	FACTSET RESH SYS INC	1,645.70	146,417.93
313747206	FEDERAL REALTY INVT TR	(1,739.74)	(143,371.97)
30241L109	FEI CO	(117.08)	(3,507.77)
31430F507	FELCOR LODGING TR INC	990.40	20,303.20
31620R105	FIDELITY NATIONAL FINANCIAL IN	(8,757.61)	(132,940.55)
317485100	FINANCIAL ENGINES INC	25,354.65	459,172.75

317923100	FINISH LINE INC	23,584.42	471,452.56
32054K798	FIRST INDUSTRIAL REALTY TRUST	23,189.67	510,404.72
33582V108	FIRST NIAGARA FINL GP INC	6,890.88	63,051.55
337756209	FISHER COMMUNICATIONS INC	40,394.52	902,413.68
FLS 111022C00080000	FLOWSERV CLL OPT 10/11 80	(31.66)	(6,490.46)
34354P105	FLOWSERVE CORP	17,461.42	1,292,144.96
343412102	FLUOR CORP NEW	(2,057.61)	(95,781.96)
F 111119C00010000	FORD MOT CLL OPT 11/11 10	151.25	9,982.76
F 111217P00007000	FORD MOT PUT OPT 12/11 7	(302.51)	(6,050.16)
345370860	FORD MTR CO DEL	11,764.20	113,759.81
346375108	FORMFACTOR INC	18,486.60	115,171.52
349882100	FOSSIL INC	(144.70)	(11,729.32)
6349268	FOSTERS GROUP	111,744.00	570,950.01
302563101	FPIC INS GROUP INC	931.20	38,961.41
366651107	GARTNER INC	4,466.90	155,760.80
361448103	GATX CORP	7,842.80	243,048.37
367905106	GAYLORD ENTMT CO NEW	(5,756.70)	(111,334.58)
GD 111022C00060000	GENERAL CLL OPT 10/11 60	16.81	1,546.15
GD 111022C00062500	GENERAL CLL OPT 10/11 62.50	33.61	1,277.26
369300108	GENERAL CABLE CORP DEL NEW	(3,838.41)	(89,626.87)
369550108	GENERAL DYNAMICS CORP	(3,361.20)	(191,218.67)
369604103	GENERAL ELECTRIC CO	29,130.40	443,947.30
370334104	GENERAL MLS INC	(3,338.42)	(128,429.02)
370ESC758	GENERAL MOTORS CORP 7.25% SR N	5,587.20	2,123.14
37045V118	GENERAL MTRS CO	165.75	1,929.37
37045V126	GENERAL MTRS CO	165.75	1,314.43
37250W108	GEOEYE INC	5,721.88	162,215.38
373730RTS	GERBER SCIENTIFIC INC (RTS)	27,936.00	279.36
36237H101	G-III APPAREL GROUP LTD	1,084.55	24,792.75
375558103	GILEAD SCIENCES INC	(2,042.70)	(79,256.76)
379336100	GLOBAL INDS LTD	27,936.00	221,253.12
37946D209	GLOBALOPTIONS GROUP INC	170,653.57	443,699.29
382388106	GOODRICH CORP	5,587.20	674,263.30
382410405	GOODRICH PETE CORP	5,458.03	64,513.90
382550101	GOODYEAR TIRE & RUBR CO	(7,520.85)	(75,885.38)
382550309	GOODYEAR TIRE & RUBR CO	3,095.00	120,550.25
38259P508	GOOGLE INC	2,632.08	1,353,890.75
384109104	GRACO INC	2,774.18	94,710.51
384802104	GRAINGER W W INC	1,175.50	175,784.27
388689101	GRAPHIC PACKAGING HLDG CO	26,410.69	91,116.90
38911N107	GRAVITY CO LTD	51,741.20	66,228.73
389375106	GRAY TELEVISION INC	3,095.00	4,828.20
393122106	GREEN MTN COFFEE ROASTERS INC	(1,417.31)	(131,724.42)
393222104	GREEN PLAINS RENEWABLE ENERGY	(12,380.00)	(115,505.40)
393657101	GREENBRIER COS INC	(11,585.82)	(134,974.84)
398438309	GRIFOLS S A	8,454.36	54,023.39
398905109	GROUP 1 AUTOMOTIVE INC	(5,670.18)	(201,574.77)
36238K103	GTSI CORP	5,587.20	25,701.12
40171F105	GUIDED THERAPEUTICS INC	157,879.37	121,567.12
402635304	GULFPORT ENERGY CORP	3,361.20	81,273.82
404609109	HACKETT GROUP INC	18,750.45	69,939.19
405024100	HAEMONETICS CORP	12,642.59	739,338.87
410345102	HANESBRANDS INC	(4,231.80)	(105,837.32)
41145W109	HARBIN ELECTRIC INC	465.60	9,614.64
412822108	HARLEY DAVIDSON INC	(8,305.53)	(285,128.68)
412824104	HARLEYSVILLE GROUP INC	931.20	54,810.43
413160102	HARMONIC INC	18,749.33	79,872.16
40414L109	HCP INC	(6,778.42)	(237,651.41)
42222G108	HEALTH NET INC	5,313.26	125,977.39
42222N103	HEALTHSTREAM INC	9,411.36	120,747.75
42235N108	HEARTLAND PMT SYS INC	4,290.01	84,599.03
422819102	HEIDRICK & STRUGGLES INTL INC	(3,780.79)	(62,193.99)
42330P107	HELIX ENERGY SOLUTIONS GRP INC	17,584.68	230,359.28
9999HELIX	HELIX WIND CORP UNITS	168,972.01	16.90
426281101	HENRY JACK & ASSOC INC	1,784.46	51,713.79
G4412G101	HERBALIFE LTD	3,244.38	173,898.77
B2Q4TN5	HERITAGE OIL	18,624.00	67,697.77
427866108	HERSHEY CO	3,244.38	192,197.07
42809H107	HESS CORP	8,322.54	436,600.45
428291108	HEXCEL CORP NEW	(30,892.14)	(684,569.82)
428567101	HIBBETT SPORTS INC	4,301.78	145,787.18
42983D104	HIGHER ONE HLDGS INC	(10,042.53)	(163,391.99)

431475102	HILL ROM HLDGS INC	3,526.50	105,865.53
432748101	HILLTOP HOLDINGS INC	45,947.60	331,282.22
436106108	HOLLYFRONTIER CORP	20,051.21	525,742.69
436440101	HOLOGIC INC	16,643.28	253,144.29
437076102	HOME DEPOT INC	12,156.34	399,578.90
440452100	HORMEL FOODS CORP	5,172.20	139,752.84
44106M102	HOSPITALITY PPTYS TR	5,736.44	121,784.62
404303109	HSN INC	6,471.84	214,412.06
443510201	HUBBELL INC	2,115.90	104,821.69
444903108	HUMAN GENOME SCIENCES INC	(5,924.52)	(75,182.16)
444859102	HUMANA INC	5,854.09	425,767.97
B06C9Z7	HUNTINGDON REAL EST INVT TR	308,934.91	2,016,523.33
447011107	HUNTSMAN CORP	60,544.12	585,461.64
44919P508	IAC INTERACTIVECORP	4,137.76	163,648.41
B288C92	IBERDROLA SA	5,786.48	39,312.47
451055107	ICONIX BRAND GROUP INC	(4,023.50)	(63,571.30)
45169U105	IGATE CORP	(23,355.77)	(269,525.64)
902104108	II VI INC	(6,147.63)	(107,583.61)
ILMN 111022P00040000	ILLUMINA PUT OPT 10/11 40	(14.57)	(2,913.04)
B09MRX8	IMPREGILO SPA	40,334.40	100,780.61
45337C102	INCYTE CORP	(7,372.23)	(102,990.08)
45666Q102	INFORMATICA CORP	5,855.87	239,797.91
456788108	INFOSYS LTD	(5,020.80)	(256,412.03)
45784P101	INSULET CORP	(7,675.60)	(117,129.66)
457985208	INTEGRA LIFESCIENCES HLDGS CP	(3,528.30)	(126,207.29)
458118106	INTEGRATED DEVICE TECHNOLOGY C	130,362.23	671,365.46
45865V100	INTERCONTINENTALEXCHANGE INC C	(1,175.50)	(139,014.63)
IDCC 111022C00070000	INTERDIG CLL OPT 10/11 70	50.28	8,045.57
45867G101	INTERDIGITAL INC	12,489.25	581,749.47
45884X103	INTERMUNE INC	(3,837.80)	(77,523.56)
459044103	INTERNATIONAL BANCSHARES CORP	7,946.38	104,494.90
459200101	INTERNATIONAL BUSINESS MACHS C	(1,848.66)	(323,570.96)
459506101	INTERNATIONAL FLAVORS&FRAGRANC	2,680.14	150,677.47
459902102	INTERNATIONAL GAME TECHNOLOGY	(5,880.50)	(85,443.67)
460254105	INTERNATIONAL RECTIFIER CORP C	19,707.84	366,959.91
460951106	INTEROIL CORP	(2,166.50)	(105,551.88)
46069S109	INTERSIL CORP	(10,143.15)	(104,373.06)
46120E602	INTUITIVE SURGICAL INC	(168.06)	(61,220.90)
VXX 111022C00059000	IPATH S& CLL OPT 10/11 59	(229.68)	(62,014.14)
462846106	IRON MTN INC	(4,466.90)	(141,243.38)
IWM 111022C00072000	ISHARES CLL OPT 10/11 72	(154.75)	(6,809.00)
IWM 111022P00057000	ISHARES PUT OPT 10/11 57	(55.46)	(5,656.90)
IWM 111022P00059000	ISHARES PUT OPT 10/11 59	(55.46)	(8,208.05)
IWM 111022P00060000	ISHARES PUT OPT 10/11 60	(83.81)	(14,666.40)
IWM 111022P00062000	ISHARES PUT OPT 10/11 62	(154.06)	(36,204.15)
IWM 111022P00064000	ISHARES PUT OPT 10/11 64	55.46	17,192.54
IWM 111022P00065000	ISHARES PUT OPT 10/11 65	63.32	23,112.38
IWM 111119P00062000	ISHARES PUT OPT 11/11 62	(10.24)	(3,851.44)
IWM 111119P00070000	ISHARES PUT OPT 11/11 70	209.52	162,587.52
IEF 120121P00088000	ISHS BAR PUT OPT 1/12 88	6.19	108.33
IEF 120121P00090000	ISHS BAR PUT OPT 1/12 90	6.19	92.85
FXI 111119P00029000	ISHS FTS PUT OPT 11/11 29	(63.32)	(9,751.53)
FXI 111119P00031000	ISHS FTS PUT OPT 11/11 31	63.32	15,323.83
45031U101	ISTAR FINL INC	4,456.80	25,938.58
465685105	ITC HLDGS CORP	1,692.72	131,067.31
ITRI 111022C00035000	ITRON IN CLL OPT 10/11 35	28.01	700.25
ITRI 111022C00040000	ITRON IN CLL OPT 10/11 40	67.22	336.12
465741106	ITRON INC	(2,913.04)	(85,934.68)
465741106	ITRON INC	(2,586.10)	(76,289.95)
450911102	ITT CORP NEW	2,444.40	102,664.80
45068B109	ITT EDUCATIONAL SERVICES INC C	1,269.54	73,100.11
45071R109	IXIA	(9,041.73)	(69,350.09)
466313103	JABIL CIRCUIT INC	10,157.59	180,703.55
470355207	JAMES RIVER COAL CO	(6,190.00)	(39,430.30)
46612J507	JDS UNIPHASE CORP	(10,965.06)	(109,321.69)
481130102	JOURNAL COMMUNICATIONS INC	10,631.94	31,576.87
481165108	JOY GLOBAL INC	(1,410.60)	(87,993.23)
46625H100	JPMORGAN CHASE & CO.	13,444.80	404,957.38
JPM 111022P00033000	JPMORGAN PUT OPT 10/11 33	(120.44)	(42,155.05)
48203R104	JUNIPER NETWORKS INC	264.36	4,562.87
486587108	KAYDON CORP	5,580.71	160,054.83
9999KEYST	KEYSTONE AUTOMOTIVE OPERATIONS	36,942.40	467,402.62

494580103	KINDRED HEALTHCARE INC	6,206.64	53,501.24
49460W208	KINETIC CONCEPTS INC	4,656.00	306,783.84
497217109	KIOR INC	(5,204.26)	(107,936.31)
482470200	KIT DIGITAL INC	21,978.09	184,615.94
500233101	KOHLBERG CAPITAL CORP	5,735.26	33,551.28
500255104	KOHL'S CORP	9,584.46	470,597.07
500643200	KORN FERRY INTL	(1,063.82)	(12,967.96)
501044101	KROGER CO	4,843.06	106,353.60
50105F105	KRONOS WORLDWIDE INC	4,246.77	68,288.06
482738101	KVH INDS INC	11,209.60	88,667.95
50540R409	LABORATORY CORP AMER HLDGS	(1,598.68)	(126,375.65)
B1VNST9	LAIRD PLC	46,560.00	100,341.38
512815101	LAMAR ADVERTISING CO	(3,573.52)	(60,857.05)
515098101	LANDSTAR SYS INC	7,036.11	278,348.59
517834206	LAS VEGAS SANDS CORP	1,532.03	171,395.30
G54050102	LAZARD LTD	(4,043.72)	(85,322.49)
521865204	LEAR CORP	510.09	21,882.95
521ESC9Q8	LEAR CORPORATION ESCROW	931,200.00	18,624.00
LM 120121C00035000	LEGG MAS CLL OPT 1/12 35	84.03	5,041.80
9999LEHCL	LEHMAN SWAP TERMINATION CLAIM	1,257,281.83	521,771.96
52602E102	LENDER PROCESSING SVCS INC	(5,031.14)	(68,876.31)
526107107	LENNOX INTL INC	(3,573.52)	(92,125.35)
LXK 111119C00031000	LEXMARK CLL OPT 11/11 31	67.22	6,117.38
LXK 111022P00026000	LEXMARK PUT OPT 10/11 26	(67.22)	(6,386.28)
LXK 111022P00030000	LEXMARK PUT OPT 10/11 30	67.22	22,183.92
529771107	LEXMARK INTL NEW	(12,570.89)	(339,791.10)
LIFE 120121C00065000	LIFE TEC CLL OPT 1/12 65	7.43	18.57
53220K504	LIGAND PHARMACEUTICALS INC	6,778.42	92,728.79
532716107	LIMITED BRANDS INC	3,432.46	132,184.03
LNCR 111022P00020000	LINCARE PUT OPT 10/11 20	(52.10)	(520.99)
LNCR 111022P00021000	LINCARE PUT OPT 10/11 21	(18.49)	(462.17)
532791100	LINCARE HLDGS INC	6,554.34	147,472.65
535678106	LINEAR TECHNOLOGY CORP	(13,750.53)	(380,202.12)
501889208	LKQ CORP	(6,770.88)	(163,584.46)
LMT 111119P00067500	LOCKHEED PUT OPT 11/11 67.50	(33.61)	(6,520.73)
LMT 111119P00072500	LOCKHEED PUT OPT 11/11 72.50	33.61	12,100.32
543881106	LORAL SPACE & COMMUNICATNS INC	8,808.07	441,284.13
544147101	LORILLARD INC	940.40	104,102.28
502160104	LSB INDS INC	(8,150.35)	(233,670.53)
502403207	LTX-CREDENCE CORP	2,328.00	12,315.12
549764108	LUFKIN INDS INC	10,438.44	555,429.39
550021109	LULULEMON ATHLETICA INC	(6,498.32)	(316,143.27)
2866857	LUNDIN MINING CORP	1,862.40	6,487.03
N53745100	LYONDELLBASELL INDUSTRIES N V	3,095.00	75,610.85
55261F104	M & T BK CORP	(1,103.59)	(77,141.22)
6375003	MACARTHUR COAL LTD	13,968.00	215,187.60
554382101	MACERICH CO	3,103.32	132,294.53
55608B105	MACQUARIE INFRASTR CO LLC	355.93	7,986.96
55903Q104	MAG SILVER CORP	26,435.84	207,256.96
559181102	MAGMA DESIGN AUTOMATION	208,615.68	949,201.34
559222401	MAGNA INTL INC	(7,044.22)	(232,247.93)
55933J203	MAGNACHIP SEMICONDUCTOR CORP N	8,136.01	54,673.99
560305104	MAIDENFORM BRANDS INC	(904.16)	(21,166.45)
V5633W109	MAKEMYTRIP LIMITED MAURITIUS S	5,489.96	121,218.32
560879108	MAKO SURGICAL CORP	(3,361.20)	(115,020.26)
564563104	MANTECH INTL CORP	(5,207.62)	(163,415.09)
565849106	MARATHON OIL CORP	44,280.72	955,577.94
56585A102	MARATHON PETE CORP	15,657.66	423,696.28
570535104	MARKEL CORP	(235.10)	(83,961.26)
571903202	MARRIOTT INTL INC NEW	0.93	25.37
573284106	MARTIN MARIETTA MATLS INC	5,877.50	371,575.55
574795100	MASIMO CORP	(4,937.10)	(106,888.22)
576323109	MASTEC INC	17,427.82	306,903.95
577128101	MATTHEWS INTL CORP	(4,278.82)	(131,616.50)
577776107	MAXYGEN INC	64,008.83	350,128.28
MBI 120121P00005000	MBIA INC PUT OPT 1/12 5	(734.72)	(52,164.89)
MBI 120121P00007500	MBIA INC PUT OPT 1/12 7.50	734.72	132,249.02
579780206	MCCORMICK & CO INC	(2,586.10)	(119,374.38)
579793100	MCCORMICK & SCHMICKS SEAFD RES	1,396.80	9,665.86
552690109	MDU RES GROUP INC	(14,106.00)	(270,694.14)
582839106	MEAD JOHNSON NUTRITION CO	(1,692.72)	(116,509.92)
583334107	MEADWESTVACO CORP	15,643.55	384,205.69

58470H101	MEDIFAST INC	(8,447.82)	(136,432.23)
585055106	MEDTRONIC INC	(5,994.14)	(199,245.21)
587200106	MENTOR GRAPHICS CORP	(7,180.40)	(69,075.45)
589889104	MERIT MED SYS INC	5,007.07	65,792.87
59001K100	MERITOR INC	(18,628.62)	(131,518.07)
59156R108	METLIFE INC	(5,756.70)	(161,245.17)
59156R116	METLIFE INC	5,338.88	301,966.77
592142103	METROPOLITAN HEALTH NETWORKS C	17,618.29	79,987.04
55277J108	MF GLOBAL HLDGS LTD	(17,332.00)	(71,581.16)
552848103	MGIC INVT CORP WIS	(4,333.00)	(8,102.71)
552953101	MGM RESORTS INTERNATIONAL	(13,618.00)	(126,511.22)
595017104	MICROCHIP TECHNOLOGY INC	(8,666.00)	(269,599.26)
595112103	MICRON TECHNOLOGY INC	(54,826.95)	(276,327.85)
594901100	MICROS SYS INC	6,179.50	271,341.70
594918104	MICROSOFT CORP	50,922.18	1,267,453.06
596278101	MIDDLEBY CORP	531.63	37,458.64
600544100	MILLER HERMAN INC	6,958.96	124,287.03
602720104	MINE SAFETY APPLIANCES CO	3,902.66	105,215.71
60649T107	MISTRAS GROUP INC	18,699.48	328,362.80
608190104	MOHAWK INDS INC	(3,785.22)	(162,423.89)
TAP 111022C00045000	MOLSON C CLL OPT 10/11 45	67.22	1,008.36
TAP 111119C00045000	MOLSON C CLL OPT 11/11 45	33.61	1,176.42
60871R209	MOLSON COORS BREWING CO	(6,722.40)	(266,274.26)
608753109	MOLYCORP INC DEL	(2,599.80)	(85,455.43)
MCO 111119C00033000	MOODYS C CLL OPT 11/11 33	(357.58)	(52,385.59)
MCO 111119P00023000	MOODYS C PUT OPT 11/11 23	(464.67)	(34,850.16)
MCO 111119P00027000	MOODYS C PUT OPT 11/11 27	357.58	53,279.54
615369105	MOODYS CORP	(4,597.62)	(139,997.40)
617446448	MORGAN STANLEY	21,287.60	287,382.60
617700109	MORNINGSTAR INC	(2,680.14)	(151,267.10)
MMI 111022C00040000	MOTOROLA CLL OPT 10/11 40	382.72	382.72
MMI 111022C00041000	MOTOROLA CLL OPT 10/11 41	93.12	1,164.00
620097105	MOTOROLA MOBILITY HLDGS INC	2,234.88	84,433.77
G6359F103	NABORS INDUSTRIES LTD	(5,172.20)	(63,411.17)
629579103	NACCO INDS INC	(3,911.88)	(248,012.98)
62985Q101	NALCO HOLDING COMPANY	4,656.00	162,866.88
635309107	NATIONAL CINEMEDIA INC	32,482.64	471,323.06
63934E108	NAVISTAR INTL CORP NEW	(3,404.50)	(109,352.54)
628852204	NCI BUILDING SYS INC	10,612.43	80,229.96
62886E108	NCR CORP NEW	20,223.22	341,570.19
64110D104	NETAPP INC	(3,705.68)	(125,770.78)
NFLX 111007C00115000	NETFLIX CLL OPT 10/11 115	22.41	10,643.80
NFLX 111022P00095000	NETFLIX PUT OPT 10/11 95	(22.41)	(7,282.60)
NFLX 111022P00130000	NETFLIX PUT OPT 10/11 130	22.41	45,040.08
64110L106	NETFLIX INC	(3,327.59)	(376,549.86)
64118B100	NETLOGIC MICROSYSTEMS INC	13,502.40	649,600.46
64118V106	NETSPEND HLDGS INC	(197.48)	(1,015.07)
649445103	NEW YORK CMNTY BANCORP INC	5,238.43	62,337.32
651718504	NEWPARK RES INC	(19,684.20)	(119,876.78)
651824104	NEWPORT CORP	40,939.42	442,555.09
NWSA 111022C00017000	NEWS COR CLL OPT 10/11 17	(115.47)	(2,424.84)
NWSA 111022P00016000	NEWS COR PUT OPT 10/11 16	(52.15)	(4,953.98)
65248E104	NEWS CORP	30,962.40	478,988.33
65336K103	NEXSTAR BROADCASTING GROUP INC	6,058.77	40,048.48
62914B100	NIC INC	31,263.08	357,962.28
654086107	NICOR INC	3,724.80	204,901.25
62913F201	NII HLDGS INC	(4,184.78)	(112,779.82)
654892108	NOBILITY HOMES INC	1,676.16	11,062.66
H5833N103	NOBLE CORPORATION BAAR	13,124.93	385,216.57
655044105	NOBLE ENERGY INC	1,645.70	116,515.56
654902204	NOKIA CORP	(28,576.67)	(161,743.93)
655663102	NORDSON CORP	222.13	8,827.43
655844108	NORFOLK SOUTHERN CORP	(20,171.58)	(1,230,869.81)
665531109	NORTHERN OIL & GAS INC NEV	(5,041.80)	(97,760.50)
665859104	NORTHERN TR CORP	(3,056.30)	(106,909.37)
666807102	NORTHROP GRUMMAN CORP	(14,830.11)	(773,538.43)
3302974	NORTHUMBRIAN WTR G	18,624.00	134,611.38
668074305	NORTHWESTERN CORP	16,104.63	514,381.87
670008101	NOVELLUS SYS INC	4,890.08	133,303.58
67020Y100	NUANCE COMMUNICATIONS INC	23,667.99	481,880.22
67069D108	NUTRI SYS INC NEW	(4,022.24)	(48,709.28)
629445206	NVE CORP	(2,403.26)	(145,781.63)

67072V103	NXSTAGE MEDICAL INC	(6,386.28)	(133,217.80)
Y64354205	OCEAN RIG UDW INC	(83.57)	(1,266.01)
67555N206	OCLARO INC	43,955.24	159,997.06
675746309	OCWEN FINL CORP	619.00	8,176.99
682128103	OMNIVISION TECHNOLOGIES INC	(8,946.39)	(125,607.37)
682189105	ON SEMICONDUCTOR CORP	(16,713.00)	(119,832.21)
683399109	ONYX PHARMACEUTICALS INC	(7,047.32)	(211,489.95)
OPEN 111119P00040000	OPEN TAB PUT OPT 11/11 40	(30.81)	(8,164.92)
683715106	OPEN TEXT CORP	(8,251.75)	(430,081.00)
68372A104	OPENTABLE INC	6,162.20	283,522.82
683757108	OPNET TECHNOLOGIES INC	6,717.36	234,502.97
68555P100	ORBCOMM INC	8,795.14	22,427.61
686701RST	ORMET CORP RESTRICTED SHARES	7,172.10	49,846.11
N6748L102	ORTHOFIX INTL N V	9,129.02	315,042.45
688239201	OSHKOSH CORP	36,722.62	578,014.04
671044105	OSI SYSTEMS INC	5,317.98	178,258.64
690368105	OVERSEAS SHIPHOLDING GROUP INC	5,736.44	78,818.69
690768403	OWENS ILL INC	(4,184.78)	(63,273.87)
691497309	OXFORD INDS INC	1,853.14	63,562.76
693718108	PACCAR INC	(8,463.60)	(286,238.95)
696429307	PALL CORP	(11,717.38)	(496,817.08)
703395103	PATTERSON COMPANIES INC	(4,466.90)	(127,887.35)
704326107	PAYCHEX INC	(6,065.58)	(159,949.34)
705573103	PEGASYSTEMS INC	(4,852.46)	(148,533.92)
707561106	PENN MILLERS HLDG CORP	465.60	9,353.90
709631105	PENTAIR INC	12,131.16	388,318.43
712704105	PEOPLES UNITED FINANCIAL INC C	8,111.68	92,473.19
PEP 111022C00065000	PEPSICO CLL OPT 10/11 65	(31.66)	(1,583.04)
713448108	PEPSICO INC	3,540.42	219,152.15
714290103	PERRIGO CO	(353.49)	(34,327.04)
716578109	PETROLEUM DEV CORP	24,567.95	476,372.55
716748108	PETROQUEST ENERGY INC	(4,333.00)	(23,831.50)
716748207	PETROQUEST ENERGY INC	3,466.40	128,256.80
716768106	PETSMART INC	3,855.64	164,443.05
717081103	PFIZER INC	20,671.38	365,470.00
718172109	PHILIP MORRIS INTL INC	2,671.61	166,655.21
720279108	PIER 1 IMPORTS INC	5,465.31	53,450.74
B3PZHD2	PILOT GOLD	698.40	799.77
723787107	PIONEER NAT RES CO	6,770.88	445,320.78
PBI 111119C00021000	PITNEY B CLL OPT 11/11 21	94.11	2,588.12
724479100	PITNEY BOWES INC	(16,182.24)	(304,226.11)
727493108	PLANTRONICS INC NEW	14,402.74	409,758.01
729132100	PLEXUS CORP	(2,514.74)	(56,883.37)
729251108	PLUM CREEK TIMBER CO INC	(4,278.82)	(148,517.84)
730529104	POINT BLANK SOLUTIONS INC	64,276.08	20,568.35
731068102	POLARIS INDS INC	(3,886.05)	(194,185.72)
73172K104	POLYCOM INC	4,748.26	87,225.45
999PORTRS	PORTOLA PACKAGING INC (RESTRIC	51,732.82	190,065.96
73755L107	POTASH CORP SASK INC	2,054.81	88,809.04
737630103	POTLATCH CORP NEW	(3,479.48)	(109,673.21)
739363109	POWERWAVE TECHNOLOGIES INC	176,463.00	303,516.36
693506107	PPG INDS INC	2,115.90	149,509.49
74005P104	PRAXAIR INC	(1,410.60)	(131,862.89)
740189105	PRECISION CASTPARTS CORP	(987.42)	(153,504.31)
743263105	PROGRESS ENERGY INC	6,984.00	361,212.48
743315103	PROGRESSIVE CORP OHIO	7,194.06	127,766.51
743674103	PROTECTIVE LIFE CORP	(12,526.07)	(195,782.51)
69366A100	PSS WORLD MED INC	(4,537.62)	(89,345.74)
99999PTMH	PTMH HALCYON	5,817.55	581,755.39

74733T105	QLIK TECHNOLOGIES INC	(6,694.71)	(145,007.37)
747525103	QUALCOMM INC	7,415.05	360,594.08
74762E102	QUANTA SVCS INC	11,433.68	214,838.88
74834T103	QUEST SOFTWARE INC	(5,924.52)	(94,081.38)
748356102	QUESTAR CORP	8,275.52	146,559.46
74835Y101	QUESTCOR PHARMACEUTICALS INC C	(3,305.18)	(90,099.21)
74837R104	QUICKSILVER RESOURCES INC	(10,015.26)	(75,915.67)
751028101	RALCORP HLDGS INC NEW	1,303.68	100,005.29
751212101	RALPH LAUREN CORP	(3,249.16)	(421,416.05)
75281A109	RANGE RES CORP	(13,306.66)	(777,907.34)
755111507	RAYTHEON CO	29,434.52	1,202,988.83
755267101	READERS DIGEST ASSN INC	36,161.29	153,685.48
75604L105	REALD INC	(10,295.50)	(96,262.92)
756577102	RED HAT INC	15,266.45	645,160.33
758750103	REGAL BELOIT CORP	(797.72)	(36,200.75)
75886F107	REGENERON PHARMACEUTICALS	(3,999.83)	(232,789.99)
75968L105	RENAISSANCE LEARNING INC	4,656.00	78,127.68
760975102	RESEARCH IN MOTION LTD	(5,007.63)	(101,654.89)
RIMM 111119P00013000	RESEARCH PUT OPT 11/11 13	181.58	4,358.02
RIMM 111119P00018000	RESEARCH PUT OPT 11/11 18	(545.68)	(65,481.98)
RIMM 111119P00024000	RESEARCH PUT OPT 11/11 24	364.10	165,665.14
761565100	REX ENERGY CORPORATION	45,703.44	578,148.52
749941100	RF MICRODEVICES INC	23,541.28	149,251.74
76657R106	RIGHTNOW TECHNOLOGIES INC	(8,368.62)	(276,582.88)
768573107	RIVERBED TECHNOLOGY INC	8,122.90	162,133.08
770323103	ROBERT HALF INTL INC	(6,159.62)	(130,707.14)
RKT 111022C00055000	ROCK TEN CLL OPT 10/11 55	(108.95)	(7,626.53)
RKT 111022C00060000	ROCK TEN CLL OPT 10/11 60	(10.24)	(307.30)
RKT 111022P00050000	ROCK TEN PUT OPT 10/11 50	(31.66)	(10,606.37)
772739207	ROCK-TENN CO	12,338.40	600,633.31
773903109	ROCKWELL AUTOMATION INC	1,786.76	100,058.56
775711104	ROLLINS INC	8,604.66	160,993.19
776696106	ROPER INDS INC NEW	(1,598.68)	(110,165.04)
778669101	ROTECH HEALTHCARE INC	57,635.69	119,882.24
779376102	ROVI CORP	3,958.23	170,124.53
780097689	ROYAL BK SCOTLAND GROUP PLC	(3,207.98)	(22,872.93)
780259107	ROYAL DUTCH SHELL PLC	11,652.16	723,016.53
780259206	ROYAL DUTCH SHELL PLC	(8,889.60)	(546,888.27)
74972L102	RSC HOLDINGS INC	110,903.91	790,744.91
74975N105	RTI BIOLOGICS INC	143,355.18	471,638.54
781270103	RUDOLPH TECHNOLOGIES INC	(17,499.13)	(117,069.18)
783549108	RYDER SYS INC	7,898.82	296,284.74
78390X101	SAIC INC	3,247.48	38,352.73
79377W108	SAKS INC	(45,415.41)	(397,384.87)
795435106	SALIX PHARMACEUTICALS INC	2,693.02	79,713.39
80004C101	SANDISK CORP	(3,714.00)	(149,859.90)
80105N113	SANOFI	10,243.20	10,857.79
803054204	SAP AG	(4,852.46)	(245,631.73)
803111103	SARA LEE CORP	18,057.72	295,243.72
80517Q100	SAVIENT PHARMACEUTICALS INC	(17,450.85)	(71,548.48)
78388J106	SBA COMMUNICATIONS CORP	(12,576.40)	(433,634.27)
806407102	SCHEIN HENRY INC	(3,641.30)	(225,797.01)
807863105	SCHOOL SPECIALTY INC	(13,635.95)	(97,224.33)
80874P109	SCIENTIFIC GAMES CORP	36,653.89	260,975.67
G7945M107	SEAGATE TECHNOLOGY PLC	2,793.60	28,718.21
812578102	SEATTLE GENETICS INC	(7,002.50)	(133,467.65)
XLF 111119C00012000	SECTOR S CLL OPT 11/11 12	280.10	22,968.20
XLI 111022P00029000	SECTOR S PUT OPT 10/11 29	(10.24)	(1,229.18)
XLF 111217P00009000	SECTOR S PUT OPT 12/11 9	(840.30)	(30,250.80)
81616X103	SELECT COMFORT CORP	12,694.69	177,344.85
81747T104	SERACARE LIFE SCIENCES INC DEL	8,038.31	22,587.65
9999SONGR	SHANGHAI SONGRUI FORESTRY	369,732.00	-
820280105	SHAW GROUP INC	(3,855.64)	(83,821.61)
826552101	SIGMA ALDRICH CORP	(627.06)	(38,746.04)
82706L108	SILICON GRAPHICS INTL CORP	(11,715.50)	(139,648.80)
826919102	SILICON LABORATORIES INC	(3,479.48)	(116,597.37)
829226109	SINCLAIR BROADCAST GROUP INC C	1,238.00	8,876.46
82967N108	SIRIUS XM RADIO INC	215,962.86	326,103.92
83001A102	SIX FLAGS ENTMT CORP NEW	23,065.82	639,384.64
83088M102	SKYWORKS SOLUTIONS INC	(5,172.20)	(92,789.27)
78442P106	SLM CORP	12,571.20	156,511.44
SLM 111022C00014000	SLM CORP CLL OPT 10/11 14	(94.98)	(1,852.16)

78454L100	SM ENERGY CO	(12,168.78)	(738,036.26)
832696405	SMUCKER J M CO	5,477.08	399,224.03
832ESC925	SMURFIT STONE CONTAINER CONV	6,634.80	0.00
83416B109	SOLARWINDS INC	(9,192.41)	(202,416.87)
835898107	SOTHEBYS	3,432.46	94,632.92
83616T108	SOURCEFIRE INC	11,809.02	316,009.27
844030106	SOUTHERN UN CO NEW	1,862.40	75,557.57
845467109	SOUTHWESTERN ENERGY CO	(3,855.64)	(128,508.48)
84649R200	SPANSION INC	25,915.30	316,684.92
846ESC9A1	SPANSION LLC ESCROW CUSIP	931,200.00	65,157.93
84650TWAR	SPARE BACKUP INC WARRANTS	550,260.05	0.00
GLD 111022C00165000	SPDR GOL CLL OPT 10/11 165	10.24	2,355.94
GLD 111022C00170000	SPDR GOL CLL OPT 10/11 170	(10.24)	(1,352.10)
GLD 111119C00162000	SPDR GOL CLL OPT 11/11 162	41.90	24,513.84
GLD 111119C00170000	SPDR GOL CLL OPT 11/11 170	(41.90)	(14,289.26)
GLD 111119P00149000	SPDR GOL PUT OPT 11/11 149	(41.90)	(17,809.20)
JNK 111217C00038000	SPDR LEH CLL OPT 12/11 38	(357.58)	(9,833.47)
JNK 111217P00032000	SPDR LEH PUT OPT 12/11 32	357.58	19,666.94
JNK 111217P00033000	SPDR LEH PUT OPT 12/11 33	(715.16)	(53,637.12)
JNK 111217P00035000	SPDR LEH PUT OPT 12/11 35	357.58	46,485.50
SPY 111119C00128000	SPDR S&P CLL OPT 11/11 128	(157.37)	(12,117.71)
SPY 111119C00129000	SPDR S&P CLL OPT 11/11 129	(41.90)	(2,514.24)
SPY 120330P00095000	SPDR S&P PUT OPT 3/12 95	(61.90)	(32,590.35)
SPY 120330P00115000	SPDR S&P PUT OPT 3/12 115	61.90	71,494.50
SPY 111022P00095000	SPDR S&P PUT OPT 10/11 95	(21.42)	(1,220.80)
SPY 111022P00100000	SPDR S&P PUT OPT 10/11 100	(21.42)	(2,355.94)
SPY 111022P00105000	SPDR S&P PUT OPT 10/11 105	(52.15)	(10,116.56)
SPY 111022P00110000	SPDR S&P PUT OPT 10/11 110	52.15	17,208.58
SPY 111022P00111000	SPDR S&P PUT OPT 10/11 111	(41.90)	(15,085.44)
SPY 111022P00117000	SPDR S&P PUT OPT 10/11 117	41.90	26,609.04
SPY 111022P00124000	SPDR S&P PUT OPT 10/11 124	75.63	86,819.80
SPY 111119P00098000	SPDR S&P PUT OPT 11/11 98	(10.24)	(2,253.50)
SPY 111119P00108000	SPDR S&P PUT OPT 11/11 108	(147.13)	(66,061.19)
SPY 111119P00111000	SPDR S&P PUT OPT 11/11 111	(52.15)	(28,733.11)
SPY 111119P00114000	SPDR S&P PUT OPT 11/11 114	(41.90)	(28,285.20)
SPY 111119P00115000	SPDR S&P PUT OPT 11/11 115	(83.81)	(60,174.14)
SPY 111119P00117000	SPDR S&P PUT OPT 11/11 117	52.15	42,291.38
SPY 111119P00118000	SPDR S&P PUT OPT 11/11 118	147.13	126,972.84
SPY 111119P00119000	SPDR S&P PUT OPT 11/11 119	41.90	38,384.06
SPY 111119P00120000	SPDR S&P PUT OPT 11/11 120	233.94	231,602.18
84760C107	SPECTRANETICS CORP	42,769.59	305,374.87
84763R101	SPECTRUM BRANDS HLDGS INC	13,386.00	316,177.32
84763A108	SPECTRUM PHARMACEUTICALS INC C	(13,948.98)	(106,430.72)
848574109	SPIRIT AEROSYSTEMS HLDGS INC C	(11,590.35)	(184,866.02)
85207D103	SPROTT RESOURCE CORP	6,190.00	23,628.21
790849103	ST JUDE MED INC	9,747.48	352,761.30
SPLS 111022C00014000	STAPLES CLL OPT 10/11 14	33.61	1,176.42
SPLS 111022C00015000	STAPLES CLL OPT 10/11 15	100.84	1,512.54
SPLS 111022P00012000	STAPLES PUT OPT 10/11 12	(100.84)	(1,764.63)
855030102	STAPLES INC	(17,888.92)	(237,922.64)
855244109	STARBUCKS CORP	4,607.96	171,830.83
85590A401	STARWOOD HOTELS&RESORTS WRLDWD	(4,313.54)	(167,451.62)
858912108	STERICYCLE INC	(2,737.08)	(220,937.10)
861642106	STONE ENERGY CORP	(15,046.40)	(243,902.14)
78478V100	STR HLDGS INC	46,597.44	377,905.21
86272T304	STRATEGIC HOTELS & RESORTS INC	1,547.50	38,656.55
863667101	STRYKER CORP	5,265.88	248,180.92
86764P109	SUNOCO INC	6,582.80	204,132.63
867652109	SUNPOWER CORP	(17,989.85)	(145,537.90)
867652307	SUNPOWER CORP	18,027.47	132,501.89
868157108	SUPERIOR ENERGY SVCS INC	5,153.84	135,236.76
87074U101	SWIFT TRANSN CO	(15,646.39)	(100,762.73)
871503108	SYMANTEC CORP	(9,215.92)	(150,219.50)
871546206	SYMMETRY MED INC	(18,430.58)	(142,284.08)
87162H103	SYNTEL INC	(4,185.72)	(180,781.26)
B014635	SYNTHES INC	1,862.40	302,044.13
874054109	TAKE-TWO INTERACTIVE SOFTWARE	30,430.40	387,074.73
87236Y108	TD AMERITRADE HLDG CORP	(8,369.56)	(123,074.38)
878155100	TEAM INC	3,107.43	65,193.87
878377100	TECHNE CORP	1,692.72	115,121.89
879369106	TELEFLEX INC	7,394.64	397,609.79
87974D209	TEMBEC INC NEW	38,039.52	87,121.72

879868107	TEMPLE INLAND INC	18,624.00	584,234.88
880345103	TENNANT CO	(7,233.86)	(255,861.72)
880349105	TENNECO INC	(14,654.21)	(375,294.22)
88076W103	TERADATA CORP DEL	5,690.36	304,604.99
88164L100	TESSERA TECHNOLOGIES INC	19,607.00	234,107.58
88165Y200	TETON ADVISORS INC	(5.64)	(102.83)
TEVA 111022P00035000	TEVA PHA PUT OPT 10/11 35	(38.09)	(2,247.52)
881624209	TEVA PHARMACEUTICAL INDS LTD A	14,397.14	535,861.55
882508104	TEXAS INSTRS INC	(6,086.27)	(162,199.06)
872417308	TGC INDS INC	3,724.80	16,389.12
883556102	THERMO FISHER SCIENTIFIC INC C	(2,068.88)	(104,768.08)
884903105	THOMSON REUTERS CORP	(5,071.58)	(137,135.45)
885175307	THORATEC CORP	3,432.46	112,035.49
88830M102	TITAN INTL INC ILL	(16,365.12)	(245,476.84)
88830R101	TITAN MACHY INC	(12,482.94)	(223,444.57)
87261Q103	TMS INTL CORP	1,975.23	14,379.67
889478103	TOLL BROTHERS INC	(6,112.60)	(88,204.82)
890516107	TOOTSIE ROLL INDS INC	(4,278.82)	(103,205.14)
891906109	TOTAL SYS SVCS INC	(9,733.14)	(164,782.06)
89385X105	TRANS1 INC	55,123.68	165,371.04
893521104	TRANSATLANTIC HLDGS INC	931.20	45,181.82
89469A104	TREEHOUSE FOODS INC	10,018.62	619,551.26
896239100	TRIMBLE NAVIGATION LTD	3,110.79	104,367.02
896818101	TRIUMPH GROUP INC NEW	10,156.32	495,019.04
89784N104	TRUE RELIGION APPAREL INC	(1,574.16)	(42,439.41)
87264S106	TRW AUTOMOTIVE HLDGS CORP	(5,529.71)	(180,987.24)
899896104	TUPPERWARE BRANDS CORP	1,786.76	96,020.48
902494103	TYSON FOODS INC	(10,832.50)	(188,052.20)
H89231338	UBS AG	(2,215.32)	(25,321.16)
90385D107	ULTIMATE SOFTWARE GROUP INC	(2,539.39)	(118,640.14)
903914109	ULTRA PETROLEUM CORP	(3,573.52)	(99,057.97)
904034105	ULTRATECH INC	(3,933.16)	(67,453.77)
911684108	UNITED STATES CELLULAR CORP	2,868.22	113,724.92
912909108	UNITED STATES STL CORP NEW	3,479.48	76,583.35
913017109	UNITED TECHNOLOGIES CORP	(10,469.66)	(736,645.28)
91307C102	UNITED THERAPEUTICS CORP DEL C	(2,445.04)	(91,664.55)
913903100	UNIVERSAL HLTH SVCS INC	3,385.44	115,104.96
90328M107	USANA HEALTH SCIENCES INC	(3,064.29)	(84,268.09)
91913Y100	VALERO ENERGY CORP NEW	(51,439.88)	(914,601.07)
92046N102	VALUECLICK INC	28,923.69	450,052.56
92047K107	VALUEVISION MEDIA INC	59,398.01	140,179.29
922207105	VARIAN SEMICONDUCTOR EQUIPMNT	7,449.60	455,543.04
92230Y104	VASCO DATA SEC INTL INC	10,321.83	52,744.55
92231M109	VASCULAR SOLUTIONS INC	10,923.90	125,078.66
918194101	VCA ANTECH INC	(27,937.59)	(446,442.64)
92276F100	VENTAS INC	2,868.22	141,690.07
92342Y109	VERIFONE SYS INC	17,985.36	629,847.14
92343V104	VERIZON COMMUNICATIONS INC	(7,842.80)	(288,615.04)
92769L101	VIRGIN MEDIA INC	4,890.08	119,073.45
92826C839	VISA INC	2,240.80	192,081.38
928563402	VMWARE INC	1,042.90	83,828.59
928645100	VOLCANO CORPORATION	7,585.36	224,754.22
929566107	WABASH NATL CORP	19,169.48	91,438.44
92927K102	WABCO HLDGS INC	18,572.90	703,169.99
93317Q105	WALTER ENERGY INC	(1,178.26)	(70,707.38)
94106L109	WASTE MGMT INC DEL	(4,043.72)	(131,663.52)
94770V102	WEBMD HEALTH CORP	(6,956.00)	(209,723.40)
94973V107	WELLPOINT INC	1,692.72	110,500.76
949746101	WELLS FARGO & CO NEW	19,607.00	472,920.84
95058W100	WENDYS CO	21,195.73	97,288.39
962166104	WEYERHAEUSER CO	(16,645.08)	(258,830.99)
963320106	WHIRLPOOL CORP	(1,708.61)	(85,276.73)
968223206	WILEY JOHN & SONS INC	(3,526.50)	(156,647.13)
969457100	WILLIAMS COS INC DEL	1,988.11	48,390.65
97651M109	WIPRO LTD	(14,840.45)	(137,274.18)
976657106	WISCONSIN ENERGY CORP	(4,090.74)	(127,999.25)
978093987	WOLVERINE TUBE INC SHS	4,247.58	147,122.30
980745103	WOODWARD INC	(3,855.64)	(105,644.54)
981419104	WORLD ACCEP CORP DEL	(5,498.92)	(307,664.75)
981475106	WORLD FUEL SVCS CORP	22,760.93	743,144.23
929352102	WUXI PHARMATECH CAYMAN INC	7,449.60	86,713.34
98416J118	XERIUM TECHNOLOGIES INC	619.00	6,480.93

984121103	XEROX CORP	8,181.48	57,024.92
983919101	XILINX INC	(12,051.99)	(330,706.59)
98417U104	XINERGY LTD	287,231.43	805,859.74
98417U112	XINERGY LTD	7,915.20	1,170.78
983793100	XPO LOGISTICS INC	9,388.39	72,008.97
YHOO 111022P00013000	YAHOO IN PUT OPT 10/11 13	(192.76)	(15,035.16)
YNDX 111022P00022000	YANDEX N PUT OPT 10/11 22	201.67	50,418.00
N97284108	YANDEX N V	16,806.00	343,010.46
984249300	YRC WORLDWIDE INC	515,101.66	25,239.98
988498101	YUM BRANDS INC	(2,680.14)	(132,372.11)
98978L105	ZOGENIX INC	56,356.12	103,131.70
		10,352,238.41	64,320,227.91

Futures and Swaps

DIZ1	10YR SWAP FUTURE DEC 11	(37.14)	(4,318.11)
DSZ1	5YR SWAP FUTURE DEC 11	(53.85)	(6,071.08)
EDZ1	90 DAY EURO \$ FUTURE DEC 11	(17.95)	(1,785.59)
EDZ2	90 DAY EURO \$ FUTURE DEC 12	(6.81)	(676.92)
EDM2	90 DAY EURO \$ FUTURE JUN 12	(6.19)	(615.35)
EDM3	90 DAY EURO \$ FUTURE JUN 13	(13.00)	(1,291.19)
EDH2	90 DAY EURO \$ FUTURE MAR 12	(17.95)	(1,784.51)
EDH3	90 DAY EURO \$ FUTURE MAR 13	(6.81)	(676.81)
EDU2	90 DAY EURO \$ FUTURE SEPT 12	(6.19)	(615.41)
EDU3	90 DAY EURO \$ FUTURE SEPT 13	(6.81)	(675.59)
EDZ3	90 DAY EURO\$ FUTR DEC 13	(6.19)	(613.15)
EDH4	90DAY EURO \$ FUTR MAR 14	(3.10)	(306.08)
9999COF12	CDGSCOF_121610 (BUY PROTECTION)	1,238,000.00	14,997.97
9999JCP06	CDGSJCP_061610 (BUY PROTECTION)	1,238,000.00	99,941.09
9999KIM06	CDGSKIM_061610 (BUY PROTECTION)	1,392,750.00	99,419.79
9999MS061	CDGSMS_061610 (BUY PROTECTION)	1,238,000.00	178,726.71
9999CDXHY	CXGSCDXHY16_I0 (BUY PROTECTION)	619,000.00	57,325.66
9999XHY64	CXGSCDXHY16_I4 (BUY PROTECTION)	1,857,000.00	171,976.97
9999XHY65	CXGSCDXHY16_I5 (BUY PROTECTION)	1,857,000.00	171,976.97
9999XIG17	CXGSCDXIG17_I0 (SELL PROTECTIO	1,238,000.00	(25,585.54)
9999CMAA4	OXGSCMAA4 (SELL PROTECTION)	619,000.00	(84,338.75)
TYZ1	US 10YR NOTE FUT DEC11	5.57	724.75
TUZ1	US 2YR NOTE (CBT) DEC11	(36.52)	(4,021.02)
FVZ1	US 5YR NOTE (CBT) DEC11	68.09	8,339.96
		11,296,605.15	670,054.79

Important Disclosures and Risk Factors

[The Funds' investment objectives, risks, charges and expenses must be considered carefully before investing. The summary prospectus and prospectus contain this and other important information about the investment company, and may be obtained by calling 877.569.2382 or clicking here. Read it carefully before investing.](#)

Certain hedging techniques and leverage employed in the management of the Funds may accelerate the velocity of possible losses. Short selling involves the risk of potentially unlimited increase in the market value of the security sold short, which could result in potentially unlimited loss for the Funds. Derivatives involve investment exposure that may exceed the original cost and a small investment in derivatives could have a large potential impact on the performance of the Funds. Options held in the Funds may be illiquid and the fund manager may have difficulty closing out a position. The Funds may also invest in:

- 1) smaller capitalized companies - subject to more abrupt or erratic market movements than larger, more established companies;
- 2) foreign securities, which involve currency risk, different accounting standards and are subject to political instability;
- 3) securities limited to resale to qualified institutional investors, which can affect their degree of liquidity;
- 4) shares of other investment companies that invest in securities and styles similar to the Funds, resulting in a generally higher investment cost than from

The Funds intend to utilize these individual securities and hedging techniques in matched combinations that are designed to neutralize or offset the individual risks of employing these techniques separately. Some of these matched strategies include merger arbitrage, long/short equity, convertible bond arbitrage and fixed-income arbitrage. There is no assurance that these strategies will protect against losses. The Funds are non-diversified and therefore may invest in the securities of fewer issuers than diversified funds at any one time; as a result, the gains and losses of a single security may have a greater impact on the Funds' share price.

Because the Funds are fund-of-funds, your cost of investing in the Funds will generally be higher than the cost of investing directly in the shares of the mutual funds in which it invests. By investing in the Funds, you will indirectly bear your share of any fees and expenses charged by the underlying funds, in addition to indirectly bearing the principal risks of the funds. Please refer to the summary prospectus or prospectus for more information about the Funds, including risks, fees and expenses.

Mutual fund investing involves risk; loss of principal is possible. Please consult an investment professional for advice regarding your particular circumstances. An investment in the Funds may not be suitable for all investors.

Portfolio holdings will change due to ongoing management of the Fund. References to specific securities or sectors should not be considered as a recommendation by the Fund, the Advisor, or the Distributor.

The Funds are offered only to United States residents, and information on this site is intended only for such persons. Nothing on this site should be considered a solicitation to buy or an offer to sell shares of the Funds in any jurisdiction where the offer or solicitation would be unlawful under the securities laws of such jurisdiction.

The Funds are distributed by Hatteras Capital Distributors, LLC, an affiliate of Hatteras Alternative Mutual Funds by virtue of common control or ownership.