



HATTERAS
FUNDS

HATTERAS HEDGED STRATEGIES FUND

September 30, 2011

CUSIP	SECURITY	SHARES	MARKET VALUE
Cash Equivalents			
CASHGBP	BRITISH POUNDS	2,066.82	3,223.02
CASHCAD	CANADIAN DOLLAR	(279,490.30)	(266,714.67)
CASHEUR	EURO	(6,795.17)	(9,103.80)
313396TJ2	FREDDIE MAC DISCOUNT NT	18,900.00	18,898.53
825252729	STIC - LIQUID ASSETS PORTFOLIO	1,398,635.37	1,398,635.37
CASHSEK	SWEDISH KRONA	163,056.00	23,764.42
		1,296,372.72	1,168,702.86
Senior Securities, Convertibles & Investment Companies			
001020AA4	AE ESCROW CORP	10,500.00	10,080.00
008911AK5	AIR CDA INC	10,500.00	9,975.00
013817AV3	ALCOA INC	3,570.00	3,459.42
01449JAA3	ALERE INC	29,400.00	25,578.00
014477AG8	ALERIS INTL INC	68,800.00	0.69
014477AL7	ALERIS INTL INC	21,000.00	18,847.50
01741RAD4	ALLEGHENY TECHNOLOGIES INC	21,000.00	25,357.50
018581AD0	ALLIANCE DATA SYSTEMS CORP	24,570.00	31,081.05
019736AA5	ALLISON TRANSMISSION INC	21,000.00	21,735.00
019736AC1	ALLISON TRANSMISSION INC	21,000.00	19,005.00
02051PAC2	ALON REFNG KROTZ SPRINGS INC S	67,200.00	65,184.00
02377VAA0	AM AIRLN PT TRST AMR 8 5/8	10,500.00	10,500.00
023767AA4	AMER AIRLN PT TRS 11-1	9,436.03	8,586.79
023771N61	AMERICAN AIRLS INC	4,662.00	4,440.56
02503Y103	AMERICAN CAP LTD COM	(668.25)	(4,557.50)
02504UAB6	AMERICAN CASINO & ENTMT PPTYS	19,908.00	19,260.99
02660TBM4	AMERICAN HOME MTG 2004-3	8,743.49	6,413.39
026874BW6	AMERICAN INTL GROUP INC	11,130.00	11,339.13
02932XAA4	AMERICAN ROCK SALT CO LLC	10,500.00	9,187.50
001765AU0	AMR CORP	5,040.00	4,737.60
035290AJ4	ANIXTER INTL INC	21,000.00	21,393.75
03938LAU8	ARCELORMITTAL SA LUXEMBOURG	25,200.00	22,580.46
04010LAA1	ARES CAP CORP	14,700.00	14,075.25
04010L103	ARES CAP CORP COM	(210.00)	(2,891.70)
043353AF8	ARVINMERITOR INC	21,000.00	16,038.75
G0536XAA1	ASIA ALUMINUM 12/23/11 8% DFLT	1,050.00	0.11
LX11927	ASURION 2ND LIEN L+7.5% 9.000%	31,500.00	29,893.50
00208JAE8	ATP OIL & GAS CORP	21,000.00	14,621.25
LX120521	AUTOPARTS 2ND LIEN L+9% 10.500	21,000.00	20,580.00
053774AB1	AVIS BUDGET GROUP	21,000.00	20,291.25
05539YAA2	B- CORP MERGER SUB INC	31,500.00	28,350.00
05948K4E6	BA ALTERNATIVE LN TR 2006-3	11,673.96	8,812.10
058498AQ9	BALL CORP	17,850.00	17,359.13
06051GDZ9	BANK AMER CORP	10,500.00	11,029.38
06740C261	BARCLAYS BK PLC IPTH S&P VIX N	(1,308.54)	(69,836.78)
06846NAC8	BARRETT BILL CORP	21,000.00	20,632.50
07386RAA7	BEAR STEARNS ABS TR 2007-HE4 I	2,109.12	1,942.53
07388QAE9	BEAR STEARNS CMBS 2007-PWR17 A	31,080.00	33,069.93
085790AQ6	BERRY PLASTICS CORP	10,500.00	10,683.75
09061GAD3	BIOMARIN PHARMACEUTICAL INC	14,700.00	24,475.50
11133BAA0	BROADSOFT INC	21,000.00	20,133.75
112013AF4	BRODER BROS CO	41,784.85	41,158.08
112463AA2	BROOKDALE SR LIVING INC	21,000.00	15,855.00
114535AB3	BROOKSTONE CO INC	68,800.00	58,480.00
114535AC1	BROOKSTONE CO INC	(13,400.00)	(9,447.00)
115736AE0	BROWN SHOE INC NEW	21,000.00	17,745.00
120111BL2	BUILDING MATLS CORP AMER	21,000.00	19,950.00
12498NAB9	C-BASS TRUST 2006-CB2	3,288.79	2,331.51
156700AR7	CENTURYLINK INC	21,000.00	19,458.94
15672WAA2	CEQUEL COMMUNICATIONS HOLDINGS	21,000.00	20,790.00

16115QAC4	CHART INDS INC	31,500.00	29,295.00
161546DL7	CHASE FUNDING MTG ABC 2002-4 I	2,531.82	2,524.80
165167BZ9	CHESAPEAKE ENERGY CORP	(21,000.00)	(20,002.50)
165167CD7	CHESAPEAKE ENERGY CORP	21,000.00	23,677.50
17121EAA5	CHRYSLER GROUP LLC / CG CO-ISS	29,400.00	22,932.00
171779AF8	CIENA CORP	12,180.00	11,677.58
17274RAB9	CIRCUS & ELDORADO JT VENTURE M	46,200.00	35,689.50
12562TAA9	CKE HOLDINGS INC	22,187.80	19,414.33
12561EAK1	CKE RESTAURANTS INC	21,000.00	21,840.00
184502AP7	CLEAR CHANNEL COMMUNICATIONS N	26,832.00	23,880.48
184502BE1	CLEAR CHANNEL COMMUNICATIONS S	21,190.40	10,701.15
126001AB2	CMP SUSQUEHANNA CORP	65,457.60	65,989.77
203372AH0	COMMSCOPE INC	26,880.00	26,208.00
20367QAA5	COMMUNITY CHOICE FINANCIAL INC	10,500.00	10,185.00
20453EAC3	COMPLETE PRODUCTION SERVICES S	10,500.00	10,500.00
205768AG9	COMSTOCK RES INC	21,000.00	20,160.00
22282EAC6	COVANTA HLDG CORP	31,500.00	34,295.63
22545DAD9	CSFB COML MTG PTC 2006-C3	29,400.00	31,394.88
045413AZ4	CSFB INDYMAC MFD HSG 1998-2	3,385.03	3,380.10
229678AD9	CUBIST PHARMACEUTICALS INC	14,280.00	19,492.20
23129X105	CURRENCYSHARES CDN DLR TR CDN	(688.80)	(65,353.34)
23130C108	CURRENCYSHARES EURO TR EURO SH	(459.70)	(61,356.48)
23331ABB4	D R HORTON INC	21,000.00	21,157.50
23305YBB4	DBUBS MTG TR 2011-LC3	4,746.00	4,894.27
247361ZH4	DELTA AIR LINES 2010-2A	12,419.55	12,042.38
24823QAC1	DENDREON CORP	42,000.00	30,135.00
254709AD0	DISCOVER FINL SVCS	2,310.00	2,404.49
262498AB4	DRYSHIPS INC.	105,000.00	64,706.25
277461BH1	EASTMAN KODAK CO	21,000.00	14,700.00
277461BJ7	EASTMAN KODAK CO	(21,000.00)	(5,355.00)
285512AB5	ELECTRONIC ARTS INC	21,000.00	20,160.00
291228AA2	EMIGRANT BANCORP INC	47,880.00	42,686.31
29264FAB2	ENDO PHARMACEUTICALS HLDGS INC	22,050.00	24,888.94
29276KAP6	ENERGY XXI GULF COAST INC	49,350.00	48,116.25
294751BG6	EQUITY ONE ABS INC 2002-4	776.29	360.65
269279AD7	EXCO RESOURCES INC	10,500.00	9,240.00
31395TAM6	FHLMC REMIC SERIES 2965	8,707.50	1,565.27
31398QL62	FHLMC REMIC SERIES 3685	16,902.98	1,349.17
31620RAD7	FIDELITY NATIONAL FINANCIAL IN	21,000.00	20,186.25
319963AP9	FIRST DATA CORP	52,500.00	43,968.75
319963AW4	FIRST DATA CORP	14,700.00	13,818.00
32027NVU2	FIRST FRANKLIN MTG 2005-FF9	4,172.38	3,925.32
31394AK21	FNMA REMIC TRUST 2004-66	7,865.04	1,533.74
31394EYQ5	FNMA REMIC TRUST 2005-65	11,996.76	2,695.54
31397MH26	FNMA REMIC TRUST 2008-86	14,576.47	1,172.11
31398TJ93	FNMA REMIC TRUST 2010-105	11,622.80	1,147.22
31398ND68	FNMA REMIC TRUST 2010-121	24,421.10	2,108.63
31398MS64	FNMA REMIC TRUST 2010-29	89,462.44	8,441.26
3136A0AX5	FNMA REMIC TRUST 2011-69	85,978.40	7,583.35
3136FA5Y2	FNMA STRIP SMBS 343	6,336.76	762.30
3136FCQP4	FNMA STRIP SMBS 356	2,761.55	449.62
345397VR1	FORD MOTOR CREDIT CO LLC	42,000.00	41,558.96
359043AE6	FRONTERA COPPER CORP	81,732.00	66,296.59
361438AA2	GAMCO INVESTORS INC	(363.56)	(246.97)
364760AK4	GAP INC DEL	15,750.00	14,814.25
367905AE6	GAYLORD ENTMT CO NEW	21,000.00	21,262.50
369300AL2	GENERAL CABLE CORP DEL NEW	21,000.00	18,900.00
370ESCAV7	GENERAL MTRS CORP	34,400.00	430.00
370ESCB00	GENERAL MTRS CORP	82,560.00	1,032.00
375558AN3	GILEAD SCIENCES INC	18,900.00	20,435.63
37946SAB3	GLOBAL GEOPHYSICAL SVCS INC	21,000.00	20,370.00
379336AE0	GLOBAL INDS LTD	42,000.00	41,055.00
38011MAB4	GMX RES INC	50,190.00	40,653.90
382550AZ4	GOODYEAR TIRE & RUBR CO	21,000.00	22,732.50
382550BB6	GOODYEAR TIRE & RUBR CO	16,800.00	17,094.00
389375AE6	GRAY TELEVISION INC	10,500.00	9,502.50
393222AA2	GREEN PLAINS RENEWABLE ENERGY	15,960.00	14,982.45
393657AD3	GREENBRIER COS INC	8,400.00	7,801.50
393657AG6	GREENBRIER COS INC	58,800.00	41,968.50
398905AF6	GROUP 1 AUTOMOTIVE INC	14,070.00	15,740.81
36246LAE1	GS MTG COML 2007-GG10	21,000.00	21,817.22
362440AB5	GSAMP TRUST 2007-HE2	2,320.36	2,266.62

403777AB1	GYMBOREE CORP	4,200.00	3,108.00
410345AG7	HANESBRANDS INC	21,000.00	20,370.00
413627BE9	HARRAHS OPER INC	31,500.00	22,837.50
LX11240	HARRAHS TL B-4 L+7.5% 9.500% D	21,000.00	20,339.97
404119AF6	HCA INC	42,000.00	42,420.00
42330PAA5	HELIX ENERGY SOLUTIONS GRP INC	42,000.00	42,630.00
436440AB7	HOLOGIC INC	21,000.00	21,708.75
7762455	HTM SPORT & FREIZE	31,500.00	39,036.86
B3Y1JM4	HTM SPORT & FREIZE	21,000.00	28,134.67
444903AK4	HUMAN GENOME SCIENCES INC	21,000.00	21,052.50
44486NAA8	HUMAN TOUCH/INTERACTIVE PIK	13,239.87	1,950.56
445545AE6	HUNGARY REP	4,200.00	4,086.60
448407AG1	HUTCHINSON TECHNOLOGY INC	63,084.00	43,212.54
451055AC1	ICONIX BRAND GROUP INC	21,000.00	19,582.50
455780BF2	INDONESIA REP	21,000.00	21,210.00
456473AP2	INDUSTR UNIDAS 11 1/2 16	1,802.30	1,323.93
32354009	INDUSTRIAS UNIDAS	1,596.00	1,298.76
45771VAC7	INN OF THE MTN GODS RESORT	23,562.00	22,619.52
45784PAC5	INSULET CORP	23,100.00	21,136.50
45809NAD9	INTCOMEX INC	27,300.00	26,549.25
457985AJ8	INTEGRA LIFESCIENCES HLDGS CP	21,000.00	19,031.25
458204AH7	INTELSAT BERMUDA LTD	10,500.00	9,108.75
45820EAX0	INTELSAT LTD	21,000.00	21,420.00
45841AAA3	INTERACTIVE NETWORK INC / FRIE	48,571.49	48,571.49
45884XAE3	INTERMUNE INC	10,500.00	9,436.88
459902AQ5	INTERNATIONAL GAME TECHNOLOGY	21,000.00	24,150.00
459745FW0	INTERNATIONAL LEASE FIN CORP S	10,500.00	10,421.25
459745GF6	INTERNATIONAL LEASE FIN CORP S	21,000.00	20,580.00
459745GJ8	INTERNATIONAL LEASE FIN CORP S	15,750.00	13,998.82
460951AC0	INTEROIL CORP	19,950.00	16,558.50
46112NAC1	INTERTAPE POLYMER US INC	63,000.00	56,070.00
464287432	ISHARES TR BARCLYS 20+ YR	(210.00)	(25,368.00)
464287242	ISHARES TR IBOXX INV CPBD	(903.00)	(101,443.02)
464287655	ISHARES TR RUSSELL 2000	(8,417.98)	(540,854.98)
45071RAA7	IXIA	21,000.00	18,427.50
470355AF5	JAMES RIVER COAL CO	21,000.00	15,960.00
488360AF5	KEMET CORP	21,000.00	22,050.00
48248NAA8	KKR GROUP FINANCE LLC	12,600.00	13,211.18
50178TAA5	LBI ESCROW CORP	21,000.00	22,627.50
527298AM5	LEVEL 3 FING INC	21,000.00	20,737.50
9999LNSTR	LONE STAR NOTE	6,226.22	6,226.22
55608XAA5	MACQUARIE BK LTD	16,800.00	15,782.96
55276GAA3	MBIA INS CORP	54,008.00	24,303.60
U1894LAE7	MBIA INS CORP	34,400.00	15,480.00
581241AB2	MCJUNKIN RED MAN CORP	10,500.00	9,607.50
582411AF1	MCMORAN EXPLORATION CO	21,000.00	21,630.00
587200AJ5	MENTOR GRAPHICS CORP	21,000.00	19,083.75
59156RAP3	METLIFE INC	5,250.00	4,653.54
55277JAA6	MF GLOBAL HLDGS LTD	25,200.00	20,034.00
552848AD5	MGIC INVT CORP WIS	21,000.00	11,760.00
552953AL5	MGM RESORTS INTERNATIONAL	21,000.00	20,580.00
552953AW1	MGM RESORTS INTERNATIONAL	21,000.00	20,370.00
55303QAE0	MGM RESORTS INTERNATIONAL	26,040.00	22,882.65
594087AM0	MICHAELS STORES INC	21,000.00	21,262.50
595017AB0	MICROCHIP TECHNOLOGY INC	21,000.00	24,228.75
595112AL7	MICRON TECHNOLOGY INC	42,000.00	32,287.50
595112AM5	MICRON TECHNOLOGY INC	19,320.00	14,779.80
59870NAC6	MILACRON ESCROW CORP	68,800.00	2,838.00
60688BAD0	ML-CFC COML MTG TR 2007-8	31,500.00	33,103.57
608328AK6	MOHEGAN TRIBAL GAMING AUTH	13,553.60	8,945.38
608753AB5	MOLYCORP INC DEL	21,000.00	19,110.00
61748WAB4	MORGANS HOTEL GROUP CO	25,200.00	18,900.00
618270AD4	MORRIS PUBG GROUP LLC /	65,244.02	49,911.67
63934EAL2	NAVISTAR INTL CORP NEW	22,050.00	21,884.63
639579AJ0	NEBRASKA BOOK CO INC	46,200.00	40,656.00
640096AD5	NEFF RENT LLC / NEFF FIN CORP	10,500.00	8,767.50
64110DAB0	NETAPP INC	21,000.00	25,462.50
651718AC2	NEWPARK RES INC	21,000.00	19,320.00
65332VBH5	NEXTEL COMMUNICATIONS INC	108,016.00	105,045.56
LX120597	OCWEN FINANCIAL TL L+5.5% 7.00	21,000.00	20,291.25
678002106	OIL SVC HOLDRS TR DEPOSTRY RCP	(12.08)	(1,245.75)
682189AG0	ON SEMICONDUCTOR CORP	21,000.00	22,365.00

70069FKE6	PARK PLACE SECS 2005-WCW1	16,800.00	10,593.54
714264AA6	PERNOD RICARD S A	21,000.00	23,017.11
725143AA9	PITTSBURGH GLASS WKS LLC	21,000.00	19,320.00
73935A104	POWERSHARES QQQ TRUST UNIT SER	(2,817.80)	(147,990.86)
74163RAK4	PRIMUS TELECOMMUNICATIONS	68,242.86	63,636.47
743674AY9	PROTECTIVE LIFE CORP	6,930.00	8,004.47
74837RAB0	QUICKSILVER RESOURCES INC	21,000.00	20,895.00
750438AD5	RADIOSHACK CORP	21,000.00	19,635.00
76112BT83	RAMP SERIES TRUST 2006-RS1	8,540.75	5,736.02
75601RAF2	REAL MEX RESTAURANTS INC	18,396.00	13,521.06
757344AC0	REDDY ICE CORP NEV	59,052.00	53,884.95
75405WAB8	RESIDENTIAL ASSET 2005-KS10	3,347.26	3,164.23
768369AB6	RIVER ROCK ENTMT AUTH	52,920.00	38,763.90
778669AE1	ROTECH HEALTHCARE INC	21,000.00	21,105.00
779376AB8	ROVI CORP	21,000.00	24,281.25
781268AA5	RUDOLPH TECHNOLOGIES INC	21,000.00	17,351.25
795435AC0	SALIX PHARMACEUTICALS INC	21,000.00	20,895.00
80004CAD3	SANDISK CORP	21,000.00	21,918.75
800907AQ0	SANMINA SCI CORP	21,000.00	18,480.00
80402RAA4	SATELITES MEXICANOS S A DE C V	21,000.00	20,265.00
80517QAA8	SAVIENT PHARMACEUTICALS INC	21,000.00	14,647.50
78388JAM8	SBA COMMUNICATIONS CORP	31,500.00	40,753.13
807863AM7	SCHOOL SPECIALTY INC	42,000.00	38,220.00
81375WEU6	SECURITIZED ASSET REC 2005-FR3	6,576.86	5,947.20
81369Y308	SELECT SECTOR SPDR TR SBI CONS	(147.14)	(4,370.15)
81369Y407	SELECT SECTOR SPDR TR SBI CONS	(27.91)	(974.54)
81369Y209	SELECT SECTOR SPDR TR SBI HEAL	(1,551.72)	(49,220.56)
81369Y704	SELECT SECTOR SPDR TR SBI INT-	(1,291.01)	(37,710.44)
81369Y803	SELECT SECTOR SPDR TR TECHNOLO	(8,139.46)	(191,847.01)
823777AH0	SHERIDAN GROUP INC	11,130.00	9,571.80
824689AC7	SHIP FIN INTL LTD	51,660.00	49,851.90
82670CAA8	SIGNATURE GROUP HLDGS INC	55,487.46	44,667.41
830ESC9H4	Six Flags Escow	41,280.00	0.00
B1LB0T7	SLAVINVEST FINANCE	1,890.00	1,512.00
78442FEJ3	SLM CORP	10,500.00	10,365.57
78442FEK0	SLM CORP	14,700.00	14,428.55
846822AE4	SPARTAN STORES INC	10,500.00	9,791.25
78463V107	SPDR GOLD TRUST GOLD SHS	69.30	10,954.94
78462F103	SPDR S&P 500 ETF TR TR UNIT	(4,673.88)	(528,943.00)
78467Y107	SPDR S&P MIDCAP 400 ETF TR UTS	(195.74)	(27,820.61)
78464A714	SPDR SERIES TRUST S&P RETAIL E	(168.00)	(7,764.96)
84762LAE5	SPECTRUM BRANDS INC	25.66	27.78
852060AD4	SPRINT CAP CORP	(108,016.00)	(80,741.96)
858119AR1	STEEL DYNAMICS INC	(13,125.00)	(13,108.59)
861642AK2	STONE ENERGY CORP	42,000.00	39,480.00
86359DLV7	STRUCTURED ASSET SECS 2005-WF3	4,486.31	317.98
867363AN3	SUNGARD DATA SYS INC	21,000.00	21,892.50
LX120999	TELX TERM LOAN B	13,125.00	12,490.67
87971KAG2	TEMBEC INDS INC	31,500.00	30,082.50
88157UAA7	TERWIN MORT TR SER 2007 QHL1	23,086.86	3,973.70
872443AB2	THQ INC	21,000.00	18,138.75
893647AP2	TRANSDIGM INC	21,000.00	21,367.50
LX098809	TRIBUNE TL B L+3% 0.000% DUE 0	10,500.00	5,512.50
896215AF7	TRIMAS CORP	21,000.00	21,945.00
902494AP8	TYSON FOODS INC	21,000.00	25,331.25
90400XAC8	ULTRAPETROL BAHAMAS LTD	61,950.00	59,781.75
912656AG0	UNITED STATES STL CORP	(13,650.00)	(12,285.00)
903436AA1	US AIRWAYS 2011-1A PTT	4,830.00	4,588.50
90345KAA8	US AIRWAYS GROUP INC	21,000.00	18,900.00
903ESC9K9	US ONCOLOGY INC SR SEC'D NT 17	20,089.60	150.67
92839UAE7	VISTEON CORP	21,000.00	18,900.00
928645AA8	VOLCANO CORPORATION	21,000.00	25,305.00
929043AF4	VORNADO RLTY L P	8,400.00	8,710.50
92922PAB2	W & T OFFSHORE INC	10,500.00	10,185.00
92978PAE9	WACHOVIA CMBS 2006-C29	25,620.00	27,285.71
LX119956	WALTER 1ST LIEN L+6.25% 7.750%	21,000.00	20,383.23
LX11995	WALTER 2ND LIEN L+1100 12.5% D	10,500.00	10,191.62
939336X65	WAMU MTG CERT 2005-AR1	16,340.30	11,698.33
933635AA2	WAMU MTG CERT 2007-OA2	13,879.40	8,026.07
94770VAE2	WEBMD HEALTH CORP	21,000.00	16,983.75
94770VAG7	WEBMD HEALTH CORP	21,000.00	18,716.25
978093AH5	WOLVERINE TUBE INC	7,774.03	6,996.63

983919AD3	XILINX INC	21,000.00	21,000.00
98552ZAA6	YELLOW MEDIA INC	94,500.00	61,322.65
		5,637,486.86	2,809,303.05

Common Stocks and Options

2567105	ABAXIS INC	(815.85)	(18,691.11)
00374N107	ABOVENET INC	873.02	46,793.67
G1151C101	ACCENTURE PLC IRELAND	233.04	12,276.34
4397105	ACCURAY INC	68.80	276.58
4498101	ACI WORLDWIDE INC	289.06	7,960.71
00484M106	ACORDA THERAPEUTICS INC	(527.28)	(10,524.43)
B1YD5Q2	ACTELION	34.40	1,149.96
00752J108	ADVANCED ANALOGIC TECHNOLOGIES	1,582.40	6,851.79
7865108	AEROPOSTALE	(345.68)	(3,736.80)
8073108	AEROVIRONMENT INC	(146.29)	(4,118.18)
00817Y108	AETNA INC NEW	196.68	7,149.32
1055102	AFLAC INC	175.82	6,144.91
00846U101	AGILENT TECHNOLOGIES INC	829.90	25,934.38
00912X302	AIR LEASE CORP	(339.72)	(6,522.62)
00922R105	AIR TRANSPORT SERVICES GRP INC	2,915.46	12,623.93
B0MT3W7	AKER DRILLING ASA	688.00	3,094.19
13904305	ALCATEL-LUCENT	9,888.97	27,985.80
B189YN6	ALEO SOLAR AG	34.40	1,189.05
01449J105	ALERE INC	(373.80)	(7,345.17)
16255101	ALIGN TECHNOLOGY INC	1,537.44	23,322.93
G01767105	ALKERMES PLC	3,728.61	56,898.52
01741R102	ALLEGHENY TECHNOLOGIES INC	(315.00)	(11,651.85)
18490102	ALLERGAN INC	(119.20)	(9,819.70)
18581108	ALLIANCE DATA SYSTEMS CORP	174.84	16,207.85
01988P108	ALLSCRIPTS HEALTHCARE SOLUTNS	(554.28)	(9,988.13)
02081G102	ALPHATEC HOLDINGS INC	4,400.40	9,284.84
21441100	ALTERA CORP	181.78	5,731.52
23111206	AMARIN CORP PLC	1,256.98	11,564.18
23135106	AMAZON COM INC	(56.62)	(12,242.94)
AMCX 111022P00035000	AMC NETW PUT OPT 10/11 35	(2.55)	(954.60)
AMCX 111119P00030000	AMC NETW PUT OPT 11/11 30	(0.76)	(151.36)
00164V103	AMC NETWORKS INC	364.50	11,645.85
G02602103	AMDOCS LTD	586.72	15,911.85
02913V103	AMERICAN PUBLIC EDUCATION INC	70.91	2,410.88
29912201	AMERICAN TOWER CORP	187.74	10,100.41
03073E105	AMERISOURCEBERGEN CORP	262.24	9,773.68
30710107	AMERON INTL INC	206.40	17,531.62
03236M101	AMYRIS INC	(758.88)	(15,359.65)
32511107	ANADARKO PETE CORP	(200.24)	(12,625.13)
32657207	ANALOGIC CORP	75.27	3,418.01
03462H404	ANGEION CORP	621.46	2,802.78
35290105	ANIXTER INTL INC	38.48	1,825.51
35623107	ANN INC	327.80	7,486.95
35710409	ANNALY CAP MGMT INC	897.29	14,921.93
03662Q105	ANSYS INC	(205.62)	(10,083.60)
00184X105	AOL INC	375.48	4,505.76
00185E106	APAC CUSTOMER SERVICES INC	137.60	1,172.35
03748R101	APARTMENT INVT & MGMT CO	372.50	8,239.70
37833100	APPLE INC	395.94	150,924.79
03814F205	APPLIANCE RECYCLING CTRS AMER	135.10	597.14
03834A103	APPROACH RESOURCES INC	2,275.23	38,656.16
03836W103	AQUA AMERICA INC	(449.98)	(9,706.07)
03937R102	ARCH CHEMICALS INC	1,032.00	48,421.44
42068106	ARM HLDGS PLC	(576.45)	(14,699.51)
04269Q100	ARRIS GROUP INC	2,688.68	27,693.43
AGO 111119C00012000	ASSURED CLL OPT 11/11 12	19.81	2,239.03
AGO 111119C00015000	ASSURED CLL OPT 11/11 15	(26.42)	(1,162.44)
AGO 111119P00008000	ASSURED PUT OPT 11/11 8	(26.42)	(1,373.80)
G0585R106	ASSURED GUARANTY LTD	1,309.06	14,386.54
04685W103	ATHENAHEALTH INC	(107.16)	(6,381.43)
49164205	ATLAS AIR WORLDWIDE HLDGS INC	640.68	21,328.33
049ESC106	ATLAS ENERGY ESCROW CUSIP	694.88	69.49
04930A104	ATLAS ENERGY LP	2,585.37	48,010.25
49513104	ATMEL CORP	1,949.22	15,730.19
ATPG 130119P00005000	ATP OIL PUT OPT 1/13 5	21.00	4,221.00

ATPG 130119P00010000	ATP OIL PUT OPT 1/13 10	1.30	680.95
ATPG 111217P00006000	ATP OIL PUT OPT 12/11 6	0.63	63.00
04963C209	ATRICURE INC	5,894.26	57,410.08
50095108	ATWOOD OCEANICS INC	127.46	4,379.43
118271	AUTONOMY CORP	522.88	20,792.24
Y0486S104	AVAGO TECHNOLOGIES LTD	220.52	7,226.44
53470100	AVALON RARE METALS INC	(1,285.38)	(3,457.67)
53611109	AVERY DENNISON CORP	(534.56)	(13,406.66)
53774105	AVIS BUDGET GROUP	(840.00)	(8,122.80)
AVP 111119C00021000	AVON PRO CLL OPT 11/11 21	6.18	401.44
AVP 111119P00017000	AVON PRO PUT OPT 11/11 17	(4.63)	(208.44)
AVP 111119P00020000	AVON PRO PUT OPT 11/11 20	4.63	741.12
54303102	AVON PRODS INC	(927.52)	(18,179.39)
2444107	AVX CORP NEW	584.08	6,933.03
05508R106	B & G FOODS INC NEW	(1,292.98)	(21,566.98)
05615F102	BABCOCK & WILCOX CO NEW	(303.96)	(5,942.42)
56525108	BADGER METER INC	(183.54)	(5,309.90)
05874B107	BALLY TECHNOLOGIES INC	(244.36)	(6,592.83)
Y0553W103	BALTIC TRADING LIMITED	2,709.48	12,599.09
BBVA 120121P00006000	BANCO BI PUT OPT 1/12 6	2.52	144.90
STD 120317P00006000	BANCO SA PUT OPT 3/12 6	2.52	195.30
67806109	BARNES GROUP INC	872.36	16,792.93
73685109	BEACON ROOFING SUPPLY INC	1,204.32	19,257.08
73730103	BEAM INC	301.48	12,529.58
08160H101	BENCHMARK ELECTRS INC	(17.33)	(225.48)
89302103	BIG LOTS INC	(244.36)	(8,511.06)
09058V103	BIOCRIST PHARMACEUTICALS	(1,273.80)	(3,515.69)
09061G101	BIOMARIN PHARMACEUTICAL INC	(633.99)	(20,205.26)
05548J106	BJS WHOLESALE CLUB INC	103.20	5,287.97
BBBB 111022P00039000	BLACKBOA PUT OPT 10/11 39	1.86	9.29
BBBB 111022P00041000	BLACKBOA PUT OPT 10/11 41	1.58	15.82
91935502	BLACKBOARD INC	557.98	24,919.58
99502106	BOOZ ALLEN HAMILTON HLDG CORP	117.19	1,742.61
55622104	BP PLC	543.52	19,604.77
109178103	BRIGHAM EXPLORATION CO	(691.36)	(17,463.75)
109641100	BRINKER INTL INC	432.10	9,039.53
110122108	BRISTOL MYERS SQUIBB CO	521.10	16,352.12
141192	BRITISH SKY BROADC	2,545.60	26,358.30
111320107	BROADCOM CORP	(309.38)	(10,299.38)
11133B409	BROADSOFT INC	(108.60)	(3,296.01)
111621306	BROCADE COMMUNICATIONS SYS INC	10,904.89	47,109.11
9999BROBR	BRODER BROS CO RSTD	3,403.67	37,440.41
112463104	BROOKDALE SR LIVING INC	(838.16)	(10,510.53)
119848109	BUFFALO WILD WINGS INC	44.47	2,659.14
11988P107	BUFFETS RESTAURANTS HLDGS INC	131.55	328.86
12541W209	C H ROBINSON WORLDWIDE INC	(140.06)	(9,589.91)
12673P105	CA INC	1,343.28	26,073.06
CVC 111022C00017000	CABLEVIS CLL OPT 10/11 17	(1.58)	(59.34)
CVC 111022C00018000	CABLEVIS CLL OPT 10/11 18	(18.09)	(452.36)
CVC 111022C00020000	CABLEVIS CLL OPT 10/11 20	(1.58)	(3.96)
CVC 111022P00016000	CABLEVIS PUT OPT 10/11 16	(1.58)	(154.28)
12686C109	CABLEVISION SYS CORP	2,410.92	37,923.77
127097103	CABOT OIL & GAS CORP	393.36	24,352.92
127190304	CACI INTL INC	62.30	3,111.28
130872104	CALIPER LIFE SCIENCES INC	2,752.00	28,813.44
B635GT4	CAMINO MINERALS CORP	275.20	53.84
134429109	CAMPBELL SOUP CO	(125.16)	(4,051.43)
COF 111022P00037000	CAPITAL PUT OPT 10/11 37	(9.65)	(1,351.00)
9999CARAU	CARAUSTAR (DUMMY)	9.83	26,616.01
14161H108	CARDTRONICS INC	1,656.71	37,971.84
143130102	CARMAX INC	(259.26)	(6,183.35)
146229109	CARTER INC	998.81	30,503.77
B3QCCX7	CATCH THE WIND LTD	5,712.80	1,035.82
149123102	CATERPILLAR INC DEL	(950.23)	(70,164.66)
149205106	CATO CORP NEW	1,313.64	29,635.61
14964U108	CAVIUM INC	208.44	5,629.96
VIX 111116P00026000	CBOE VOL PUT OPT 11/11 26	(0.55)	(21.84)
150185106	CEDAR FAIR L P	5,059.55	95,625.53
151020104	CELGENE CORP	231.72	14,348.10
15135U109	CENOVUS ENERGY INC	(1,701.58)	(52,255.52)
155771108	CENTRAL VT PUB SVC CORP	550.40	19,379.58
156700106	CENTURYLINK INC	204.61	6,776.72

156708109	CEPHALON INC	412.80	33,312.96
156782104	CERNER CORP	187.74	12,863.94
157210105	CEVA INC	388.82	9,452.16
125269100	CF INDS HLDGS INC	68.05	8,396.91
16115Q308	CHART INDS INC	(252.00)	(10,626.84)
16117M305	CHARTER COMMUNICATIONS INC DEL	2,069.92	96,954.90
B3CX450	CHARTER INTERNATIO	1,376.00	18,603.58
163072101	CHEESECAKE FACTORY INC	363.56	8,961.75
165167107	CHESAPEAKE ENERGY CORP	243.60	6,223.98
167250109	CHICAGO BRIDGE & IRON CO N V N	1,180.92	33,809.74
168615102	CHICOS FAS INC	2,300.85	26,298.72
CMG 111022C00325000	CHIPOTLE CLL OPT 10/11 325	0.58	411.09
CMG 111119C00370000	CHIPOTLE CLL OPT 11/11 370	(1.16)	(358.98)
169656105	CHIPOTLE MEXICAN GRILL INC	(22.14)	(6,707.31)
CMG 111119P00250000	CHIPOTLE PUT OPT 11/11 250	(0.58)	(416.88)
171779309	CIENA CORP	(1,406.35)	(15,751.10)
171798101	CIMAREX ENERGY CO	95.36	5,311.55
7574166	CIMPOR CIMENTOS DE	275.20	1,850.86
172755100	CIRRUS LOGIC INC	659.18	9,716.25
17275R102	CISCO SYS INC	1,544.00	23,916.56
125581801	CIT GROUP INC	52.50	1,594.43
172967424	CITIGROUP INC	694.80	17,800.78
177376100	CITRIX SYS INC	257.17	14,023.70
187CVR998	CLINICAL DATA INC RTS	1,238.40	1,176.48
189054109	CLOROX CO DEL	103.20	6,845.26
18976M103	CNINSURE INC	412.80	2,889.60
19239V302	COGENT COMM GROUP INC	857.17	11,528.90
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	750.01	47,025.40
CMCSA 111022C00024000	COMCAST CLL OPT 10/11 24	(6.26)	(37.56)
20030N101	COMCAST CORP NEW	357.07	7,462.80
204166102	COMMVAULT SYSTEMS INC	828.76	30,714.02
205768203	COMSTOCK RES INC	2,347.94	36,299.18
206708109	CONCUR TECHNOLOGIES INC	(298.30)	(11,102.65)
207410101	CONMED CORP	(465.63)	(10,714.19)
CNX 111022C00038000	CONSOL E CLL OPT 10/11 38	(2.34)	(226.90)
CNX 111022C00040000	CONSOL E CLL OPT 10/11 40	(1.58)	(91.78)
20854P109	CONSOL ENERGY INC	50.42	1,710.75
210313102	CONSTANT CONTACT INC	(808.28)	(13,975.23)
212172100	CONTINUCARE CORP	688.00	4,389.44
205944101	CON-WAY INC	(244.36)	(5,407.69)
217204106	COPART INC	397.58	15,553.33
21871D103	CORELOGIC INC	(482.76)	(5,151.05)
21870Q105	CORESITE RLTY CORP	(424.60)	(6,093.01)
21988R102	CORPORATE EXECUTIVE BRD CO	280.12	8,347.58
B2R03R4	CORSA COAL CORP	12,040.00	7,353.37
222816100	COVANCE INC	(178.80)	(8,126.46)
22282E102	COVANTA HLDG CORP	3.96	60.15
222862104	COVENTRY HEALTH CARE INC	292.04	8,413.67
G2554F113	COVIDIEN PLC	1,351.00	59,579.10
224399105	CRANE CO	160.92	5,743.23
225401108	CREDIT SUISSE GROUP	(85.79)	(2,251.22)
225447101	CREE INC	(214.56)	(5,574.27)
CCK 111022C00036000	CROWN HO CLL OPT 10/11 36	4.63	46.32
CCK 111022P00030000	CROWN HO PUT OPT 10/11 30	4.63	555.84
228368106	CROWN HOLDINGS INC	(208.60)	(6,385.25)
CSX 111022C00022500	CSX CORP CLL OPT 10/11 22.50	6.95	34.74
229678107	CUBIST PHARMACEUTICALS INC	568.28	20,071.65
231021106	CUMMINS INC	649.64	53,049.60
231082108	CUMULUS MEDIA INC	3,028.44	8,600.77
FXE 111217C00143000	CURRENCY CLL OPT 12/11 143	(2.41)	(195.05)
FXE 111217C00149000	CURRENCY CLL OPT 12/11 149	(1.38)	(28.90)
FXE 111217C00150000	CURRENCY CLL OPT 12/11 150	(4.13)	(72.24)
FXE 111217P00110000	CURRENCY PUT OPT 12/11 110	2.75	71.55
FXE 111217P00120000	CURRENCY PUT OPT 12/11 120	4.68	435.09
FXE 111217P00135000	CURRENCY PUT OPT 12/11 135	4.68	2,362.59
FXE 111217P00140000	CURRENCY PUT OPT 12/11 140	8.26	6,646.08
232806109	CYPRESS SEMICONDUCTOR CORP	1,711.95	25,627.90
23331A109	D R HORTON INC	(756.00)	(6,834.24)
D1668R123	DAIMLER AG	154.40	6,847.64
235825205	DANA HLDG CORP	(1,565.38)	(16,436.51)
235851102	DANAHER CORP DEL	(258.62)	(10,846.52)
237194105	DARDEN RESTAURANTS INC	(169.86)	(7,261.52)

240028CMN	DAYTON SUPERIOR CORP COMMON UN	117.75	0.00
240028PFD	DAYTON SUPERIOR CORP PREFERRED	130.83	19,106.48
242309102	DEALERTRACK HLDGS INC	594.32	9,313.06
248019101	DELUXE CORP	363.56	6,762.22
24823Q107	DENDREON CORP	(31.50)	(283.50)
D18190898	DEUTSCHE BANK AG	(71.28)	(2,466.89)
25179M103	DEVON ENERGY CORP NEW	888.04	49,232.94
B234WN9	DIASORIN SPA	(366.70)	(13,588.94)
253017107	DICE HLDGS INC	(1,315.31)	(10,285.74)
25388B104	DIGITAL RIV INC	(244.36)	(5,065.58)
DISH 111022C00029000	DISH NET CLL OPT 10/11 29	(0.55)	(17.75)
DISH 111022C00030000	DISH NET CLL OPT 10/11 30	(0.46)	(11.55)
25470M109	DISH NETWORK CORP	126.00	3,157.56
254687106	DISNEY WALT CO	127.38	3,841.78
256746108	DOLLAR TREE INC	169.86	12,758.18
258278100	DORMAN PRODUCTS INC	785.47	25,983.39
260543103	DOW CHEM CO	(1,668.80)	(37,481.25)
233293109	DPL INC	688.00	20,736.32
26138E109	DR PEPPER SNAPPLE GROUP INC	253.30	9,822.97
26144M103	DRAGONWAVE INC	(1,053.39)	(3,476.20)
DWA 111022C00020000	DREAMWOR CLL OPT 10/11 20	2.32	86.85
DWA 111119C00022500	DREAMWOR CLL OPT 11/11 22.50	5.40	216.16
26153C103	DREAMWORKS ANIMATION SKG INC C	(1,111.72)	(20,211.07)
262037104	DRIL-QUIP INC	(655.60)	(35,343.40)
Y2109Q101	DRYSHIPS INC	(2,528.40)	(5,916.46)
233326107	DST SYS INC DEL	187.74	8,228.64
23334L102	DSW INC	32.89	1,518.73
99NEWDURA	DURA AUTOMOTIVE NEW	395.64	105,941.35
26817G300	DYNEGY INC DEL	825.60	3,401.47
268648102	E M C CORP MASS	1,733.14	36,378.61
270321102	EARTHLINK INC	4,448.30	29,047.42
EK 130119C00002500	EASTMAN CLL OPT 1/13 2.50	4.20	63.00
277432100	EASTMAN CHEM CO	74.50	5,105.49
278265103	EATON VANCE CORP	(339.72)	(7,565.56)
SATS 111022C00025000	ECHOSTAR CLL OPT 10/11 25	(1.05)	(26.25)
278768106	ECHOSTAR CORP	168.00	3,798.48
B06BJ87	ECO BUSINESS IMMO	34.40	276.57
278865100	ECOLAB INC	(157.94)	(7,721.69)
28176E108	EDWARDS LIFESCIENCES CORP	(230.80)	(16,451.42)
28336L109	EL PASO CORP	1,481.76	25,901.16
285218103	ELECTRO RENT CORP	1,273.49	17,586.91
285512109	ELECTRONIC ARTS INC	(47.22)	(965.65)
29084Q100	EMCOR GROUP INC	(98.51)	(2,002.65)
29259G200	ENDEAVOUR INTL CORP	386.00	3,080.28
29264F205	ENDO PHARMACEUTICALS HLDGS INC	(537.60)	(15,047.42)
29266R108	ENERGIZER HLDGS INC	(95.36)	(6,335.72)
G10082140	ENERGY XXI (BERMUDA) LTD	616.71	13,228.42
29274U309	ENERGY XXI BERMUDA LTD	42.00	10,972.50
29364G103	ENTERGY CORP NEW	110.26	7,309.14
26884L109	EQT CORP	399.32	21,307.72
294429105	EQUIFAX INC	306.94	9,435.34
29444U502	EQUINIX INC	257.17	22,844.77
294821608	ERICSSON L M TEL CO	(1,396.25)	(13,334.18)
30068C208	EXCEL TR INC	525.00	11,435.13
269279402	EXCO RESOURCES INC	293.78	3,149.28
EXC 111022C00044000	EXELON C CLL OPT 10/11 44	(6.26)	(313.04)
30161N101	EXELON CORP	660.48	28,143.05
30212P105	EXPEDIA INC DEL	644.62	16,598.97
EXPD 111119P00035000	EXPEDITO PUT OPT 11/11 35	(4.63)	(544.26)
EXPD 111119P00040000	EXPEDITO PUT OPT 11/11 40	4.63	1,262.22
302182100	EXPRESS SCRIPTS INC	671.56	24,894.73
30231G102	EXXON MOBIL CORP	1,464.27	106,349.78
303075105	FACTSET RESH SYS INC	104.30	9,279.57
313747206	FEDERAL REALTY INVT TR	(110.26)	(9,086.53)
30241L109	FEI CO	(8.07)	(241.70)
31430F507	FELCOR LODGING TR INC	67.20	1,377.60
31620R105	FIDELITY NATIONAL FINANCIAL IN	(594.22)	(9,020.20)
317485100	FINANCIAL ENGINES INC	1,747.04	31,638.82
317923100	FINISH LINE INC	1,625.06	32,484.95
32054K798	FIRST INDUSTRIAL REALTY TRUST	1,713.33	37,710.31
33582V108	FIRST NIAGARA FINL GP INC	509.12	4,658.45
337756209	FISHER COMMUNICATIONS INC	2,984.48	66,673.18

FLS 111022C00080000	FLOWSERV CLL OPT 10/11 80	(2.34)	(479.54)
34354P105	FLOWSERVE CORP	1,160.58	85,883.04
343412102	FLUOR CORP NEW	(141.78)	(6,599.76)
F 111119C00010000	FORD MOT CLL OPT 11/11 10	10.42	687.85
F 111217P00007000	FORD MOT PUT OPT 12/11 7	(20.84)	(416.88)
345370860	FORD MTR CO DEL	810.60	7,838.50
346375108	FORMFACTOR INC	1,273.80	7,935.77
349882100	FOSSIL INC	(19.07)	(1,545.46)
6349268	FOSTERS GROUP	8,256.00	42,183.59
302563101	FPIC INS GROUP INC	68.80	2,878.59
366651107	GARTNER INC	283.10	9,871.70
361448103	GATX CORP	540.40	16,747.00
367905106	GAYLORD ENTMT CO NEW	(390.60)	(7,554.20)
GD 111022C00060000	GENERAL CLL OPT 10/11 60	1.16	106.54
GD 111022C00062500	GENERAL CLL OPT 10/11 62.50	2.32	88.01
369300108	GENERAL CABLE CORP DEL NEW	(276.64)	(6,459.54)
369550108	GENERAL DYNAMICS CORP	(231.60)	(13,175.72)
369604103	GENERAL ELECTRIC CO	2,007.20	30,589.73
370334104	GENERAL MLS INC	(211.58)	(8,139.48)
370ESC758	GENERAL MOTORS CORP 7.25% SR N	412.80	156.86
37045V118	GENERAL MTRS CO	12.25	142.55
37045V126	GENERAL MTRS CO	12.25	97.11
37250W108	GEOEYE INC	394.26	11,177.28
373730RTS	GERBER SCIENTIFIC INC (RTS)	2,064.00	20.64
36237H101	G-III APPAREL GROUP LTD	74.73	1,708.32
375558103	GILEAD SCIENCES INC	(138.60)	(5,377.68)
379336100	GLOBAL INDS LTD	2,064.00	16,346.88
37946D209	GLOBALOPTIONS GROUP INC	12,608.43	32,781.91
382388106	GOODRICH CORP	412.80	49,816.70
382410405	GOODRICH PETE CORP	376.08	4,445.26
382550101	GOODYEAR TIRE & RUBR CO	(510.30)	(5,148.93)
382550309	GOODYEAR TIRE & RUBR CO	210.00	8,179.50
38259P508	GOOGLE INC	176.26	90,663.18
384109104	GRACO INC	175.82	6,002.49
384802104	GRAINGER W W INC	74.50	11,140.73
388689101	GRAPHIC PACKAGING HLDG CO	1,951.31	6,732.00
38911N107	GRAVITY CO LTD	3,822.80	4,893.19
389375106	GRAY TELEVISION INC	210.00	327.60
393122106	GREEN MTN COFFEE ROASTERS INC	(97.66)	(9,076.33)
393222104	GREEN PLAINS RENEWABLE ENERGY	(840.00)	(7,837.20)
393657101	GREENBRIER COS INC	(786.11)	(9,158.23)
398438309	GRIFOLS S A	624.64	3,991.42
398905109	GROUP 1 AUTOMOTIVE INC	(385.49)	(13,704.00)
36238K103	GTSI CORP	412.80	1,898.88
40171F105	GUIDED THERAPEUTICS INC	11,664.63	8,981.76
402635304	GULFPORT ENERGY CORP	231.60	5,600.09
404609109	HACKETT GROUP INC	1,291.98	4,819.09
405024100	HAEMONETICS CORP	871.12	50,943.38
410345102	HANESBRANDS INC	(268.20)	(6,707.68)
41145W109	HARBIN ELECTRIC INC	34.40	710.36
412822108	HARLEY DAVIDSON INC	(572.28)	(19,646.50)
412824104	HARLEYSVILLE GROUP INC	68.80	4,049.57
413160102	HARMONIC INC	1,291.90	5,503.51
40414L109	HCP INC	(467.06)	(16,375.12)
42222G108	HEALTH NET INC	336.74	7,984.11
42222N103	HEALTHSTREAM INC	648.48	8,320.00
42235N108	HEARTLAND PMT SYS INC	295.60	5,829.21
422819102	HEIDRICK & STRUGGLES INTL INC	(260.51)	(4,285.41)
42330P107	HELIX ENERGY SOLUTIONS GRP INC	1,211.65	15,872.67
9999HELIX	HELIX WIND CORP UNITS	11,642.84	1.16
426281101	HENRY JACK & ASSOC INC	159.54	4,623.33
G4412G101	HERBALIFE LTD	205.62	11,021.23
B2Q4TN5	HERITAGE OIL	1,376.00	5,001.72
427866108	HERSHEY CO	205.62	12,180.93
42809H107	HESS CORP	527.46	27,670.55
428291108	HEXCEL CORP NEW	(1,957.86)	(43,386.18)
428567101	HIBBETT SPORTS INC	296.41	10,045.31
42983D104	HIGHER ONE HLDGS INC	(636.47)	(10,355.34)
431475102	HILL ROM HLDGS INC	223.50	6,709.47
432748101	HILLTOP HOLDINGS INC	3,165.97	22,826.66
436106108	HOLLYFRONTIER CORP	1,270.79	33,320.15
436440101	HOLOGIC INC	1,156.04	17,583.37

437076102	HOME DEPOT INC	837.62	27,532.57
440452100	HORMEL FOODS CORP	327.80	8,857.16
44106M102	HOSPITALITY PPTYS TR	363.56	7,718.38
404303109	HSN INC	478.16	15,841.44
443510201	HUBBELL INC	134.10	6,643.31
444903108	HUMAN GENOME SCIENCES INC	(375.48)	(4,764.84)
444859102	HUMANA INC	403.37	29,337.10
B06C9Z7	HUNTINGDON REAL EST INVT TR	22,825.09	148,987.12
447011107	HUNTSMAN CORP	73.30	708.82
447011107	HUNTSMAN CORP	3,769.70	36,453.00
44919P508	IAC INTERACTIVECORP	262.24	10,371.59
B288C92	IBERDROLA SA	427.52	2,904.53
451055107	ICONIX BRAND GROUP INC	(273.00)	(4,313.40)
45169U105	IGATE CORP	(1,480.23)	(17,081.80)
902104108	II VI INC	(423.60)	(7,412.94)
ILMN 111022P00040000	ILLUMINA PUT OPT 10/11 40	(1.00)	(200.72)
B09MRX8	IMPREGILO SPA	2,779.20	6,944.18
45337C102	INCYTE CORP	(507.98)	(7,096.42)
45666Q102	INFORMATICA CORP	371.13	15,197.74
456788108	INFOSYS LTD	(318.20)	(16,250.70)
45784P101	INSULET CORP	(520.80)	(7,947.41)
457985208	INTEGRA LIFESCIENCES HLDGS CP	(239.40)	(8,563.34)
458118106	INTEGRATED DEVICE TECHNOLOGY C	4,319.73	22,246.59
458118106	INTEGRATED DEVICE TECHNOLOGY C	4,288.76	22,087.10
45865V100	INTERCONTINENTALEXCHANGE INC C	(74.50)	(8,810.37)
IDCC 111022C00070000	INTERDIG CLL OPT 10/11 70	3.72	594.43
45867G101	INTERDIGITAL INC	922.75	42,981.49
45884X103	INTERMUNE INC	(260.40)	(5,260.08)
459044103	INTERNATIONAL BANCSHARES CORP	503.62	6,622.60
459200101	INTERNATIONAL BUSINESS MACHS C	(127.38)	(22,295.32)
459506101	INTERNATIONAL FLAVORS&FRAGRANC	169.86	9,549.53
459902102	INTERNATIONAL GAME TECHNOLOGY	(399.00)	(5,797.47)
460254105	INTERNATIONAL RECTIFIER CORP C	1,357.95	25,284.99
460951106	INTEROIL CORP	(147.00)	(7,161.84)
46069S109	INTERSIL CORP	(642.85)	(6,614.88)
46120E602	INTUITIVE SURGICAL INC	(11.58)	(4,218.36)
VXX 111022C00059000	IPATH S& CLL OPT 10/11 59	(15.83)	(4,273.02)
462846106	IRON MTN INC	(283.10)	(8,951.62)
IWM 111022C00072000	ISHARES CLL OPT 10/11 72	(10.50)	(462.00)
IWM 111022P00057000	ISHARES PUT OPT 10/11 57	(3.82)	(389.78)
IWM 111022P00059000	ISHARES PUT OPT 10/11 59	(3.82)	(565.57)
IWM 111022P00060000	ISHARES PUT OPT 10/11 60	(6.19)	(1,083.60)
IWM 111022P00062000	ISHARES PUT OPT 10/11 62	(11.66)	(2,739.77)
IWM 111022P00064000	ISHARES PUT OPT 10/11 64	3.82	1,184.63
IWM 111022P00065000	ISHARES PUT OPT 10/11 65	4.68	1,707.62
IWM 111119P00062000	ISHARES PUT OPT 11/11 62	(0.76)	(284.56)
IWM 111119P00070000	ISHARES PUT OPT 11/11 70	15.48	12,012.48
IEF 120121P00088000	ISHS BAR PUT OPT 1/12 88	0.42	7.35
IEF 120121P00090000	ISHS BAR PUT OPT 1/12 90	0.42	6.30
FXI 111119P00029000	ISHS FTS PUT OPT 11/11 29	(4.68)	(720.47)
FXI 111119P00031000	ISHS FTS PUT OPT 11/11 31	4.68	1,132.17
45031U101	ISTAR FINL INC	302.40	1,759.97
465685105	ITC HLDGS CORP	107.28	8,306.69
ITRI 111022C00035000	ITRON IN CLL OPT 10/11 35	1.93	48.25
ITRI 111022C00040000	ITRON IN CLL OPT 10/11 40	4.63	23.16
465741106	ITRON INC	(200.72)	(5,921.24)
465741106	ITRON INC	(163.90)	(4,835.05)
450911102	ITT CORP NEW	180.60	7,585.20
45068B109	ITT EDUCATIONAL SERVICES INC C	80.46	4,632.89
45071R109	IXIA	(613.49)	(4,705.50)
466313103	JABIL CIRCUIT INC	660.66	11,753.12
470355207	JAMES RIVER COAL CO	(420.00)	(2,675.40)
46612J507	JDS UNIPHASE CORP	(694.94)	(6,928.51)
481130102	JOURNAL COMMUNICATIONS INC	721.39	2,142.53
481165108	JOY GLOBAL INC	(89.40)	(5,576.77)
46625H100	JPMORGAN CHASE & CO.	926.40	27,903.17
JPM 111022P00033000	JPMORGAN PUT OPT 10/11 33	(8.30)	(2,904.65)
48203R104	JUNIPER NETWORKS INC	67.84	1,170.90
486587108	KAYDON CORP	384.53	11,028.41
9999KEYST	KEYSTONE AUTOMOTIVE OPERATIONS	2,729.42	34,533.18
494580103	KINDRED HEALTHCARE INC	393.36	3,390.76
49460W208	KINETIC CONCEPTS INC	344.00	22,666.16

497217109	KIOR INC	(358.59)	(7,437.24)
482470200	KIT DIGITAL INC	1,392.91	11,700.46
500233101	KOHLBERG CAPITAL CORP	423.74	2,478.87
500255104	KOHL'S CORP	660.41	32,426.00
500643200	KORN FERRY INTL	(73.30)	(893.54)
501044101	KROGER CO	306.94	6,740.40
50105F105	KRONOS WORLDWIDE INC	272.09	4,375.21
482738101	KVH INDS INC	772.39	6,109.57
50540R409	LABORATORY CORP AMER HLDGS	(101.32)	(8,009.35)
B1VNST9	LAIRD PLC	3,440.00	7,413.54
512815101	LAMAR ADVERTISING CO	(226.48)	(3,856.95)
515098101	LANDSTAR SYS INC	484.82	19,179.32
517834206	LAS VEGAS SANDS CORP	103.95	11,629.41
G54050102	LAZARD LTD	(256.28)	(5,407.51)
521865204	LEAR CORP	29.10	1,248.22
521ESC9Q8	LEAR CORPORATION ESCROW	68,800.00	1,376.00
LM 120121C00035000	LEGG MAS CLL OPT 1/12 35	5.79	347.40
9999LEHCL	LEHMAN SWAP TERMINATION CLAIM	85,308.30	35,402.94
52602E102	LENDER PROCESSING SVCS INC	(318.86)	(4,365.19)
526107107	LENNOX INTL INC	(226.48)	(5,838.65)
LXK 111119C00031000	LEXMARK CLL OPT 11/11 31	4.63	421.51
LXK 111022P00026000	LEXMARK PUT OPT 10/11 26	(4.63)	(440.04)
LXK 111022P00030000	LEXMARK PUT OPT 10/11 30	4.63	1,528.56
529771107	LEXMARK INTL NEW	(866.18)	(23,412.95)
LIFE 120121C00065000	LIFE TEC CLL OPT 1/12 65	0.50	1.26
53220K504	LIGAND PHARMACEUTICALS INC	467.06	6,389.38
532716107	LIMITED BRANDS INC	217.54	8,377.47
LNCR 111022P00020000	LINCARE PUT OPT 10/11 20	(3.59)	(35.90)
LNCR 111022P00021000	LINCARE PUT OPT 10/11 21	(1.27)	(31.85)
532791100	LINCARE HLDGS INC	451.62	10,161.45
535678106	LINEAR TECHNOLOGY CORP	(871.47)	(24,096.18)
501889208	LKQ CORP	(429.12)	(10,367.54)
LMT 111119P00067500	LOCKHEED PUT OPT 11/11 67.50	(2.32)	(449.30)
LMT 111119P00072500	LOCKHEED PUT OPT 11/11 72.50	2.32	833.76
543881106	LORAL SPACE & COMMUNICATNS INC	641.43	32,135.82
544147101	LORILLARD INC	59.60	6,597.72
502160104	LSB INDS INC	(561.59)	(16,100.83)
502403207	LTX-CREDENCE CORP	172.00	909.88
549764108	LUFKIN INDS INC	661.56	35,201.61
550021109	LULULEMON ATHLETICA INC	(447.76)	(21,783.52)
2866857	LUNDIN MINING CORP	137.60	479.28
N53745100	LYONDELLBASELL INDUSTRIES N V	210.00	5,130.30
55261F104	M & T BK CORP	(76.04)	(5,315.34)
6375003	MACARTHUR COAL LTD	1,032.00	15,898.74
554382101	MACERICH CO	196.68	8,384.47
55608B105	MACQUARIE INFRASTR CO LLC	24.15	541.93
55903Q104	MAG SILVER CORP	1,953.16	15,312.80
559181102	MAGMA DESIGN AUTOMATION	14,374.45	65,403.73
559222401	MAGNA INTL INC	(477.96)	(15,758.34)
55933J203	MAGNACHIP SEMICONDUCTOR CORP N	601.11	4,039.49
560305104	MAIDENFORM BRANDS INC	(62.30)	(1,458.45)
V5633W109	MAKEMYTRIP LIMITED MAURITIUS S	378.28	8,352.42
560879108	MAKO SURGICAL CORP	(231.60)	(7,925.35)
564563104	MANTECH INTL CORP	(358.83)	(11,259.95)
565849106	MARATHON OIL CORP	2,815.68	60,762.37
56585A102	MARATHON PETE CORP	992.34	26,852.72
570535104	MARKEL CORP	(14.90)	(5,321.24)
571903202	MARRIOTT INTL INC NEW	0.07	1.87
573284106	MARTIN MARIETTA MATLS INC	372.50	23,549.45
574795100	MASIMO CORP	(312.90)	(6,774.29)
576323109	MASTEC INC	1,200.85	21,146.90
577128101	MATTHEWS INTL CORP	(271.18)	(8,341.50)
577776107	MAXYGEN INC	4,729.17	25,868.58
MBI 120121P00005000	MBIA INC PUT OPT 1/12 5	(54.28)	(3,854.11)
MBI 120121P00007500	MBIA INC PUT OPT 1/12 7.50	54.28	9,770.98
579780206	MCCORMICK & CO INC	(163.90)	(7,565.62)
579793100	MCCORMICK & SCHMICKS SEAFD RES	103.20	714.14
552690109	MDU RES GROUP INC	(894.00)	(17,155.86)
582839106	MEAD JOHNSON NUTRITION CO	(107.28)	(7,384.08)
583334107	MEADWESTVACO CORP	991.45	24,349.91
58470H101	MEDIFAST INC	(582.09)	(9,400.72)
585055106	MEDTRONIC INC	(413.02)	(13,728.78)

587200106	MENTOR GRAPHICS CORP	(487.20)	(4,686.86)
589889104	MERIT MED SYS INC	345.01	4,533.39
59001K100	MERITOR INC	(1,275.25)	(9,003.24)
59156R108	METLIFE INC	(390.60)	(10,940.71)
59156R116	METLIFE INC	362.25	20,488.86
592142103	METROPOLITAN HEALTH NETWORKS C	1,213.97	5,511.42
55277J108	MF GLOBAL HLDGS LTD	(1,176.00)	(4,856.88)
552848103	MGIC INVT CORP WIS	(294.00)	(549.78)
552953101	MGM RESORTS INTERNATIONAL	(924.00)	(8,583.96)
595017104	MICROCHIP TECHNOLOGY INC	(588.00)	(18,292.68)
595112103	MICRON TECHNOLOGY INC	(3,705.15)	(18,673.94)
594901100	MICROS SYS INC	405.52	17,806.49
594918104	MICROSOFT CORP	3,508.74	87,332.54
596278101	MIDDLEBY CORP	36.63	2,581.05
600544100	MILLER HERMAN INC	441.04	7,876.97
602720104	MINE SAFETY APPLIANCES CO	247.34	6,668.29
60649T107	MISTRAS GROUP INC	1,288.47	22,625.50
608190104	MOHAWK INDS INC	(248.60)	(10,667.56)
TAP 111022C00045000	MOLSON C CLL OPT 10/11 45	4.63	69.48
TAP 111119C00045000	MOLSON C CLL OPT 11/11 45	2.32	81.06
60871R209	MOLSON COORS BREWING CO	(463.20)	(18,347.35)
608753109	MOLYCORP INC DEL	(176.40)	(5,798.27)
MCO 111119C00033000	MOODYS C CLL OPT 11/11 33	(26.42)	(3,870.41)
MCO 111119P00023000	MOODYS C PUT OPT 11/11 23	(34.33)	(2,574.84)
MCO 111119P00027000	MOODYS C PUT OPT 11/11 27	26.42	3,936.46
615369105	MOODYS CORP	(291.38)	(8,872.65)
617446448	MORGAN STANLEY	1,466.80	19,801.80
617700109	MORNINGSTAR INC	(169.86)	(9,586.90)
MMI 111022C00040000	MOTOROLA CLL OPT 10/11 40	28.28	28.28
MMI 111022C00041000	MOTOROLA CLL OPT 10/11 41	6.88	86.00
620097105	MOTOROLA MOBILITY HLDGS INC	165.12	6,238.23
G6359F103	NABORS INDUSTRIES LTD	(327.80)	(4,018.83)
629579103	NACCO INDS INC	(269.54)	(17,089.08)
62985Q101	NALCO HOLDING COMPANY	344.00	12,033.12
635309107	NATIONAL CINEMEDIA INC	2,238.18	32,476.03
63934E108	NAVISTAR INTL CORP NEW	(231.00)	(7,419.72)
628852204	NCI BUILDING SYS INC	731.24	5,528.16
62886E108	NCR CORP NEW	1,393.46	23,535.54
64110D104	NETAPP INC	(265.32)	(9,004.96)
NFLX 111007C00115000	NETFLIX CLL OPT 10/11 115	1.54	733.40
NFLX 111022P00095000	NETFLIX PUT OPT 10/11 95	(1.54)	(501.80)
NFLX 111022P00130000	NETFLIX PUT OPT 10/11 130	1.54	3,103.44
64110L106	NETFLIX INC	(229.28)	(25,945.78)
64118B100	NETLOGIC MICROSYSTEMS INC	997.60	47,994.54
64118V106	NETSPEND HLDGS INC	(12.52)	(64.33)
649445103	NEW YORK CMNTY BANCORP INC	360.95	4,295.29
651718504	NEWPARK RES INC	(1,335.60)	(8,133.80)
651824104	NEWPORT CORP	2,820.89	30,493.80
NWSA 111022C00017000	NEWS COR CLL OPT 10/11 17	(8.53)	(179.16)
NWSA 111022P00016000	NEWS COR PUT OPT 10/11 16	(3.85)	(366.02)
65248E104	NEWS CORP	2,287.60	35,389.17
65336K103	NEXSTAR BROADCASTING GROUP INC	411.10	2,717.34
62914B100	NIC INC	2,154.15	24,665.02
654086107	NICOR INC	275.20	15,138.75
62913F201	NII HLDGS INC	(265.22)	(7,147.68)
654892108	NOBILITY HOMES INC	123.84	817.34
H5833N103	NOBLE CORPORATION BAAR	904.36	26,542.95
655044105	NOBLE ENERGY INC	104.30	7,384.44
654902204	NOKIA CORP	(2,111.33)	(11,950.15)
655663102	NORDSON CORP	1.53	60.91
655844108	NORFOLK SOUTHERN CORP	(1,278.42)	(78,009.19)
665531109	NORTHERN OIL & GAS INC NEV	(347.40)	(6,736.09)
665859104	NORTHERN TR CORP	(193.70)	(6,775.63)
666807102	NORTHROP GRUMMAN CORP	(939.89)	(49,024.77)
3302974	NORTHUMBRIAN WTR G	1,376.00	9,945.51
668074305	NORTHWESTERN CORP	1,109.67	35,442.95
670008101	NOVELLUS SYS INC	309.92	8,448.42
67020Y100	NUANCE COMMUNICATIONS INC	1,500.01	30,540.26
67069D108	NUTRI SYS INC NEW	(277.15)	(3,356.26)
629445206	NVE CORP	(165.59)	(10,044.93)
67072V103	NXSTAGE MEDICAL INC	(440.04)	(9,179.23)
Y64354205	OCEAN RIG UDW INC	(5.67)	(85.90)

67555N206	OCLARO INC	2,785.76	10,140.18
675746309	OCWEN FINL CORP	42.00	554.82
682128103	OMNIVISION TECHNOLOGIES INC	(616.44)	(8,654.85)
682189105	ON SEMICONDUCTOR CORP	(1,134.00)	(8,130.78)
683399109	ONYX PHARMACEUTICALS INC	(485.59)	(14,572.50)
OPEN 111119P00040000	OPEN TAB PUT OPT 11/11 40	(2.12)	(562.60)
683715106	OPEN TEXT CORP	(568.58)	(29,634.29)
68372A104	OPENTABLE INC	424.60	19,535.85
683757108	OPNET TECHNOLOGIES INC	462.85	16,158.18
68555P100	ORBCOMM INC	606.02	1,545.35
686701RST	ORMET CORP RESTRICTED SHARES	529.90	3,682.79
N6748L102	ORTHOFIX INTL N V	629.03	21,707.67
688239201	OSHKOSH CORP	2,327.38	36,632.96
671044105	OSI SYSTEMS INC	366.43	12,282.73
690368105	OVERSEAS SHIPHOLDING GROUP INC	363.56	4,995.31
690768403	OWENS ILL INC	(265.22)	(4,010.13)
691497309	OXFORD INDS INC	127.69	4,379.73
693718108	PACCAR INC	(536.40)	(18,141.05)
696429307	PALL CORP	(742.62)	(31,486.92)
703395103	PATTERSON COMPANIES INC	(283.10)	(8,105.15)
704326107	PAYCHEX INC	(384.42)	(10,137.16)
705573103	PEGASYSTEMS INC	(307.54)	(9,413.68)
707561106	PENN MILLERS HLDG CORP	34.40	691.10
709631105	PENTAIR INC	768.84	24,610.57
712704105	PEOPLES UNITED FINANCIAL INC C	599.32	6,832.21
PEP 111022C00065000	PEPSICO CLL OPT 10/11 65	(2.34)	(116.96)
713448108	PEPSICO INC	261.58	16,191.65
714290103	PERRIGO CO	(24.36)	(2,365.27)
716578109	PETROLEUM DEV CORP	1,557.05	30,191.20
716748108	PETROQUEST ENERGY INC	(294.00)	(1,617.00)
716748207	PETROQUEST ENERGY INC	235.20	8,702.40
716768106	PETSMART INC	244.36	10,421.95
717081103	PFIZER INC	1,424.34	25,182.33
718172109	PHILIP MORRIS INTL INC	197.39	12,313.01
720279108	PIER 1 IMPORTS INC	376.58	3,682.97
B3PZHD2	PILOT GOLD	51.60	59.09
723787107	PIONEER NAT RES CO	429.12	28,223.22
PBI 111119C00021000	PITNEY B CLL OPT 11/11 21	6.48	178.33
724479100	PITNEY BOWES INC	(1,077.60)	(20,258.88)
727493108	PLANTRONICS INC NEW	992.41	28,233.95
729132100	PLEXUS CORP	(173.28)	(3,919.49)
729251108	PLUM CREEK TIMBER CO INC	(271.18)	(9,412.66)
730529104	POINT BLANK SOLUTIONS INC	4,748.92	1,519.65
731068102	POLARIS INDS INC	(279.20)	(13,951.52)
73172K104	POLYCOM INC	327.17	6,010.18
999PORTRS	PORTOLA PACKAGING INC (RESTRIC	3,822.18	14,042.67
73755L107	POTASH CORP SASK INC	141.58	6,119.30
737630103	POTLATCH CORP NEW	(220.52)	(6,950.79)
739363109	POWERWAVE TECHNOLOGIES INC	12,159.00	20,913.48
693506107	PPG INDS INC	134.10	9,475.51
74005P104	PRAXAIR INC	(89.40)	(8,357.11)
740189105	PRECISION CASTPARTS CORP	(62.58)	(9,728.69)
743263105	PROGRESS ENERGY INC	516.00	26,687.52
743315103	PROGRESSIVE CORP OHIO	455.94	8,097.49
743674103	PROTECTIVE LIFE CORP	(863.10)	(13,490.19)
69366A100	PSS WORLD MED INC	(312.66)	(6,156.28)
99999PTMH	PTMH HALCYON	394.73	39,472.90
74733T105	QLIK TECHNOLOGIES INC	(424.29)	(9,190.17)

747525103	QUALCOMM INC	469.95	22,853.47
74762E102	QUANTA SVCS INC	787.83	14,803.25
74834T103	QUEST SOFTWARE INC	(375.48)	(5,962.62)
748356102	QUESTAR CORP	524.48	9,288.54
74835Y101	QUESTCOR PHARMACEUTICALS INC C	(227.74)	(6,208.19)
74837R104	QUICKSILVER RESOURCES INC	(634.74)	(4,811.33)
751028101	RALCORP HLDGS INC NEW	96.32	7,388.71
751212101	RALPH LAUREN CORP	(223.88)	(29,037.24)
75281A109	RANGE RES CORP	(843.34)	(49,301.66)
755111507	RAYTHEON CO	1,865.48	76,242.17
755267101	READERS DIGEST ASSN INC	2,671.71	11,354.77
75604L105	REALD INC	(652.50)	(6,100.88)
756577102	RED HAT INC	967.55	40,888.51
758750103	REGAL БЕЛОIT CORP	(54.97)	(2,494.38)
75886F107	REGENERON PHARMACEUTICALS	(275.60)	(16,040.15)
75968L105	RENAISSANCE LEARNING INC	344.00	5,772.32
760975102	RESEARCH IN MOTION LTD	(317.37)	(6,442.61)
RIMM 111119P00013000	RESEARCH PUT OPT 11/11 13	13.42	321.98
RIMM 111119P00018000	RESEARCH PUT OPT 11/11 18	(40.32)	(4,838.02)
RIMM 111119P00024000	RESEARCH PUT OPT 11/11 24	26.90	12,239.86
761565100	REX ENERGY CORPORATION	2,896.56	36,641.48
749941100	RF MICRODEVICES INC	1,622.09	10,284.04
76657R106	RIGHTNOW TECHNOLOGIES INC	(530.38)	(17,529.07)
768573107	RIVERBED TECHNOLOGY INC	559.70	11,171.61
770323103	ROBERT HALF INTL INC	(390.38)	(8,283.86)
RKT 111022C00055000	ROCK TEN CLL OPT 10/11 55	(8.05)	(563.47)
RKT 111022C00060000	ROCK TEN CLL OPT 10/11 60	(0.76)	(22.70)
RKT 111022P00050000	ROCK TEN PUT OPT 10/11 50	(2.34)	(783.63)
772739207	ROCK-TENN CO	911.60	44,376.69
773903109	ROCKWELL AUTOMATION INC	113.24	6,341.44
775711104	ROLLINS INC	545.34	10,203.31
776696106	ROPER INDS INC NEW	(101.32)	(6,981.96)
778669101	ROTECH HEALTHCARE INC	4,258.31	8,857.28
779376102	ROVI CORP	276.84	11,898.68
780097689	ROYAL BK SCOTLAND GROUP PLC	(237.02)	(1,689.92)
780259107	ROYAL DUTCH SHELL PLC	802.88	49,818.70
780259206	ROYAL DUTCH SHELL PLC	(563.40)	(34,660.29)
74972L102	RSC HOLDINGS INC	7,641.72	54,485.46
74975N105	RTI BIOLOGICS INC	9,877.74	32,497.76
781270103	RUDOLPH TECHNOLOGIES INC	(1,187.34)	(7,943.30)
783549108	RYDER SYS INC	544.26	20,415.19
78390X101	SAIC INC	223.76	2,642.66
79377W108	SAKS INC	(3,129.30)	(27,381.39)
795435106	SALIX PHARMACEUTICALS INC	189.86	5,619.86
80004C101	SANDIX CORP	(252.00)	(10,168.20)
80105N113	SANOFI	756.80	802.21
803054204	SAP AG	(307.54)	(15,567.47)
803111103	SARA LEE CORP	1,242.28	20,311.28
80517Q100	SAVIENT PHARMACEUTICALS INC	(1,184.06)	(4,854.66)
78388J106	SBA COMMUNICATIONS CORP	(838.60)	(28,914.93)
806407102	SCHEIN HENRY INC	(250.90)	(15,558.31)
807863105	SCHOOL SPECIALTY INC	(925.22)	(6,596.80)
80874P109	SCIENTIFIC GAMES CORP	2,525.60	17,982.26
G7945M107	SEAGATE TECHNOLOGY PLC	206.40	2,121.79
812578102	SEATTLE GENETICS INC	(482.50)	(9,196.45)
XLF 111119C00012000	SECTOR S CLL OPT 11/11 12	19.30	1,582.60
XLI 111022P00029000	SECTOR S PUT OPT 10/11 29	(0.76)	(90.82)
XLF 111217P00009000	SECTOR S PUT OPT 12/11 9	(57.90)	(2,084.40)
81616X103	SELECT COMFORT CORP	874.71	12,219.76
81747T104	SERACARE LIFE SCIENCES INC DEL	553.87	1,556.38
9999SONGR	SHANGHAI SONGRUI FORESTRY	25,476.00	-
820280105	SHAW GROUP INC	(244.36)	(5,312.39)
826552101	SIGMA ALDRICH CORP	(56.46)	(3,488.66)
82706L108	SILICON GRAPHICS INTL CORP	(742.50)	(8,850.56)
826919102	SILICON LABORATORIES INC	(220.52)	(7,389.63)
829226109	SINCLAIR BROADCAST GROUP INC C	84.00	602.28
82967N108	SIRIUS XM RADIO INC	13,687.14	20,667.58
83001A102	SIX FLAGS ENTMT CORP NEW	1,704.18	47,239.76
83088M102	SKYWORKS SOLUTIONS INC	(327.80)	(5,880.73)
78442P106	SLM CORP	928.80	11,563.56
SLM 111022C00014000	SLM CORP CLL OPT 10/11 14	(7.02)	(136.84)
78454L100	SM ENERGY CO	(771.22)	(46,774.74)

832696405	SMUCKER J M CO	377.39	27,508.12
832ESC925	SMURFIT STONE CONTAINER CONV	490.20	0.00
83416B109	SOLARWINDS INC	(582.59)	(12,828.63)
835898107	SOTHEBYS	217.54	5,997.58
83616T108	SOURCEFIRE INC	813.69	21,774.29
844030106	SOUTHERN UN CO NEW	137.60	5,582.43
845467109	SOUTHWESTERN ENERGY CO	(244.36)	(8,144.52)
84649R200	SPANSION INC	1,914.70	23,397.68
846ESC9A1	SPANSION LLC ESCROW CUSIP	68,800.00	4,814.07
84650TWAR	SPARE BACKUP INC WARRANTS	40,654.95	0.00
GLD 111022C00165000	SPDR GOL CLL OPT 10/11 165	0.76	174.06
GLD 111022C00170000	SPDR GOL CLL OPT 10/11 170	(0.76)	(99.90)
GLD 111119C00162000	SPDR GOL CLL OPT 11/11 162	3.10	1,811.16
GLD 111119C00170000	SPDR GOL CLL OPT 11/11 170	(3.10)	(1,055.74)
GLD 111119P00149000	SPDR GOL PUT OPT 11/11 149	(3.10)	(1,315.80)
JNK 111217C00038000	SPDR LEH CLL OPT 12/11 38	(26.42)	(726.53)
JNK 111217P00032000	SPDR LEH PUT OPT 12/11 32	26.42	1,453.06
JNK 111217P00033000	SPDR LEH PUT OPT 12/11 33	(52.84)	(3,962.88)
JNK 111217P00035000	SPDR LEH PUT OPT 12/11 35	26.42	3,434.50
SPY 111119C00128000	SPDR S&P CLL OPT 11/11 128	(11.63)	(895.29)
SPY 111119C00129000	SPDR S&P CLL OPT 11/11 129	(3.10)	(185.76)
SPY 120330P00095000	SPDR S&P PUT OPT 3/12 95	(4.20)	(2,211.30)
SPY 120330P00115000	SPDR S&P PUT OPT 3/12 115	4.20	4,851.00
SPY 111022P00095000	SPDR S&P PUT OPT 10/11 95	(1.58)	(90.20)
SPY 111022P00100000	SPDR S&P PUT OPT 10/11 100	(1.58)	(174.06)
SPY 111022P00105000	SPDR S&P PUT OPT 10/11 105	(3.85)	(747.44)
SPY 111022P00110000	SPDR S&P PUT OPT 10/11 110	3.85	1,271.42
SPY 111022P00111000	SPDR S&P PUT OPT 10/11 111	(3.10)	(1,114.56)
SPY 111022P00117000	SPDR S&P PUT OPT 10/11 117	3.10	1,965.96
SPY 111022P00124000	SPDR S&P PUT OPT 10/11 124	5.21	5,982.23
SPY 111119P00098000	SPDR S&P PUT OPT 11/11 98	(0.76)	(166.50)
SPY 111119P00108000	SPDR S&P PUT OPT 11/11 108	(10.87)	(4,880.81)
SPY 111119P00111000	SPDR S&P PUT OPT 11/11 111	(3.85)	(2,122.89)
SPY 111119P00114000	SPDR S&P PUT OPT 11/11 114	(3.10)	(2,089.80)
SPY 111119P00115000	SPDR S&P PUT OPT 11/11 115	(6.19)	(4,445.86)
SPY 111119P00117000	SPDR S&P PUT OPT 11/11 117	3.85	3,124.62
SPY 111119P00118000	SPDR S&P PUT OPT 11/11 118	10.87	9,381.16
SPY 111119P00119000	SPDR S&P PUT OPT 11/11 119	3.10	2,835.94
SPY 111119P00120000	SPDR S&P PUT OPT 11/11 120	6.19	6,130.08
SPY 111119P00120000	SPDR S&P PUT OPT 11/11 120	10.34	10,241.35
84760C107	SPECTRANETICS CORP	2,946.99	21,041.54
84763R101	SPECTRUM BRANDS HLDGS INC	989.00	23,360.18
84763A108	SPECTRUM PHARMACEUTICALS INC C	(961.14)	(7,333.50)
848574109	SPIRIT AEROSYSTEMS HLDGS INC C	(765.62)	(12,211.61)
85207D103	SPROTT RESOURCE CORP	420.00	1,603.21
790849103	ST JUDE MED INC	671.64	24,306.65
SPLS 111022C00014000	STAPLES CLL OPT 10/11 14	2.32	81.06
SPLS 111022C00015000	STAPLES CLL OPT 10/11 15	6.95	104.22
SPLS 111022P00012000	STAPLES PUT OPT 10/11 12	(6.95)	(121.59)
855030102	STAPLES INC	(1,189.48)	(15,820.08)
855244109	STARBUCKS CORP	292.04	10,890.17
85590A401	STARWOOD HOTELS&RESORTS WRLDWD	(297.22)	(11,538.08)
858912108	STERICYCLE INC	(180.28)	(14,552.20)
861642106	STONE ENERGY CORP	(953.60)	(15,457.86)
78478V100	STR HLDGS INC	3,210.75	26,039.17
86272T304	STRATEGIC HOTELS & RESORTS INC	105.00	2,622.90
863667101	STRYKER CORP	362.84	17,100.65
86764P109	SUNOCO INC	417.20	12,937.37
867652109	SUNPOWER CORP	(1,140.15)	(9,223.80)
867652307	SUNPOWER CORP	1,142.53	8,397.61
868157108	SUPERIOR ENERGY SVCS INC	355.12	9,318.35
87074U101	SWIFT TRANSN CO	(1,078.10)	(6,942.95)
871503108	SYMANTEC CORP	(584.08)	(9,520.50)
871546206	SYMMETRY MED INC	(1,269.94)	(9,803.94)
87162H103	SYNTEL INC	(265.28)	(11,457.43)
B014635	SYNTHES INC	137.60	22,315.98
874054109	TAKE-TWO INTERACTIVE SOFTWARE	1,928.60	24,531.75
87236Y108	TD AMERITRADE HLDG CORP	(530.44)	(7,800.12)
878155100	TEAM INC	214.11	4,492.12
878377100	TECHNE CORP	107.28	7,296.11
879369106	TELEFLEX INC	509.52	27,396.89
87974D209	TEMBEC INC NEW	2,810.48	6,436.83

879868107	TEMPLE INLAND INC	1,376.00	43,165.12
880345103	TENNANT CO	(498.44)	(17,629.89)
880349105	TENNECO INC	(994.31)	(25,464.23)
88076W103	TERADATA CORP DEL	360.64	19,305.04
88164L100	TESSERA TECHNOLOGIES INC	1,351.00	16,130.94
88165Y200	TETON ADVISORS INC	(0.36)	(6.52)
TEVA 111022P00035000	TEVA PHA PUT OPT 10/11 35	(2.62)	(154.86)
881624209	TEVA PHARMACEUTICAL INDS LTD A	992.02	36,922.98
882508104	TEXAS INSTRS INC	(385.73)	(10,279.74)
872417308	TGC INDS INC	275.20	1,210.88
883556102	THERMO FISHER SCIENTIFIC INC C	(131.12)	(6,639.92)
884903105	THOMSON REUTERS CORP	(321.42)	(8,691.27)
885175307	THORATEC CORP	217.54	7,100.51
88830M102	TITAN INTL INC ILL	(1,127.62)	(16,914.33)
88830R101	TITAN MACHY INC	(860.12)	(15,396.22)
87261Q103	TMS INTL CORP	134.02	975.68
889478103	TOLL BROTHERS INC	(387.40)	(5,590.18)
890516107	TOOTSIE ROLL INDS INC	(271.18)	(6,540.86)
891906109	TOTAL SYS SVCS INC	(616.86)	(10,443.44)
89385X105	TRANS1 INC	3,798.24	11,394.72
893521104	TRANSATLANTIC HLDGS INC	68.80	3,338.18
89469A104	TREEHOUSE FOODS INC	690.32	42,689.54
896239100	TRIMBLE NAVIGATION LTD	214.35	7,191.30
896818101	TRIUMPH GROUP INC NEW	643.68	31,372.96
89784N104	TRUE RELIGION APPAREL INC	(108.47)	(2,924.24)
87264S106	TRW AUTOMOTIVE HLDGS CORP	(387.61)	(12,686.48)
899896104	TUPPERWARE BRANDS CORP	113.24	6,085.52
902494103	TYSON FOODS INC	(735.00)	(12,759.60)
H89231338	UBS AG	(163.68)	(1,870.81)
90385D107	ULTIMATE SOFTWARE GROUP INC	(174.97)	(8,174.78)
903914109	ULTRA PETROLEUM CORP	(226.48)	(6,278.03)
904034105	ULTRATECH INC	(271.01)	(4,647.83)
911684108	UNITED STATES CELLULAR CORP	181.78	7,207.58
912909108	UNITED STATES STL CORP NEW	220.52	4,853.65
913017109	UNITED TECHNOLOGIES CORP	(646.82)	(45,510.26)
91307C102	UNITED THERAPEUTICS CORP DEL C	(154.96)	(5,809.45)
913903100	UNIVERSAL HLTH SVCS INC	214.56	7,295.04
90328M107	USANA HEALTH SCIENCES INC	(211.14)	(5,806.41)
91913Y100	VALERO ENERGY CORP NEW	(3,260.12)	(57,964.93)
92046N102	VALUECLICK INC	1,992.96	31,010.40
92047K107	VALUEVISION MEDIA INC	4,092.76	9,658.91
922207105	VARIAN SEMICONDUCTOR EQUIPMNT	550.40	33,656.96
92230Y104	VASCO DATA SEC INTL INC	654.17	3,342.81
92231M109	VASCULAR SOLUTIONS INC	752.70	8,618.42
918194101	VCA ANTECH INC	(1,888.37)	(30,176.15)
92276F100	VENTAS INC	181.78	8,979.93
92342Y109	VERIFONE SYS INC	1,152.39	40,356.68
92343V104	VERIZON COMMUNICATIONS INC	(540.40)	(19,886.72)
92769L101	VIRGIN MEDIA INC	309.92	7,546.55
92826C839	VISA INC	154.40	13,235.17
928563402	VMWARE INC	66.10	5,312.83
928645100	VOLCANO CORPORATION	530.48	15,718.12
929566107	WABASH NATL CORP	1,320.85	6,300.47
92927K102	WABCO HLDGS INC	1,177.10	44,565.01
93317Q105	WALTER ENERGY INC	(71.74)	(4,305.12)
94106L109	WASTE MGMT INC DEL	(256.28)	(8,344.48)
94770V102	WEBMD HEALTH CORP	(458.30)	(13,817.75)
94973V107	WELLPOINT INC	107.28	7,003.24
949746101	WELLS FARGO & CO NEW	1,351.00	32,586.12
95058W100	WENDYS CO	1,460.47	6,703.56
962166104	WEYERHAEUSER CO	(1,054.92)	(16,404.01)
963320106	WHIRLPOOL CORP	(117.73)	(5,875.90)
968223206	WILEY JOHN & SONS INC	(223.50)	(9,927.87)
969457100	WILLIAMS COS INC DEL	146.89	3,575.25
97651M109	WIPRO LTD	(940.55)	(8,700.07)
976657106	WISCONSIN ENERGY CORP	(259.26)	(8,112.25)
978093987	WOLVERINE TUBE INC SHS	288.20	9,982.45
980745103	WOODWARD INC	(244.36)	(6,695.46)
981419104	WORLD ACCEP CORP DEL	(378.90)	(21,199.32)
981475106	WORLD FUEL SVCS CORP	1,568.32	51,205.58
929352102	WUXI PHARMATECH CAYMAN INC	550.40	6,406.66
98416J118	XERIUM TECHNOLOGIES INC	42.00	439.74

984121103	XEROX CORP	518.52	3,614.08
983919101	XILINX INC	(804.81)	(22,084.00)
98417U104	XINERGY LTD	21,221.57	59,539.46
98417U112	XINERGY LTD	584.80	86.50
983793100	XPO LOGISTICS INC	646.90	4,961.70
YHOO 111022P00013000	YAHOO IN PUT OPT 10/11 13	(14.24)	(1,110.84)
YNDX 111022P00022000	YANDEX N PUT OPT 10/11 22	13.90	3,474.00
N97284108	YANDEX N V	1,158.00	23,634.78
984249300	YRC WORLDWIDE INC	38,057.34	1,864.81
988498101	YUM BRANDS INC	(169.86)	(8,389.39)
98978L105	ZOGENIX INC	3,883.16	7,106.18
		738,135.43	4,538,292.34

Futures and Swaps

DIZ1	10YR SWAP FUTURE DEC 11	(2.52)	(292.99)
DSZ1	5YR SWAP FUTURE DEC 11	(3.65)	(411.93)
EDZ1	90 DAY EURO \$ FUTURE DEC 11	(1.22)	(121.15)
EDZ2	90 DAY EURO \$ FUTURE DEC 12	(0.46)	(45.93)
EDM2	90 DAY EURO \$ FUTURE JUN 12	(0.42)	(41.75)
EDM3	90 DAY EURO \$ FUTURE JUN 13	(0.88)	(87.61)
EDH2	90 DAY EURO \$ FUTURE MAR 12	(1.22)	(121.08)
EDH3	90 DAY EURO \$ FUTURE MAR 13	(0.46)	(45.92)
EDU2	90 DAY EURO \$ FUTURE SEPT 12	(0.42)	(41.76)
EDU3	90 DAY EURO \$ FUTURE SEPT 13	(0.46)	(45.84)
EDZ3	90 DAY EURO\$ FUTR DEC 13	(0.42)	(41.60)
EDH4	90DAY EURO \$ FUTR MAR 14	(0.21)	(20.77)
9999COF12	CDGSCOF_121610 (BUY PROTECTION)	84,000.00	1,017.63
9999JCP06	CDGSJCP_061610 (BUY PROTECTION)	84,000.00	6,781.14
9999KIM06	CDGSKIM_061610 (BUY PROTECTION)	94,500.00	6,745.77
9999MS061	CDGSMS_061610 (BUY PROTECTION)	84,000.00	12,126.85
9999CDXHY	CXGSCDXHY16_I0 (BUY PROTECTION)	42,000.00	3,889.62
9999XHY64	CXGSCDXHY16_I4 (BUY PROTECTION)	126,000.00	11,668.87
9999XHY65	CXGSCDXHY16_I5 (BUY PROTECTION)	126,000.00	11,668.87
9999XIG17	CXGSCDXIG17_I0 (SELL PROTECTIO	84,000.00	(1,736.01)
9999CMAA4	OXGSCMAA4 (SELL PROTECTION)	42,000.00	(5,722.50)
TYZ1	US 10YR NOTE FUT DEC11	0.38	49.18
TUZ1	US 2YR NOTE (CBT) DEC11	(2.48)	(272.83)
FVZ1	US 5YR NOTE (CBT) DEC11	4.62	565.88
		766,490.17	45,464.14

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.

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