



PANAGORA

UNIVERSITY OF WESTERN ONTARIO

Period Ending February 29, 2012

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PORTFOLIO STRATEGY OBJECTIVE

To outperform the Russell 2000 Index by 250 to 300 basis points per annum over a full market cycle and to maintain a predicted tracking error between 3% and 6%.

The base currency for this account is the Canadian Dollar.

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PERFORMANCE



* For periods greater than one year, information is annualized

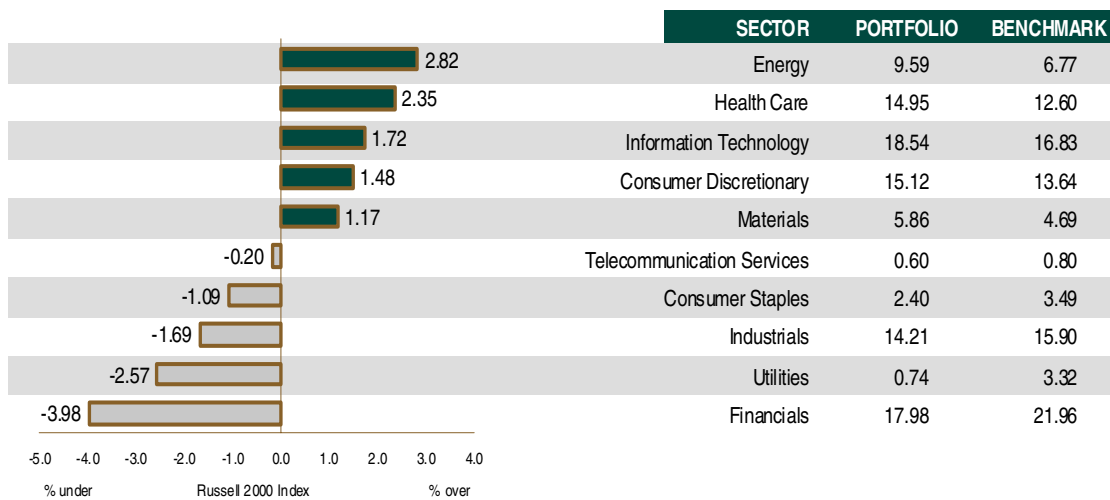
ANNUAL RESULTS

	2011	2010	2009	2008	2007
Portfolio	1.30%	21.23%	6.44%	-21.14%	-29.64%
Benchmark	-1.80%	20.24%	8.00%	-17.18%	-16.52%
Difference	3.10%	0.99%	-1.56%	-3.96%	-13.12%

Past performance is not a guarantee of future results.
 Beginning in March 2010, investment performance is calculated using a Daily Time Weighted Rate of Return method.
 Portfolio performance is shown gross of fees.
 Benchmark performance is shown gross of fees in CAD.
 Performance Inception Date: 16 October 2006
 Benchmark: Russell 2000 Index



MONTH END SECTOR ALLOCATION





1 MONTH SUMMARY – average weights

	PORTFOLIO		POLICY		NET MANAGEMENT EFFECTS		
	Weight	Return	Weight	Return	Allocation	Selection	Total
Consumer Discretionary	15.18	2.41	13.38	3.56	0.06	-0.17	-0.11
Consumer Staples	2.77	1.21	3.45	0.50	--	0.02	0.02
Energy	9.35	5.67	6.72	4.21	0.09	0.12	0.22
Financials	17.87	-1.06	21.89	-0.95	0.06	-0.02	0.04
Health Care	15.22	2.46	12.49	1.56	0.01	0.14	0.15
Industrials	14.44	-0.43	15.94	-0.33	0.01	-0.02	-0.01
Information Technology	17.92	-0.97	17.27	0.46	-0.01	-0.25	-0.26
Materials	5.64	3.41	4.76	-3.06	-0.03	0.37	0.34
Telecom Services	0.57	-1.35	0.78	3.01	-0.01	-0.02	-0.03
Utilities	0.74	-2.97	3.32	-2.80	0.09	--	0.09
Other Assets	0.30	-1.76	--	--	--	-0.01	--
Portfolio Contribution	100.00	0.99	100.00	0.56	0.27	0.16	0.43
Trading Effect	--	-0.04	--	--	--	--	-0.04
Hedging Effect	--	--	--	--	--	--	--
Hedging Cost	--	--	--	--	--	--	--
Attribution Adjustment	--	--	--	0.01	--	--	-0.01
Total Return	100.00	0.95	100.00	0.57	--	--	0.38

Past performance is not a guarantee of future results.

Benchmark return is calculated by attribution source and may be different than published returns.



3 MONTH SUMMARY

	PORTFOLIO		POLICY		NET MANAGEMENT EFFECTS		
	Weight	Return	Weight	Return	Allocation	Selection	Total
Consumer Discretionary	15.56	10.41	13.17	11.31	0.09	-0.14	-0.05
Consumer Staples	2.94	3.93	3.54	2.17	0.02	0.05	0.07
Energy	8.36	14.46	6.73	3.31	0.01	0.87	0.89
Financials	18.54	7.17	21.99	6.80	0.01	0.07	0.08
Health Care	14.54	10.52	12.56	8.95	0.04	0.23	0.27
Industrials	14.46	6.98	15.75	6.48	0.01	0.07	0.08
Information Technology	18.17	6.47	17.32	7.47	--	-0.16	-0.17
Materials	5.79	17.74	4.65	5.37	0.01	0.68	0.69
Telecom Services	0.52	-1.29	0.79	4.67	0.01	-0.03	-0.03
Utilities	0.76	-3.70	3.50	-2.53	0.27	-0.01	0.26
Other Assets	0.37	-3.06			-0.03	-0.01	-0.04
Portfolio Contribution	100.00	8.95	100.00	6.89	0.44	1.62	2.06
Trading Effect		-0.11					-0.11
Hedging Effect		--					--
Hedging Cost		--					--
Attribution Adjustment		--		0.01			-0.01
Total Return	100.00	8.84	100.00	6.90			1.94

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12 MONTH SUMMARY

	PORTFOLIO		POLICY		NET MANAGEMENT EFFECTS		
	Weight	Return	Weight	Return	Allocation	Selection	Total
Consumer Discretionary	14.56	7.76	13.18	5.69	0.02	0.30	0.31
Consumer Staples	2.81	21.38	3.38	11.23	-0.06	0.25	0.19
Energy	7.63	-3.83	6.86	-10.89	-0.07	0.64	0.57
Financials	18.47	7.28	21.26	0.06	-0.04	1.29	1.26
Health Care	13.56	12.49	12.65	11.12	0.08	0.17	0.25
Industrials	15.43	2.18	15.42	0.22	0.02	0.32	0.34
Information Technology	19.73	1.05	17.92	-4.52	-0.12	1.15	1.03
Materials	6.27	11.77	5.03	-4.93	-0.03	0.95	0.91
Telecom Services	0.36	-15.05	0.88	-2.89	0.04	-0.05	--
Utilities	0.85	11.09	3.42	12.58	-0.24	-0.01	-0.25
Other Assets	0.33	1.30			-0.10	--	-0.09
Portfolio Contribution	100.00	5.43	100.00	0.92	-0.49	5.01	4.51
Trading Effect		-0.33					-0.33
Hedging Effect		--					--
Hedging Cost		--					--
Attribution Adjustment		--		-0.01			0.01
Total Return	100.00	5.10	100.00	0.91			4.19

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Benchmark return is calculated by attribution source and may be different than published returns.



ASSETS		
INVESTMENTS		
Cost	10,138,992.50	
Cost of Foreign Currency	16,046.87	
Unrealized Appreciation-Invest	1,541,437.65	
Unrealized Appreciation-Currency	-280,597.53	
Unrealized on Foreign Currency	-43.14	
		11,415,836.35
RECEIVABLES		
Securities Sold	196,965.79	
Dividends	5,644.50	
		202,610.29
FOREIGN CURRENCY FLUCTUATIONS		
Dividend Receivable	-60.51	
		-60.51
CASH		
	6.79	
		6.79
	TOTAL ASSETS	11,618,392.92
LIABILITIES		
PAYABLES		
Securities Purchased	208,876.27	
Foreign Taxes - Dividend	846.68	
		209,722.95
FOREIGN CURRENCY FLUCTUATIONS		
Payable for Securities Purchased	-0.03	
Foreign Taxes Payable - Dividend	-9.10	
		-9.13
	TOTAL LIABILITIES	209,713.82
NET ASSETS		11,408,679.10



SECURITY ID	DESCRIPTION	SHARES/ PAR VALUE	BASE PRICE	BASE MARKET VALUE	UNREALIZED INVESTMENT GAIN/LOSS BASE	% OF TOTAL
U.S. Dollar 0.984950000						
336901103	1ST SOURCE CORP	2,419.0000	24.1805	58,492.69	9,164.32	.51%
004498101	ACI WORLDWIDE INC	1,338.0000	37.2114	49,788.87	13,480.05	.44%
005125109	ACXIOM CORP	2,276.0000	13.8287	31,474.12	2,369.28	.28%
008073108	AERONMENT INC	606.0000	28.0514	16,999.13	37.23	.15%
011311107	ALAMO GROUP INC	472.0000	26.4656	12,491.77	2,225.59	.11%
011659109	ALASKA AIR GROUP INC	357.0000	67.5380	24,111.07	11,286.09	.21%
012348108	ALBANY INTL CORP-CL A	4,088.0000	23.5600	96,313.30	10,893.80	.84%
G01767105	ALKERMES PLC	2,871.0000	17.3942	49,938.80	10,036.23	.44%
020520102	ALON USA ENERGY INC	1,088.0000	9.2585	10,073.28	-41.23	.09%
02208R106	ALTRA HOLDINGS INC	1,406.0000	19.1967	26,990.53	8,729.33	.24%
023586100	AMERCO	705.0000	102.5727	72,313.75	13,597.55	.63%
024835100	AMERICAN CAMPUS COMMUNITIE	538.0000	40.5307	21,805.51	3,499.83	.19%
025676206	AMERICAN EQUITY INVT LIFE HL	5,672.0000	11.9179	67,598.30	-690.03	.59%
G02995101	AMERICAN SAFETY INS HOLDINGS	1,024.0000	19.0194	19,475.85	1,411.33	.17%
029429107	AMERICAN SCIENCE & ENGINEERI	523.0000	71.6059	37,449.87	2,354.76	.33%
03070Q101	AMERISTAR CASINOS INC	869.0000	19.5414	16,981.48	-794.43	.15%
03232P405	AMSURG CORP	888.0000	25.7367	22,854.23	68.04	.20%
032359309	AMTRUST FINANCIAL SERVICES	801.0000	26.6035	21,309.40	1,684.55	.19%
032803108	ANCESTRY.COM INC	1,080.0000	22.4372	24,232.13	-263.28	.21%
035623107	ANN INC	3,014.0000	23.5305	70,920.79	-14,052.90	.62%
037347101	ANWORTH MORTGAGE ASSET CO	10,528.0000	6.4022	67,402.10	-1,368.25	.59%
03820C105	APPLIED INDUSTRIAL TECH INC	2,013.0000	39.5654	79,645.23	18,950.80	.70%
04010E109	ARGAN INC	615.0000	14.7644	9,080.11	3,310.49	.08%
04269X105	ARRAY BIOPHARMA INC	3,932.0000	2.7677	10,882.64	-1,369.91	.10%
04351G101	ASCENA RETAIL GROUP INC	1,353.0000	38.0191	51,439.80	10,257.44	.45%
045327103	ASPEN TECHNOLOGY INC	1,640.0000	20.2506	33,210.94	8,670.10	.29%
049164205	ATLAS AIR WORLDWIDE HOLDING	964.0000	41.9786	40,467.34	-10,239.24	.35%
053588109	AVEO PHARMACEUTICALS INC	1,739.0000	12.8437	22,335.28	-12,080.06	.20%
002474104	AZZ INC	852.0000	49.4445	42,126.71	4,805.31	.37%
05945F103	BANCFIRST CORP	263.0000	40.3140	10,602.58	-416.60	.09%
P16994132	BANCO LATINOAMERICANO COME-	4,120.0000	19.2164	79,171.47	7,326.48	.69%
068463108	BARRETT BUSINESS SVCS INC	222.0000	16.7638	3,721.57	544.85	.03%
06985P100	BASIC ENERGY SERVICES INC	1,193.0000	19.5611	23,336.40	574.03	.20%
073685109	BEACON ROOFING SUPPLY INC	2,178.0000	23.2251	50,584.31	8,226.00	.44%
077347300	BEL FUSE INC-CL B	983.0000	17.2169	16,924.24	-3,693.17	.15%
084680107	BERKSHIRE HILLS BANCORP INC	1,006.0000	21.6591	21,789.01	1,776.83	.19%
085789105	BERRY PETROLEUM CO-CLASS A	951.0000	53.1479	50,543.65	9,439.22	.44%
091826107	BLACK BOX CORP	821.0000	26.5149	21,768.70	-3,808.21	.19%
09227Q100	BLACKBAUD INC	1,104.0000	31.0752	34,306.99	7,770.05	.30%
096761101	BOB EVANS FARMS	1,336.0000	36.2462	48,424.87	8,524.20	.42%
09689U102	BODY CENTRAL CORP	1,298.0000	27.4210	35,592.47	13,247.08	.31%
104674106	BRADY CORPORATION - CL A	973.0000	31.4692	30,619.49	917.84	.27%
109473405	BRIGHTPOINT INC	4,263.0000	8.6676	36,949.81	11.21	.32%
109696104	BRINK'S CO/THE	1,577.0000	24.8700	39,219.97	-4,696.72	.34%
110394103	BRISTOW GROUP INC	908.0000	46.4995	42,221.54	-2,391.10	.37%
114340102	BROOKS AUTOMATION INC	6,120.0000	11.7702	72,033.34	3,254.66	.63%
118255108	BUCKEYE TECHNOLOGIES INC	4,230.0000	33.6459	142,322.12	44,880.76	1.25%
120076104	BUILD-A-BEAR WORKSHOP INC	1,905.0000	5.3680	10,226.00	-402.97	.09%
127190304	CACI INTERNATIONAL INC -CL A	1,149.0000	58.2499	66,929.18	1,682.16	.59%
12811R104	CALAMOS ASSET MANAGEMENT-A	2,230.0000	12.0755	26,928.34	-3,446.37	.24%
132011107	CAMBREX CORP	2,178.0000	6.5598	14,287.17	657.83	.13%
138098108	CANTEL MEDICAL CORP	1,963.0000	19.8861	39,036.49	17,868.76	.34%
14161H108	CARDTRONICS INC	1,054.0000	26.1898	27,604.07	6,170.39	.24%
14574X104	CARROLS RESTAURANT GROUP IN	525.0000	11.7012	6,143.13	1,270.78	.05%
147195101	CASCADE CORP	512.0000	52.4387	26,848.63	755.31	.24%
148411101	CASTLE (A.M.) & CO	932.0000	11.2777	10,510.80	-5,353.69	.09%
149150104	CATHAY GENERAL BANCORP	4,143.0000	16.0941	66,677.79	14,166.52	.58%
124830100	CBL & ASSOCIATES PROPERTIES	2,198.0000	17.3647	38,167.54	-295.73	.33%
125137109	CEC ENTERTAINMENT INC	2,042.0000	37.5857	76,749.98	2,785.73	.67%
15135B101	CENTENE CORP	1,204.0000	48.0656	57,870.93	16,587.18	.51%
15670R107	CEPHEID INC	622.0000	39.7821	24,744.49	-67.70	.22%
161133103	CHARMING SHOPPES	9,335.0000	5.5650	51,948.98	17,794.85	.46%



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16359R103	CHEMED CORP	388.0000	60.8896	23,625.17	2,810.13	.21%
163731102	CHEMICAL FINANCIAL CORP	1,329.0000	21.7280	28,876.51	-697.57	.25%
168905107	CHILDREN'S PLACE	680.0000	49.9862	33,990.62	3,957.52	.30%
17243V102	CINEMARK HOLDINGS INC	2,886.0000	20.6052	59,466.47	3,620.05	.52%
179895107	CLARCOR INC	403.0000	49.7104	20,033.30	1,612.54	.18%
191098102	COCA-COLA BOTTLING CO CONSO	256.0000	63.4702	16,248.37	-876.50	.14%
192005106	CODEXIS INC	414.0000	3.8807	1,606.61	-2,282.56	.01%
192422103	COGNEX CORP	1,128.0000	41.9983	47,374.05	11,202.25	.42%
192479103	COHERENT INC	1,925.0000	54.6450	105,191.68	8,247.08	.92%
19259P300	COINSTAR INC	709.0000	57.3536	40,663.73	11,731.35	.36%
204166102	COMMVAULT SYSTEMS INC	298.0000	50.7939	15,136.57	3,858.32	.13%
207410101	CONMED CORP	554.0000	29.3909	16,282.56	1,821.44	.14%
21075N204	CONTANGO OIL & GAS	299.0000	62.6231	18,724.31	-387.45	.16%
21988R102	CORPORATE EXECUTIVE BOARD C	1,080.0000	40.8163	44,081.63	-107.03	.39%
12618T105	CRA INTERNATIONAL INC	839.0000	23.4517	19,675.94	1,490.47	.17%
225310101	CREDIT ACCEPTANCE CORP	386.0000	94.8113	36,597.16	6,724.42	.32%
22765Y104	CROSSTEX ENERGY INC	2,452.0000	13.5234	33,159.29	10,845.87	.29%
228903100	CRYOLIFE INC	1,564.0000	5.3680	8,395.52	-505.56	.07%
126349109	CSG SYSTEMS INTL INC	3,264.0000	15.7690	51,470.18	-11,934.46	.45%
229663109	CUBESMART	8,433.0000	11.1102	93,692.62	28,458.32	.82%
12662P108	CVR ENERGY INC	2,292.0000	26.8005	61,426.72	16,520.86	.54%
248019101	DELUXE CORP	2,757.0000	24.2987	66,991.56	12,322.22	.59%
24869P104	DENNY'S CORP	6,986.0000	4.0875	28,555.58	-2,424.30	.25%
25065D100	DESTINATION MATERNITY CORP	334.0000	17.7094	5,914.94	-635.68	.05%
252603105	DIAMOND FOODS INC	423.0000	23.5600	9,965.88	-4,040.35	.09%
253017107	DICE HOLDINGS INC	1,532.0000	8.7464	13,399.42	-8,879.35	.12%
25388B104	DIGITAL RIVER INC	946.0000	17.3844	16,445.61	-693.06	.14%
25848T109	DOT HILL SYSTEMS CORP	7,059.0000	1.3691	9,664.34	-90.81	.08%
26613Q106	DUPONT FABROS TECHNOLOGY	2,677.0000	22.5554	60,380.69	16,532.60	.53%
266898105	DUSA PHARMACEUTICALS INC	1,359.0000	4.7475	6,451.80	-1,352.34	.06%
233377407	DXP ENTERPRISES INC	1,064.0000	36.4432	38,775.51	15,783.43	.34%
26746E103	DYAX CORP	2,619.0000	1.4676	3,843.58	189.36	.03%
268057106	DYNAMICS RESEARCH CORP	512.0000	8.9827	4,599.16	-2,834.23	.04%
268158102	DYNAVAX TECHNOLOGIES CORP	6,866.0000	4.1368	28,403.20	15,508.46	.25%
26817F104	DYNAVOX INC-CLASS A	528.0000	3.1223	1,648.57	-2,289.23	.01%
277276101	EASTGROUP PROPERTIES INC	701.0000	47.4647	33,272.78	2,899.26	.29%
285229100	ELECTRO SCIENTIFIC INDS INC	2,734.0000	13.6317	37,269.09	-5,639.34	.33%
28660G106	ELIZABETH ARDEN INC	1,115.0000	36.5909	40,798.85	2,858.58	.36%
29089Q105	EMERGENT BIOSOLUTIONS INC	691.0000	15.0402	10,392.77	-3,627.21	.09%
29275Y102	ENERSYS	1,121.0000	33.0746	37,076.65	7,025.48	.33%
29358P101	ENSIGN GROUP INC/THE	1,395.0000	26.9975	37,661.48	5,633.19	.33%
G3075P101	ENSTAR GROUP LTD	175.0000	95.5205	16,716.08	4,893.92	.15%
29362U104	ENTEGRIS INC	4,629.0000	8.9039	41,216.38	19,255.83	.36%
293904108	ENZON PHARMACEUTICALS INC	1,446.0000	6.9636	10,069.36	-1,226.37	.09%
29428R103	EPOCH HOLDING CORP	1,507.0000	24.5745	37,033.78	14,071.20	.32%
29472R108	EQUITY LIFESTYLE PROPERTIES	641.0000	65.5090	41,991.29	9,343.96	.37%
30214U102	EXPONENT INC	860.0000	47.4943	40,845.09	5,682.40	.36%
30219E103	EXPRESS INC	3,530.0000	23.4418	82,749.59	9,124.95	.73%
30225T102	EXTRA SPACE STORAGE INC	3,625.0000	25.9731	94,152.60	59,044.77	.83%
303250104	FAIR ISAAC CORP	2,705.0000	39.8708	107,850.45	21,053.86	.95%
30239F106	FBL FINANCIAL GROUP INC-CL A	1,235.0000	33.4588	41,321.56	1,712.09	.36%
317585404	FINANCIAL INSTITUTIONS INC	1,181.0000	16.1138	19,030.38	1,619.34	.17%
317923100	FINISH LINE/THE - CL A	2,700.0000	22.6440	61,138.80	4,457.67	.54%
31942D107	FIRST CASH FINL SVCS INC	1,316.0000	41.6240	54,777.17	11,851.66	.48%
337756209	FISHER COMMUNICATIONS INC	385.0000	28.2385	10,871.83	-391.38	.10%
343468104	FLOW INTL CORP	4,126.0000	3.9398	16,255.61	840.21	.14%
350060109	FOSTER (LB) CO-A	538.0000	29.0068	15,605.65	-6,141.00	.14%
G36738105	FRESH DEL MONTE PRODUCE INC	630.0000	22.1220	13,936.85	-2,568.38	.12%
361268105	G & K SERVICES INC -CL A	1,147.0000	32.8284	37,654.16	10,446.30	.33%
369385109	GENERAL COMMUNICATION INC-A	2,314.0000	10.4306	24,136.46	-3,753.23	.21%
361652209	GFI GROUP INC	11,591.0000	3.7822	43,839.57	-9,254.74	.38%
374689107	GIBRALTAR INDUSTRIES INC	2,316.0000	13.6120	31,525.41	3,436.91	.28%
377316104	GLATFELTER	3,598.0000	15.3751	55,319.50	3,848.70	.49%
39153L106	GREATBATCH INC	1,111.0000	24.3775	27,083.42	358.93	.24%



SECURITY ID	DESCRIPTION	SHARES/ PAR VALUE	BASE PRICE	BASE MARKET VALUE	UNREALIZED INVESTMENT GAIN/LOSS BASE	% OF TOTAL
398905109	GROUP 1 AUTOMOTIVE INC	850.0000	50.7939	43,174.79	9,196.57	.38%
402307102	GULF ISLAND FABRICATION INC	801.0000	28.8689	23,123.98	-2,909.69	.20%
402629208	GULFMARK OFFSHORE INC-CL A	483.0000	49.4839	23,900.72	3,072.70	.21%
359694106	H.B. FULLER CO.	1,336.0000	29.6765	39,647.86	10,835.69	.35%
404609109	HACKETT GROUP INC/THE	4,555.0000	4.7475	21,624.68	3,364.10	.19%
40537Q209	Halcon Resources Corp	1,870.0000	10.8246	20,242.00	8,269.32	.18%
40624Q203	HALLMARK FINL SERVICES INC	742.0000	6.6484	4,933.12	-1,793.00	.04%
410120109	HANCOCK HOLDING CO	676.0000	33.4391	22,604.80	1,866.44	.20%
416906105	HARVARD BIOSCIENCE INC	3,724.0000	4.0875	15,222.01	-1,902.95	.13%
41754V103	HARVEST NATURAL RESOURCES I	3,981.0000	6.5204	25,957.59	-2,251.23	.23%
42222N103	HEALTHSTREAM INC	893.0000	20.1225	17,969.42	7,129.51	.16%
422806109	HEICO CORP	543.0000	53.8571	29,244.39	-756.15	.26%
42330P107	HELIX ENERGY SOLUTIONS GROU	7,405.0000	18.9504	140,327.99	26,711.81	1.23%
427093109	HERCULES OFFSHORE INC	14,901.0000	5.0035	74,557.84	11,027.37	.65%
42840B101	HI-TECH PHARMACAL CO INC	546.0000	39.3192	21,468.29	656.18	.19%
428567101	HIBBETT SPORTS INC	2,113.0000	48.2133	101,874.71	19,070.25	.89%
444172100	HUDSON VALLEY HOLDING CORP	1,842.0000	16.0744	29,609.02	-1,929.66	.26%
447324104	HURCO COMPANIES INC	771.0000	23.4714	18,096.42	-2,178.53	.16%
447462102	HURON CONSULTING GROUP INC	199.0000	37.6054	7,483.47	618.65	.07%
451055107	ICONIX BRAND GROUP INC	1,926.0000	17.8867	34,449.77	-9,919.09	.30%
448947507	IDT CORP-CLASS B	1,413.0000	8.9138	12,595.20	412.24	.11%
452907108	IMMUNOMEDICS INC	2,971.0000	3.5064	10,417.58	236.35	.09%
45774N108	INNOPHOS HOLDINGS INC	1,373.0000	49.6218	68,130.71	7,090.87	.60%
45765U103	INSIGHT ENTERPRISES INC	2,519.0000	20.5855	51,854.76	26,301.46	.45%
457985208	INTEGRA LIFESCIENCES HOLDING	1,326.0000	31.1244	41,270.98	-7,815.65	.36%
45867G101	INTERDIGITAL INC	628.0000	37.2804	23,412.06	-8,313.32	.21%
458743101	INTERLINE BRANDS INC	3,696.0000	20.2506	74,846.11	21,160.07	.66%
46113M108	INTERVAL LEISURE GROUP	2,814.0000	13.2870	37,389.55	-292.76	.33%
46118H104	INTRALINKS HOLDINGS INC	1,488.0000	5.7915	8,617.76	-3,042.09	.08%
461203101	INVACARE CORP	2,065.0000	16.2615	33,580.05	-20,912.59	.29%
462726100	IROBOT CORP	311.0000	25.1359	7,817.27	-208.39	.07%
464330109	ISIS PHARMACEUTICALS INC	5,672.0000	8.9729	50,894.26	762.55	.45%
45031X204	ISTA PHARMACEUTICALS INC	2,105.0000	8.1554	17,167.09	8,989.16	.15%
46600W106	IXYS CORPORATION	2,015.0000	11.7505	23,677.16	1,437.75	.21%
426281101	JACK HENRY & ASSOCIATES INC	1,866.0000	33.2322	62,011.31	7,391.33	.54%
46612K108	JDA SOFTWARE GROUP INC	2,286.0000	24.6828	56,424.99	667.69	.49%
479167108	JOHNSON OUTDOORS INC-A	356.0000	16.1926	5,764.56	112.15	.05%
481130102	JOURNAL COMMUNICATIONS INC-	2,607.0000	4.6785	12,196.88	1,061.63	.11%
48282T104	KADANT INC	224.0000	21.5113	4,818.53	317.17	.04%
48562P103	KAPSTONE PAPER AND PACKAGIN	4,546.0000	19.7975	89,999.41	42,377.53	.79%
488360207	KEMET CORP	1,640.0000	8.8744	14,554.02	2,382.36	.13%
482564101	KMG CHEMICALS INC	226.0000	17.0889	3,862.09	346.13	.03%
498904200	KNOLL INC	2,513.0000	15.1879	38,167.27	-8,000.65	.33%
50060P106	KOPPERS HOLDINGS INC	208.0000	37.0637	7,709.24	802.34	.07%
501242101	KULICKE & SOFFA INDUSTRIES	2,611.0000	11.0905	28,957.39	-696.20	.25%
518415104	LATTICE SEMICONDUCTOR CORP	9,550.0000	6.4908	61,987.34	17,507.20	.54%
532774106	LIN TV CORP-CL A	1,872.0000	4.0580	7,596.56	-100.11	.07%
533535100	LINCOLN EDUCATIONAL SERVICES	2,504.0000	8.3327	20,865.02	-24,088.05	.18%
53635B107	LIQUIDITY SERVICES INC	1,493.0000	42.5991	63,600.44	11,466.42	.56%
502160104	LSB INDUSTRIES INC	1,214.0000	39.6147	48,092.23	-1,602.35	.42%
55027E102	LUMINEX CORP	2,144.0000	22.1318	47,450.64	-1,585.42	.42%
559079207	MAGELLAN HEALTH SERVICES INC	458.0000	46.5487	21,319.32	-1,042.95	.19%
56509R108	MAP PHARMACEUTICALS INC	830.0000	15.8084	13,121.01	1,752.36	.12%
576323109	MASTEC INC	1,599.0000	17.3253	27,703.11	-4,548.85	.24%
577933104	MAXIMUS INC	1,791.0000	41.0823	73,578.34	16,470.52	.65%
584688105	MEDICINES COMPANY	4,092.0000	21.1075	86,371.80	13,243.30	.76%
584690309	MEDICIS PHARMACEUTICAL-CL A	3,780.0000	34.4142	130,085.50	19,456.48	1.14%
58470H101	MEDIFAST INC	678.0000	15.9857	10,838.33	-44.48	.10%
584977201	MEDTOX SCIENTIFIC INC	770.0000	15.2667	11,755.38	1,029.52	.10%
587200106	MENTOR GRAPHICS CORP	7,308.0000	14.9318	109,121.90	4,609.20	.96%
592142103	METRO HEALTH NETWORKS INC	1,146.0000	8.2342	9,436.37	4,540.62	.08%
552848103	MGIC INVESTMENT CORP	9,300.0000	4.4421	41,311.76	17,060.37	.36%
594793101	MICREL INC	4,392.0000	10.5094	46,157.36	-7,277.35	.40%
59522J103	MID-AMERICA APARTMENT COMM	445.0000	61.4313	27,336.94	3,448.15	.24%



SECURITY ID	DESCRIPTION	SHARES/ PAR VALUE	BASE PRICE	BASE MARKET VALUE	UNREALIZED INVESTMENT GAIN/LOSS BASE	% OF TOTAL
600551204	MILLER INDUSTRIES INC/TENN	513.0000	15.6016	8,003.62	1,082.28	.07%
603158106	MINERALS TECHNOLOGIES INC	561.0000	63.5982	35,678.60	-390.64	.31%
606501104	MITCHAM INDUSTRIES INC	1,135.0000	23.0183	26,125.75	5,225.81	.23%
60855R100	MOLINA HEALTHCARE INC	2,095.0000	33.4489	70,075.45	36,887.87	.61%
61022P100	MONOTYPE IMAGING HOLDINGS IN	3,190.0000	13.8188	44,082.13	11,208.24	.39%
615394202	MOOG INC-CLASS A	1,193.0000	43.2492	51,596.24	-1,148.57	.45%
624580106	MOVADO GROUP INC	840.0000	21.0779	17,705.46	3,008.26	.16%
625453105	MULTIMEDIA GAMES HOLDING CO	1,957.0000	10.0760	19,718.81	4,236.75	.17%
628464109	MYERS INDUSTRIES INC	3,175.0000	13.1195	41,654.52	4,515.20	.37%
55405W104	MYR GROUP INC/DELAWARE	1,532.0000	19.7285	30,224.14	-4,833.96	.27%
629579103	NACCO INDUSTRIES-CL A	623.0000	96.3281	60,012.41	10,232.17	.53%
635017106	NATIONAL BEVERAGE CORP	201.0000	15.7690	3,169.58	-303.53	.03%
63654U100	NATIONAL INTERSTATE CORP	582.0000	23.7865	13,843.77	1,928.52	.12%
63633D104	NATL HEALTH INVESTORS INC	1,853.0000	46.4207	86,017.55	14,944.69	.75%
63886Q109	NATURAL GAS SERVICES GROUP	2,105.0000	13.7795	29,005.74	-7,692.10	.25%
63935N107	NAVIGANT CONSULTING INC	1,277.0000	13.3067	16,992.62	3,157.87	.15%
628852204	NCI BUILDING SYSTEMS INC	1,019.0000	11.9179	12,144.34	-246.46	.11%
640079109	NEENAH PAPER INC	1,480.0000	27.4703	40,655.98	18,162.01	.36%
65336K103	NEXSTAR BROADCASTING GROUP	347.0000	8.1258	2,819.67	110.31	.02%
62936P103	NPS PHARMACEUTICALS INC	4,863.0000	6.7174	32,666.52	-1,237.25	.29%
67018T105	NU SKIN ENTERPRISES INC - A	1,872.0000	56.8907	106,499.41	69,525.69	.93%
67060Y101	NUTRACEUTICAL INTL CORP	874.0000	12.8240	11,208.22	-2,104.13	.10%
67423R108	OBAGI MEDICAL PRODUCTS INC	975.0000	11.1693	10,890.10	-2,479.77	.10%
68210P107	OMEGA PROTEIN CORP	628.0000	8.1357	5,109.21	-2,460.43	.04%
683757108	OPNET TECHNOLOGIES INC	712.0000	28.1203	20,021.67	135.63	.18%
N6748L102	ORTHOFIX INTERNATIONAL NV	896.0000	38.6199	34,603.42	-404.14	.30%
69373H106	PACER INTERNATIONAL INC	2,019.0000	5.4369	10,977.15	-222.22	.10%
698813102	PAPA JOHN'S INTL INC	1,102.0000	36.6007	40,334.02	6,295.41	.35%
69888P106	PAR PHARMACEUTICAL COS INC	1,398.0000	36.5515	51,098.99	22,883.51	.45%
700666100	PARK-OHIO HOLDINGS CORP	536.0000	18.4678	9,898.75	-3,038.51	.09%
701081101	PARKER DRILLING CO	13,938.0000	6.2347	86,899.72	-852.25	.76%
70959W103	PENSKE AUTOMOTIVE GROUP INC	606.0000	23.7176	14,372.86	2,403.85	.13%
709789101	PEOPLES BANCORP INC	517.0000	15.9266	8,234.07	2,536.42	.07%
71375U101	PERFICIENT INC	1,929.0000	11.8982	22,951.62	7,354.87	.20%
716748108	PETROQUEST ENERGY INC	3,394.0000	6.0082	20,391.81	-6,926.00	.18%
723655106	PIONEER DRILLING COMPANY	2,576.0000	9.8101	25,270.82	915.83	.22%
727493108	PLANTRONICS INC	2,512.0000	36.7386	92,287.45	7,078.99	.81%
73179P106	POLYONE CORPORATION	1,785.0000	13.2279	23,611.76	1,559.96	.21%
73640Q105	PORTFOLIO RECOVERY ASSOCIAT	550.0000	68.6806	37,774.31	-7,921.37	.33%
736508847	PORTLAND GENERAL ELECTRIC C	3,499.0000	24.2692	84,917.82	11,378.35	.74%
740884101	PRESIDENTIAL LIFE CORP	2,738.0000	10.6572	29,179.30	-2,761.64	.26%
743187106	PROGENICS PHARMACEUTICALS	2,100.0000	9.6033	20,166.85	-145.89	.18%
743312100	PROGRESS SOFTWARE CORP	1,199.0000	22.8410	27,386.35	3,372.78	.24%
743606105	PROSPERITY BANCSHARES INC	3,323.0000	43.0817	143,160.53	19,371.13	1.26%
743815102	PROVIDENCE SERVICE CORP	938.0000	14.8235	13,904.44	-2,668.39	.12%
69360J107	PS BUSINESS PARKS INC/CA	477.0000	61.4806	29,326.24	3,154.52	.26%
74727D306	QAD INC-A	2,345.0000	13.4446	31,527.51	11,234.46	.28%
74733T105	QLIK TECHNOLOGIES INC	782.0000	29.8144	23,314.89	-2,409.09	.20%
74834T103	QUEST SOFTWARE INC	2,707.0000	19.7187	53,378.52	-1,184.74	.47%
750753402	RAILAMERICA INC	651.0000	20.2900	13,208.77	4,185.83	.12%
75689M101	RED ROBIN GOURMET BURGERS	1,135.0000	33.8921	38,467.57	9,746.18	.34%
76009N100	RENT-A-CENTER INC	1,198.0000	34.8869	41,794.54	5,055.16	.37%
76116A108	Resolute Energy Corp	2,576.0000	10.9920	28,315.50	-14,004.25	.25%
761624105	REX American Resources Corp	273.0000	30.2084	8,246.90	3,748.94	.07%
74975N105	RTI BIOLOGICS INC	5,911.0000	3.6443	21,541.55	-1,960.06	.19%
781270103	RUDOLPH TECHNOLOGIES INC	5,332.0000	9.7215	51,834.81	670.07	.45%
79377W108	SAKS INC	7,657.0000	11.4747	87,861.53	12,697.76	.77%
795435106	SALIX PHARMACEUTICALS LTD	3,380.0000	48.5777	164,192.74	30,719.57	1.44%
800907206	SANMINA-SCI CORP	5,148.0000	11.4254	58,818.06	-578.98	.52%
804137107	SAUER-DANFOSS INC	507.0000	53.3252	27,035.87	7,530.65	.24%
804395101	SAUL CENTERS INC	403.0000	37.2902	15,027.95	952.63	.13%
808194104	SCHULMAN (A.) INC	636.0000	25.4511	16,186.90	2,371.97	.14%
811707306	SEACOAST BANKING CORP/FL	6,375.0000	1.8222	11,616.26	2,177.86	.10%
82706L108	SILICON GRAPHICS INTERNATION	673.0000	9.5442	6,423.22	-3,221.79	.06%



SECURITY ID	DESCRIPTION	SHARES/ PAR VALUE	BASE PRICE	BASE MARKET VALUE	UNREALIZED INVESTMENT GAIN/LOSS BASE	% OF TOTAL
829226109	SINCLAIR BROADCAST GROUP-A	2,073.0000	11.2481	23,317.37	876.52	.20%
830879102	SKYWEST INC	2,822.0000	11.2481	31,742.22	-5,853.57	.28%
835898107	SOTHEBY'S	923.0000	38.7479	35,764.34	-10,928.48	.31%
846822104	SPARTAN STORES INC	1,327.0000	17.5715	23,317.39	1,903.07	.20%
84763R101	Spectrum Brands Holdings Inc	709.0000	27.9923	19,846.53	401.61	.17%
84763A108	SPECTRUM PHARMACEUTICALS IN	1,195.0000	13.9764	16,701.85	5,267.71	.15%
85254C305	STAGE STORES INC	2,630.0000	14.7250	38,726.76	2,386.20	.34%
852891100	STANCORP FINANCIAL GROUP	431.0000	39.1616	16,878.65	3,257.05	.15%
853626109	STANDARD MICROSYSTEMS CORP	726.0000	25.2049	18,298.74	-1,322.23	.16%
853666105	STANDARD MOTOR PRODS	5,688.0000	22.3781	127,286.43	68,296.14	1.12%
853790103	STANDARD PARKING CORP	915.0000	17.7783	16,267.19	1,689.22	.14%
858375108	STEIN MART INC	4,489.0000	7.0621	31,701.73	701.56	.28%
P8744Y102	STEINER LEISURE LTD	1,212.0000	49.2869	59,735.72	5,244.86	.52%
861642106	STONE ENERGY CORP	1,258.0000	31.4692	39,588.19	17,085.70	.35%
864159108	STURM RUGER & CO INC	702.0000	41.1512	28,888.15	5,888.74	.25%
866942105	SUN HYDRAULICS CORP	1,272.0000	32.3655	41,168.86	5,180.64	.36%
868157108	SUPERIOR ENERGY SERVICES INC	635.0000	28.8984	18,350.50	-1,521.07	.16%
78486Q101	SVB FINANCIAL GROUP	1,926.0000	58.3878	112,454.97	36,506.28	.99%
870738101	SWIFT ENERGY CO	394.0000	29.5780	11,653.75	642.28	.10%
871237103	SYKES ENTERPRISES INC	1,830.0000	13.5726	24,837.88	-4,869.41	.22%
87151Q106	SYMETRA FINANCIAL CORP	7,051.0000	9.7904	69,032.13	3,502.91	.61%
871851101	SYSTEMAX INC	725.0000	19.0095	13,781.91	2,348.85	.12%
875465106	TANGER FACTORY OUTLET CENTE	1,512.0000	28.8393	43,605.08	2,862.99	.38%
87612G101	TARGA RESOURCES CORP	993.0000	43.7613	43,455.00	13,478.13	.38%
87817A107	TEAM HEALTH HOLDINGS INC	1,512.0000	21.3636	32,301.71	-788.64	.28%
87929J103	TELECOMMUNICATION SYSTEMS-	5,466.0000	2.6397	14,428.41	-6,110.81	.13%
88145X108	TERRITORIAL BANCORP INC	526.0000	20.6839	10,879.76	1,637.70	.10%
88157K101	TESCO CORP	2,203.0000	15.0894	33,242.02	-8,145.49	.29%
88162F105	TETRA TECHNOLOGIES INC	5,565.0000	8.9532	49,824.54	-10,854.49	.44%
88224Q107	TEXAS CAPITAL BANCSHARES INC	1,876.0000	33.3800	62,620.80	22,535.52	.55%
88338T104	THERAVANCE INC	4,092.0000	18.4186	75,368.77	8,643.99	.66%
872960109	TNS INC	1,597.0000	18.0541	28,832.45	-602.00	.25%
891777104	TOWER GROUP INC	1,166.0000	22.7031	26,471.81	916.47	.23%
89214A102	TOWN SPORTS INTERNATIONAL	1,374.0000	10.1450	13,939.21	1,517.22	.12%
89236Y104	TPC Group Inc	658.0000	34.2172	22,514.89	6,829.06	.20%
894650100	TREDEGAR CORP	462.0000	22.8902	10,575.29	2,615.42	.09%
896215209	TRIMAS CORP	429.0000	23.8653	10,238.23	5,713.05	.09%
89784N104	TRUE RELIGION APPAREL INC	1,032.0000	25.9731	26,804.27	-8,006.77	.24%
90337L108	U.S. PHYSICAL THERAPY INC	1,513.0000	18.7239	28,329.26	4,090.25	.25%
911268100	UNITED ONLINE INC	16,086.0000	4.9838	80,170.16	-19,832.45	.70%
911922102	UNITED STATES LIME & MINERAL	189.0000	59.9835	11,336.87	3,394.50	.10%
913004107	UNITED STATIONERS INC	1,406.0000	28.6029	40,215.74	-454.02	.35%
90341G103	USA MOBILITY INC	2,354.0000	13.5135	31,810.81	-1,450.10	.28%
91851C201	VAALCO ENERGY INC	5,727.0000	7.7713	44,505.98	8,943.39	.39%
925602104	VICAL INC	3,402.0000	3.1518	10,722.56	-1,150.03	.09%
927107409	VILLAGE SUPER MARKET-CLASS A	433.0000	29.6371	12,832.88	551.15	.11%
928241108	VIROPHARMA INC	1,495.0000	31.5775	47,208.36	17,141.79	.41%
92849E101	VITAMIN SHOPPE INC	1,291.0000	41.7914	53,952.73	-2,905.76	.47%
93564A100	WARREN RESOURCES INC	6,750.0000	3.8413	25,928.81	-2,475.58	.23%
947684106	WEBSense INC	1,139.0000	17.7389	20,204.66	-3,598.17	.18%
947890109	WEBSTER FINANCIAL CORP	1,196.0000	21.5507	25,774.64	2,161.58	.23%
94946T106	WELLCARE HEALTH PLANS INC	972.0000	66.8387	64,967.22	7,774.27	.57%
950810101	WESBANCO INC	1,526.0000	19.2065	29,309.16	3,186.74	.26%
955306105	WEST PHARMACEUTICAL SERVICE	1,113.0000	40.9739	45,603.97	-1,506.75	.40%
957638109	WESTERN ALLIANCE BANCORP	3,480.0000	8.0175	27,900.88	6,631.37	.24%
959319104	WESTERN REFINING INC	3,051.0000	17.8768	54,542.25	11,098.57	.48%
961840105	WET SEAL INC/THE-CLASS A	12,652.0000	3.4473	43,615.56	-15,878.26	.38%
97186T108	WILSHIRE BANCORP INC	5,167.0000	4.2747	22,087.29	4,544.87	.19%
981419104	WORLD ACCEPTANCE CORP	637.0000	62.5640	39,853.28	-1,590.65	.35%
983772104	XO GROUP INC	1,085.0000	8.9039	9,660.78	-290.15	.08%
987520103	YOUNG INNOVATIONS INC	626.0000	29.7947	18,651.51	2,269.46	.16%
Total U.S. Dollar 100.00%				11,399,832.77	1,260,840.25	100.00%



SECURITY ID	DESCRIPTION	SHARES/ PAR VALUE	BASE PRICE	BASE MARKET VALUE	UNREALIZED INVESTMENT GAIN/LOSS BASE	% OF TOTAL
Total Investments:				11,399,832.77	1,260,840.25	100.00%



SECURITY ID	DESCRIPTION	TRADE DATE	SHARES/ PAR VALUE	BASE PRICE	BASE AMOUNT	LOCAL PRICE	LOCAL AMOUNT
PURCHASES							
U.S. DOLLAR - EQUITY TRADES							
020520102	ALON USA ENERGY INC	29Feb12	1,088.00	9.29	-10,114.51	9.43	-10,269.06
025676206	AMERICAN EQUITY INVESTMENT LIF	9Feb12	5,672.00	12.03	-68,288.33	12.11	-68,707.45
032803108	ANCESTRY.COM INC	29Feb12	1,080.00	22.67	-24,495.41	23.02	-24,869.70
037347101	ANWORTH MORTGAGE ASSET COR	9Feb12	10,528.00	6.53	-68,770.35	6.57	-69,192.42
114340102	BROOKS AUTOMATION INC	9Feb12	6,120.00	11.23	-68,778.69	11.30	-69,200.81
132011107	CAMBREX CORP	29Feb12	1,448.00	6.60	-9,556.13	6.70	-9,702.15
15670R107	CEPHEID INC	29Feb12	622.00	39.88	-24,812.18	40.49	-25,191.31
192479103	COHERENT INC	9Feb12	1,191.00	56.39	-67,181.81	56.74	-67,594.13
24869P104	DENNY'S CORP	9Feb12	6,986.00	4.43	-30,979.88	4.46	-31,170.02
25848T109	DOT HILL SYSTEMS CORP	29Feb12	7,059.00	1.38	-9,755.15	1.40	-9,904.21
303250104	FAIR ISAAC CORP	29Feb12	631.00	40.08	-25,299.72	40.69	-25,686.30
404609109	HACKETT GROUP INC/THE	9Feb12	4,555.00	4.01	-18,260.58	4.03	-18,372.65
448947507	IDT CORP	9Feb12	1,413.00	8.62	-12,182.96	8.67	-12,257.73
46113M108	INTERVAL LEISURE GROUP INC	29Feb12	1,886.00	13.32	-25,133.37	13.52	-25,517.41
462726100	IROBOT CORP	9Feb12	311.00	25.80	-8,025.66	25.95	-8,074.92
628852204	NCI BUILDING SYSTEMS INC	9Feb12	1,019.00	12.15	-12,390.79	12.23	-12,466.84
69373H106	PACER INTERNATIONAL INC	9Feb12	2,019.00	5.54	-11,199.37	5.58	-11,268.11
723655106	PIONEER DRILLING CO	9Feb12	2,576.00	9.45	-24,354.99	9.51	-24,504.47
740884101	PRESIDENTIAL LIFE CORP	9Feb12	2,738.00	11.66	-31,940.94	11.73	-32,136.98
743187106	PROGENICS PHARMACEUTICALS IN	29Feb12	2,100.00	9.67	-20,312.73	9.82	-20,623.11
781270103	RUDOLPH TECHNOLOGIES INC	9Feb12	2,902.00	10.74	-31,176.72	10.80	-31,368.07
800907206	SANMINA-SCI CORP	29Feb12	5,148.00	11.53	-59,397.04	11.71	-60,304.62
830879102	SKYWEST INC	9Feb12	2,822.00	13.32	-37,595.79	13.40	-37,826.53
89214A102	TOWN SPORTS INTERNATIONAL HO	9Feb12	1,374.00	9.04	-12,421.99	9.09	-12,498.23
925602104	VICAL INC	9Feb12	3,402.00	3.49	-11,872.59	3.51	-11,945.46
N6748L102	ORTHOFIX INTERNATIONAL N V	9Feb12	295.00	41.90	-12,364.64	42.16	-12,440.53
P16994132	BANCO LATINOAMERICANO DE	9Feb12	1,943.00	19.11	-37,150.05	19.23	-37,378.06

SALES

U.S. DOLLAR - EQUITY TRADES

00826A109	AFFYMAX INC	24Feb12	-1,182.00	10.36	12,246.24	10.38	12,264.02
501014104	KRISPY KREME DOUGHNUTS INC	24Feb12	-869.00	8.39	7,285.96	8.40	7,296.54
640268108	NEKTAR THERAPEUTICS	24Feb12	-13,462.00	6.97	93,789.28	6.98	93,925.47
671074102	OYO GEOSPACE CORP	24Feb12	-141.00	113.54	16,006.29	113.70	16,029.53
723443107	PINNACLE AIRLINES CORP	24Feb12	-996.00	1.24	1,232.73	1.24	1,234.52
75604L105	REALD INC	24Feb12	-2,554.00	12.07	30,820.20	12.09	30,864.95
94946T106	WELLCARE HEALTH PLANS INC	24Feb12	-179.00	71.00	12,705.84	71.10	12,724.29
138098108	CANTEL MEDICAL CORP	9Feb12	-0.50	19.34	9.67	19.46	9.73
868157108	SUPERIOR ENERGY SERVICES INC	28Feb12	-0.04	26.89	1.08	27.00	1.08
014752109	ALEXANDER'S INC	9Feb12	-65.00	402.89	26,186.79	405.37	26,347.51
08986R101	BIGLARI HOLDINGS INC	29Feb12	-79.00	404.60	31,961.61	410.78	32,449.98
11373M107	BROOKLINE BANCORP INC	9Feb12	-5,296.00	9.29	49,195.95	9.35	49,497.89
118440106	BUCKLE INC/THE	9Feb12	-1,599.00	44.51	71,156.48	44.79	71,593.20
147528103	CASEY'S GENERAL STORES INC	29Feb12	-743.00	50.63	37,604.30	51.40	38,178.89
19421W100	COLLECTIVE BRANDS INC	29Feb12	-1,115.00	17.82	19,855.51	18.09	20,158.90
205306103	COMPUTER PROGRAMS & SYSTEMS	9Feb12	-618.00	61.64	38,083.99	62.02	38,317.73
209341106	CONSOLIDATED GRAPHICS INC	29Feb12	-461.00	46.11	21,251.12	46.82	21,575.84
253922108	DIME COMMUNITY BANCSHARES	9Feb12	-2,017.00	14.18	28,589.21	14.27	28,764.67
302301106	EZCORP INC	9Feb12	-1,540.00	29.73	45,771.32	29.92	46,052.24
405024100	HAEMONETICS CORP	9Feb12	-1,338.00	65.79	88,001.93	66.19	88,542.04
45245A107	IMATION CORP	29Feb12	-2,230.00	6.13	13,661.19	6.22	13,869.93
538146101	LIVEPERSON INC	29Feb12	-1,067.00	15.06	16,063.32	15.29	16,308.77
58319P108	MEADOWBROOK INSURANCE GROU	9Feb12	-5,680.00	9.86	55,971.07	9.92	56,314.59
631158102	NASH FINCH CO	9Feb12	-328.00	29.90	9,801.53	30.08	9,861.69
67060Y101	NUTRACEUTICAL INTERNATIONAL C	9Feb12	-377.00	14.04	5,291.54	14.13	5,324.02
682128103	OMNIVISION TECHNOLOGIES INC	29Feb12	-661.00	16.18	10,690.56	16.43	10,853.91
747301109	QUAD/GRAPHICS INC	29Feb12	-248.00	14.85	3,680.16	15.07	3,736.39
74733T105	QLIK TECHNOLOGIES INC	9Feb12	-2,882.00	30.08	86,640.44	30.26	87,172.19
747906204	QUANTUM CORP	29Feb12	-8,090.00	2.59	20,920.63	2.63	21,240.30
750753402	RAILAMERICA INC	29Feb12	-1,048.00	20.31	21,277.39	20.62	21,602.51
76009N100	RENT-A-CENTER INC/TX	9Feb12	-802.00	34.37	27,555.16	34.58	27,724.28
781258108	RUDDICK CORP	9Feb12	-463.00	43.06	19,929.73	43.32	20,052.05
804395101	SAUL CENTERS INC	9Feb12	-646.00	36.53	23,587.26	36.75	23,732.03



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