



Report Period: 30-Jun-2010
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PORTFOLIO HOLDINGS - RANGE

EFFECTIVE DATE	SECURITY ID	SECURITY NAME	COUPON	QUANTITY	MARKET VALUE	PRICE
Generation Wave						
30-Jun-2010	031162100	AMGEN INC	0.000	11,000.000	578,600.00	52.6000
30-Jun-2010	046353108	ASTRAZENECA PLC	0.000	6,800.000	320,484.00	47.1300
30-Jun-2010	110122108	BRISTOL MYERS SQUIBB CO	0.000	38,000.000	947,720.00	24.9400
30-Jun-2010	172967101	CITIGROUP INC	0.000	20,000.000	75,200.00	3.7600
30-Jun-2010	20030N101	COMCAST CORP NEW	0.000	30,000.000	521,100.00	17.3700
30-Jun-2010	23331A109	D R HORTON INC	0.000	13,000.000	127,790.00	9.8300
30-Jun-2010	23337C208	DWS HIGH INCOME TR		29,600.000	263,440.00	8.9000
30-Jun-2010	26200S101	DREYFUS HIGH YIELD STRATEGIES SH BEN INT	0.000	35,000.000	147,350.00	4.2100
30-Jun-2010	292554102	ENCORE CAP GROUP INC	0.000	12,000.000	247,320.00	20.6100
30-Jun-2010	314211103	FEDERATED INVS INC PA	0.000	17,000.000	352,070.00	20.7100
30-Jun-2010	316175207	FIDELITY INSTITUTIONAL MONEY MARKET PORT	5.230	800,000.000	800,000.00	100.0000
30-Jun-2010	31846V625	FIRST AMERICAN PRIME Z MM	0.094	748,492.790	748,492.79	100.0000
30-Jun-2010	375558103	GILEAD SCIENCES INC	0.000	15,000.000	514,200.00	34.2800
30-Jun-2010	38259P508	GOOGLE INC	0.000	1,000.000	444,950.00	444.9500
30-Jun-2010	440327104	HORACE MANN EDUCATORS CORP NEW COM	0.000	32,000.000	489,600.00	15.3000
30-Jun-2010	44930G107	ICU MED INC	0.000	10,000.000	321,700.00	32.1700
30-Jun-2010	456837103	ING GROEP N V	0.000	40,000.000	296,400.00	7.4100
30-Jun-2010	46428Q109	ISHARES SILVER TRUST	0.000	20,000.000	364,200.00	18.2100
30-Jun-2010	501044101	KROGER CO	0.000	30,000.000	590,700.00	19.6900
30-Jun-2010	532457108	LILLY ELI & CO	0.000	24,500.000	820,750.00	33.5000
30-Jun-2010	57060U100	Market Vectors Gold Miners ETF	0.000	15,000.000	779,400.00	51.9600
30-Jun-2010	61166W101	MONSANTO CO NEW	0.000	7,000.000	323,540.00	46.2200
30-Jun-2010	628530107	MYLAN INC	0.000	57,000.000	971,280.00	17.0400
30-Jun-2010	62855J104	MYRIAD GENETICS INC	0.000	2,500.000	37,375.00	14.9500
30-Jun-2010	631103108	NASDAQ OMX GROUP INC	0.000	30,000.000	533,400.00	17.7800
30-Jun-2010	64110W102	NETEASE COM INC	0.000	15,000.000	475,650.00	31.7100
30-Jun-2010	65535H208	NOMURA HLDGS INC	0.000	60,000.000	327,000.00	5.4500
30-Jun-2010	675746309	OCWEN FINL CORP	0.000	10,000.000	101,900.00	10.1900
30-Jun-2010	69344F106	PMC-SIERRA INC	0.000	35,000.000	263,200.00	7.5200
30-Jun-2010	704326107	PAYCHEX INC	0.000	10,000.000	259,700.00	25.9700
30-Jun-2010	717081103	PFIZER INC	0.000	49,850.000	710,861.00	14.2600

30-Jun-2010	73640Q105	PORTFOLIO RECOVERY ASSOCS INC COM	0.000	3,000.000	200,340.00	66.7800
30-Jun-2010	825252646	AIM STIC PRIME PORT MM	0.205	800,000.000	800,000.00	100.0000
30-Jun-2010	846819100	SPARTAN MTRS INC	0.000	118,685.000	498,477.00	4.2000
30-Jun-2010	87236Y108	TD AMERITRADE HLDG CORP	0.000	27,000.000	413,100.00	15.3000
30-Jun-2010	88033G100	TENET HEALTHCARE CORP	0.000	35,000.000	151,900.00	4.3400
30-Jun-2010	91529Y106	UNUM GROUP	0.000	25,000.000	542,500.00	21.7000
30-Jun-2010	92532F100	VERTEX PHARMACEUTICALS INC	0.000	20,000.000	658,000.00	32.9000
30-Jun-2010	992699009	AIM LIQUID ASSETS	0.208	800,000.000	800,000.00	100.0000