

Beta Hedged Strategies  
December 31, 2007

CUSIP	SECURITY	SHARES	MKT VALUE
<b>Cash Equivalents</b>			
AR	ARGENTINA PESO	8,565.72	2,719.28
AD	AUSTRALIAN DOLLARS	20,949.05	18,394.27
KB	BRITISH POUNDS	223.81	445.52
CD	CANADIAN DOLLARS	4,355.22	4,412.81
CD	CANADIAN DOLLARS	(24.20)	(24.52)
9999CTCCE	CTC CASH EQUIVALENT	8,024,745.68	8,024,745.68
DK	DANISH KRONE	0.27	0.05
EU	EUROPEAN MONETARY UNIT	1,179.55	1,724.55
EU	EUROPEAN MONETARY UNIT	(14,178.58)	(20,729.82)
313588UE3	FEDERAL NATL MTG ASSN DISC NT	20,700.00	20,534.57
313588WN1	FEDERAL NATL MTG ASSN DISC NT	5,616.00	5,535.80
313588VR3	FEDERAL NATL MTG ASSN DISC NT	2,700.00	2,667.71
313588WQ4	FEDERAL NATL MTG ASSN DISC NT	684.00	674.08
313396TH6	FEDL HOME LLN MTG CORP DISC NT	4,500.00	4,473.69
313396TG8	FEDL HOME LLN MTG CORP DISC NT	3,600.00	3,578.93
HK	HONG KONG DOLLARS	508,579.77	65,224.28
AD INT	INTEREST ON AUST DOLLAR	0.10	0.00
KB INT	INTEREST ON BRITISH POUNDS	0.13	0.00
CD INT	INTEREST ON CANADIAN DOLLARS	0.10	0.00
EU INT	INTEREST ON EURO DOLLARS	0.05	0.00
HK INT	INTEREST ON HONG KONG DOLLARS	0.10	0.00
JY INT	INTEREST ON JAPANESE YEN	0.05	0.00
NK INT	INTEREST ON NORWEGIAN KRONER	0.05	0.00
SD INT	INTEREST ON SINGAPORE DOLLAR	0.10	0.00
SK INT	INTEREST ON SWEDISH KRONER	0.05	0.00
SF INT	INTEREST ON SWISS FRANCS	0.05	0.00
TB INT	INTEREST ON THAILAND BAHT	0.05	0.00
JY	JAPANESE YEN	1,871,821.63	16,755.33
NK	NORWEGIAN KRONER	0.17	0.03
SD	SINGAPORE DOLLARS	4.51	3.13
SA	SOUTH AFRICAN RAND	(981.25)	(143.58)
KW	SOUTH KOREAN WON	(1.42)	(0.00)
SK	SWEDISH KRONA	0.27	0.04
SF	SWISS FRANCS	0.30	0.26
TW	TAIWAN DOLLARS	5,274,469.98	162,619.12
TB	THAILAND BAHT	59,673.97	1,771.53
<b>Total Cash Equivalents</b>		<b>15,797,185.28</b>	<b>8,315,382.74</b>
<b>Senior Securities &amp; Convertibles</b>			
00252FDD0	AAMES MTG TR 2005-4	32,400.00	11,338.44
04541GSS2	ABS CORP HEQ 2005-HE5	4,500.00	2,710.09
00386SAB8	ABU DHABI NATL ENERGY CO PJSC	25,050.00	24,127.06
00430XAB3	ACCELLENT INC	52,300.00	43,932.00
00489AAA5	ACQUICOR TECHNOLOGY INC	11,655.00	9,513.39
006ESCBK2	ADELPHIA COMMUNICATIONS CORP	6,060.60	583.33
B1L8XZ5	AES PANAMA SA	25,050.00	24,696.80
B1XM9L3	AFRICAN DEVELOPMENT BANK	231,587,250.00	24,656.70
B1FGXB1	AGILE PROPERTY HLDGS LTD 9%	37,575.00	35,587.04
014477AG8	ALERIS INTL INC	52,300.00	42,363.00
02151PAC1	ALTO PALERMO S A	25,050.00	20,290.50
022069AF5	ALTOS HORNOS DE MEXICO SA	60,120.00	43,286.40
02378JAS7	AMERICAN AIRLINES 2001-1	14,400.00	13,950.00
025169AC7	AMERICAN COLOR GRAPHICS INC	8,225.10	4,441.55
02744RAH0	AMERICAN MEDIA OPERATIONS INC	104,600.00	89,302.25
031042AB0	AMES TRUE TEMPER INC	52,300.00	28,765.00
031652AQ3	AMKOR TECHNOLOGY INC	52,300.00	49,292.75
038196AE	APPLIED EXTRUSION	(27.21)	(22.58)
B23C2G6	ARAB REPUBLIC OF EGYPT	100,200.00	18,936.51

040114GM6	ARGENTINA REP	250,500.00	28,807.50
04542BNT5	ASSET BACKED FDG 2005-HE2	7,200.00	4,084.92
04542BMH2	ASSET BACKED FDG 2005-WF1	7,200.00	4,578.18
04544MAA4	ASSET BACKED FDG NIM 2005-HE2	1,131.22	27.26
046353AC2	ASTRAZENECA PLC	10,260.00	10,607.28
B06BK95	BANCO ABN AMRO REAL S.A	40,080.00	24,149.33
B0M2JJ5	BANCO BRADES CI	35,070.00	21,059.22
EG9092792	BANCO CREDITO DEL PERU	200,400.00	67,725.30
B1GN3R7	BANCO CREDITO DEL PERU	25,050.00	24,193.29
05968LAA0	BANCOLOMBIA S A	87,675.00	81,537.75
B0LDCG7	BANKBOSTON BANCO	55,110.00	31,834.29
EG6040687	BEMAX RESOURCES NL	50,100.00	47,229.27
085791AG6	BERRY PLASTIC HLDGS CORP	52,300.00	45,762.50
112013AB3	BRODER BROS CO	66,600.00	51,282.00
114535AB3	BROOKSTONE CO INC	52,300.00	48,769.75
119883AF3	BUFFETS INC MINN	52,300.00	19,874.00
121579AB2	BURLINGTON COAT FACTORY	52,300.00	41,970.75
13134VAA1	CALPINE CDA ENERGY FIN ULC	52,300.00	59,622.00
131347BD7	CALPINE CORP	19,980.00	21,478.50
13135BAF3	CALPINE GENERATING CO LLC	14,985.00	711.79
B1GF3B7	CAP CANA SA 9.625% NTS 11/3/13	50,100.00	48,346.50
140661AE9	CAPMARK FINL GROUP INC	2,160.00	1,709.78
140661AA7	CAPMARK FINL GROUP INC	1,080.00	805.10
140909AA0	CARAUSTAR INDS INC	52,300.00	47,070.00
149754AZ6	CAYMAN ABSC NIMS 2005-HE6	655.20	462.49
12501BAS3	CCH I HLDGS LLC / CCH I HLDGS	52,300.00	37,459.88
12501BAR5	CCH I HLDGS LLC / CCH I HLDGS	52,300.00	33,079.75
12502CAD3	CCH II LLC / CCH II CAP CORP	16,650.00	16,317.00
150934AF4	CELL THERAPEUTICS INC	33,300.00	18,315.00
B1VPMP9	CERVECERIA NACIO CND	12,525.00	13,351.65
B1WSCC4	CHINA PROPERTIES GROUP	25,050.00	21,051.12
B291R40	CII CARBON LLC 11.125	12,525.00	12,337.13
17311KAA1	CITIC RES FIN 2007 LTD	50,100.00	46,968.75
17307GXA1	CITIGROUP MTG LN TR 2005-HE3	5,400.00	2,465.96
17307G5G9	CITIGROUP MTG LN TR 2006-HE1	13,500.00	3,293.33
179584AD9	CLAIRES STORES INC	52,300.00	33,733.50
193459AB0	COLEMAN CABLE INC	52,300.00	49,031.25
195325BD6	COLOMBIA REP	50,100.00	59,744.25
21036UAA5	CONSTAR INTL INC NEW	15,271.60	11,453.70
216762AD6	COOPER-STANDARD AUTOMOTIVE INC	52,300.00	41,447.75
12669HAG4	COUNTRYWIDE ABC 2007 QH1 B1	5,543.80	1,003.44
12670EAJ2	COUNTRYWIDE ABC 2007 QX1 B1	8,891.00	1,262.97
12670EAF0	COUNTRYWIDE ABC 2007 QX1 M5	10,460.00	4,156.04
12670EAG8	COUNTRYWIDE ABC 2007 QX1 M6	4,131.70	1,458.18
12670EAH6	COUNTRYWIDE ABC 2007 QX1 M7	3,399.50	848.95
12668JAF3	COUNTRYWIDE ABS 2007 QH2 B1	5,230.00	1,377.89
12666LAA1	COUNTRYWIDE ABS 2007 SEA1	8,848.89	4,684.85
12671CAT3	COUNTRYWIDE ABS 2007 SEA2 2B1	836.80	359.61
12671CAM8	COUNTRYWIDE ABS 2007 SEA2 2M1	2,771.90	2,413.28
12671CAN6	COUNTRYWIDE ABS 2007 SEA2 2M2	4,236.30	3,643.02
12671CAP1	COUNTRYWIDE ABS 2007 SEA2 2M3	7,583.50	6,162.61
12671CAQ9	COUNTRYWIDE ABS 2007 SEA2 2M4	1,778.20	1,323.96
12671CAR7	COUNTRYWIDE ABS 2007 SEA2 2M5	5,857.60	3,754.81
12671CAS5	COUNTRYWIDE ABS 2007 SEA2 2M6	836.80	519.41
222389AB4	COUNTRYWIDE ASSET-BACKED TBA!!	4,101.95	1,870.91
045413AZ4	CSFB INDYMAC MFD HSG 1998-2	6,748.33	6,685.98
045427AT8	CWABS INC 2006-8	18,000.00	2,515.68
12670EAC7	CWABS INC 2007-QX1	17,886.60	10,362.78
12670EAD5	CWABS INC 2007-QX1	12,918.10	7,007.52
12670EAB9	CWABS INC 2007-QX1	5,020.80	3,517.99
12670EAE3	CWABS INC 2007-QX1	5,596.10	2,752.11
23248AAP6	CWABS NOTES TR 2007-SEA1	4,393.20	3,001.35
23248AAR2	CWABS NOTES TR 2007-SEA1	3,138.00	1,301.93
235811AH9	DANA CORP	9,990.00	7,192.80
9999DANA	DANA CORP DIP LOAN	33,300.00	33,125.18
247126AE5	DELPHI CORP	5,994.00	3,476.52
9999DELPH	DELPHI DIP LOAN	33,300.00	33,175.13

24799AKC5	DELTA AIR LINES ESCROW DFLT	4,995.00	237.26
P3505EBZ8	DESARROLLOS METROPOLITAN SA DE	50,100.00	40,581.00
254709AB4	DISCOVER FINL SVCS	1,980.00	1,906.57
B1Z7R67	DUBAI PORTS WORLD	25,050.00	23,614.64
265338AC7	DUNE ENERGY INC	3,663.00	3,369.96
LN212143	DURA OP CORP TRANCHE LOAN	172,694.60	160,605.98
26632QAK9	DURA OPER CORP	294,187.50	42,657.19
26632QAH6	DURA OPER CORP	4,995.00	1.50
23335LAD3	DVI REC CORP 2002-2	4,893.61	4,290.23
23335NAD9	DVI REC CORP VIII 2003-1	38,476.08	23,693.57
B28VVB6	EEB INTERNATIONAL LTD 8.75	25,050.00	25,551.00
B28Z453	EMP DISTRIBUIDORA NORTE 10.50	50,100.00	49,223.25
29256PBF0	ENCORE CREDIT REC TR 2005-4	9,000.00	3,523.50
294751BG6	EQUITY ONE ABS INC 2002-4	1,101.62	834.10
30246QAR4	FBR SEC TRUST 2005-2	6,732.00	3,908.11
30246QCF8	FBR SEC TRUST 2005-4	5,400.00	2,471.14
31282YDN6	FHLMC PC	31,356.32	7,784.04
31282YDS5	FHLMC PC STRIP (IO)	1,173,294.41	287,199.71
31393MDF5	FHLMC REMIC SERIES 2591	18,693.56	1,879.45
31395MD48	FHLMC REMIC SERIES 2934	6,894.49	1,207.51
31395MDV8	FHLMC REMIC SERIES 2934	4,585.14	771.00
31395TC51	FHLMC REMIC SERIES 2967	4,907.95	828.66
319963AN4	FIRST DATA CORP	8,280.00	7,700.40
9999FIRST	FIRST DATA TERM LOAN	29,970.00	28,458.91
32027NNX5	FIRST FRANKLIN MTG 2004-FF8	2,700.00	2,328.08
32027NQS3	FIRST FRANKLIN MTG 2005-FF1	1,080.00	809.50
32027NSB8	FIRST FRANKLIN MTG 2005-FF5	5,400.00	3,509.41
32027NUW9	FIRST FRANKLIN MTG 2005-FF7	5,400.00	2,996.41
32028KAR7	FIRST FRANKLIN MTG 2006-FF17	5,400.00	480.22
32027EAW1	FIRST FRANKLIN MTG 2006-FF5	10,800.00	1,058.51
3136FAYU8	FNMA STRIP SMBS 332	44,570.57	10,358.41
3136FAT67	FNMA STRIP SMBS 337	38,525.71	9,144.03
3136FA3A6	FNMA STRIP SMBS 340	105,170.61	25,862.10
3136FA5Y2	FNMA STRIP SMBS 343	9,901.42	2,140.17
3136FCBD7	FNMA STRIP SMBS 346	32,967.71	7,858.68
3136FCLD6	FNMA STRIP SMBS 353	23,334.57	5,820.86
3136FCMB9	FNMA STRIP SMBS 354	253,937.41	60,840.23
3136FCQC3	FNMA STRIP SMBS 356	17,633.61	3,640.92
3136FCPX8	FNMA STRIP SMBS 356	4,932.32	1,120.48
3136FCQP4	FNMA STRIP SMBS 356	5,001.61	1,011.73
3136FCRX6	FNMA STRIP SMBS 357	134,000.69	32,658.07
3136FCZD1	FNMA STRIP SMBS 365	48,425.05	11,237.09
3136FCUU8	FNMA STRIP SMBS IO	559,535.76	136,963.78
345397UE1	FORD MOTOR CR CO	14,985.00	14,974.99
345397VD2	FORD MOTOR CREDIT CO LLC	3,960.00	3,326.25
9999FORD	FORD TERM LOAN	16,483.50	15,229.76
35671DAR6	FREEMPORT-MCMORAN COPPER & GOLD	6,120.00	6,487.20
35687MAP2	FREESCALE SEMICONDUCTOR INC	52,300.00	43,147.50
358430AA4	FRIEDE GOLDMAN HALTER INC	24,975.00	1,593.41
B29VGC1	GABONESE REPUBLIC	50,100.00	51,853.50
B1TK182	GAZ CAPITAL GAZPROM	25,050.00	24,218.34
B04QRC4	GAZPROM INTL SA	45,410.86	46,378.12
361695AG4	GFSI INC	55,044.90	52,292.66
361695AG4	GFSI INC	8,629.50	8,198.03
38045UAC4	GOL FINANCE	25,050.00	22,670.25
B1XC0R6	GRUPO TELEVISA SA	270,540.00	23,387.31
40052CAA4	GRUPO KUO SAB DE CV 9.75 144A	25,050.00	24,736.88
3622MDAU9	GSAMP TRUST 2007-HE1	21,600.00	4,015.22
B28QWK7	GTL TRADE FINANCE INC	25,050.00	25,318.81
410345AE2	HANESBRANDS INC	9,720.00	9,622.80
413627AX8	HARRAHS OPER INC	12,060.00	8,984.70
9999HCA	HCA DIP LOAN	9,915.08	9,526.21
442488AQ5	HOVNIANIAN K ENTERPRISES INC	9,990.00	6,993.00
B1Y9441	HSBC BANK PLC(INTERCITY)	45,090.00	65,389.96
40430HEK0	HSI ASSET SEC TR 2006-OPT2	15,696.00	4,736.20
B1R98F7	INDONESIA (REP OF)	25,050.00	23,818.64
458408AA9	INTERACTIVE HEALTH LLC /INTER	22,477.50	15,734.25

46268KAK1	IRIDIUM LLC / IRIDIUM CAP CORP	7,492.50	56.19
450047AF2	IRSA INVERSIONES Y REP S A	25,050.00	21,605.63
46626LBC3	JP MORGAN MTG ACQ 2005-FLD1	9,000.00	4,343.04
46626LAP5	JP MORGAN MTG ACQ 2005-OPT1	4,500.00	2,183.49
46628TAQ4	JP MORGAN MTG ACQ 2006-WMC2	18,000.00	1,757.88
483008AD0	KAISER ALUM & CHEM CORP	(38,528.10)	(3,082.25)
B1GD6P6	KAZAKHGOLD GROUP LTD	25,050.00	21,774.71
EG5399779	KAZKOMMERTSBANK KKB	25,050.00	19,674.27
49338PAB0	KEYSTONE AUTOMOTIVE OPERATIONS	52,300.00	38,440.50
LN360435	KOOSHAREM CORP LOANS	56,745.50	49,368.59
521865AQ8	LEAR CORP	52,300.00	47,593.00
525220AF6	LEHMAN XS NIM 2005-5N	64.07	64.05
86359DVA2	LEHMAN XS TRUST 2005-5N	5,400.00	2,580.55
52522WAT6	LEHMAN XS TRUST 2006-11	6,840.00	2,532.85
53567WAC7	LINENS N THINGS INC	52,300.00	27,457.50
G5698WAD0	LUXFER HOLDINGS	4,184.00	8,345.80
554067AB4	MAAX CORP	19,980.00	4,795.20
55932RAD9	MAGNACHIP SEMICONDUCTOR S A	52,300.00	43,997.38
55932RAB3	MAGNACHIP SEMICONDUCTOR S A	9,990.00	8,891.10
B1HH8N9	MARFRIG OVERSEAS MAR 9.625	50,100.00	49,786.88
58984WAB3	MERISANT CO	10,389.60	8,259.73
9999MERI	MERISANT DIP LOAN	9,940.05	9,666.70
589962CU1	MERIT SECS CORP SER 13	12,146.20	12,825.00
591160AB2	METALDYNE CORP	104,600.00	67,467.00
591160AD8	METALDYNE CORP	52,300.00	43,147.50
59156RAP3	METLIFE INC	4,500.00	4,124.21
552953AF8	MGM MIRAGE	7,200.00	7,164.00
59870NAC6	MILACRON ESCROW CORP	52,300.00	47,854.50
60877UAK3	MOMENTIVE PERFORMANCE MATLS	104,600.00	90,479.00
B1WSTM3	MORGAN STANLEY 144A	100,200.00	51,460.38
637193BE2	NATIONAL POWER CORP	12,525.00	12,729.16
63860FAP8	NATIONSTAR HEQ LN TR 2006-B	5,580.00	1,320.28
640071AR7	NEENAH CORP	52,300.00	42,101.50
64352VLT6	NEW CENTURY HE TR 2005-3	22,500.00	12,416.74
2654609	NK BANK DEBT CORPORATION	200,400.00	57,527.71
65536RAP1	NOMURA HEQ LN TR 2006-WF1	9,000.00	1,472.58
657337AF8	NORTH ATLANTIC TRADING INC	11,655.00	10,722.60
657337AE1	NORTH ATLANTIC TRADING INC	9,990.00	7,392.60
62947QAG3	NXP B V / NXP FDG LLC	52,300.00	47,919.88
68389FLB8	OPTION ONE MTG LN TR 2006-1	3,600.00	451.62
68389FLA0	OPTION ONE MTG LN TR 2006-1	1,800.00	320.61
B1Z9TD4	ORIENT EXPRESS FINANCE	1,252,500.00	48,234.52
B29MDY5	PANAMA CANAL RAILWAY CO	100,200.00	97,194.00
69319FAB3	PCA LLC / PCA FIN CORP	10,356.30	698.64
729416AG2	PLY GEM INDS INC	52,300.00	40,532.50
730481AE8	POINDEXTER J B INC	52,300.00	43,801.25
737008AD4	PORTOLA PACKAGING INC	68,722.20	50,682.62
74163RAB4	PRIMUS TELECOMMUNICATIONS	52,300.00	28,634.25
74163RAB4	PRIMUS TELECOMMUNICATIONS	28,638.00	15,679.31
74163XAC9	PRIMUS TELECOMMUNICATIONS IHC	104,600.00	104,632.74
B1JVT36	PROFILO TELRA (DEFAULT)	25,050.00	20,527.98
9999QHLLN	QHL-1 1ST FUNDING LOAN	96,493.50	96,493.50
9999QHL2	QHL-2 2ND FUNDING LOAN	1,821.29	1,821.29
76112B2C3	RAMP SERIES TRUST 2006-RS2	18,000.00	17,634.98
75156XAM3	RAMP SERIES TRUST 2006-RZ4	4,140.00	743.98
749239AP4	RAMP SERIES TRUST 2006-RZ5	19,080.00	4,868.64
B1G4Z18	RANHILL LABUAN LTD	100,200.00	98,213.59
759576AE1	REMINGTON ARMS INC NEW	15,585.40	15,429.55
B1Z4HY6	RENAISSANCE CONSUMER	75,150.00	68,709.65
24811EAA6	REPUBLIC OF SRI LANKA 144A	12,240.00	11,903.40
76110WR32	RESIDENTIAL ASSET 2005-EMX1	18,000.00	11,659.06
75405MAQ7	RESIDENTIAL ASSET 2005-EMX3	7,200.00	3,009.24
76113BAF6	RESIDENTIAL CAP CORP	15,984.00	10,229.76
76113BAR0	RESIDENTIAL CAP CORP	3,420.00	2,103.30
76113BAM1	RESIDENTIAL CAP CORP	2,880.00	1,792.80
76113BAE9	RESIDENTIAL CAP CORP	1,080.00	653.40
76114EAC6	RESIDENTIAL CAP LLC	9,990.00	6,143.85

761253AD5	RESTAURANT CO	52,300.00	37,525.25
761519AN7	REVLON CONSUMER PRODUCTS CORP	52,300.00	52,169.25
761519AN7	REVLON CONSUMER PRODUCTS CORP	12,820.50	12,788.45
9999REV	REVLON TERM LOAN	9,990.00	9,867.22
767754BM5	RITE AID CORP	52,300.00	42,166.88
767754BT0	RITE AID CORP	14,220.00	11,767.05
B23GT78	ROYAL BK SCO(RITZIO INT)	100,200.00	97,244.10
780153AR3	ROYAL CARIBBEAN CRUISES LTD	4,500.00	4,423.65
B1XL4W6	SADIA OVERSEAS LTD	50,100.00	48,221.25
B114TG6	SALTA HYDROCARBON ROYAL 11.55%	38,001.33	37,621.32
811371AK	SEA CONTAINERS LTD	4,995.00	3,259.24
81375HAB5	SECURITIZED ASSET REC 2006-NC1	18,000.00	16,993.17
81619QAF2	SELECT MED HLDGS CORP	52,300.00	45,501.00
82463MAA7	SHINSEI FIN CAYMAN LTD	7,020.00	5,960.08
828709AK1	SIMMONS CO	(5,994.00)	(4,435.56)
834260AB7	SOLO CUP CO	52,300.00	44,978.00
9999SOLU	SOLUTIA DIP LOAN	31,473.10	31,237.05
834376AB1	SOLUTIA INC	4,995.00	4,820.18
83611MAM0	SOUNDVIEW HM EQ LN 2003-2	1,023.86	99.61
84649PAA3	SPANSION LLC	52,300.00	44,455.00
84762LAB1	SPECTRUM BRANDS INC	52,300.00	47,070.00
EH0014678	STANDARD BANK CLN 569 16%	103,451.34	101,989.05
26853931	STANDARD BANK FLT 11.00%	25,050.00	24,423.75
EG2959062	STANDARD BANK PLC	26,203.80	25,417.69
29704503	STANDARD BNK ZERO CPN CUR BSKT	50,100.00	55,350.48
85590AAK0	STARWOOD HOTELS&RESORTS WRLDWD	9,720.00	9,725.90
86358ERK4	STRUCTURED ASSET INV 2005-3	13,320.00	4,211.42
86358ESV9	STRUCTURED ASSET INV 2005-4	2,880.00	1,098.07
86358EUL8	STRUCTURED ASSET INV 2005-6	5,400.00	4,395.44
86358EWN2	STRUCTURED ASSET INV 2005-7	6,048.00	3,314.42
86358EVG8	STRUCTURED ASSET INV 2005-HE1	12,564.00	9,793.76
86358EVMW3	STRUCTURED ASSET INV 2005-HE1	9,000.00	4,094.63
86358EXG6	STRUCTURED ASSET INV 2005-HE3	5,400.00	1,967.33
86359B6M8	STRUCTURED ASSET SEC 2005-WMC1	14,400.00	9,691.86
86359DLV7	STRUCTURED ASSET SECS 2005-WF3	9,000.00	5,360.84
86361EAR2	STRUCTURED ASSET SECS 2006-WF3	14,400.00	3,106.66
86363HAB8	STRUCTURED ASSET SECS 2007-EQ1	12,340.29	11,932.48
9999HALC	T4/HALCYON LOAN	79,130.60	152,922.41
87484EAB7	TAM CAP INC	75,150.00	64,629.00
B1G8TK7	TAQA ABU DHABI NATIONAL 144A	25,050.00	23,556.52
B1XH5H6	TARLOT HOLDING RENAISSANCE	50,100.00	50,049.90
87922RAG7	TELCORDIA TECHNOLOGIES INC	33,300.00	29,720.25
B0V2CT7	TELECOM PERSONAL 9.25% NTS	50,100.00	50,475.75
87971KAC1	TEMBEC INDS INC	52,300.00	25,234.75
87971KAA5	TEMBEC INDS INC	14,985.00	7,829.66
88033GAW0	TENET HEALTHCARE CORP	12,970.40	11,543.66
EG5624234	TEOREMA HOLDING LTD	50,100.00	50,851.50
88157UAA7	TERWIN MORT TR SER 2007 QHL1	58,125.28	55,975.22
88157UAB5	TERWIN MORT TR SER 2007 QHL1	36,800.74	18,400.37
88157YAK7	TERWIN MORT TR SER 2007 QHL1	293,652.58	13,595.23
88157YAD3	TERWIN MORT TR SER 2007 QHL1	13,336.50	10,135.65
88157YAF8	TERWIN MORT TR SER 2007 QHL1	11,976.70	7,552.49
88157YAJ0	TERWIN MORT TR SER 2007 QHL1	8,368.00	4,741.12
88157YAE1	TERWIN MORT TR SER 2007 QHL1	6,171.40	4,426.65
88157YAG6	TERWIN MORT TR SER 2007 QHL1	4,654.70	2,861.15
88157YAH4	TERWIN MORT TR SER 2007 QHL1	4,550.10	2,711.67
88157YAL5	TERWIN MORT TR SER 2007 QHL1	293,652.58	1,547.26
88157YAB7	TERWIN MORT TRUST SR 2007 QHL1	13,598.00	11,678.79
88157YAC5	TERWIN MORT TRUST SR 2007 QHL1	11,349.10	9,109.90
88157YAP6	TERWIN MORTGAGE TRUST SER QHLW	165,185.75	163,533.89
B28CN02	TGI INTERNATIONAL 9.5	50,100.00	52,354.50
B1VJWP1	TNK-BP FINANCE SA	25,050.00	22,858.13
872962AA3	TOUSA INC	52,300.00	21,704.50
9999TOUSA	TOUSA TERM LOAN	15,649.25	14,201.70
B1XBK7	TRANSCREDIT FINANCE	25,050.00	23,873.40
89612AAC	TRICOM SA	65,130.00	39,566.48
B1XFJV2	TRINIDAD & TOBAGO	37,575.00	37,052.71

B1PDXH8	TURKEY GOVT BOND ZERO CPN	50,100.00	37,190.89
912810FT0	UNITED STATES TREAS BDS	(46,893.60)	(47,131.73)
912828FB1	UNITED STATES TREAS NTS TIPS 2	143,372.88	149,443.86
USH8	US TREASURY LONG BOND MAR 08	(0.11)	(12,568.50)
925335AD3	VERTIS INC	52,300.00	31,837.63
92552SAH0	VIASYSTEMS INC	20,972.30	20,867.44
93934WAA3	WASHINGTON MUT PFD FDG TR I	10,800.00	6,668.24
92923CAK0	WCI CMNTYS INC	2,830.50	1,981.35
947074AE0	WEATHERFORD INTL INC	3,600.00	3,737.65
947074AF7	WEATHERFORD INTL INC	2,880.00	2,976.93
94980GAV3	WELLS FARGO HEQ 2004-2	6,238.05	3,514.24
9497ENAM5	WELLS FARGO HEQ 2005-3	24,103.59	22,608.18
B0FQ262	XINAO GAS HOLDINGS	25,050.00	25,532.29

**Total Senior Securities & Convertibles**

**244,656,336.26**

**7,117,201.24**

**Common Stocks and Options**

68243Q106	1 800 FLOWERS COM	1,802.09	15,732.28
00086T103	A C MOORE ARTS & CRAFTS INC	(130.33)	(1,791.98)
000360206	AAON INC	(102.61)	(2,033.79)
037833DPC	AAPL CALL 04/08 ST 180 APV.DP	(0.18)	(580.69)
037833DDC	AAPL CALL 4/08 ST 220 APV.DD	(0.72)	(947.92)
037833DUC	AAPL CALL 4/08 ST 240 APV.DU	(0.36)	(281.84)
002535201	AARON RENTS INC	(211.22)	(4,063.83)
002567105	ABAXIS INC	(89.88)	(3,223.10)
002824100	ABBOTT LABS	2,646.22	148,585.25
002824100	ABBOTT LABS	633.15	35,551.37
003009107	ABERDEEN ASIA PACIFIC INCOM FD	1,902.16	11,032.53
003881307	ACACIA RESH CORP	(437.42)	(3,928.00)
00431M308	ACCESS PHARMACEUTICALS INC	7,527.84	24,465.47
00081T108	ACCO BRANDS CORP	(105.61)	(1,693.97)
004397105	ACCURAY INC	(368.51)	(5,608.69)
G0070KANC	ACE 1/08 CALL ST 70 YJC.AN	(1.09)	(8.14)
G0070KENC	ACE CALL 05/08 ST 70 ACE.EN	(1.09)	(184.52)
G0070KELC	ACE CALL 5/08 ST 60 ACE.EL	(0.72)	(430.54)
G0070K103	ACE LTD	168.84	10,430.94
004498101	ACI WORLDWIDE INC	(276.38)	(5,262.29)
004498101	ACI WORLDWIDE INC	(1,106.64)	(21,070.43)
004764106	ACME PACKET INC	(164.78)	(2,074.58)
00635P107	ADAMS RESPIRATORY THERAPEUTICS	1,243.20	74,268.77
7110720	ADECCO SA	(230.00)	(12,443.14)
00685R409	ADELPHIA RECOVERY TRUST	5,828.97	408.03
007094105	ADMINISTAFF INC	4,290.97	121,348.63
00738A106	ADTRAN INC	(1,146.92)	(24,521.15)
00751Y106	ADVANCE AUTO PARTS INC	(661.44)	(25,128.11)
007973100	ADVANCED ENERGY INDS	(328.06)	(4,291.05)
00763M108	ADVANCED MEDICAL OPTICS INC	1,476.30	36,213.64
6870490	ADVANTEST CORP	(505.00)	(14,374.97)
6480048	AEON CO LTD	540.00	7,917.65
001031103	AEP INDS INC	(45.69)	(1,462.50)
007865108	AEROPOSTALE	(578.23)	(15,323.04)
00130H105	AES CORP	(1,197.80)	(25,620.94)
00808P108	AES TIETE SA	400.80	44,921.14
00817YAL	AET CALL 1/08 ST 60 AAF.AL	(0.60)	(30.15)
00817Y108	AETNA INC NEW	343.71	19,842.38
008190100	AFFILIATED COMPUTER SERVICES	116.55	5,256.41
008252108	AFFILIATED MANAGERS GROUP	169.60	19,921.22
00826T108	AFFYMETRIX INC	(512.32)	(11,854.99)
008318107	AFTERMARKET TECHNOLOGY CORP	4,554.13	124,145.58
001084102	AGCO CORP	291.36	19,806.72
5689051	AGFA GEVAERT NV	(565.00)	(8,665.37)
B0ZNP1	AGL ENERGY	(717.80)	(8,395.10)
008474108	AGNICO EAGLE MINES LTD	(280.00)	(15,296.40)
008916108	AGRIUM INC	180.51	13,034.55
008916108	AGRIUM INC	145.00	10,470.45
5729065	AGUAS DE BARCELONA	(200.00)	(8,050.06)

6019419	AIFUL CORP	(1.50)	(26.80)
026874EN	AIG CALL 5/08 ST 70 AIG.EN	(1.93)	(173.66)
4916039	AIR FRANCE-KLM	(225.00)	(7,911.53)
B1YXBJ7	AIR LIQUIDE(L)	(115.00)	(17,114.57)
009158106	AIR PRODS & CHEMS INC	190.80	18,818.60
009158106	AIR PRODS & CHEMS INC	60.30	5,947.39
009363102	AIRGAS INC	476.37	24,823.64
5468346	AIXTRON	620.00	8,620.55
6010906	AJINOMOTO CO INC	(700.00)	(7,964.02)
001547108	AK STL HLDG CORP	578.76	26,761.86
00971T101	AKAMAI TECHNOLOGIES INC	(701.72)	(24,279.51)
009720103	AKEENA SOLAR INC DE	(486.85)	(3,875.33)
B1VLVW7	AKER KVEARNER ASA	(485.00)	(12,906.89)
5458314	AKZO NOBEL NV	105.00	8,411.11
012423109	ALBANY MOLECULAR RESH INC	(73.40)	(1,055.52)
013078100	ALBERTO CULVER CO NEW	96.48	2,367.62
013817101	ALCOA INC	155.40	5,679.87
H01301102	ALCON INC	138.69	19,838.22
6063557	ALESCO CORPN	(970.00)	(8,747.03)
015385107	ALFA CORP	77.70	1,683.76
016255101	ALIGN TECHNOLOGY INC	(282.37)	(4,709.98)
017361106	ALLEGHENY ENERGY INC	868.84	55,266.91
01741R102	ALLEGHENY TECHNOLOGIES INC	603.00	52,099.20
01741R102	ALLEGHENY TECHNOLOGIES INC	248.04	21,430.66
01748X102	ALLEGIANT TRAVEL CO	(37.45)	(1,203.64)
018490102	ALLERGAN INC	309.52	19,883.56
018490102	ALLERGAN INC	31.08	1,996.58
018606202	ALLIANCE IMAGING INC	(116.10)	(1,116.83)
018772103	ALLIANCE ONE INTL INC	(723.53)	(2,944.78)
020520102	ALON USA ENERGY INC	(195.49)	(5,313.39)
02076X102	ALPHA NATURAL RESOURCES INC	(238.93)	(7,760.48)
020813101	ALPHARMA INC	699.30	14,090.90
02208R106	ALTRA HOLDINGS INC	(84.64)	(1,407.51)
02209S103	ALTRIA GROUP INC	753.85	56,975.64
M0861T100	ALVARION LTD	590.00	5,605.00
038222AWC	AMAT CALL 1/08 ST 17.5 ANQ.AW	(12.06)	(783.90)
038222ADC	AMAT CALL 1/08 ST 20 ANQ.AD	(30.15)	(301.50)
023135106	AMAZON COM INC	313.76	29,066.73
02341W103	AMCOL INTL CORP	(59.92)	(2,158.92)
G02602103	AMDOCS LTD	4,371.38	150,681.47
023436108	AMEDISYS INC	(182.76)	(8,867.32)
02364W105	AMERICA MOVIL SAB DE CV	501.00	30,756.39
02364W105	AMERICA MOVIL SAB DE CV	(125.00)	(7,673.75)
023850100	AMERICAN APPAREL INC	2,321.90	34,828.50
02553E106	AMERICAN EAGLE OUTFITTERS NEW	(1,053.64)	(21,884.10)
025533407	AMERICAN ECOLOGY CORP	6,652.10	156,191.31
025816109	AMERICAN EXPRESS CO	404.01	21,016.60
025816109	AMERICAN EXPRESS CO	310.80	16,167.82
026760405	AMERICAN INDEPENDENCE CORP	1,567.80	14,345.37
026874107	AMERICAN INTL GROUP INC	217.08	12,655.76
03070L300	AMERIGON INC	(159.54)	(3,372.61)
03073E105	AMERISOURCEBERGEN CORP	180.90	8,116.98
03070Q101	AMERISTAR CASINOS INC	(78.65)	(2,165.88)
030710107	AMERON INTL INC	(6.74)	(621.18)
001712108	AMICAS INC	1,398.60	3,720.28
031652100	AMKOR TECHNOLOGY INC	(784.20)	(6,689.25)
B2988H1	AMLIN PLC	1,335.00	7,919.22
032037103	AMPCO-PITTSBURGH CORP	466.20	17,776.21
032095101	AMPHENOL CORP NEW	491.84	22,806.62
001765106	AMR CORP	(956.12)	(13,414.36)
032511107	ANADARKO PETE CORP	77.70	5,104.11
032654105	ANALOG DEVICES INC	(587.24)	(18,615.51)
B1WVF68	ANDRITZ AG	95.00	5,757.20
03475V101	ANGIODYNAMICS INC	1,087.80	20,711.71
035229103	ANHEUSER BUSCH COS INC	126.63	6,627.81
036384105	ANSOFT CORP	(126.58)	(3,272.12)
03662Q105	ANSYS INC	(231.44)	(9,595.54)

B07VZ99	ANTENA 3 TELEVISION S.A.	(530.00)	(8,128.57)
0045614	ANTOFAGASTA	450.00	6,422.69
037389AJC	AOC 1/08 CALL ST 50 YNV.AJ	(0.60)	(15.08)
037389103	AON CORP	72.36	3,450.85
009158ATC	APD CALL 1/08 ST 100 APD.AT	(0.36)	(90.45)
037604105	APOLLO GROUP INC	275.60	19,333.34
00202H108	APP PHARMACEUTICALS INC	(956.12)	(9,819.35)
037833100	APPLE INC	569.24	112,755.06
037833100	APPLE INC	230.04	45,565.61
037833100	APPLE INC	168.84	33,443.83
03820C105	APPLIED INDL TECHNOLOGIES INC	(56.18)	(1,630.20)
038222105	APPLIED MATLS INC	4,221.00	74,964.96
038336103	APTARGROUP INC	(41.94)	(1,715.93)
03840P102	AQUILA INC	19,425.00	72,455.25
038465100	ARABIAN AMERN DEV CO	4,982.64	38,117.21
040049108	ARENA RESOURCES INC	547.52	22,837.02
6253983	ARISTOCRAT LEISURE	(804.60)	(7,947.87)
04269X105	ARRAY BIOPHARMA INC	(157.29)	(1,324.38)
99999ARSC	ARS CALL 02/07/08 STK 3	2,505.00	3.04
04516X106	ASIA SATELLITE TELECOMMUNCNT	310.80	5,780.88
5165294	ASM INTL NV	(610.00)	(14,938.52)
N07059186	ASML HOLDING N V	595.00	18,617.55
04538T109	ASPREVA PHARMACEUTICALS CORP	77.70	2,020.20
5698789	ASSA ABLOY	(580.00)	(11,643.61)
046224101	ASTEC INDS INC	(38.20)	(1,420.62)
6985383	ASTELLAS PHARMA	185.00	8,064.72
046353108	ASTRAZENECA PLC	185.00	7,921.70
046433108	ASTRONICS CORP	2,396.87	101,867.18
00206R102	AT&T INC	2,671.29	111,018.81
01741RAPC	ATI CALL 1/08 ST 80 ATI.AP	(6.03)	(4,944.60)
5654781	ATOS ORIGIN	(105.00)	(5,426.77)
050095108	ATWOOD OCEANICS INC	306.34	30,707.62
05069A302	AUDIBLE INC	1,563.16	13,943.41
050912203	AUGUSTA RES CORP	4,284.28	18,807.99
052769106	AUTODESK INC	513.04	25,528.87
0118271	AUTONOMY CORP	335.00	5,894.98
053611109	AVERY DENNISON CORP	(375.24)	(19,940.25)
B15CMQ7	AVEVA GROUP PLC	425.00	8,168.20
054303102	AVON PRODS INC	491.84	19,442.44
4535296	AWD HOLDINGS AG	(190.00)	(8,172.58)
B06BKX9	AWILCO OFFSHORE ASA	(620.00)	(6,942.37)
5915916	AXFOOD AB	205.00	8,262.55
5993020	AXIS AB	330.00	8,118.27
025816DNC	AXP CALL 04/08 ST 70 AXP.DN	(1.09)	(16.28)
025816GNC	AXP CALL 07/08 ST 70 AXP.GN	(1.09)	(70.55)
025816ANC	AXP CALL 1/08 ST 70 AXP.AN	(1.33)	(3.32)
025816AOC	AXP CALL 1/08 ST 75 AXP.AO	(1.09)	(2.71)
097023ABC	BA 1/08 CALL ST 110 WBO.AB	(0.72)	(1.81)
056752108	BAIDU COM INC	72.65	28,363.00
056752108	BAIDU COM INC	20.00	7,807.80
057149106	BAKER MICHAEL CORP	(53.18)	(2,185.66)
058498106	BALL CORP	(585.12)	(26,330.40)
05874B107	BALLY TECHNOLOGIES INC	731.02	36,346.51
059460303	BANCO BRADESCO S A	(235.00)	(7,520.00)
B1Z9G88	BANCO POPOLARE	(670.00)	(14,850.36)
B0BV6K3	BANCO POPULAR ESPANOL	(435.00)	(7,441.12)
062540109	BANK HAWAII CORP	(510.92)	(26,128.45)
060505104	BANK OF AMERICA CORPORATION	259.29	10,698.31
064058100	BANK OF NEW YORK MELLON CORP	112.82	5,501.17
063904106	BANK OF THE OZARKS INC	375.55	9,839.37
06652B103	BANKUNITED FINL CORP	(365.50)	(2,521.95)
067511105	BARE ESCENTUALS INC	(962.48)	(23,340.14)
068306109	BARR PHARMACEUTICALS INC	(502.44)	(26,679.56)
0081180	BARRATT DEVEL	(860.00)	(7,797.79)
068463108	BARRETT BUSINESS SERVICES INC	(38.95)	(701.45)
067901108	BARRICK GOLD CORP	466.20	19,603.71
055262505	BASF SE	115.00	17,025.45

B00FX50	BASILEA PHARMACEUTICA-REG	(45.00)	(8,764.30)
072730302	BAYER A G	160.00	14,590.11
073176109	BAYTEX ENERGY TR	330.40	6,313.94
B1FP891	BBA AVIATION PLC	1,965.00	8,028.43
075896QF	BBBY PUT 5/08 ST 30 BHQ.QF	1.80	521.48
B23ZRN7	BBI EPS LTD PREFERRED	(49.75)	(37.13)
086516AM	BBY 1/08 CALL ST 65 WBY.AM	(1.15)	(2.86)
086516CJ	BBY CALL 3/08 ST 50 BBY.CJ	(0.60)	(283.41)
4058061	BCO ESPIRITO SANTO	365.00	8,004.74
073302101	BE AEROSPACE INC	1,060.58	56,104.89
073325102	BEA SYS INC	1,709.40	26,974.33
073325102	BEA SYS INC	298.49	4,710.09
075571109	BEBE STORES INC	(188.75)	(2,427.30)
5932409	BECHTLE AG	240.00	9,621.47
075896100	BED BATH & BEYOND INC	(657.20)	(19,315.11)
077454106	BELDEN INC	152.05	6,766.09
077454106	BELDEN INC	77.70	3,457.65
08160H101	BENCHMARK ELECTRS INC	(107.86)	(1,912.29)
084670207	BERKSHIRE HATHAWAY INC DEL	4.22	19,990.66
086516101	BEST BUY INC	90.45	4,762.19
086516101	BEST BUY INC	(462.16)	(24,332.72)
088606108	BHP BILLITON LTD	36.18	2,534.05
05545E209	BHP BILLITON PLC	100.00	6,130.00
088606ERC	BHP CALL 05/08 ST 90 BHP.ER	(0.24)	(34.97)
08915P101	BIG 5 SPORTING GOODS CORP	(172.27)	(2,484.13)
0286941	BIG YELLOW GROUP	(905.00)	(7,890.56)
5117381	BILFINGER BERGER	170.00	13,118.41
6277916	BILLABONG INTL	(620.80)	(8,078.27)
09064X101	BIOMIMETIC THERAPEUTICS INC	(80.14)	(1,392.08)
09069N108	BIOSCRIP INC	3,491.84	26,991.91
055482103	BJ SVCS CO	48.24	1,170.30
055482103	BJ SVCS CO	(790.76)	(19,183.84)
055482AGC	BJS CALL 1/08 ST 35 BJS.AG	(0.60)	(1.51)
05548J106	BJS WHOLESale CLUB INC	38.85	1,314.30
064058AJC	BK CALL 1/08 ST 50 BK.AJ	(1.09)	(103.11)
6075756	BK OF KYOTO	650.00	7,715.17
05548G102	BKF CAP GROUP INC	233.10	517.48
091797100	BLACK & DECKER CORP	(292.56)	(20,376.80)
09227Q100	BLACKBAUD INC	(277.13)	(7,770.73)
09253U108	BLACKSTONE GROUP L P	361.80	8,006.63
093671105	BLOCK H & R INC	310.80	5,771.56
093671105	BLOCK H & R INC	(1,384.36)	(25,707.57)
09578R103	BLUE NILE INC	337.05	22,939.62
M20157109	BLUEPHOENIX SOLUTIONS LTD	770.72	13,965.46
12189TARC	BNI CALL 1/08 ST 90 BNI.AR	(0.42)	(10.55)
097023105	BOEING CO	277.38	24,259.65
B1XCBX9	BOLIDEN AB	(580.00)	(7,291.28)
099849101	BORLAND SOFTWARE CORP	505.05	1,520.20
10211F100	BOVIE MEDICAL CORP	2,242.34	14,350.99
103304101	BOYD GAMING CORP	854.70	29,119.63
055622104	BP PLC	110.00	8,048.70
104576103	BRADLEY PHARMACEUTICALS INC	15.54	306.14
B1FJ0C0	BRAMBLES LTD	(799.35)	(8,092.53)
10575X119	BRAZIL ETHANOL INC	484.52	484.52
109195107	BRIGHT HORIZON FAMILY SOLUTION	(195.49)	(6,752.19)
5803925	BRISA(AUTO-ESTRADA	(945.00)	(13,885.48)
111320107	BROADCOM CORP	1,565.41	40,919.82
114340102	BROOKS AUTOMATION INC	(599.95)	(7,925.33)
6146500	BROTHER INDUSTRIES	(600.00)	(7,750.08)
115236101	BROWN & BROWN INC	(881.92)	(20,725.12)
115736100	BROWN SHOE INC NEW	(128.83)	(1,954.32)
116794108	BRUKER BIOSCIENCES CORP	(575.23)	(7,650.59)
117421107	BRUSH ENGINEERED MATLS INC	(137.82)	(5,101.95)
B07ZBW6	BUCHER INDUSTRIES AG-REG	55.50	12,794.68
118440106	BUCKLE INC	(105.61)	(3,485.10)
118759109	BUCYRUS INTL INC NEW	(13.48)	(1,339.98)
121208201	BURGER KING HLDGS INC	833.16	23,753.39

12189T104	BURLINGTON NORTHN SANTA FE CP	30.15	2,509.38
12429T104	BWAY HOLDING COMPANY	5,988.86	58,391.42
09253UCGC	BX CALL 3/08 ST 35 BX.CG	(1.09)	(5.43)
09253UFFC	BX CALL 06/08 ST 30 BX.FF	(1.09)	(37.99)
172967MZ	C 1/08 PUT ST 32.50 C.MT	21.11	6,479.24
277461AXC	C EK CALL 1/08 ST 22.5 EK.AX	(12.06)	(542.70)
12541W209	C H ROBINSON WORLDWIDE INC	445.20	24,094.22
12686C109	CABLEVISION SYS CORP	2,331.00	57,109.50
12709P103	CABOT MICROELECTRONICS CORP	(144.56)	(5,191.04)
127150308	CACHE INC	(65.91)	(615.62)
127190304	CACI INTL INC	(19.47)	(871.85)
127209302	CADBURY SCHWEPPES PLC	777.00	38,360.49
14149YAYC	CAH CALL 1/08 ST 60 CAH.AL	5.99	179.83
14149YAMC	CAH CALL 1/08 ST 65 CAH.AM	1.97	4.93
14149YCLC	CAH CALL 3/08 ST 60 CAH.CL	3.95	611.85
14149YCMC	CAH CALL 3/08 ST 65 CAH.CM	4.02	120.62
129603106	CALGON CARBON CORP	1,582.64	25,148.10
B08BR25	CAMPARI	(855.00)	(8,187.86)
134429109	CAMPBELL SOUP CO	155.40	5,552.44
136644101	CANADIAN SUPERIOR ENERGY INC	2,924.00	8,508.84
139594105	CAPELLA EDUCATION COMPANY	(79.39)	(5,197.13)
140475104	CAPITAL SR LIVING CORP	(49.43)	(490.88)
14149Y108	CARDINAL HEALTH INC	(1,593.58)	(92,029.25)
4169219	CARLSBERG	115.00	13,912.61
146229109	CARTER INC	(435.92)	(8,435.01)
147195101	CASCADE CORP	(16.48)	(765.57)
6178967	CASIO COMPUTER CO	(1,145.00)	(13,313.83)
148411101	CASTLE A M & CO	(35.95)	(977.53)
149123ARC	CAT CALL 1/08 ST 90 WKT.AR	(0.36)	(0.18)
149847105	CBEYOND INC	611.93	23,859.27
12489V106	CBRL GROUP INC	(712.32)	(23,072.04)
124857103	CBS CORP NEW	349.65	9,353.14
SPS4023I	CDX.EM.8 CDS 12/12	(150,300.00)	(149,924.25)
125137109	CEC ENTMT INC	(98.87)	(2,566.61)
150838100	CELADON GROUP INC	(179.01)	(1,639.74)
150870103	CELANESE CORP DEL	746.24	31,580.88
151020104	CELGENE CORP	326.48	15,086.64
15135B101	CENTENE CORP DEL	(226.95)	(6,227.43)
15133V208	CENTENNIAL COMMUNCTNS CORP NEW	1,554.00	14,436.66
G20045202	CENTRAL EUROPEAN MEDIA ENTRPRS	226.84	26,308.90
156431108	CENTURY ALUM CO	(120.59)	(6,504.57)
156782104	CERNER CORP	387.96	21,880.94
EG6830525	CETES MXBIGO000782 T-BILL	501,000.00	45,620.87
125269100	CF INDS HLDGS INC	520.56	57,292.28
125269100	CF INDS HLDGS INC	254.40	27,999.26
204386106	CGG VERITAS	(140.00)	(7,847.00)
161048103	CHARLOTTE RUSSE HLDG INC	(190.25)	(3,072.47)
16115Q308	CHART INDS INC	755.74	23,352.40
162456107	CHATTEM INC	344.54	26,026.55
163072101	CHEESECAKE FACTORY INC	(1,060.00)	(25,132.60)
16359R103	CHEMED CORP NEW	38.85	2,170.94
16444H102	CHEROKEE INC DEL NEW	(41.20)	(1,329.36)
166764100	CHEVRON CORP NEW	77.70	7,251.74
166764100	CHEVRON CORP NEW	54.27	5,065.02
169384104	CHINA DIRECT INC	3,049.66	26,897.99
B0LKYK6	CHINA SKY CHEMICAL FIBRE CO	47,200.00	72,794.47
169426103	CHINA TELECOM CORP LTD	(105.00)	(8,197.35)
6527666	CHINATRUST FIN HOL	46,869.60	33,308.49
169905106	CHOICE HOTELS INTL INC	(636.00)	(21,115.20)
6195609	CHUBU ELEC POWER	(305.00)	(7,958.42)
6196408	CHUGAI PHARM CO	495.00	7,089.47
6195900	CHUGOKU ELEC POWER	(380.00)	(7,398.29)
17133Q304	CHUNGHWA TELECOM CO LTD	1,821.82	38,458.58
171484108	CHURCHILL DOWNS INC	466.20	25,160.81
7380482	CIE DE ST-GOBAIN	(85.00)	(8,014.46)
125509109	CIGNA CORP	415.52	22,325.89
4199540	CIMENTS FRANCAIS	(80.00)	(13,767.86)

171871106	CINCINNATI BELL INC NEW	1,554.00	7,381.50
B038516	CINTRA CONCESIONES DE INFRAE	(1,048.35)	(15,833.23)
172755100	CIRRUS LOGIC INC	(367.01)	(1,937.81)
17275R102	CISCO SYS INC	2,239.51	60,623.54
17275R102	CISCO SYS INC	615.06	16,649.67
173073172	CITIGROUP GLOBAL MKTS HLDG INC	1,486.80	47,072.09
172967101	CITIGROUP INC	2,110.50	62,133.12
172967101	CITIGROUP INC	932.40	27,449.86
173074196	CITIGRP-CW09 GTL LTD WARRANT	20,343.20	143,406.27
B0DKLN6	CITIGRP-CW10 RAJESH WARRANT	13,513.36	310,980.42
B0J0914	CITIGRP-CW10 SRF LIMITED	15,953.60	74,819.81
177376100	CITRIX SYS INC	1,130.99	42,988.93
7113990	CLARIANT	(925.00)	(8,603.32)
18382P104	CLAYMONT STEEL HOLDINGS INC	38.85	907.15
184499101	CLEAN ENERGY FUELS CORP	(74.90)	(1,133.99)
184502102	CLEAR CHANNEL COMMUNICATIONS	1,554.00	53,644.08
189054109	CLOROX CO DEL	307.53	20,041.73
189054DNC	CLX CALL 4/08 ST 70 CLX.DN	(0.60)	(51.26)
12612L108	CNA SURETY CORP	777.00	15,376.83
6340078	CNPC (HONG KONG)	188,800.00	120,823.86
190897108	COBIZ FINANCIAL INC	(70.41)	(1,046.94)
191098102	COCA COLA BOTTLING CO CONS	(44.19)	(2,601.97)
191216100	COCA COLA CO	150.75	9,251.53
4420723	COCA-COLA HELL BOT	300.00	12,983.03
14040HMK	COF PUT 1/08 ST 55 COF.MK	0.60	461.54
19239Y108	COGENT INC	(326.56)	(3,641.19)
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	(784.40)	(26,622.54)
19244C109	COGNOS INC	1,942.50	111,829.73
19244C109	COGNOS INC	(140.00)	(8,059.80)
19259P300	COINSTAR INC	2,795.19	78,684.69
6653453	COL CAPITAL	28,796.72	22,528.02
19388P106	COLEY PHARMACEUTICAL GROUP INC	1,554.00	12,432.00
7758799	COLONIA R/EST AG	315.00	7,829.29
5806225	COLRUYS SA	34.50	8,122.48
199333105	COLUMBUS MCKINNON CORP N Y	(78.65)	(2,565.40)
5975266	COMDIRECT BANK AG	415.00	5,072.44
200519106	COMMERCE BANCORP INC NJ	1,165.50	44,452.17
203372107	COMMSCOPE INC	521.52	25,664.00
20440T201	COMPANHIA BRASILEIRA DE DISTRB	(270.00)	(9,979.20)
204412100	COMPANHIA VALE DO RIO DOCE	1,553.10	43,455.74
204412209	COMPANHIA VALE DO RIO DOCE	(255.00)	(8,330.85)
20453E109	COMPLETE PRODUCTION SERVICES	(320.57)	(5,760.68)
205306103	COMPUTER PROGRAMS & SYS INC	(47.19)	(1,073.03)
205821200	COMTECH GROUP INC	(148.30)	(2,389.15)
205826209	COMTECH TELECOMMUNICATIONS CP	(172.27)	(9,304.30)
205887102	CONAGRA FOODS INC	205.02	4,877.43
207410101	CONMED CORP	194.25	4,489.12
20825C104	CONOCOPHILLIPS	48.24	4,259.59
205944101	CON-WAY INC	(413.40)	(17,172.64)
G24182100	COOPER INDS LTD	155.40	8,217.55
20825CBAC	COP CALL 02/08 ST 105 COP.BA	(0.48)	(4.82)
P31076105	COPA HOLDINGS SA	(763.20)	(28,673.42)
N22717107	CORE LABORATORIES N V	208.97	26,062.86
219350105	CORNING INC	3,015.00	72,329.85
21988R102	CORPORATE EXECUTIVE BRD CO	(360.40)	(21,660.04)
22025Y407	CORRECTIONS CORP AMER NEW	686.88	20,269.83
22025Y407	CORRECTIONS CORP AMER NEW	446.40	13,173.38
22160KAMC	COST 1/08 CALL ST 65 PRQ.AM	(0.30)	(174.87)
22160K105	COSTCO WHSL CORP NEW	24.12	1,682.61
222372104	COUNTRYWIDE FINANCIAL CORP	(1,847.68)	(16,518.29)
222660102	COURIER CORP	(56.18)	(1,854.34)
222795106	COUSINS PPTYS INC	(913.72)	(20,193.21)
22282E102	COVANTA HLDG CORP	4,839.22	133,852.83
G2552X108	COVIDIEN LTD	1,995.63	88,386.45
G2552X108	COVIDIEN LTD	235.17	10,415.68
126153105	CPFL ENERGIA S A	375.75	21,290.00
125902106	CPI CORP	(37.45)	(881.95)

12618T105	CRA INTL INC	(77.15)	(3,672.97)
225223304	CRAY INC	(1,459.05)	(8,739.72)
7262610	CREDIT AGRICOLE SA	(235.00)	(7,926.44)
225447101	CREE INC	2,224.53	61,107.84
227046109	CROCS INC	692.08	25,475.32
227046109	CROCS INC	366.76	13,500.44
17275RAGC	CSCO 1/08 CALL ST 35 WCT.AG	(1.45)	(1.45)
17275RDGC	CSCO CALL 4/08 ST 35 CYQ.DG	(1.09)	(20.62)
17275RGGC	CSCO CLL 07/08 ST 35 CYQ.GG	(1.09)	(58.61)
126349109	CSG SYS INTL INC	(1,043.04)	(15,353.55)
125965103	CSK AUTO CORP	1,942.50	9,731.93
125965103	CSK AUTO CORP	(451.65)	(2,262.75)
5799949	CSM NV	(405.00)	(13,678.23)
126408AH	CSX CALL 1/08 ST 40 CSX.AH	(12.06)	(5,306.40)
126408103	CSX CORP	1,206.00	53,039.88
229669106	CUBIC CORP	(74.15)	(2,906.72)
231021106	CUMMINS INC	203.52	25,922.34
231561101	CURTISS WRIGHT CORP	(155.79)	(7,820.76)
126650BVC	CVS CALL 2/08 ST 42.5 CVS.BV	(2.17)	(102.03)
126650EIC	CVS CALL 5/08 ST 45 CVS.EI	(1.93)	(169.80)
126650100	CVS CAREMARK CORPORATION	1,625.33	64,606.87
126650100	CVS CAREMARK CORPORATION	765.81	30,440.95
232572107	CYMER INC	(183.51)	(7,143.85)
232577205	CYNOSURE INC CL A	664.36	17,579.04
232674507	CYPRESS BIOSCIENCES INC	(276.38)	(3,048.48)
232806109	CYPRESS SEMICONDUCTOR CORP	909.48	32,768.56
232806109	CYPRESS SEMICONDUCTOR CORP	861.35	31,034.44
6249476	DAEGU BANK	1,416.00	23,523.10
6250100	DAIICHI CHUO KISEN	2,950.00	15,289.35
D1668R123	DAIMLER AG	155.00	14,822.65
3325205	DANA PETROLEUM	385.00	10,668.05
4253350	DANIELI & C	486.70	15,256.30
237266101	DARLING INTL INC	2,992.26	34,590.47
5330047	DASSAULT SYSTEMES	(280.00)	(16,575.58)
6256465	DAVID JONES	1,980.00	9,579.33
B0F9971	DAVIS SERVICE GROUP PLC	815.00	8,338.84
239359102	DAWSON GEOPHYSICAL CO	306.34	21,891.13
B1FMNQ4	DAYLIGHT RESOURCES TRUST	2,832.00	20,746.10
6175203	DBS GROUP HLDGS	2,407.20	34,616.72
B1XN5J6	DE LA RUE	576.30	11,202.26
243537107	DECKERS OUTDOOR CORP	199.98	31,009.36
246647101	DELEK US HLDGS INC	(251.66)	(5,091.16)
247850100	DELTIC TIMBER CORP	(79.39)	(4,088.00)
247916208	DENBURY RES INC	754.72	22,452.92
6309820	DENKI KAGAKU KOGYO	2,800.00	12,206.06
249030107	DENTSPLY INTL INC NEW	570.28	25,674.01
4457088	DERICHEBOURG	1,040.00	8,393.35
D18190898	DEUTSCHE BANK AG	(60.00)	(7,764.60)
L2399K107	DEUTSCHE BK MX BANCA MULTIPLE	61.11	6,110.55
4754972	DEUTSCHE EUROSHOP	240.00	8,245.98
23326R109	DG FASTCHANNEL INC	951.98	24,408.74
25269L106	DIAMOND MGMT & TECHNOLOGY CONS	(209.72)	(1,524.66)
25271C102	DIAMOND OFFSHORE DRILLING INC	152.64	21,674.88
Y2066G104	DIANA SHIPPING INC	993.17	31,245.25
253798102	DIGI INTL INC	(28.46)	(403.88)
25388B104	DIGITAL RIV INC	(308.59)	(10,205.01)
254543101	DIODES INC	(223.95)	(6,734.21)
25459L106	DIRECTV GROUP INC	1,554.00	35,928.48
254687AHC	DIS 1/08 CALL ST 40 WDS.AH	(1.09)	(2.71)
254687AF	DIS CALL 1/08 ST 30 DIS.AF	(18.09)	(4,341.60)
254687DHC	DIS CALL 4/08 ST 40 DIS.DH	(1.09)	(8.14)
25468Y107	DISCOVERY HOLDING CO	155.40	3,906.76
254687106	DISNEY WALT CO	2,635.11	85,061.35
25659T107	DOLBY LABORATORIES INC	619.04	30,778.67
256664103	DOLLAR FINL CORP	(119.09)	(3,654.90)
256747106	DOLLAR TREE STORES INC	4,086.29	105,916.64
Y21110104	DOUBLE HULL TANKERS INC	(159.54)	(1,952.73)

260003AKC	DOV CALL 1/08 ST 55 DOV.AK	(1.57)	(7.84)
260003108	DOVER CORP	584.91	26,958.50
260174107	DOVER MOTORSPORTS INC	155.40	1,017.87
261018105	DOWNEY FINL CORP	(540.23)	(16,806.43)
233293109	DPL INC	155.40	4,607.61
233293109	DPL INC	(898.88)	(26,651.79)
261570105	DRESS BARN INC	(268.14)	(3,354.46)
261608103	DRESSER-RAND GROUP INC	585.12	22,848.94
233326107	DST SYS INC DEL	273.48	22,575.77
263534109	DU PONT E I DE NEMOURS & CO	271.35	11,963.82
26441C105	DUKE ENERGY CORP NEW	72.36	1,459.50
267475101	DYCOM INDS INC	1,505.86	40,131.17
26784F103	DYNAMEX INC	(79.39)	(2,148.40)
267888105	DYNAMIC MATLS CORP	480.11	28,278.42
26817G102	DYNEGY INC DEL	603.00	4,305.42
268648102	E M C CORP MASS	984.55	18,243.67
269246104	E TRADE FINANCIAL CORP	449.55	1,595.90
4942904	E.ON AG	70.00	14,900.22
4012250	EADS(EURO AERO DEF	245.00	7,819.57
26969P108	EAGLE MATERIALS INC	(555.44)	(19,707.01)
277276101	EASTGROUP PPTY INC	(143.81)	(6,018.36)
277461109	EASTMAN KODAK CO	2,412.00	52,750.44
278265103	EATON VANCE CORP	498.20	22,623.26
5468324	EBRO PULEVA SA	(390.00)	(7,150.31)
27874N105	ECHELON CORP	483.85	9,986.75
278762109	ECHOSTAR COMMUNICATIONS NEW	310.80	11,723.38
278856109	ECLIPSYS CORP	(340.05)	(8,606.56)
278865100	ECOLAB INC	(530.00)	(27,141.30)
EDM8C9500	EDM8 JUN 08 CALL @ 95	0.86	2,710.80
EDM8C9550	EDM8 JUN 08 CALL @ 95.50	(0.86)	(1,684.80)
28238P109	EHEALTH INC	(92.13)	(2,958.20)
B13X013	EIFFAGE	80.00	7,878.71
277461ADC	EK CALL 1/08 ST 20 EK.AD	(12.06)	(2,442.15)
0309644	ELECTROCOMPONENTS	(1,615.00)	(6,702.91)
285617106	ELECTRONIC CTL SEC INC	112,344.39	44,937.76
5138638	ELRINGKLINGER AG	70.00	8,699.21
29078E105	EMBARQ CORP	(447.32)	(22,155.76)
29081M102	EMBRAER-EMPRESA BRASILEIRA DE	170.00	7,750.30
29100P102	EMERGENCY MEDICAL SVCS CORP	(71.16)	(2,083.42)
291005106	EMERITUS CORP	(38.20)	(960.70)
291525103	EMMIS COMMUNICATIONS CORP	1,165.50	4,487.18
291641108	EMPIRE DIST ELEC CO	922.59	21,016.60
292052107	EMPIRE RESORTS INC	374.63	1,277.47
292448206	EMPRESAS ICA S A DE CV	1,805.09	47,654.38
26873N108	EMS TECHNOLOGIES INC	907.79	27,451.51
7635610	EMS-CHEMIE HLDG AG	55.00	8,093.45
292475209	EMULEX CORP	(376.75)	(6,148.51)
5271782	ENDESA SA	388.50	20,647.07
29264F205	ENDO PHARMACEUTICALS HLDGS INC	(890.40)	(23,746.97)
29266R108	ENERGIZER HLDGS INC	207.76	23,296.13
29266M109	ENERGY EAST CORP	932.40	25,370.60
29362U104	ENTEGRIS INC	(990.18)	(8,545.24)
294100102	ENZO BIOCHEM INC	(417.19)	(5,315.04)
29428R103	EPOCH HOLDING CORP	(253.16)	(3,797.43)
294429105	EQUIFAX INC	2,017.56	73,358.48
294549100	EQUITABLE RES INC	538.48	28,690.21
4017017	ERAMET	11.05	5,654.49
5337093	ERG SPA	(445.00)	(8,379.90)
294821608	ERICSSON L M TEL CO	(575.00)	(13,426.25)
6321642	ESPRIT HOLDINGS	920.00	13,686.61
302182BMC	ESRX CALL 02/08 ST 65 XTQ.BM	(1.93)	(1,775.23)
297425100	ESTERLINE TECHNOLOGIES CORP	(38.20)	(1,976.80)
300645108	EXAR CORP	(358.02)	(2,853.44)
30067T103	EXCEL TECHNOLOGY INC	777.00	21,056.70
302182100	EXPRESS SCRIPTS INC	468.52	34,201.96
302182100	EXPRESS SCRIPTS INC	367.83	26,851.59
0311939	EXPRO INTL GRP	(805.00)	(16,553.17)

30231G102	EXXON MOBIL CORP	295.47	27,682.58
30231G102	EXXON MOBIL CORP	(516.81)	(48,419.93)
345370AIC	F CALL 1/08 ST 6 F.AI	(81.41)	(6,919.43)
303075105	FACTSET RESH SYS INC	394.32	21,963.62
303698104	FAIRCHILD CORP	854.70	2,222.22
305560104	FAIRPOINT COMMUNICATIONS INC	(32.21)	(419.34)
307068106	FAMOUS DAVES AMER INC	5,258.13	71,300.24
313586752	FANNIE MAE PFD	113.22	2,887.11
311642102	FARO TECHNOLOGIES INC	459.14	12,479.34
6332439	FAST RETAILING CO	(145.00)	(10,357.61)
31428XAAH	FDX CALL 1/08 ST 140 FDX.AH	(0.54)	(2.71)
31428XAA	FDX US CALL 1/08 ST 105 FDX.AA	3.95	19.74
314211103	FEDERATED INVS INC PA	108.54	4,467.51
31428X106	FEDEX CORP	66.33	5,914.65
31428X106	FEDEX CORP	(394.74)	(35,198.97)
30241L109	FEI CO	(381.24)	(9,466.21)
31430F101	FELCOR LODGING TR INC	(465.13)	(7,251.36)
315405100	FERRO CORP	1,165.50	24,160.82
5748521	FIAT SPA	580.00	15,009.43
31845F100	FIRST ADVANTAGE CORP	(36.70)	(604.47)
31986R103	FIRST CONSULTING GROUP INC	77.70	1,004.66
32020R109	FIRST FINL BANKSHARES	(10.49)	(394.80)
336433107	FIRST SOLAR INC	249.42	66,629.26
337907109	FIRSTFED FINL CORP	365.50	13,092.21
337907109	FIRSTFED FINL CORP	(365.50)	(13,092.21)
337756209	FISHER COMMUNICATIONS INC	310.80	11,797.97
Y2573FABC	FLEX CALL 1/08 ST 10 QFL.AB	(30.15)	(6,421.95)
Y2573F102	FLEXTRONICS INTL LTD	8,200.80	98,901.65
6352147	FLIGHT CENTRE LTD	285.70	8,102.72
343389102	FLOTEK INDS INC DEL	442.66	15,953.43
343498101	FLOWERS FOODS INC	(243.43)	(5,698.58)
34354P105	FLOWERVE CORP	224.72	21,618.06
343412102	FLUOR CORP NEW	148.40	21,624.85
343873105	FLUSHING FINL CORP	310.80	4,988.34
30249U101	FMC TECHNOLOGIES INC	390.08	22,117.54
34415V109	FOCUS MEDIA HLDG LTD	306.34	17,403.23
4350035	FORBO HLDGS AG	18.50	11,438.41
345370860	FORD MTR CO DEL	8,140.50	54,785.57
345838106	FOREST LABS INC	(576.64)	(21,018.53)
346375108	FORMFACTOR INC	(122.84)	(4,065.87)
0347310	FORTH PORTS	(275.05)	(10,621.81)
B0784Q0	FOSECO PLC	(1,460.00)	(8,224.78)
349882100	FOSSIL INC	(245.67)	(10,313.31)
350060109	FOSTER L B CO	488.35	25,262.24
G36535139	FOSTER WHEELER LTD	295.44	45,798.74
G36535139	FOSTER WHEELER LTD	184.44	28,591.89
5176177	FRANCE TELECOM	215.00	7,739.08
35177Q105	FRANCE TELECOM	385.00	13,717.55
356108NBP	FRED 2/08 ST 10 PUT FMU.NB	(15.86)	(1,387.99)
356108100	FREDS INC	10,519.09	101,298.84
B1SK0S6	FREENET AG	(325.00)	(7,597.92)
357023100	FREIGHTCAR AMER INC	(193.24)	(6,763.47)
G3682E127	FRONTLINE LTD	434.60	20,860.80
302941109	FTI CONSULTING INC	(98.87)	(6,094.22)
4354350	FUCHS PETROLUB AG	30.00	2,657.57
6036582	FUJI TELEVISION	(6.15)	(10,184.40)
35958N107	FUJIFILM HLDGS CORP	185.00	7,712.65
6356945	FUJITSU	(1,250.00)	(8,425.46)
361086101	FURMANITE CORPORATION	1,264.31	14,918.88
361462104	G B & T BANCSHARES INC	235.17	2,201.19
7552571	GALENICA HLDG AG	11.50	5,028.04
B1FW751	GALP ENERGIA SGPS SA-B SHRS	(335.00)	(9,007.19)
361438104	GAMCO INVESTORS INC	(11.24)	(777.46)
36467W109	GAMESTOP CORP NEW	856.86	53,219.33
36467W109	GAMESTOP CORP NEW	417.64	25,939.62
361448103	GATX CORP	543.90	19,950.25
369550ASC	GD 1/08 CALL ST 95 WJR.AS	(0.36)	(7.24)

369550BTC	GD CALL 02/08 ST 100 GD.BT	(0.72)	(21.71)
369604CIC	GE CALL 3/08 ST 45 GE.CI	(1.09)	(3.26)
369604AGO	GE CALL 1/08 ST 35 GE.AG	(18.09)	(4,450.14)
369604AHC	GE CALL 1/08 ST 40 WGE.AH	(6.03)	(48.24)
4557104	GEA GROUP AG	235.00	8,177.26
B1WGG93	GEBERIT	(55.00)	(7,554.21)
36866W106	GEMSTAR-TV GUIDE INTL INC	10,878.00	51,779.28
368710406	GENENTECH INC	223.11	14,963.99
369300108	GENERAL CABLE CORP DEL NEW	104.86	7,684.14
369385109	GENERAL COMMUNICATION INC	(56.18)	(491.53)
369550108	GENERAL DYNAMICS CORP	120.60	10,732.19
369604103	GENERAL ELECTRIC CO	2,984.85	110,648.39
370334104	GENERAL MLS INC	494.46	28,184.22
371532102	GENESCO INC	(70.41)	(2,661.35)
371559105	GENESEE & WYO INC	(149.80)	(3,620.67)
372302109	GENLYTE GROUP INC	2,175.60	207,117.12
36866T103	GEN-PROBE INC NEW	339.20	21,345.86
37247A102	GENTIVA HEALTH SERVICES INC	(62.17)	(1,183.66)
37247D106	GENWORTH FINL INC	584.91	14,885.96
36159R103	GEO GROUP INC	945.99	26,487.64
373200203	GEORGIA GULF CORP	(1,508.06)	(9,983.34)
7698356	GETINGE AB	325.00	8,724.39
374297109	GETTY RLTY CORP NEW	(131.82)	(3,517.06)
361652209	GFI GROUP INC	(35.20)	(3,369.63)
5980613	GIVAUDAN AG	(8.50)	(8,191.05)
378967103	GLOBAL CASH ACCESS HLDGS INC	(310.84)	(1,883.66)
379336100	GLOBAL INDS LTD	888.28	19,026.96
37947B103	GLOBAL TRAFFIC NETWORK INC	10,667.56	69,552.48
6374226	GLORY LTD	660.00	15,390.06
219350BXC	GLW CALL 2/08 ST 22.5 GLW.BX	(30.15)	(6,783.75)
4501093	GN STORE NORD	(671.30)	(5,278.21)
37247DFFC	GNW CALL 06/08 ST 30 GNW.FF	(0.84)	(107.64)
6430559	GOLDEN MEDITECH	178,222.48	79,541.16
38141G104	GOLDMAN SACHS GROUP INC	355.77	76,508.34
38239A100	GOODMAN GLOBAL INC	777.00	19,067.58
382388106	GOODRICH CORP	72.36	5,109.34
382550101	GOODYEAR TIRE & RUBR CO	746.24	21,058.89
38259PFUC	GOOG 6/08 CALL ST 810 GOQ.FU	(0.12)	(315.97)
38259PCTC	GOOG CALL 3/08 ST 700 GOQ.CT	(0.24)	(1,061.28)
38259P508	GOOGLE INC	82.39	56,971.04
38259P508	GOOGLE INC	31.96	22,099.01
36225V104	GP STRATEGIES CORP	2,022.30	21,537.50
400506101	GPO AEROPORTUARIO DEL PAC SAB	2,142.14	95,603.71
2380539	GPO MODELO SAB DE	5,010.00	23,640.09
B04V127	GRAINGER TRUST PLC	(1,070.00)	(7,412.21)
387328107	GRANITE CONSTR INC	(155.04)	(5,609.46)
38821G101	GRANT PRIDECO INC	699.30	38,818.14
390064103	GREAT ATLANTIC & PAC TEA INC	(31.07)	(973.41)
393122106	GREEN MTN COFFEE ROASTERS INC	1,111.52	45,238.70
395150105	GREENFIELD ONLINE INC	(161.78)	(2,363.66)
397888108	GREY WOLF INC	(653.88)	(3,485.16)
398433102	GRIFFON CORP	155.40	1,934.73
400501102	GRUPO AEROPORTUARIO CTR NORTE	2,531.62	63,594.29
B188XC5	GRUPO CATALANA OCCIDENTE SA	230.00	7,703.99
38141GAOC	GS CALL 1/08 ST 175 GPY.AO	(3.02)	(12,225.83)
38141GDHC	GS 4/08 CALL ST 240 GPY.DH	(0.12)	(98.89)
38141GDVC	GS CALL 4/08 ST 280 GPY.DV	(0.30)	(42.21)
36227K106	GSE SYS INC	21.99	225.17
G3930EAOC	GSF 1/08 CALL ST 75 WEJ.AO	(0.48)	(745.31)
401617105	GUESS INC	543.03	20,575.22
6390363	GUOCO GROUP	4,484.00	60,036.63
6338590	GUOCOLEISURE LTD	94.40	64.60
0170152	GYRUS GROUP	(690.00)	(8,515.81)
404030108	H & E EQUIPMENT SERVICES INC	(132.57)	(2,502.98)
44329Y107	H2DIESEL HOLDINGS INC	4,641.85	20,656.23
405024100	HAEMONETICS CORP	(182.01)	(11,470.08)
405217100	HAIN CELESTIAL GROUP INC	249.70	7,990.47

406216101	HALLIBURTON CO	853.35	32,350.34
40637H109	HALOZYME THERAPEUTICS INC	2,924.00	20,789.64
0406501	HAMMERSON	380.00	7,753.40
410345102	HANESBRANDS INC	3,815.82	103,675.83
41043F208	HANGER ORTHOPEDIC GROUP INC	551.77	6,074.93
4511809	HANNOVER RUECKVERS	150.00	6,919.16
411310105	HANSEN NAT CORP	455.80	20,187.38
41145W109	HARBIN ELECTRIC INC	1,491.97	38,701.73
412822108	HARLEY DAVIDSON INC	(950.30)	(44,388.51)
413086109	HARMAN INTL INDS INC	108.78	8,018.17
413086109	HARMAN INTL INDS INC	(330.72)	(24,377.37)
413160102	HARMONIC INC	(594.71)	(6,232.52)
413216300	HARMONY GOLD MNG LTD	(575.00)	(5,928.25)
413619107	HARRAHS ENTMT INC	1,320.90	117,229.88
413875105	HARRIS CORP DEL	455.80	28,569.54
414549105	HARRIS INTERACTIVE INC	(223.95)	(954.03)
41457P106	HARRIS STRATEX NETWORKS CL A	(186.50)	(3,114.57)
416196103	HARTE-HANKS INC	(1,066.36)	(18,448.03)
416515104	HARTFORD FINL SVCS GROUP INC	78.39	6,834.82
41752X101	HARVEST ENERGY TR	977.04	20,293.12
404132102	HCC INS HLDGS INC	1,507.50	43,235.10
42218Q102	HEALTH GRADES INC	7,392.42	43,984.89
5120679	HEIDELBERGCEMENT	(55.00)	(8,523.77)
423074103	HEINZ H J CO	310.80	14,508.14
42330P107	HELIX ENERGY SOLUTIONS GRP INC	708.96	29,421.72
7189292	HELVETIA HOLDING	23.50	8,448.09
5687431	HENNES & MAURITZ	200.00	12,176.63
426281101	HENRY JACK & ASSOC INC	848.00	20,640.32
427056106	HERCULES INC	310.80	6,013.98
427056106	HERCULES INC	(413.45)	(8,000.22)
427093109	HERCULES OFFSHORE INC	(617.93)	(14,694.26)
427398102	HERLEY INDS INC DEL	1,942.50	26,709.38
427866108	HERSHEY CO	(538.48)	(21,216.11)
428236103	HEWLETT PACKARD CO	464.31	23,438.37
428291108	HEXCEL CORP NEW	1,865.01	45,282.44
428291108	HEXCEL CORP NEW	(172.27)	(4,182.72)
431284108	HIGHWOODS PPTYS INC	(301.85)	(8,868.26)
B0LCW08	HIKMA PHARMACEUTICALS PLC	(810.00)	(7,630.63)
431294107	HILB ROGAL & HOBBS CO	(20.22)	(820.45)
6428305	HINO MOTORS	1,350.00	8,785.30
B1G4YS8	HISCOX LTD	1,530.00	8,725.71
6496368	HITACHI KOKUSAI EL	50.00	612.72
6429502	HITACHI SOFTWARE	655.00	12,400.53
43365Y104	HITTITE MICROWAVE CORP	(122.09)	(5,830.88)
40425J101	HMS HLDGS CORP	1,005.16	33,381.30
404251100	HNI CORP	(595.72)	(20,885.94)
412822AJ	HOG CALL 1/08 ST 50 HOG.AJ	9.50	285.09
6431325	HOKKAIDO ELECTRIC	(375.00)	(8,123.35)
6402202	HOLCIM PHILIPPINES	75,150.00	14,019.50
436233100	HOLLYWOOD MEDIA CORP	8,739.62	25,344.89
5036066	HOLMEN AB	(465.00)	(17,266.99)
436440101	HOLOGIC INC	40.40	2,773.33
437306103	HOME PROPERTIES INC	(193.24)	(8,666.90)
438516AMC	HON 01/08 CALL ST 65 WAD.AM	(1.81)	(45.23)
438516CMC	HON CALL 3/08 ST 65 HON.CM	(0.60)	(96.48)
438516CNC	HON CALL 3/08 ST 70 HON.CN	(0.96)	(48.24)
438516FNC	HON CALL 6/08 ST 70 HON.FN	(0.60)	(84.42)
438128308	HONDA MOTOR LTD	295.47	9,791.88
438516106	HONEYWELL INTL INC	361.80	22,276.03
438516106	HONEYWELL INTL INC	77.70	4,783.99
44044K101	HORIZON LINES INC	(251.66)	(4,691.02)
440694305	HORSEHEAD HLDG CORP	(122.84)	(2,084.53)
441339108	HOT TOPIC INC	(307.84)	(1,791.62)
44183U100	HOUSTON AMERICAN ENERGY CORP	2,193.00	6,688.65
428236AKC	HPQ 1/08 CALL ST 55 WPW.AK	(0.72)	(7.24)
428236BLC	HPQ CALL 2/08 ST 60 HPQ.BL	(0.84)	(6.33)
443320106	HUB GROUP INC	(290.61)	(7,724.47)

4447476	HUHTAMAKI OYJ	(710.00)	(8,429.02)
444903108	HUMAN GENOME SCIENCES INC	(1,005.91)	(10,501.67)
445658107	HUNT J B TRANS SVCS INC	769.56	21,201.38
447324104	HURCO COMPANIES INC	(41.20)	(1,798.16)
459200ACC	IBM 1/08 CALL ST 115 WIB.AC	(0.84)	(63.32)
459200ADC	IBM CALL 1/08 ST 120 WIB.AD	(0.42)	(8.44)
45103T107	ICON PUB LTD CO	652.38	40,356.16
451055107	ICONIX BRAND GROUP INC	519.06	10,204.66
44930M203	ICOP DIGITAL INC	5,402.09	21,932.49
44930G107	ICU MED INC	(62.92)	(2,265.61)
B1FF8P7	IDEMITSU KOSAN CO	(75.00)	(7,955.51)
45168D104	IDEXX LABS INC	322.24	18,892.93
5733107	IFI(ISTIT FIN IND)	315.00	10,730.73
5733130	IFIL SPA	1,510.00	14,239.66
45169U105	IGATE CORP	(164.03)	(1,389.34)
7733967	IMMOEAST AG	(800.00)	(8,620.26)
B1FFT76	IMPALA PLATINUM	711.42	24,696.48
0459497	IMPERIAL CHEM INDS	3,108.00	41,265.94
0459497	IMPERIAL CHEM INDS	880.00	11,684.05
B00HD78	IMPERIAL ENERGY CORP PLC	(475.00)	(14,655.82)
B09MRX8	IMPREGILO SPA	1,175.00	7,936.75
M5364E104	INCREDIMAIL LTD	7,342.60	40,971.72
453440307	INDEPENDENCE HLDG CO NEW	3,232.08	40,885.81
45662N103	INFINEON TECHNOLOGIES AG	(1,155.00)	(13,444.20)
45665B106	INFOCUS CORP	18,024.24	32,804.11
45666Q102	INFORMATICA CORP	(513.81)	(9,258.93)
45678T201	INFOSPACE INC	(125.08)	(2,351.56)
456788108	INFOSYS TECHNOLOGIES LTD	(195.00)	(8,845.20)
456818301	INFOUSA INC NEW	(76.40)	(682.23)
457030104	INGLES MKTS INC	(79.39)	(2,015.81)
457461200	INLAND REAL ESTATE CORP	(78.65)	(1,113.61)
45774N108	INNOPHOS HOLDINGS INC	(77.90)	(1,159.09)
45774F105	INNOVIVE PHARMACEUTICALS INC	16,644.87	21,638.33
B10RB15	INPEX HOLDINGS INC	1.15	12,455.80
458140AYC	INTC CALL 01/08 ST 27.5 INQ.AY	(0.84)	(43.90)
458140AHC	INTC CALL 1/08 ST 40 INQ.AH	(1.09)	(0.54)
45810H107	INTEGRAL SYS INC MD	(59.92)	(1,393.74)
458140100	INTEL CORP	2,786.28	74,282.22
458140100	INTEL CORP	470.34	12,539.26
45840J107	INTERACTIVE DATA CORP	(95.87)	(3,164.73)
45839M103	INTERACTIVE INTELLIGENCE INC	(97.37)	(2,565.70)
45865V100	INTERCONTINENTALEXCHANGE INC	163.28	31,431.79
45865V100	INTERCONTINENTALEXCHANGE INC	161.12	31,015.60
458665106	INTERFACE INC	1,280.04	20,890.27
45884X103	INTERMUNE INC	(155.79)	(2,076.71)
459200101	INTERNATIONAL BUSINESS MACHS	379.89	41,066.11
459902102	INTERNATIONAL GAME TECHNOLOGY	(595.72)	(26,169.98)
3163836	INTERTEK GROUP	(420.00)	(8,276.93)
461148108	INTEVAC INC	(292.86)	(4,258.17)
46120E602	INTUITIVE SURGICAL INC	101.76	33,021.12
46122E105	INVENTIV HEALTH INC	75.29	2,331.07
46126P106	INVERNESS MED INNOVATIONS INC	481.61	27,056.68
46145P103	INVESTTOOLS INC	900.30	15,971.29
46205A806	ION MEDIA	0.06	379.62
44980Y305	IPCS INC	(93.63)	(3,369.56)
SPN5ZV3G	IRTX XOVER CDF 12/12	(87,675.00)	(130,006.13)
464286731	ISHARES INC	28.32	425.65
464287655	ISHARES RUSSELL 200	(1,023.40)	(77,696.53)
464287655	ISHARES RUSSELL 200	(1,809.00)	(137,339.28)
464287648	ISHARES TR	(270.39)	(22,572.07)
464287739	ISHARES TR	(1,374.28)	(90,290.20)
45031U101	ISTAR FINL INC	(292.40)	(7,617.02)
45031U101	ISTAR FINL INC	(1,620.78)	(42,221.24)
5975932	ITALCEMENTI	(790.00)	(16,897.96)
6467803	ITOCHU CORP	650.00	6,353.67
6200194	ITOCHU TECHNO-SOLU	(240.00)	(8,077.70)
450911102	ITT CORP NEW	271.95	17,959.58

450911102	ITT CORP NEW	198.99	13,141.30
45068B109	ITT EDUCATIONAL SERVICES INC	182.32	15,546.43
464287MUP	IWM PUT 1/08 ST 73 IOW.MU	(3.66)	(285.09)
464287MYP	IWM PUT 1/08 ST 77 IOW.MY	(5.12)	(1,187.14)
45071R109	IXIA	(721.29)	(6,837.80)
46600W106	IXYS CORP	(110.85)	(889.03)
464287APC	IYR CALL 1/08 CALL 68 BHW.AP	3.58	385.05
466032109	J & J SNACK FOODS CORP	(69.66)	(2,178.87)
46612H402	J CREW GROUP INC	(125.83)	(6,066.36)
46626E205	J2 GLOBAL COMMUNICATIONS INC	(370.01)	(7,833.03)
468202106	JACKSON HEWITT TAX SVCS INC	(185.00)	(5,873.85)
469814107	JACOBS ENGR GROUP INC DEL	292.56	27,971.66
6412977	JAMES HARDIE ID NV	(2,666.15)	(15,099.50)
470355207	JAMES RIVER COAL CO	2,097.90	23,454.52
6711696	JAPAN PETROLEUM EX	110.00	8,044.58
6470685	JAPAN STEEL WORKS	(550.00)	(8,108.58)
708160BRC	JCP CALL 02/08 ST 90 JCP.BB	(0.96)	(2.41)
708160ELC	JCP CALL 05/08 ST 60 JCP.EL	(0.72)	(68.74)
708160ASC	JCP CALL 1/08 ST 95 YMJ.AS	(0.72)	(1.81)
46612K108	JDA SOFTWARE GROUP INC	(56.92)	(1,164.67)
476153101	JENNIFER CONVS INC	5,464.59	25,956.80
B1Y1SQ7	JERONIMO MARTINS	1,025.00	8,092.46
6473468	JGC CORP	450.00	7,770.22
0469742	JKX OIL & GAS	1,075.00	8,559.60
47758P307	JO-ANN STORES INC	(249.42)	(3,262.37)
478160104	JOHNSON & JOHNSON	343.71	22,925.46
46625H100	JP MORGAN CHASE & CO	180.90	7,896.29
46625HFKC	JPM CALL 6/08 ST 55 JPM.FK	(1.09)	(48.84)
6900212	JS GROUP CORP	(565.00)	(9,047.89)
5545670	JUNGHEINRICH	350.00	13,678.23
48207D101	JUPITERMEDIA CORP	155.40	593.63
483007704	KAISER ALUMINUM CORP	367.93	29,243.21
483548103	KAMAN CORP	660.45	24,311.16
483548103	KAMAN CORP	(62.92)	(2,315.94)
6483489	KANSAI ELEC POWER	335.00	7,811.62
6484686	KAWASAKI KISEN KAI	900.00	8,845.72
486587108	KAYDON CORP	1,549.72	84,521.73
B0HZPV3	KAZAKHMYS	485.00	13,236.23
487836108	KELLOGG CO	156.78	8,219.98
488879107	KENEXA CORP	(190.25)	(3,694.58)
490057106	KENSEY NASH CORP	77.70	2,324.78
490057106	KENSEY NASH CORP	(65.16)	(1,949.68)
6486314	KERRY PROPERTIES	1,825.00	14,663.38
6490995	KEYENCE CORP	(70.00)	(17,275.21)
493732101	KFORCE INC	(188.00)	(1,832.99)
49427F108	KILROY RLTY CORP	(424.00)	(23,303.04)
494274103	KIMBALL INTL INC	(96.62)	(1,323.71)
49460W208	KINETIC CONCEPTS INC	479.12	25,661.67
3319521	KINGFISHER	(2,485.00)	(7,202.33)
496902404	KINROSS GOLD CORP	749.00	13,781.60
B170DQ6	KLOECKNER & CO	(200.00)	(8,041.29)
191216EMC	KO 5/08 CALL ST 65 KO.EM	(1.09)	(180.18)
500255104	KOHL'S CORP	591.71	27,100.32
500255104	KOHL'S CORP	168.84	7,732.87
6496584	KOMATSU	300.00	8,163.63
5956078	KON KPN NV	875.00	15,914.44
B12W5Y9	KONINKLIJKE BAM GROEP NV	570.00	13,417.26
B0HZL93	KONINKLIJKE DSM NV	265.00	12,526.06
7416763	KONTRON AG	615.00	12,336.51
50060P106	KOPPERS HOLDINGS INC	388.73	16,808.73
500631106	KOREA ELECTRIC PWR	(660.00)	(13,761.00)
50064W107	KOSAN BIOSCIENCES INC	(723.53)	(2,604.72)
501044101	KROGER CO	66.33	1,771.67
500255ANC	KSS CALL 1/08 ST 70 KSS.AN	(1.21)	(3.02)
6497509	KUBOTA CORP	(1,750.00)	(11,858.30)
5529191	KUKA AG	280.00	10,647.84
501242101	KULICKE & SOFFA INDS INC	(371.50)	(2,548.52)

50540R409	LABORATORY CORP AMER HLDGS	(339.20)	(25,619.78)
B0ZSH63	LADBROKES	799.84	5,146.70
505754200	LADISH INC	778.96	33,643.28
4547213	LAGARDERE SCA	(165.00)	(12,373.13)
514606102	LANCE INC	(62.17)	(1,269.45)
51476K103	LANDAUER INC	(36.70)	(1,902.95)
514766104	LANDEC CORP	729.53	9,775.65
B05M8B7	LANXESS LXS GR	(175.00)	(8,596.87)
517834107	LAS VEGAS SANDS CORP	195.04	20,098.87
518415104	LATTICE SEMICONDUCTOR CORP	1,595.37	5,184.95
521050104	LAYNE CHRISTENSEN CO	(103.36)	(5,086.44)
521865105	LEAR CORP	(190.25)	(5,262.20)
523234102	LECG CORP	(84.64)	(1,274.63)
524901105	LEGG MASON INC	60.30	4,410.95
524908100	LEHMAN BROS HLDGS INC	(175.46)	(11,481.95)
529771107	LEXMARK INTL NEW	(589.36)	(20,545.09)
53071M302	LIBERTY MEDIA HLDG CORP	233.10	27,153.82
531927101	LIFECCELL CORP	(54.68)	(2,357.13)
532716107	LIMITED BRANDS INC	(877.68)	(16,614.48)
532774106	LIN TV CORP	1,554.00	18,912.18
535678106	LINEAR TECHNOLOGY CORP	(809.84)	(25,777.21)
53635B107	LIQUIDITY SERVICES INC	(624.67)	(8,058.19)
6519481	LITE-ON TECHNOLOGY	22,787.26	39,765.04
538034109	LIVE NATION INC	(34.45)	(500.27)
538146101	LIVEPERSON INC	(277.88)	(1,483.87)
539830CDC	LMT CALL 03/08 ST 120 LMT.CD	(0.60)	(58.79)
539830ACC	LMT CALL 1/08 ST 115 LMT.AC	(0.60)	(13.27)
539830CCC	LMT CALL 3/08 ST 115 LMT.CC	(0.60)	(114.57)
539830109	LOCKHEED MARTIN CORP	186.93	19,676.25
540424207	LOEWS CORP	339.20	28,933.76
542307103	LONE STAR STEAKHOUSE SALOON	492.84	13,479.17
3119248	LONMIN	(140.00)	(8,619.72)
7333378	LONZA GROUP AG	(140.00)	(16,990.68)
543524300	LOOPNET INC	(202.98)	(2,851.85)
B0V3WR8	LOTTOMATICA SPA	(355.00)	(12,996.48)
548661107	LOWES COS INC	753.75	17,049.83
B00PXK5	LPN DEVELOPMENT-NVDR	78,654.08	18,212.91
55027E102	LUMINEX CORP DEL	(563.25)	(9,147.15)
9999LXFR	LUXFER	1,205.52	13,255.91
66987VAMC	LYY 1/08 CALL ST 65 LYY.AM	(0.72)	(3.62)
552541104	M & F WORLDWIDE CORP	(148.30)	(7,986.06)
6543628	MACQUARIE AIRPORTS	3,636.50	12,931.74
6456942	MACQUARIE INFRAS G	2,873.30	7,644.37
555904101	MACROVISION CORP	(393.97)	(7,221.54)
556269108	MADDEN STEVEN LTD	(204.48)	(4,089.54)
559181102	MAGMA DESIGN AUTOMATION	1,411.87	17,238.87
5563520	MAN AG	50.00	8,319.08
563571108	MANITOWOC INC	1,095.79	53,507.28
563571108	MANITOWOC INC	527.88	25,776.38
566330106	MARCUS CORP	(56.18)	(867.90)
3127489	MARKS & SPENCER GP	670.00	7,468.75
571837103	MARSHALL & ILSLEY CORP NEW	198.99	5,269.26
6569464	MARUBENI CORP	1,950.00	13,841.92
574599AF	MAS 1/08 30 CALL MAS.AF	9.50	71.27
574599AEC	MAS US 1/08 CALL ST25 MAS.AE	32.90	411.19
574599106	MASCO CORP	(3,289.50)	(71,086.10)
576323109	MASTEC INC	13,545.43	137,757.02
576323109	MASTEC INC	(223.95)	(2,277.58)
57636Q104	MASTERCARD INC	131.44	28,285.89
576853105	MATRIX SVC CO	716.79	15,640.42
577223100	MATTSON TECHNOLOGY INC	(335.55)	(2,872.33)
B05DY78	MAUREL ET PROM	405.00	8,473.40
55262C100	MBIA INC	(723.51)	(13,478.97)
0564539	MCALPINE(ALFRED)	(765.00)	(8,253.64)
579489105	MCCLATCHY CO	466.20	5,836.82
580135CNC	MCD CALL 03/08 ST 70 MCD.CN	(1.09)	(16.28)
580135FNC	MCD CALL 06/08 ST 70 MCD.FN	(0.84)	(59.09)

580135CLC	MCD CALL 3/08 ST 60 MCD.CL	(1.09)	(265.92)
580135101	MCDONALDS CORP	639.18	37,654.09
580135101	MCDONALDS CORP	352.21	20,748.93
580589109	MCGRATH RENTCORP	(186.50)	(4,802.40)
580645109	MCGRAW HILL COS INC	150.75	6,604.36
585055BLC	MDT CALL 2/08 ST 60 MDT.BL	(1.09)	(2.71)
58500PDCC	MDTL CALL 4/08 ST 15 MRU.DC	36.18	9,316.35
584404107	MEDIA GEN INC	271.95	5,778.94
58449L100	MEDICAL ACTION INDS INC	(88.38)	(1,842.76)
584688105	MEDICINES CO	(386.48)	(7,405.03)
584690309	MEDICIS PHARMACEUTICAL CORP	(418.69)	(10,873.41)
584690309	MEDICIS PHARMACEUTICAL CORP	(784.40)	(20,370.87)
4574813	MEDIOBANCA SPA	(655.00)	(13,521.94)
5623822	MEDION AG	225.00	6,046.32
58500PRT	MEDIS TECHNOLOGIES - RIGHTS	422.10	0.00
58500P107	MEDIS TECHNOLOGIES LTD	3,618.00	55,825.74
585055106	MEDTRONIC INC	283.41	14,247.02
552715104	MEMC ELECTR MATLS INC	305.28	27,014.23
552715104	MEMC ELECTR MATLS INC	259.29	22,944.57
552715104	MEMC ELECTR MATLS INC	2.74	242.25
589584101	MERIDIAN BIOSCIENCE INC	(152.05)	(4,573.57)
590188108	MERRILL LYNCH & CO INC	(184.72)	(9,915.51)
591097209	METAL MGMT INC	(15.73)	(716.14)
591407101	METAVANTE TECHNOLOGIES INC	4,761.25	111,032.27
591407101	METAVANTE TECHNOLOGIES INC	0.02	0.47
59151K108	METHANEX CORP	465.00	12,834.00
59156R108	METLIFE INC	295.47	18,206.86
5993901	METROPOLE TV-(M6)	(420.00)	(11,053.12)
592671101	METSO CORP	150.00	8,186.76
592688105	METTLER TOLEDO INTERNATIONAL	258.64	29,433.23
552880106	MGI PHARMA INC	2,198.91	89,121.82
552953101	MGM MIRAGE	245.92	20,662.20
552953101	MGM MIRAGE	156.78	13,172.66
55304X104	MI DEVS INC	270.00	7,524.90
B079W58	MICRO FOCUS INTERNATIONAL	1,445.00	7,306.12
595017104	MICROCHIP TECHNOLOGY INC	(835.28)	(26,244.50)
595112103	MICRON TECHNOLOGY INC	7,100.52	51,478.77
594918104	MICROSOFT CORP	876.33	31,197.35
594918104	MICROSOFT CORP	862.29	30,697.52
59514P109	MICROTUNE INC DEL	(399.22)	(2,606.89)
59518V102	MICRUS ENDOVASCULAR CORP	(354.28)	(6,972.17)
595626102	MIDAS GROUP INC	388.50	5,695.41
595626102	MIDAS GROUP INC	(247.17)	(3,623.51)
596278101	MIDDLEBY CORP	(101.86)	(7,804.82)
597486109	MIDLAND CO	777.00	50,264.13
597911106	MIDWEST AIR GROUP INC	(179.76)	(2,660.45)
601073AQC	MIL CALL 1/08 ST 85 MIL.AQ	(0.60)	(6.03)
601073ARC	MIL CALL 1/09 ST 90 ZIK.AR	(0.48)	(142.31)
6586117	MILBON CO LTD	(15.00)	(353.13)
600544100	MILLER HERMAN INC	(826.80)	(26,780.05)
L6388F110	MILLICOM INTL CELLULAR S A	231.44	27,296.15
L6388F110	MILLICOM INTL CELLULAR S A	194.25	22,909.85
601073109	MILLIPORE CORP	440.19	32,213.10
604567107	MIPS TECHNOLOGIES INC	(328.06)	(1,627.19)
6596785	MITSUBISHI CORP	375.00	10,271.67
6597045	MITSUBISHI ELEC CP	1,150.00	12,023.45
6597089	MITSUBISHI MATERLS	2,400.00	10,268.99
6335171	MITSUBISHI UFJ FIN	(1,556.00)	(14,582.93)
6597302	MITSUMI & CO	400.00	8,467.98
6597584	MITSUMI O.S.K.LINES	600.00	7,658.77
5541979	MOBISTAR	(180.00)	(16,382.30)
61166WDDC	MON CALL 4/08 ST 120 MFP.DD	(0.48)	(424.51)
61166WDQC	MON CALL 4/08 ST 85 MON.DQ	(0.24)	(721.19)
4084895	MONDADORI EDIT(ARN)	(1,025.00)	(8,422.15)
610236101	MONRO MUFFLER BRAKE INC	(121.34)	(2,364.88)
61166W101	MONSANTO CO NEW	72.36	8,081.89
611742107	MONSTER WORLDWIDE INC	(640.24)	(20,743.78)

615369105	MOODYS CORP	(438.23)	(15,644.74)
615369105	MOODYS CORP	(500.32)	(17,861.42)
0808561	MORGAN SINDALL	353.75	7,316.39
617446448	MORGAN STANLEY	(215.48)	(11,444.37)
61748W108	MORGANS HOTEL GROUP CO	432.92	8,346.74
617700109	MORNINGSTAR INC	(91.38)	(7,104.64)
619430101	MORTONS RESTAURANT GRP INC NEW	(32.21)	(300.49)
61945A107	MOSAIC CO	318.00	30,000.12
5071432	M-REAL OYJ	(2,105.00)	(10,002.27)
594918DLC	MSFT CALL 04/08 ST 35 MSQ.DL	(1.09)	(267.01)
594918DUC	MSQ CALL 4/08 ST 37.5 MSQ.DU	(1.09)	(145.44)
553769100	MTR GAMING GROUP INC	(151.30)	(1,027.31)
6610403	MURATA MFG CO	(290.00)	(16,821.38)
55402X105	MWI VETERINARY SUPPLY INC	(61.42)	(2,456.72)
628464109	MYERS INDS INC	116.55	1,686.48
629519109	NABI BIOPHARMACEUTICALS	(187.25)	(675.97)
G6359F103	NABORS INDUSTRIES LTD	48.24	1,321.29
G6359F103	NABORS INDUSTRIES LTD	(490.00)	(13,421.10)
2621272	NAL OIL & GAS TR	2,367.08	27,821.19
62985Q101	NALCO HOLDING COMPANY	890.40	21,529.87
62985Q101	NALCO HOLDING COMPANY	180.90	4,374.16
635017106	NATIONAL BEVERAGE CORP	(555.76)	(4,468.29)
636180101	NATIONAL FUEL GAS CO N J	1,228.08	57,326.77
635906100	NATIONAL HEALTHCARE CORP	(34.45)	(1,781.27)
637071101	NATIONAL OILWELL VARCO INC	447.90	32,902.88
637640103	NATIONAL SEMICONDUCTOR CORP	(968.84)	(21,934.54)
638620104	NATIONWIDE HEALTH PPTYS INC	(436.67)	(13,698.24)
B1HDJL2	NATIXIS	(465.00)	(8,933.29)
4625959	NATL BK OF GREECE	315.00	21,636.48
0621520	NATL EXPRESS GRP	680.00	16,811.85
63934E108	NAVISTAR INTL CORP NEW	388.50	21,056.70
63936L100	NAVTEQ CORP	777.00	58,741.20
G6359FCGC	NBR CALL 3/08 ST 35 NBR.CG	(0.60)	(6.03)
628852105	NCI BUILDING SYS INC	(21.72)	(625.35)
62886E108	NCR CORP NEW	1,203.70	30,212.75
G65422AYC	NE CALL 1/08 ST 57.5 YVJ.AY	(0.84)	(122.41)
G65422AJC	NE 1/08 CALL ST 50 YVJ.AJ	(1.93)	(1,370.02)
640079109	NEENAH PAPER INC	(76.40)	(2,227.00)
5617096	NEOPOST	(135.00)	(13,913.11)
64111Q104	NETGEAR INC	(256.91)	(9,163.87)
64120L104	NETWORK APPLIANCE INC	(742.00)	(18,520.32)
641208103	NETWORK EQUIP TECHNOLOGIES	1,609.60	13,552.84
6435EV108	NEW CENTURY FINANCIAL CORP MD	(110.29)	(0.99)
649295102	NEW YORK & CO INC	(170.02)	(1,084.75)
649445103	NEW YORK CMNTY BANCORP INC	4,824.00	84,805.92
650203102	NEWALLIANCE BANCSHARES INC	1,165.50	13,426.56
651229106	NEWELL RUBBERMAID INC	452.25	11,704.23
651718504	NEWPARK RES INC	(1,274.80)	(6,947.65)
65336K103	NEXSTAR BROADCASTING GROUP INC	(229.19)	(2,094.83)
6619507	NGK INSULATORS	400.00	10,849.04
62914B100	NIC INC	(290.61)	(2,452.77)
6640682	NIDEC CORPORATION	(220.00)	(16,305.78)
62913FCOC	NIHD 3/08 CALL ST 75 QHQ.CO	(0.36)	(9.05)
62913FALC	NIHD CALL 1/08 ST 60 QHQ.AL	(0.60)	(12.06)
62913F201	NII HLDGS INC	120.60	5,827.39
654106103	NIKE INC	407.04	26,148.25
654106103	NIKE INC	42.21	2,711.57
6639550	NINTENDO CO LTD	45.00	26,948.04
6543770	NIPPON MINING HLDG	1,075.00	6,889.85
654624105	NIPPON TELEG & TEL CORP	650.00	16,029.00
6643960	NIPPON YUSEN KK	650.00	5,166.72
6642860	NISSAN MOTOR CO	775.00	8,532.87
654106DNC	NKE CALL 04/08 ST 70 NKE.DN	(0.42)	(82.31)
654106GOC	NKE CALL 07/08 ST 75 NKE.GO	(0.42)	(77.03)
654892108	NOBILITY HOMES INC	543.90	9,926.18
G65422100	NOBLE CORPORATION	229.14	12,948.70
655844108	NORFOLK SOUTHERN CORP	30.15	1,520.77

665859104	NORTHERN TR CORP	262.88	20,131.35
66704V101	NORTHSTAR NEUROSCIENCE INC	(766.98)	(7,132.88)
668074305	NORTHWESTERN CORP	1,476.30	43,550.85
66987V109	NOVARTIS A G	211.05	11,462.13
7077524	NOVO-NORDISK AS	127.30	8,361.78
4658535	NOVOZYMES A/S	(145.00)	(16,546.90)
629377508	NRG ENERGY INC	233.10	10,102.55
5996126	NRJ GROUP	(405.00)	(4,251.50)
655844AMC	NSC 1/08 CALL ST 65 YGC.AM	(0.48)	(1.21)
67019E107	NSTAR	233.10	8,442.88
67020Q107	NTELOS HLDGS CORP	805.18	23,905.65
6125639	NTT DATA CORP	1.70	7,563.00
67018T105	NU SKIN ENTERPRISES INC	(248.67)	(4,085.62)
67020Y100	NUANCE COMMUNICATIONS INC	737.02	13,767.46
670346105	NUCOR CORP	(443.08)	(26,239.20)
67060N204	NUTRACEA	7,883.47	11,036.86
5183359	NUTRECO HOLDING NV	230.00	13,302.92
670704105	NUVASIVE INC	623.17	24,627.60
67066G104	NVIDIA CORP	737.76	25,098.60
649445ACC	NYB CALL 1/08 ST 15 NYB.AC	(18.09)	(4,793.85)
649445AWC	NYB CALL 1/08 ST 17.5 NYB.AW	(30.15)	(1,658.25)
4612757	OC OERLIKON CORP	17.15	7,168.87
675232102	OCEANEERING INTL INC	356.16	23,987.38
676220106	OFFICE DEPOT INC	(669.92)	(9,318.59)
677007205	OGLEBAY NORTON CO	1,754.31	60,523.72
679580100	OLD DOMINION FGHT LINES INC	(205.98)	(4,760.08)
6658801	OLYMPUS CORP	500.00	20,677.62
681936100	OMEGA HEALTHCARE INVS INC	(501.08)	(8,042.35)
68213N109	OMNICELL INC	945.99	25,475.43
68212S109	OMNITURE INC	942.99	31,392.17
6659428	OMRON CORP	(340.00)	(8,110.82)
681974309	OMTOOL LTD	5,140.68	21,333.84
4651459	OMV AG	115.00	9,318.10
6660107	ONO PHARMACEUTICAL	(155.00)	(7,242.54)
683715106	OPEN TEXT CORP	250.00	7,862.50
68375Q403	OPLINK COMMUNICATIONS INC	(70.41)	(1,080.73)
68389X105	ORACLE CORP	1,525.59	34,447.82
685564106	ORBITAL SCIENCES CORP	(197.74)	(4,848.49)
68389XCXC	ORCL 03/08 22.5 CALL ORQ.CX	(1.09)	(179.09)
68389XFEC	ORCL CALL 6/08 ST 25 ORQ.FE	(2.17)	(271.35)
6659116	ORIENT OVERSEAS INTL	900.00	6,659.91
G67743107	ORIENT-EXPRESS HOTELS LTD	(145.00)	(8,340.40)
6661144	ORIX CORP	(40.50)	(6,920.69)
686701103	ORMET CORP	499.50	1,238.76
68389XCEC	ORQ CALL 3/08 ST 25 ORQ.CE	(1.09)	(65.12)
N6748L102	ORTHOFIX INTL N V	(71.16)	(4,124.86)
6661768	OSAKA GAS CO	2,000.00	7,895.09
688582105	OSTEOTECH INC	77.70	607.61
690732102	OWENS & MINOR INC NEW	(53.18)	(2,256.38)
690742101	OWENS CORNING NEW	74.93	1,514.98
671074102	OYO GEOSPACE CORP	262.90	19,812.07
715684106	P T TELEKOMUNIKASI INDONESIA	1,152.30	48,408.12
693718108	PACCAR INC	455.80	24,831.98
694873100	PACIFIC SUNWEAR CALIF INC	(431.42)	(6,087.39)
695257105	PACTIV CORP	(1,009.12)	(26,872.87)
696429307	PALL CORP	(661.44)	(26,669.26)
69840W108	PANERA BREAD CO	(477.00)	(17,086.14)
698813102	PAPA JOHNS INTL INC	(98.12)	(2,227.30)
69888P106	PAR PHARMACEUTICAL COS INC	(237.43)	(5,698.39)
699157103	PARALLEL PETE CORP DEL	(355.78)	(6,272.31)
699173209	PARAMETRIC TECHNOLOGY CORP	(392.48)	(7,005.70)
699173209	PARAMETRIC TECHNOLOGY CORP	(1,426.76)	(25,467.67)
699462107	PAREXEL INTL CORP	(207.47)	(10,020.95)
700416209	PARK ELECTROCHEMICAL CORP	233.10	6,582.74
701081101	PARKER DRILLING CO	(319.82)	(2,414.66)
G6852T105	PARTNERRE LTD	195.00	16,093.35
703395103	PATTERSON COMPANIES INC	(818.32)	(27,781.96)

724479DHC	PBI US CALL ST 40 04/08 PBI.DH	25.37	3,107.30
740189CSC	PCP 3/08 CALL ST 195 PCP.CW	(0.42)	(9.50)
740189CXC	PCP 3/08 CALL ST 200 PCP.CX	(0.72)	(10.85)
740189CUC	PCP CALL 3/08 ST 185 PCP.CU	(0.18)	(9.50)
693282105	PDF SOLUTIONS INC	(87.63)	(789.57)
69329Y104	PDL BIOPHARMA INC	(1,119.36)	(19,611.19)
704549104	PEABODY ENERGY CORP	954.11	58,811.44
707882106	PENN VA CORP	(128.83)	(5,620.77)
708160106	PENNEY J C INC	120.60	5,305.19
B18V863	PENNON GROUP PLC	(620.00)	(8,324.51)
709600100	PENSON WORLDWIDE INC	(141.56)	(2,031.40)
712704105	PEOPLES UNITED FINANCIAL INC	(1,462.80)	(26,037.84)
713448AOC	PEP CALL 1/08 ST 75 PEP.AO	(1.33)	(252.05)
713448DPC	PEP CALL 4/08 ST 80 PEP.DP	(0.48)	(78.15)
713409100	PEPSI BOTTLING GROUP INC	602.08	23,758.08
713448108	PEPSICO INC	156.78	11,899.60
0682538	PERSIMMON	(515.00)	(8,201.29)
71644E102	PETRO-CDA	160.00	8,579.20
6226576	PETROCHINA CO	43,707.20	77,914.44
716495106	PETROHAWK ENERGY CORP	(653.88)	(11,318.61)
71654V101	PETROLEO BRASILEIRO SA PETROBR	501.00	48,206.22
B1L7YL5	PETROLEUM GEO - SERVICES	300.00	8,715.71
B1HH936	PETROPLUS HOLDINGS AG	(100.00)	(7,746.32)
717081CXC	PFE CALL 3/08 ST 22.5 PFE.CX	(39.20)	(4,350.65)
717081103	PFIZER INC	4,070.25	92,516.78
5240157	PFLEIDERER AG	(415.00)	(8,640.15)
742718DPC	PG CALL 04/08 ST 80 PG.DP	(1.45)	(101.30)
71715B409	PHARMION CORP	738.15	46,400.11
71715B409	PHARMION CORP	(118.34)	(7,438.98)
718252604	PHILIPPINE LONG DISTANCE TEL	501.00	37,935.72
720279108	PIER 1 IMPORTS INC	233.10	1,219.11
721283109	PIKE ELEC CORP	3,706.17	62,115.41
721283109	PIKE ELEC CORP	(102.61)	(1,719.79)
723443107	PINNACLE AIRL CORP	(313.83)	(4,785.92)
72346Q104	PINNACLE FINL PARTNERS INC	(63.67)	(1,618.36)
7381656	PIRELLI & CO R/EST	(145.00)	(5,327.50)
724479100	PITNEY BOWES INC	(2,536.57)	(96,491.12)
726505100	PLAINS EXPL& PRODTN CO	212.50	11,474.85
G7127P100	PLATINUM UNDERWRITER HLDGS LTD	375.00	13,335.00
729251108	PLUM CREEK TIMBER CO INC	525.76	24,205.99
69344F106	PMC-SIERRA INC	(686.08)	(4,486.99)
693475105	PNC FINL SVCS GROUP INC	175.21	11,502.77
73278L105	POOL CORPORATION	(650.84)	(12,906.16)
7101069	PORSCHE AUTO HL SE	6.10	12,360.09
5817186	PORTUGAL TCOM SGPS	777.00	10,144.61
5817186	PORTUGAL TCOM SGPS	585.00	7,637.84
737407106	POSSIS MEDICAL INC	666.61	9,719.17
73755L107	POTASH CORP SASK INC	80.00	11,516.80
739128106	POWELL INDS INC	439.66	19,375.95
73935A104	POWERSHARES QQQ TRUST	60.30	3,089.77
73935A104	POWERSHARES QQQ TRUST	(876.33)	(44,903.15)
74005P104	PRAXAIR INC	296.80	26,329.13
740189105	PRECISION CASTPARTS CORP	400.72	55,579.17
740189105	PRECISION CASTPARTS CORP	205.64	28,522.27
740189105	PRECISION CASTPARTS CORP	192.96	26,763.55
740367107	PREFERRED BK LOS ANGELES CA	(241.93)	(6,294.94)
74051E102	PREMIER EXHIBITIONS INC	(676.35)	(7,399.24)
3356001	PREMIER OIL	315.00	8,214.23
741437LIQ	PRICE COMM. CORP. LIQ TRUST	77.70	0.00
74144T108	PRICE T ROWE GROUP INC	343.44	20,908.63
741503403	PRICELINE COM INC	474.12	54,457.08
741511109	PRICESMART INC	(31.46)	(945.63)
741929103	PRIMUS TELECOMMUNICATIONS GRP	6,317.01	2,463.63
742718109	PROCTER & GAMBLE CO	379.89	27,891.52
743312100	PROGRESS SOFTWARE CORP	(307.84)	(10,368.02)
74347R586	PROSHARES TR	786.45	28,296.47
74347R875	PROSHARES TR	74.93	2,845.65

74386K104	PROVIDENT ENERGY TR	613.60	6,136.00
B1Z4ST8	PROVIDENT FINL	820.00	13,605.18
69360J107	PS BUSINESS PKS INC CALIF	(117.59)	(6,179.51)
6420390	PTT PUBLIC COMPANY	5,428.00	60,588.63
6420408	PTT PUBLIC COMPANY	2,360.00	26,342.88
7268298	PUBLIC POWER CORP	160.00	8,421.42
4380429	PUBLICIS GROUPE SA	(215.00)	(8,418.06)
726505ELC	PXP CALL 05/08 ST 60 PXP.EL	(0.60)	(152.26)
6710347	QANTAS AIRWAYS	3,071.70	14,672.22
746904101	QIMONDA AG	(795.00)	(5,684.25)
747277101	QLOGIC CORP	(1,322.88)	(18,784.90)
747906204	QUANTUM CORP	5,349.36	14,389.77
74834T103	QUEST SOFTWARE INC	(450.90)	(8,314.56)
74838J101	QUIDEL CORP	(214.96)	(4,185.33)
Y7169G109	QUINTANA MARITIME LTD	1,245.59	28,623.59
750459109	RADISYS CORP	(32.21)	(431.57)
750491102	RADNET INC	2,928.61	29,725.34
B0704T9	RAIFFEISEN INTL BK	50.00	7,573.43
4368920	RALLYE	120.00	8,509.15
750917106	RAMBUS INC DEL	(1,146.92)	(24,016.50)
751452202	RAMCO-GERSHENSON PPTYS TR	(88.38)	(1,888.72)
754055101	RASER TECHNOLOGIES INC	292.40	4,342.14
B07DRZ5	RECORDATI SPA	785.00	7,018.25
756577102	RED HAT INC	(1,206.28)	(25,138.88)
75689M101	RED ROBIN GOURMET BURGERS INC	(73.10)	(2,338.47)
758075402	REDWOOD TR INC	(137.60)	(4,711.27)
75886N100	REGENERATION TECH INC DEL	1,318.24	11,442.32
75886N100	REGENERATION TECH INC DEL	349.65	3,034.96
75886F107	REGENERON PHARMACEUTICALS	(121.34)	(2,930.31)
76026T205	REPSOL YPF S A	225.00	8,020.08
760759100	REPUBLIC SVCS INC	410.04	12,854.75
760759100	REPUBLIC SVCS INC	233.10	7,307.69
761152107	RESMED INC	(530.00)	(27,840.90)
76122Q105	RESOURCES CONNECTION INC	(261.40)	(4,747.04)
761230101	RESPIRONICS INC	1,554.00	101,755.92
761230101	RESPIRONICS INC	449.44	29,429.33
6738220	RICOH CO	(850.00)	(15,711.86)
766721104	RIMAGE CORP	(62.17)	(1,613.23)
769627100	RIVIERA HLDGS CORP	(41.20)	(1,268.81)
770323103	ROBERT HALF INTL INC	(731.40)	(19,777.06)
775043102	ROFIN SINAR TECHNOLOGIES INC	543.77	26,160.97
775109200	ROGERS COMMUNICATIONS INC	(310.00)	(14,027.50)
3283648	ROLLS ROYCE GROUP	1,280.00	13,911.94
777779307	ROSETTA RESOURCES INC	424.58	8,419.32
779382100	ROWAN COS INC	1,087.80	42,924.59
0754783	ROYAL BK SCOT GRP	(770.00)	(6,805.48)
V7780T103	ROYAL CARIBBEAN CRUISES LTD	253.26	10,748.35
0661689	ROYAL&SUN ALLIANCE	2,675.00	7,891.45
749660106	RPC INC	(237.43)	(2,780.34)
74973W107	RTI INTL METALS INC	(173.02)	(11,926.20)
781270103	RUDOLPH TECHNOLOGIES INC	(669.61)	(7,579.94)
781904107	RURAL CELLULAR CORP	2,913.75	128,467.24
783332109	RUTHS CHRIS STEAK HSE INC	200.80	1,795.14
783332109	RUTHS CHRIS STEAK HSE INC	(146.06)	(1,305.73)
784413106	S L INDS INC	505.05	10,161.61
78463B101	S1 CORPORATION	2,620.00	19,126.01
5469554	SAAB AB	(645.00)	(12,923.55)
B058TZ6	SAFRAN	(695.00)	(14,256.25)
794093104	SALEM COMMUNICATIONS CORP DEL	388.50	2,560.22
79466L302	SALESFORCE COM INC	330.72	20,732.84
5465358	SALZGITTER AG	35.00	5,222.09
6771720	SAMSUNG ELECTRONIC	89.68	53,268.61
803054204	SAP AKTIENGESELLSCHAFT	(155.00)	(7,912.75)
803062108	SAPIENT CORP	(613.43)	(5,404.33)
803111103	SARA LEE CORP	388.50	6,239.31
7129577	SAS AB	(570.00)	(7,319.90)
804137107	SAUER-DANFOSS INC	(44.94)	(1,125.75)

804395101	SAUL CTRS INC	(80.89)	(4,322.06)
78388J106	SBA COMMUNICATIONS CORP	718.68	24,320.13
855244AH	SBUX 1/08 CALL ST 40 WSP.AH	(1.09)	(5.43)
806857108	SCHLUMBERGER LTD	198.99	19,574.65
4936394	SCHMOLZ & BICKENBA	(19.15)	(1,547.70)
4834108	SCHNEIDER ELECTRIC	(120.00)	(16,260.36)
808513FEC	SCHW 6/08 CALL ST 25 SHQ.FE	(1.09)	(303.91)
808513FFC	SCHW CALL 06/08 ST 30 SHQ.FF	(1.45)	(137.48)
808513105	SCHWAB CHARLES CORP NEW	304.45	7,778.82
810186106	SCOTTS MIRACLE GRO CO	(648.72)	(24,275.10)
811371707	SEA CONTAINERS LTD	249.75	19.98
G7945J104	SEAGATE TECHNOLOGY	3,015.00	76,882.50
G7945J104	SEAGATE TECHNOLOGY	290.00	7,395.00
5554041	SECURITAS	(1,670.00)	(23,254.73)
B1YFN97	SEGRO PLC	(910.00)	(8,513.82)
6793906	SEKISUI HOUSE	(700.00)	(7,569.26)
81369Y308	SELECT SECTOR SPDR TR	(796.79)	(22,947.55)
81369Y506	SELECT SECTOR SPDR TR	572.85	45,455.65
81369Y605	SELECT SECTOR SPDR TR	(292.40)	(8,459.13)
81369Y803	SELECT SECTOR SPDR TR	850.23	22,667.13
5962934	SEMAPA SOC INVEST	1,005.00	12,886.31
B08X163	SEMBCORP INDUSTRIE	4,250.00	17,124.60
816636203	SEMICONDUCTOR HLDERS TR	1,423.10	46,193.83
81725T100	SENSIENT TECHNOLOGIES CORP	777.00	21,973.56
817315104	SEPRACOR INC	(570.28)	(14,969.85)
B0FS5D6	SEVEN & I HOLDINGS	(505.00)	(14,736.61)
6783855	SEVEN NETWORK LTD	680.00	7,660.44
B1FH8J7	SEVERN TRENT	(260.00)	(7,897.92)
4818351	SGL CARBON AG	145.00	7,848.15
4824778	SGS SA	(6.00)	(7,149.23)
0799096	SHAFTESBURY	(1,205.00)	(12,041.37)
81941Q203	SHANDA INTERACTIVE ENTMT LTD	691.33	23,048.84
81941Q203	SHANDA INTERACTIVE ENTMT LTD	210.00	7,001.40
6810010	SHANGHAI IND HLDGS	1,950.00	8,502.83
6800602	SHARP CORP	(500.00)	(8,996.11)
82028K200	SHAW COMMUNICATIONS INC	155.40	3,679.87
824348106	SHERWIN WILLIAMS CO	(402.80)	(23,378.51)
6806008	SHIMA SEIKI MFG	275.00	12,800.43
6804035	SHIMAMURA CO	(90.00)	(7,677.57)
6804820	SHIMANO INC	215.00	7,794.39
6804585	SHIN-ETSU CHEMICAL	(135.00)	(8,483.19)
824889109	SHOE CARNIVAL INC	(179.01)	(2,525.85)
82568P304	SHUTTERFLY INC	675.60	17,308.82
6363202	SIAM CITY BANK PUB	17,936.00	7,880.45
6363172	SIAM COMMERCIAL BK	306.80	787.83
5942282	SIMCORP	36.50	7,228.36
82966U103	SIRIUS SATELLITE RADIO INC	2,711.38	8,215.48
78440P108	SK TELECOM LTD	(255.00)	(7,609.20)
830830105	SKYLINE CORP	233.10	6,841.49
806857AYC	SLB 1/08 CALL ST 105 SOL.AY	(0.48)	(53.06)
806857AQC	SLB 1/08 CALL ST 85 WUB.AQ	(0.36)	(495.67)
806857BDC	SLB CALL 2/08 ST 120 SDB.BD	(0.30)	(10.55)
806857EDC	SLB CALL 5/08 ST 120 SDB.ED	(0.54)	(111.25)
78442P106	SLM CORP	1,554.00	31,297.56
G82245104	SMART MODULAR TECHNOLOGIES INC	(286.12)	(2,912.68)
0922320	SMITH & NEPHEW	(1,100.00)	(12,700.06)
6770620	SOFTBANK CORP	(355.00)	(7,340.55)
83408W103	SOHU COM INC	150.00	8,178.00
5738298	SOL MELIA SA	(845.00)	(12,873.23)
834376105	SOLUTIA INC	1,323.68	291.21
834376RTS	SOLUTIA INC RIGHTS	124.88	44.96
835451105	SONIC CORP	(498.83)	(10,924.46)
835460106	SONIC SOLUTIONS	(625.42)	(6,498.06)
835495102	SONOCO PRODS CO	(854.36)	(27,920.48)
835916107	SONUS NETWORKS INC	(982.69)	(5,729.07)
835898107	SOTHEBYS	436.72	16,639.03
84265V105	SOUTHERN COPPER CORP	180.20	18,944.43

84265V105	SOUTHERN COPPER CORP	150.30	15,801.04
844741108	SOUTHWEST AIRLCS CO	180.90	2,206.98
84650T103	SPARE BACKUP INC	87,391.05	42,821.61
84650TWAR	SPARE BACKUP INC WARRANTS	36,550.00	0.00
78464A862	SPDR SERIES TRUST	561.75	26,126.99
78464A888	SPDR SERIES TRUST	(1,705.49)	(33,001.29)
78462F103	SPDR TR	(584.80)	(85,503.61)
84762L105	SPECTRUM BRANDS INC	(99.90)	(532.47)
84763A108	SPECTRUM PHARMACEUTICALS INC	731.00	1,988.32
848420105	SPHERION CORP	(206.72)	(1,504.95)
848565107	SPIRE CORP	21.93	518.64
852061100	SPRINT NEXTEL CORP	1,554.00	20,404.02
78462K102	SPSS INC	(139.31)	(5,002.77)
78462FMEP	SPY PUT 1/08 ST 135 SFB.ME	15.73	456.14
78462FMPP	SPY PUT 1/08 ST 146 SFB.MP	(3.66)	(877.20)
855244DEC	SQX CALL 04/08 ST 25 SQX.DE	(1.63)	(48.84)
78464R105	SRA INTL INC	(176.02)	(5,183.64)
0798112	SSL INTERNATIONAL	725.00	7,721.06
790148100	ST JOE CO	(585.12)	(20,777.61)
790849103	ST JUDE MED INC	388.50	15,788.64
790849103	ST JUDE MED INC	205.02	8,332.01
5386750	STADA ARZNEIMITTEL	185.00	11,373.67
0408284	STANDARD CHARTERED	225.00	8,259.02
853626109	STANDARD MICROSYSTEMS CORP	(59.17)	(2,311.81)
85375C101	STANDARD PAC CORP NEW	299.70	1,004.00
85375C101	STANDARD PAC CORP NEW	(3,233.43)	(10,831.99)
853790103	STANDARD PARKING CORP	(21.72)	(1,053.25)
853887107	STANDARD REGISTER CO	(32.96)	(384.27)
6841106	STANLEY ELECTRIC	345.00	8,616.12
855030102	STAPLES INC	174.87	4,034.25
85512C105	STAR GAS PARTNERS L P	499.50	1,983.02
855244109	STARBUCKS CORP	1,872.50	38,330.08
855244109	STARBUCKS CORP	162.81	3,332.72
855244109	STARBUCKS CORP	(899.97)	(18,422.30)
85590A401	STARWOOD HOTELS&RESORTS WRLDWD	(392.20)	(17,268.57)
857477103	STATE STR CORP	35.76	2,903.54
857873103	STEAK N SHAKE CO	1,554.00	16,938.60
859152100	STERIS CORP	(225.45)	(6,501.95)
B0KM9T7	STHREE PLC	(1,895.00)	(8,412.00)
867914ATC	STI CALL 1/08 ST 100 STI.AT	(0.72)	(1.81)
860630102	STIFEL FINL CORP	(90.63)	(4,764.37)
86074Q102	STILLWATER MNG CO	(426.18)	(4,116.91)
790849AJC	STJ 1/08 CALL ST 50 STJ.AJ	(1.09)	(2.71)
790849AKC	STJ CALL 1/08 ST 55 STJ.AK	(0.60)	(1.51)
6850856	STOCKLAND TRUST GP	(995.60)	(7,360.63)
5072673	STORA ENSO OYJ	(495.00)	(7,410.85)
862685104	STRATASYS INC	808.17	20,883.14
863667101	STRYKER CORP	415.52	31,047.65
863667101	STRYKER CORP	72.36	5,406.74
G7945JCEC	STX CALL 3/08 ST 25 STX.CE	(30.15)	(7,386.75)
5519299	SUEZ	248.64	3.64
B0M0C89	SUMCO CORPORATION	(445.00)	(12,826.39)
866796105	SUN LIFE FINL INC	270.00	15,103.80
866810203	SUN MICROSYSTEMS INC	494.34	8,962.38
86722Q207	SUNCOM WIRELESS HLDGS INC	3,885.00	103,651.80
6585084	SUNCORP-METWAY LTD	(545.35)	(8,102.03)
86764P109	SUNOCO INC	(307.40)	(22,268.06)
867652109	SUNPOWER CORP	178.08	23,219.85
86768K106	SUNRISE SENIOR LIVING INC	(285.37)	(8,755.12)
867892101	SUNSTONE HOTEL INVS INC NEW	349.74	6,396.74
867914103	SUNTRUST BKS INC	180.90	11,304.44
868059106	SUPERGEN INC	(913.03)	(3,332.56)
868157108	SUPERIOR ENERGY SVCS INC	(763.20)	(26,269.34)
86837X105	SUPERIOR WELL SVCS INC	(83.14)	(1,764.21)
868536103	SUPERVALU INC	233.10	8,745.91
871043105	SWITCH & DATA FACILITIES COMP	(97.37)	(1,559.87)
78503N107	SWS GROUP INC	971.25	12,305.74

78505P100	SXC HEALTH SOLUTIONS CORP	3,491.77	50,630.63
B06JSP1	SYDBANK	200.00	8,597.96
871237103	SYKES ENTERPRISES INC	5,628.70	101,316.60
871237103	SYKES ENTERPRISES INC	(247.92)	(4,462.54)
871543104	SYMMETRICOM INC	(180.51)	(850.20)
87157D109	SYNAPTICS INC	438.17	18,034.87
87160A100	SYNGENTA AG	110.00	5,572.60
B014635	SYNTHES INC	(155.00)	(19,249.22)
871829107	SYSCO CORP	2,258.79	70,496.84
871829107	SYSCO CORP	385.92	12,044.56
871829107	SYSCO CORP	(712.32)	(22,231.51)
00206RAIC	T CALL 01/08 ST 45 T.AI	(0.30)	(2.41)
00206RDIC	T CALL 04/08 ST 45 T.DI	(1.09)	(110.71)
00206RDTC	T CALL 04/08 ST 47.5 T.DT	(1.09)	(47.21)
00206RAGC	T CALL 1/08 ST 35 T.AG	(15.08)	(10,175.63)
00206RAHC	T CALL OPTION 1/08 40	(6.03)	(1,109.52)
874039100	TAIWAN SEMICONDUCTOR MFG LTD	1,503.00	14,969.88
B1FSLW4	TAKATA CORP	(285.00)	(8,265.68)
87424N104	TALEO CORP	1,295.02	38,565.73
7283440	TANDBERG ASA	365.00	7,629.58
87612E106	TARGET CORP	180.90	9,045.00
M8737E108	TARO PHARMACEUTICAL INDS LTD	38.85	300.12
872275102	TCF FINL CORP	(1,115.12)	(19,994.10)
6869302	TDK CORP	(120.00)	(8,937.03)
878155100	TEAM INC	482.36	17,644.58
87815U204	TEAMSTAFF INC	54,343.86	38,040.70
6880507	TEIJIN LTD	(2,680.00)	(11,491.03)
879246106	TELE NORTE LESTE PART S A	390.00	7,519.20
87927Y102	TELECOM ITALIA S P A NEW	(435.00)	(13,415.40)
87929A102	TELECOMUNICACOES DE SAO PAULO	1,503.00	38,251.35
879360105	TELEDYNE TECHNOLOGIES INC	403.71	21,529.91
5951266	TELELOGIC AB	2,735.00	7,913.19
4732495	TELENOR ASA	(675.00)	(16,129.59)
879939106	TELETECH HOLDINGS INC	2,134.65	45,404.01
6881674	TELEVISION BROADCT	1,350.00	8,111.36
88023U101	TEMPUR PEDIC INTL INC	(1,400.63)	(36,374.36)
B01CT30	TENCENT HOLDINGS LTD	1,090.00	8,254.61
880345103	TENNANT CO	116.55	5,162.00
880345103	TENNANT CO	(64.41)	(2,852.90)
88076W103	TERADATA CORP DEL	2,119.67	58,100.15
88076W103	TERADATA CORP DEL	236.43	6,480.55
88162F105	TETRA TECHNOLOGIES INC DEL	7,478.13	116,434.48
88162F105	TETRA TECHNOLOGIES INC DEL	(877.68)	(13,665.48)
881624209	TEVA PHARMACEUTICAL INDS LTD	185.00	8,598.80
882491103	TEXAS INDS INC	(83.89)	(5,880.55)
882508104	TEXAS INSTRS INC	512.55	17,119.17
88265P208	TEXAS PETROCHEMICALS INC	576.09	15,194.37
882681109	TEXAS ROADHOUSE INC	(731.00)	(8,084.86)
5997118	TF1 - TV FRANCAISE	(180.00)	(4,816.00)
87612EANC	TGT 1/08 CALL ST 70 TGT.AN	(1.03)	(5.13)
4162791	THALES	135.00	8,043.12
883556102	THERMO FISHER SCIENTIFIC INC	96.48	5,564.97
88368Q103	THESTREET COM	751.25	11,959.85
884315102	THOMAS & BETTS CORP	310.80	15,241.63
884453101	THOMAS PPTYS GROUP INC	(179.01)	(1,929.74)
5988930	THOMSON SA	590.00	8,393.20
885160101	THOR INDS INC	(462.16)	(17,566.70)
872443403	THQ INC	(498.83)	(14,062.13)
5636927	THYSSENKRUPP AG	175.00	9,812.20
6745617	TIAN AN CHINA INV	66,098.88	92,908.37
88706M103	TIM HORTONS INC	657.20	24,270.40
88706P106	TIM PARTICIPACOES S A	(190.00)	(6,640.50)
88732J108	TIME WARNER CABLE INC	34.53	953.09
887319101	TIME WARNER TELECOM INC	(555.76)	(11,276.33)
88830M102	TITAN INTL INC ILL	543.03	16,974.96
88830M102	TITAN INTL INC ILL	74.93	2,342.16
888339207	TITANIUM METALS CORP	(803.48)	(21,252.05)

872540109	TJX COS INC NEW	(750.48)	(21,561.29)
5481558	TNT NV	(345.00)	(14,249.53)
6894003	TOKAI CARBON CO	1,500.00	13,494.16
6895761	TOKUYAMA CORP	(1,293.20)	(12,999.72)
6895404	TOKYO ELEC POWER	(510.00)	(13,193.39)
6895448	TOKYO GAS CO	(1,600.00)	(7,490.49)
6895084	TOKYU LAND CORP	1,500.00	12,916.80
6693749	TOLL HLDGS LTD	1,104.85	11,107.77
4730875	TOMRA SYSTEMS ASA	(2,015.00)	(14,287.23)
6366007	TONEN GEN SEKIYU	(800.00)	(7,898.67)
890516107	TOOTSIE ROLL INDS INC	630.92	17,299.94
890516107	TOOTSIE ROLL INDS INC	(61.42)	(1,684.08)
Y8897Y107	TOP SHIPS INC	2,375.00	7,932.50
6897024	TOPPAN PRINTING CO	(800.00)	(7,870.03)
891092108	TORO CO	426.12	23,197.97
89151E109	TOTAL S A	307.53	25,401.98
6897466	TOTO LTD	(1,400.00)	(11,115.79)
89214A102	TOWN SPORTS INTL HLDGS INC	(424.68)	(4,059.97)
6900557	TOYODA GOSEI	235.00	8,351.16
6900580	TOYOTA TSUSHO CORP	300.00	8,136.78
892360108	TRACTEBEL ENERGIA S A	551.10	32,973.14
892356106	TRACTOR SUPPLY CO	(538.48)	(19,352.97)
89267P105	TRADESTATION GROUP INC	(217.21)	(3,086.55)
892893108	TRANE INC	1,165.50	54,440.51
892893108	TRANE INC	36.18	1,689.97
89366E118	TRANSFORMA ACQUISITION GROUP I	765.90	520.81
G90073100	TRANSOCEAN INC NEW	18.09	2,589.58
893870204	TRANSPORTADORA DE GAS SUR	1,515.36	9,046.72
89417E109	TRAVELERS COMPANIES INC	651.24	35,036.71
89421Q106	TRAVELZOO INC	(154.29)	(2,110.74)
0773960	TRAVIS PERKINS	(315.00)	(7,549.57)
895919108	TRIDENT MICROSYSTEMS INC	(426.18)	(2,795.75)
896239100	TRIMBLE NAVIGATION LTD	746.24	22,566.30
896239100	TRIMBLE NAVIGATION LTD	280.13	8,471.01
89675K102	TRIPLE CROWN MEDIA INC	38.85	183.76
896882107	TRIZETTO GROUP INC	(338.55)	(5,880.58)
89785X101	TRUEBLUE INC	(344.54)	(4,988.94)
89417EALC	TRV CALL 1/08 ST 60 TRV.AL	(1.09)	(10.85)
4908735	TUBACEX SA	865.00	8,448.03
5666292	TUI AG	270.00	7,551.65
899896104	TUPPERWARE BRANDS CORP	769.56	25,418.57
900111204	TURKCELL ILETISIM HIZMETLERI	275.00	7,581.75
901476101	TWIN DISC INC	(35.20)	(2,491.32)
882508AIC	TXN 1/08 CALL ST 45 TNZ.AI	(1.09)	(1.09)
882508DU	TXN CALL 04/08 ST 37.5 TXN.DU	(1.09)	(78.15)
882508GHC	TXN CALL 07/08 ST 40 TXN.GH	(1.09)	(85.75)
882508AUC	TXN CALL 1/08 ST 37.5 TXN.AU	(1.09)	(3.26)
903441103	UAP HLDG CORP	388.50	14,996.10
903441103	UAP HLDG CORP	(223.20)	(8,615.60)
5596991	UCB	(175.00)	(7,936.75)
902653104	UDR INC	(987.92)	(19,610.21)
90385D107	ULTIMATE SOFTWARE GROUP INC	(184.25)	(5,798.47)
90385V107	ULTRA CLEAN HLDGS INC	(477.11)	(5,820.78)
P94398107	ULTRAPETROL BAHAMAS LTD	(419.44)	(7,134.67)
904034105	ULTRATECH INC	(91.38)	(1,036.23)
4005001	UMICORE	(36.50)	(9,072.04)
904583101	UNICA CORP	(737.77)	(6,824.33)
904784709	UNILEVER N V	3,903.54	142,323.07
4913223	UNION FENOSA SA	125.00	8,441.53
907818108	UNION PAC CORP	96.48	12,119.82
909907107	UNITED BANKSHARES INC WEST VA	(18.73)	(524.67)
4354134	UNITED INTERNET AG	340.00	8,276.68
911163103	UNITED NAT FOODS INC	(318.33)	(10,097.27)
911268100	UNITED ONLINE INC	(137.07)	(1,620.13)
911312106	UNITED PARCEL SERVICE INC	(1,169.60)	(82,714.11)
911684108	UNITED STATES CELLULAR CORP	505.05	42,474.71
91232N108	UNITED STATES OIL FUND LP	(1,325.73)	(100,424.05)

913377107	UNIVERSAL AMERICAN CORP	(68.16)	(1,744.19)
913483103	UNIVERSAL ELECTRS INC	802.93	26,849.91
913837100	UNIVERSAL STAINLESS & ALLOY	(191.00)	(6,793.69)
907818AFC	UNP CALL 1/08 ST 130 UNP.AF	(0.72)	(115.78)
5051252	UPM-KYMMENE CORP	(545.00)	(11,012.03)
911312AO	UPS CALL 1/08 ST 75 UPS.AO	11.70	175.44
90342V109	US BIOENERGY CORP	(234.44)	(2,745.26)
B1FRPV8	USG PEOPLE NV	(390.00)	(10,582.92)
6918981	USHIO INC	(590.00)	(12,991.99)
917302200	USINAS SIDERURGICAS DE MINAS	751.50	34,408.55
902911106	UST INC	(487.60)	(26,720.48)
6916628	UTD MICRO ELECT	80,159.62	49,799.33
6916781	UTD O/S BANK	800.00	11,059.78
G87210103	UTI WORLDWIDE INC	(987.92)	(19,363.23)
91879Q109	VAIL RESORTS INC	(233.69)	(12,574.75)
91911X104	VALEANT PHARMACEUTICALS INTL	(523.55)	(6,266.91)
91911X104	VALEANT PHARMACEUTICALS INTL	(1,674.80)	(20,047.36)
B197DR6	VALLOUREC(USIN A T	(57.50)	(15,565.19)
4581619	VALORA HOLDING	(35.05)	(8,505.93)
920437100	VALUE LINE INC	(10.49)	(422.17)
92046N102	VALUECLICK INC	(1,182.96)	(25,906.82)
922206107	VARIAN INC	(68.16)	(4,450.78)
92220P105	VARIAN MED SYS INC	(538.48)	(28,087.12)
6926854	VARITRONIX INTL	11,941.60	8,729.46
92230Y104	VASCO DATA SEC INTL INC	1,567.66	43,768.98
922417100	VEECO INSTRS INC DEL	(32.21)	(537.86)
92276H106	VENTANA MED SYS INC	7.77	677.78
3142318	VENTURE PRODUCTION	505.00	7,961.62
Y93691106	VERIGY LTD	785.11	21,331.55
92343V104	VERIZON COMMUNICATIONS	1,127.61	49,265.28
92532F100	VERTEX PHARMACEUTICALS INC	(729.28)	(16,941.17)
370442MFP	VGN 1/09 ST 30 PUT VGN.MF	1.50	1,150.10
92553PCIC	VIA/B CALL 03/08 45 VMB.CI	(2.05)	(404.91)
92553P201	VIACOM INC NEW	253.26	11,123.18
92552V100	VIASAT INC	(181.26)	(6,240.71)
928469105	VITAL SIGNS INC	(73.40)	(3,752.31)
928563402	VMWARE INC	340.96	28,978.08
92858J108	VOCUS INC	692.08	23,897.38
92857W209	VODAFONE GROUP PLC NEW	365.00	13,621.80
4943402	VOEST-ALPINE AG	230.00	16,628.65
928645100	VOLCANO CORPORATION	2,636.48	32,982.36
928645100	VOLCANO CORPORATION	(177.51)	(2,220.69)
7123104	VONTOBEL HLDGS AG	(228.10)	(11,030.76)
92906P106	VOTORANTIM CELULOSE E PAPEL SA	1,553.10	46,297.91
92343VAI	VZ 1/08 CALL ST 45 VZ.AI	(1.45)	(57.89)
92343VMIP	VZ 1/08 PUT ST 45 VZ.MI	9.05	1,718.55
92343VDJC	VZ CALL 04/08 ST 50 VZ.DJ	(1.09)	(54.27)
92343VGXC	VZ CALL 7/08 ST 52.5 VZ.GX	(0.78)	(48.99)
929740108	WABTEC CORP	(364.76)	(12,562.44)
929903102	WACHOVIA CORP NEW	1,026.13	39,023.72
929903102	WACHOVIA CORP NEW	301.50	11,466.05
929903102	WACHOVIA CORP NEW	155.40	5,909.86
B11Y568	WACKER CHEMIE AG	39.50	11,417.39
930059100	WADDELL & REED FINL INC	(126.58)	(4,568.31)
931422DKC	WAG CALL 4/08 ST 55 WAG.DK	(1.45)	(3.62)
931142103	WAL MART STORES INC	3,326.05	158,087.16
934550104	WARNER MUSIC GROUP CORP	1,554.00	9,417.24
938824109	WASHINGTON FED INC	(1,447.18)	(30,550.07)
941053100	WASTE CONNECTIONS INC	(140.81)	(4,351.09)
941057101	WASTE INDUSTRIES USA INC	77.70	2,820.51
941057101	WASTE INDUSTRIES USA INC	(35.20)	(1,277.87)
94106L109	WASTE MGMT INC DEL	832.14	27,186.01
94106L109	WASTE MGMT INC DEL	(638.12)	(20,847.38)
941848AP	WAT CALL 1/08 ST 80 WAT.AP	2.92	432.75
941848AQC	WAT CALL 1/08 ST 85 WAT.AQ	3.95	69.08
941848103	WATERS CORP	377.36	29,837.86
941848103	WATERS CORP	(687.14)	(54,332.16)

942622200	WATSCO INC	(158.79)	(5,837.05)
942712100	WATSON WYATT WORLDWIDE INC	(77.15)	(3,580.39)
942749102	WATTS WATER TECHNOLOGIES INC	155.40	4,630.92
943531103	WAVECOM S A	1,624.65	27,602.76
929903MHP	WB 1/08 PUT ST 40 WB.MH	3.02	768.83
929236107	WD-40 CO	(51.68)	(1,962.33)
94770V102	WEBMD HEALTH CORP	256.91	10,551.17
0946580	WEIR GROUP	460.00	7,412.41
94973V107	WELLPOINT INC	253.26	22,218.50
949746101	WELLS FARGO & CO NEW	2,534.53	76,517.45
949746101	WELLS FARGO & CO NEW	876.33	26,456.40
95082P105	WESCO INTL INC	(443.08)	(17,563.69)
6948836	WESFARMERS LTD	(236.05)	(8,394.16)
95709T100	WESTAR ENERGY INC	116.55	3,023.31
959319104	WESTERN REFNG INC	(797.12)	(19,298.28)
960008100	WESTERNZAGROS RESOURCES LTD	777.00	1,889.46
960008118	WESTERNZAGROS RESOURCES LTD	77.70	11.81
6076146	WESTPAC BKG CORP	330.40	8,099.79
961840105	WET SEAL INC	(617.18)	(1,438.02)
962166104	WEYERHAEUSER CO	144.86	10,681.61
949746AFC	WFC CALL 1/08 ST 30 WFC.AF	(24.12)	(3,497.40)
552715DTC	WFR CALL 04/08 ST 100 WFR.DT	(0.60)	(404.01)
552715DRC	WFR CALL 04/08 ST 90 WFR.DR	(0.84)	(877.97)
552715ANC	WFR CALL 1/08 ST 70 WFR.AN	(0.54)	(1,079.97)
552715APC	WFR CALL 1/08 ST 80 WFR.AP	(0.60)	(609.03)
552715DNC	WFR CALL 4/08 ST 70 WFR.DN	(0.36)	(835.40)
552715DQC	WFR CALL 4/08 ST 85 WFR.DQ	(0.48)	(631.94)
964109WAR	WHITE MOUNTAIN TIT. WARRANTS	58,480.00	38,012.00
964109102	WHITE MTN TITANIUM CORP	62,500.50	78,125.63
966837106	WHOLE FOODS MKT INC	(502.44)	(20,499.55)
929248508	WHX CORP	466.20	1,771.56
5699373	WIENERBERGER AG	(145.00)	(8,041.07)
B156XW2	WIHLBORGS FASTIGHTER AB	450.00	8,059.09
969199108	WILLBROS GROUP INC	881.57	33,755.43
B012VF6	WINCOR NIXDORF AG	90.00	8,553.01
973149107	WIND RIVER SYSTEMS INC	(557.26)	(4,976.30)
974280307	WINN DIXIE STORES INC	(352.03)	(5,938.75)
97651M109	WIPRO LTD	(465.00)	(6,900.60)
94973VABC	WLP CALL 01/09 ST 110 OSN.AB	(1.09)	(217.08)
94106LAIC	WMI 1/08 CALL ST 45 WMI.AI	(1.15)	(2.86)
3356313	WOLFSON MICROELECT	(1,745.00)	(7,190.36)
0976402	WOLSELEY	(855.00)	(12,628.59)
5671519	WOLTERS KLUWER	(425.00)	(13,968.45)
3157583	WOOD GROUP (JOHN)	1,575.00	13,575.42
980745103	WOODWARD GOVERNOR CO	(43.44)	(2,951.88)
981475106	WORLD FUEL SVCS CORP	(72.65)	(2,109.12)
6562474	WORLEYPARSONS LTD	(174.30)	(7,958.28)
B0J6N10	WPP GROUP	(645.00)	(8,307.09)
98233Q105	WRIGHT EXPRESS CORP	(83.14)	(2,950.60)
982526105	WRIGLEY WM JR CO	360.40	21,101.42
0932374	WSP GROUP	880.00	10,107.49
983024100	WYETH	289.44	12,790.35
983024100	WYETH	271.95	12,017.47
98310W108	WYNDHAM WORLDWIDE CORP	464.31	10,939.14
983134107	WYNN RESORTS LTD	178.08	19,968.11
98411C100	XENOPORT INC	(80.14)	(4,478.39)
G98255105	XL CAP LTD	108.54	5,460.65
81369YMCP	XLF PUT 1/08 ST 29 XLF.MC	(2.92)	(228.07)
30231GATC	XOM CALL 1/08 ST 100 XOM.AT	(0.06)	(1.09)
30231GDTC	XOM CALL 4/08 ST 100 XOM.DT	(0.24)	(66.33)
30231GDRC	XOM CALL 4/08 ST 90 XOM.DR	(0.24)	(190.55)
249030AIC	XRAY US CALL 1/08 ST45 XEQ.AI	5.92	657.24
983857103	X-RITE INC	(58.42)	(678.86)
3141100	XSTRATA PLC	125.00	8,833.31
98385X106	XTO ENERGY INC	150.75	7,742.52
984332106	YAHOO INC	271.35	6,311.60
6642387	YAMAHA CORP	340.00	7,776.04

6985446	YAMATO KOGYO CO	310.00	12,764.62
6109893	YANZHOU COAL MININ	49,418.40	97,982.46
984846105	YANZHOU COAL MNG CO LTD	750.48	74,399.29
7751259	YARA INTERNATIONAL	205.00	9,495.20
6986427	YOKOGAWA ELECTRIC	(735.00)	(8,079.31)
987434107	YOUNG BROADCASTING INC	1,491.84	1,566.43
984245100	YPF SOCIEDAD ANONIMA	1,492.56	64,314.23
988498101	YUM BRANDS INC	508.80	19,471.78
98956P102	ZIMMER HLDGS INC	84.42	5,584.38
B00G2C3	ZINIFEX	(621.00)	(6,761.32)
7294334	ZODIAC	(210.00)	(13,429.54)
989922109	ZOLL MED CORP	(113.85)	(3,042.02)
98975F101	ZORAN CORP	(117.59)	(2,647.02)
989817101	ZUMIEZ INC	(129.58)	(3,156.50)
5983816	ZURICH FIN SVS GRP	46.00	13,509.69

**Total Common Stocks and Options** **2,216,965.91** **13,078,967.82**

**Futures and Swaps**

DIH8	10YR SWAP FUTURE MAR 2008	0.36	39,768.75
EDZ8	90 DAY EURO \$ FUTURE DEC 08	0.11	26,090.10
EDZ9	90 DAY EURO \$ FUTURE DEC 09	0.76	181,780.20
EDZ0	90 DAY EURO \$ FUTURE DEC 10	0.90	215,167.50
EDZ1	90 DAY EURO \$ FUTURE DEC 11	0.04	8,577.00
EDM8	90 DAY EURO \$ FUTURE JUN 08	3.96	952,924.50
EDM9	90 DAY EURO \$ FUTURE JUN 09	3.49	842,532.30
EDM0	90 DAY EURO \$ FUTURE JUN 10	(1.01)	(241,592.40)
EDM1	90 DAY EURO \$ FUTURE JUN 11	0.40	94,500.45
EDM2	90 DAY EURO \$ FUTURE JUN 12	0.04	8,565.30
EDH9	90 DAY EURO \$ FUTURE MAR 09	1.84	443,531.70
EDH0	90 DAY EURO \$ FUTURE MAR 10	0.68	164,202.75
EDH1	90 DAY EURO \$ FUTURE MAR 11	0.50	120,386.70
EDH2	90 DAY EURO \$ FUTURE MAR 12	0.04	8,571.60
EDU8	90 DAY EURO \$ FUTURE SEP 08	2.66	642,756.60
EDU9	90 DAY EURO \$ FUTURE SEP 09	3.20	771,763.50
EDU0	90 DAY EURO \$ FUTURE SEP 10	0.90	215,415.00
EDU1	90 DAY EURO \$ FUTURE SEP 11	0.11	25,752.60
EDU2	90 DAY EURO \$ FUTURE SEPT 12	0.04	8,559.00
EDH8	90 DAY EURO FUTURES MARCH 08	3.46	827,409.60
9999GSHY7	AIP GOLDMAN SWAP CXGSCDXHY7__0	252,000.00	247,905.00
9999GS320	AIP GS SWAP ADGS32029GAN_0	(9,000.00)	(2,314.37)
9999GS590	AIP GS SWAP ADGS59020U3Q_0	(36,000.00)	(9,340.76)
9999GSMTG	AIP GS SWAP CDGSMGTG_1213_0	(36,000.00)	(31,635.00)
9999GSPMI	AIP GS SWAP CDGSPMI_1213_0	(36,000.00)	(31,635.19)
9999GSRDN	AIP GS SWAP CDGSRDN_1213_0	(36,000.00)	(28,555.51)
9999ARGEN	ARGEN SWAP	36,000.00	36,573.71
9999BSCDX	BEAR STEARNS SWAP	324,000.00	326,568.77
9999BSJNY	BEAR SWAP	(36,000.00)	(35,217.97)
9999BSFDO	BEAR SWAP	(36,000.00)	(35,431.13)
9999BSRSH	BEAR SWAP	(36,000.00)	(35,785.15)
9999BSWHR	BEAR SWAP	(36,000.00)	(36,102.64)
9999BSHAS	BEAR SWAP	(36,000.00)	(36,289.01)
9999BSAZ0	BEAR SWAP	(36,000.00)	(36,684.97)
9999BSH62	BEAR SWAP (AXBSHEA062_L2)	(72,000.00)	(28,820.77)
9999BSPBI	BEAR SWAP (BSPBI_091110)	(90,000.00)	(89,709.08)
9999BS111	BEAR SWAP (BSRESCAP6111)	36,000.00	24,078.02
9999BSBC0	BEAR SWAP (CDBSBC_091110)	(36,000.00)	(35,205.41)
9999BSMAS	BEAR SWAP (CDBSMAS_091110)	(36,000.00)	(34,650.32)
9999BSMDC	BEAR SWAP (CDBSMDC_091110)	(36,000.00)	(35,475.77)
9999BS294	BEAR SWAP ADBS29445FCG10	(72,000.00)	(58,318.74)
9999BS320	BEAR SWAP ADBS32028TAS_0	(18,000.00)	(2,492.14)
9999BS202	BEAR SWAP ADBS32029AAP_0	(14,400.00)	(2,325.13)
9999BS437	BEAR SWAP ADBS43709NAP_0	(14,400.00)	(1,512.83)
9999BS3BM	BEAR SWAP AXBSHE3BM061_0	82,800.00	24,896.59
9999BSBM7	BEAR SWAP AXBSHE3BM071_1	18,000.00	3,436.96
9999BSHAA	BEAR SWAP AXBSHEAAA072L1	180,000.00	134,989.34

9999BSBBB	BEAR SWAP AXBSHEBBB061_2	(379,800.00)	(132,725.20)
9999BSHE6	BEAR SWAP AXBSHEBBB062L3	(9,000.00)	(1,845.36)
9999BSHBB	BEAR SWAP AXBSHEBBB07112	(54,000.00)	(10,810.84)
9999BSAL	BEAR SWAP CDBSAL_1213_0	(54,000.00)	(54,241.38)
9999BSBDK	BEAR SWAP CDBSBDK_1211_0	(54,000.00)	(53,766.22)
9999BSBSC	BEAR SWAP CDBSBSCP0314_0	(72,000.00)	(64,809.90)
9999BS911	BEAR SWAP CDBSCCL_0911_0	(144,000.00)	(143,374.57)
9999BSHCA	BEAR SWAP CDBSHCA_0309_0	36,000.00	35,880.73
9999BSLZ	BEAR SWAP CDBSLZ_1211_0	(54,000.00)	(54,097.16)
9999BSNUE	BEAR SWAP CDBSNUE_1211_0	(54,000.00)	(53,951.40)
9999BSHY7	BEAR SWAP CXBSCDXHY7___0	180,000.00	177,281.68
CDSHY1006	CDS DJ SWAP	513,000.00	540,894.38
CDGSCDXHY	CDX SWAP	(36,000.00)	(36,337.50)
CDGSFMCCO	FORD MOTOR CO SWAP	36,000.00	33,339.38
GS81375WD	GOLDMAN CREDIT DEFAULT SWAP	(12,118.03)	(2,998.70)
GS07325NB	GOLDMAN CREDIT DEFAULT SWAP	(36,000.00)	(12,153.95)
9999GSCDX	GOLDMAN SWAP	432,000.00	427,823.92
9999GSKCW	GOLDMAN SWAP	(18,000.00)	(4,990.41)
9999ADGS8	GOLDMAN SWAP	(36,000.00)	(16,820.32)
9999GSMAS	GOLDMAN SWAP	(36,000.00)	(35,194.32)
9999GSLTD	GOLDMAN SWAP	(36,000.00)	(35,410.69)
9999GSMDC	GOLDMAN SWAP	(36,000.00)	(35,764.75)
9999GSLOW	GOLDMAN SWAP	(36,000.00)	(35,781.50)
9999GSJWN	GOLDMAN SWAP	(36,000.00)	(35,977.58)
9999GSPPG	GOLDMAN SWAP	(36,000.00)	(35,992.02)
9999GSTJX	GOLDMAN SWAP	(36,000.00)	(36,013.06)
9999GSMWV	GOLDMAN SWAP	(36,000.00)	(36,270.14)
9999GSGPS	GOLDMAN SWAP	(36,000.00)	(36,698.01)
9999GSVW0	GOLDMAN SWAP	(54,000.00)	(53,785.78)
9999GSMMM	GOLDMAN SWAP	(72,000.00)	(71,903.37)
9999GSHEB	GOLDMAN SWAP (AXGSHE3BM061_0)	(32,400.00)	(9,308.46)
9999GSH62	GOLDMAN SWAP (AXGSHEBBB06211)	(66,600.00)	(13,726.73)
9999GSBB0	GOLDMAN SWAP (AXGSHEBBB062L5)	(36,000.00)	(7,419.85)
9999GSB62	GOLDMAN SWAP (AXGSHEBBB062L6)	(18,000.00)	(3,709.93)
9999GSBLC	GOLDMAN SWAP (CDBSBLC_091110)	(36,000.00)	(34,806.85)
9999GSDRI	GOLDMAN SWAP (CDGSDRI_091110)	(36,000.00)	(35,553.34)
9999GSEQ9	GOLDMAN SWAP (CDGSEQ_091210)	(46,800.00)	(46,411.22)
9999GSGP0	GOLDMAN SWAP (CDGSGPS_091110)	(36,000.00)	(36,020.72)
9999GSHAS	GOLDMAN SWAP (CDGSHAS_091110)	(36,000.00)	(35,885.14)
9999GSLW0	GOLDMAN SWAP (CDGSLow_091110)	(36,000.00)	(35,635.13)
9999GSRSH	GOLDMAN SWAP (CDGSRSH_0911T0)	(36,000.00)	(35,105.23)
9999GSXHV	GOLDMAN SWAP (CXGSCDXHV0L9L1)	(360,000.00)	(350,479.05)
9999GSCDH	GOLDMAN SWAP (CXGSCDXHY8_10)	72,000.00	68,355.00
9999GSCD8	GOLDMAN SWAP (CXGSCDXHY8_11)	72,000.00	68,355.00
9999GSXHY	GOLDMAN SWAP (CXGSCDXHY9_L1)	252,000.00	240,975.00
9999GS302	GOLDMAN SWAP ADGS30247DAP_0	(18,000.00)	(2,801.09)
9999GS463	GOLDMAN SWAP ADGS617463AM_0	(18,000.00)	(4,870.56)
9999GS836	GOLDMAN SWAP ADGS83611MLG_1	(14,400.00)	(3,388.73)
9999GS83	GOLDMAN SWAP ADGS83611MLG_2	(10,800.00)	(2,508.40)
9999GSXAM	GOLDMAN SWAP ADGS83611XAML0	(18,000.00)	(5,141.83)
9999GSBM7	GOLDMAN SWAP AXGSHE3BM071_0	18,000.00	3,388.30
9999GSE3B	GOLDMAN SWAP AXGSHE3BM071_1	14,400.00	2,710.64
9999GSB07	GOLDMAN SWAP AXGSHEBBB07113	(77,400.00)	(15,237.35)
9999GSCMC	GOLDMAN SWAP CDGSCMC_1211_0	(54,000.00)	(53,983.20)
9999GSDOW	GOLDMAN SWAP CDGSDOW_1213_0	(54,000.00)	(53,421.58)
9999GSDTC	GOLDMAN SWAP CDGSDTC_0312_0	(54,000.00)	(52,933.91)
9999GSFMC	GOLDMAN SWAP CDGSFMCC0309_0	27,000.00	25,396.88
9999GSFSL	GOLDMAN SWAP CDGSFSL_0308_0	27,000.00	26,825.76
9999GSGMA	GOLDMAN SWAP CDGSGMAC0309_0	36,000.00	33,033.10
9999GSGMT	GOLDMAN SWAP CDGSGMT_0614_0	(43,200.00)	(42,165.73)
9999GSGTT	GOLDMAN SWAP CDGSGT_0309_0	36,000.00	35,617.12
9999GSJCI	GOLDMAN SWAP CDGSJCI_1213_0	(54,000.00)	(53,984.43)
9999GSRES	GOLDMAN SWAP CDGSRESCAP309_0	27,000.00	19,144.96
9999GSRC0	GOLDMAN SWAP CDGSRESCAP312_0	(72,000.00)	(43,658.29)
9999GSTSG	GOLDMAN SWAP CDGSTSG_0309_0	27,000.00	26,648.42
9999GSWY9	GOLDMAN SWAP CDGSWY_091110	(18,000.00)	(17,940.48)
9999GSCDI	GOLDMAN SWAP CXGSCDX1G5	540,000.00	530,169.80

9999GSCD7	GOLDMAN SWAP CXGSCDXIG7___0	234,000.00	230,092.32
9999GSTES	GOLDMAN SWAP CXGSITESF5_81L	(72,000.00)	(105,267.64)
9999GSITE	GOLDMAN SWAP CXGSITESF5_8L0	(135,000.00)	(197,376.83)
9999GSBAM	GOLDMAN SWAP OBGSBACMAAA0LB	468,000.00	478,571.59
9999GSCMA	GOLDMAN SWAP OXGSCMA3_L0	(36,000.00)	(27,736.44)
9999GSCM3	GOLDMAN SWAP OXGSCMA3_L2	(108,000.00)	(83,209.32)
9999BSCDH	INT SWAP BS CXBSCDXHY8_10	180,000.00	171,005.62
9999BSCD8	INT SWAP BS CXBSCDXHY8_11	180,000.00	171,005.62
9999LHHEA	LEHMAN SWAP (AXLHEA071_11)	39,600.00	10,233.26
9999LHMER	LEHMAN SWAP (CDLHMER_0912L0)	(36,000.00)	(35,237.05)
9999LHOMC	LEHMAN SWAP (CDLHOMC_061210)	(90,000.00)	(89,295.83)
9999LHEM7	LEHMAN SWAP (CXLHCDXEM7___L0)	115,200.00	113,495.04
9999LHPHI	LEHMAN SWAP (NDLHPHILIP312_0)	(50,400.00)	(49,939.52)
9999LHREP	LEHMAN SWAP (NDLHREPHUN312_0)	(72,000.00)	(71,248.08)
9999LHSAF	LEHMAN SWAP (NDLHSAOF0312_0)	(79,200.00)	(78,081.99)
9999LHTUR	LEHMAN SWAP (NDLHTURKEY312_0)	(100,800.00)	(101,445.26)
9999LH836	LEHMAN SWAP ADLH83611XAM10	(36,000.00)	(7,641.04)
9999LHAZO	LEHMAN SWAP CDLHAZO_1211_0	(54,000.00)	(54,338.49)
9999LHCMB	LEHMAN SWAP OXLHCMBBB2_L0	(36,000.00)	(26,090.69)
9999GSMEX	MEXICAN SWAP	36,000.00	36,224.78
C655664AG	NORDSTROM SWAP	(36,000.00)	(36,232.39)
9999GSPAN	PANAMA SWAP	(36,000.00)	(36,423.54)
9999PHILI	PHILIP SWAP	(36,000.00)	(37,566.23)
TYH8	US 10-YR NOTE FUT MARCH 2008	25.45	2,886,018.31
TUH8	US 2YR NOTE FUT MAR 08	(16.27)	(3,421,188.00)
FVH8	US 5-YR NOTE FUTURE MAR 2008	(5.98)	(659,040.75)

**Total Futures and Swaps**

**11,307.64**

**4,734,925.35**

**Forwards**

AD011008	AD FORWARD CONTRACT 01/10/08	26,044.31	22,854.92
CD011008	CD FORWARD CONTRACT 01/10/08	(22,415.18)	(22,716.37)
NK011008	NK FORWARD CONTRACT 01/10/08	75,051.01	13,820.21
SK011008	SK FORWARD CONTRACT 01/10/08	(89,670.95)	(13,876.58)

**Total Forwards**

**(10,990.81)**

**82.18**