

Beta Hedged Strategies
March 31, 2008

CUSIP/Identifier	SECURITY	SHARES	MKT VALUE
Cash Equivalents			
AR	ARGENTINA PESO	0.94	0.30
AD	AUSTRALIAN DOLLARS	43,904.12	40,124.04
AD	AUSTRALIAN DOLLARS	(36,056.23)	(32,951.84)
KB	BRITISH POUNDS	4,820.00	9,565.97
CD	CANADIAN DOLLARS	5,881.87	5,730.30
CD	CANADIAN DOLLARS	(164,389.01)	(160,152.96)
9999CTCCE	CTC CASH EQUIVALENT	6,510,865.16	6,510,865.16
DK	DANISH KRONE	3,990.83	844.91
EU	EUROPEAN MONETARY UNIT	11,280.94	17,809.85
EU	EUROPEAN MONETARY UNIT	(29,038.08)	(45,844.05)
313588VB8	FEDERAL NATL MTG ASSN DISC NT	2,617.50	2,617.21
313588VR3	FEDERAL NATL MTG ASSN DISC NT	2,617.50	2,612.95
313588WN1	FEDERAL NATL MTG ASSN DISC NT	5,444.40	5,421.68
313588WQ4	FEDERAL NATL MTG ASSN DISC NT	663.10	660.17
313588YA7	FEDERAL NATL MTG ASSN DISC NT	4,362.50	4,344.88
313396C5	FEDL HOME LLN MTG CORP DISC NT	3,490.00	3,462.65
313396VW0	FEDL HOME LLN MTG CORP DISC NT	2,617.50	2,613.24
313396YR8	FEDL HOME LLN MTG CORP DISC NT	20,067.50	19,969.53
HK	HONG KONG DOLLARS	498,616.86	64,067.75
HK	HONG KONG DOLLARS	(1,306.75)	(167.91)
AR INT	INTEREST ON ARGENTINE PESO	0.05	0.00
KB INT	INTEREST ON BRITISH POUNDS	0.25	0.00
CD INT	INTEREST ON CANADIAN DOLLARS	0.05	0.00
DK INT	INTEREST ON DANISH KORUNA	0.05	0.00
EU INT	INTEREST ON EURO DOLLARS	0.10	0.00
HK INT	INTEREST ON HONG KONG DOLLARS	0.10	0.00
JY INT	INTEREST ON JAPANESE YEN	0.05	0.00
MX INT	INTEREST ON MEXICAN PESO	0.05	0.00
NK INT	INTEREST ON NORWEGIAN KRONER	0.05	0.00
SD INT	INTEREST ON SINGAPORE DOLLAR	0.10	0.00
SA INT	INTEREST ON SOUTH AFRICAN RAND	0.05	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	3,392,077.75	34,029.67
JY	JAPANESE YEN	(1,590,133.55)	(15,952.38)
MX	MEXICAN PESO	164.03	15.41
NK	NORWEGIAN KRONER	14.58	2.86
SD	SINGAPORE DOLLARS	40,757.28	29,610.43
SA	SOUTH AFRICAN RAND	(976.87)	(120.45)
KW	SOUTH KOREAN WON	(1.37)	(0.00)
SK	SWEDISH KRONA	47,961.66	8,071.84
SF	SWISS FRANCS	5,826.44	5,866.92
TW	TAIWAN DOLLARS	8,797,673.33	289,592.43
TB	THAILAND BAHT	57,651.12	1,831.07
Total Cash Equivalents		17,641,466.10	6,804,541.62
Senior Securities & Convertibles			
00252FDD0	AAMES MTG TR 2005-4	31,410.00	3,310.36
003924AA5	ABITIBI-CONSOLIDATED INC	37,950.00	37,950.00
04541GSS2	ABS CORP HEQ 2005-HE5	4,362.50	2,441.49
00430XAB3	ACCELLENT INC	50,600.00	40,480.00
00489AAA5	ACQUICOR TECHNOLOGY INC	11,270.00	8,452.50
006ESCBK2	ADELPHIA COMMUNICATIONS CORP	5,860.40	432.20
B1L8XZ5	AES PANAMA SA	24,200.00	24,101.19
B1XM9L3	AFRICAN DEVELOPMENT BANK	223,729,000.00	22,043.34
B1FGXB1	AGILE PROPERTY HLDGS LTD 9%	36,300.00	27,944.36
014477AG8	ALERIS INTL INC	50,600.00	32,131.00

02151PAC1	ALTO PALERMO S A	24,200.00	20,207.00
022069AF5	ALTOS HORNOS DE MEXICO SA	58,080.00	34,848.00
02378JAS7	AMERICAN AIRLINES 2001-1	13,960.00	13,157.30
023771K31	AMERICAN AIRLINES INC	25,300.00	23,782.00
025169AC7	AMERICAN COLOR GRAPHICS INC	7,953.40	3,509.44
02744RAH0	AMERICAN MEDIA OPERATIONS INC	101,200.00	68,057.00
02744RAM9	AMERICAN MEDIA OPERATIONS INC	1,839.82	1,223.48
031042AB0	AMES TRUE TEMPER INC	50,600.00	23,529.00
031652AQ3	AMKOR TECHNOLOGY INC	50,600.00	46,172.50
03216NAD5	AMSCAN HLDGS INC	16,100.00	14,127.75
B23C2G6	ARAB REPUBLIC OF EGYPT	96,800.00	18,190.03
040114GM6	ARGENTINA REP	242,000.00	29,040.00
04542BNT5	ASSET BACKED FDG 2005-HE2	6,980.00	1,840.91
04542BMH2	ASSET BACKED FDG 2005-WF1	6,980.00	4,840.99
04544MAA4	ASSET BACKED FDG NIM 2005-HE2	1,096.66	11.68
046353AC2	ASTRAZENECA PLC	9,946.50	10,493.02
053299AF0	AUTOPISTAS DEL SOL S A	6,831.00	6,489.45
B06BK95	BANCO ABN AMRO REAL S.A	38,720.00	23,313.20
B0M2JJ5	BANCO BRADES CI	33,880.00	20,225.28
B1GN3R7	BANCO CREDITO DEL PERU	24,200.00	23,958.00
EG9092792	BANCO CREDITO DEL PERU	193,600.00	69,419.73
05968LAA0	BANCOLOMBIA S A	84,700.00	81,523.75
B0LDCG7	BANKBOSTON BANCO	53,240.00	30,632.46
07386RAA7	BEAR STEARNS ABS TR 2007-HE4	5,389.96	5,098.33
EG6040687	BEMAX RESOURCES NL	72,600.00	68,390.65
085791AG6	BERRY PLASTIC HLDGS CORP	50,600.00	38,962.00
B1GXNC2	BRITANNIA BULK PLC 11% 144A	50,600.00	51,738.50
112013AB3	BRODER BROS CO	128,800.00	86,940.00
114535AB3	BROOKSTONE CO INC	50,600.00	46,552.00
999BUFLOC	BUFFETS INC LETTER OF CREDIT	2,028.60	1,054.87
119883AF3	BUFFETS INC MINN	50,600.00	1,518.00
9999BUF	BUFFETS INC TERM LOAN	15,186.16	7,896.81
121579AB2	BURLINGTON COAT FACTORY	50,600.00	39,088.50
13123XAP7	CALLON PETE CO DEL	25,300.00	24,035.00
13135BAF3	CALPINE GENERATING CO LLC	14,490.00	597.71
B1GF3B7	CAP CANA SA 9.625% NTS 11/3/13	48,400.00	44,044.00
140909AA0	CARAUSTAR INDS INC	50,600.00	34,408.00
149754AZ6	CAYMAN ABCS NIMS 2005-HE6	635.18	106.17
12501BAR5	CCH I HLDGS LLC / CCH I HLDGS	50,600.00	25,553.00
12501BAS3	CCH I HLDGS LLC / CCH I HLDGS	50,600.00	31,878.00
12502CAD3	CCH II LLC / CCH II CAP CORP	16,100.00	14,651.00
150934AF4	CELL THERAPEUTICS INC	32,200.00	15,456.00
151169AC3	CELLU TISSUE HLDGS INC	12,650.00	11,701.25
B1VPM9	CERVECERIA NACIO CND	48,400.00	46,113.92
B1WSCC4	CHINA PROPERTIES GROUP	24,200.00	15,961.13
17026PAA6	CHOADA MODERN AGRICULTUR HLDGS	30,360.00	28,842.00
B291R40	CII CARBON LLC 11.125	12,100.00	10,738.75
B1XGZG2	CITIC RESOURCES 6.75	96,800.00	87,120.00
17307GXA1	CITIGROUP MTG LN TR 2005-HE3	5,235.00	1,679.49
17307G5G9	CITIGROUP MTG LN TR 2006-HE1	13,087.50	2,998.08
17311XAA3	CITIGROUP MTG LN TR 2007-AMC2	13,924.68	13,293.50
179584AF4	CLAIRES STORES INC	50,600.00	26,059.00
190135AB9	COALCORP MINING INC	30,360.00	28,993.80
193459AB0	COLEMAN CABLE INC	50,600.00	41,998.00
195325BD6	COLOMBIA REP	48,400.00	56,289.20
21036UAA5	CONSTAR INTL INC NEW	14,775.20	9,086.75
216762AD6	COOPER-STANDARD AUTOMOTIVE INC	32,200.00	24,391.50
216762AD6	COOPER-STANDARD AUTOMOTIVE INC	50,600.00	38,329.50
B285431	CORP DURANGO SAB GIDUSA 10.50	48,400.00	36,300.00
12669HAG4	COUNTRYWIDE ABC 2007 QH1 B1	5,363.60	1,058.85
12666LAA1	COUNTRYWIDE ABS 2007 SEA1	4,821.37	4,668.83
12671CAT3	COUNTRYWIDE ABS 2007 SEA2 2B1	809.60	349.61
12671CAM8	COUNTRYWIDE ABS 2007 SEA2 2M1	2,681.80	2,352.83
12671CAN6	COUNTRYWIDE ABS 2007 SEA2 2M2	4,098.60	3,541.53
12671CAP1	COUNTRYWIDE ABS 2007 SEA2 2M3	7,337.00	5,937.63
12671CAQ9	COUNTRYWIDE ABS 2007 SEA2 2M4	1,720.40	1,262.22
12671CAR7	COUNTRYWIDE ABS 2007 SEA2 2M5	5,667.20	3,710.79

12671CAS5	COUNTRYWIDE ABS 2007 SEA2 2M6	809.60	508.28
222389AB4	COUNTRYWIDE ASSET-BACKED TBA!!	632.10	594.17
22237LHE5	COUNTRYWIDE HOME LOANS MTN BE	25,300.00	23,429.87
045413AZ4	CSFB INDYMAC MFD HSG 1998-2	6,216.71	6,317.20
045427AT8	CWABS INC 2006-8	17,450.00	1,735.93
12668JAF3	CWABS INC 2007-QH2	5,060.00	923.79
12670EAB9	CWABS INC 2007-QX1	4,857.60	3,126.17
12670EAC7	CWABS INC 2007-QX1	17,305.20	9,113.25
12670EAD5	CWABS INC 2007-QX1	12,498.20	5,716.87
12670EAE3	CWABS INC 2007-QX1	5,414.20	2,173.21
12670EAF0	CWABS INC 2007-QX1	10,120.00	3,356.00
12670EAG8	CWABS INC 2007-QX1	3,997.40	1,148.32
12670EAH6	CWABS INC 2007-QX1	3,289.00	647.67
12670EAJ2	CWABS INC 2007-QX1	8,602.00	952.97
23248AAP6	CWABS NOTES TR 2007-SEA1	4,250.40	2,605.25
23248AAR2	CWABS NOTES TR 2007-SEA1	3,036.00	1,082.69
235811AH9	DANA CORP	9,660.00	676.20
247126AE5	DELPHI CORP	5,796.00	1,825.74
24799AKC5	DELTA AIR LINES ESCROW DFLT	4,830.00	144.90
24811EAA6	DEMOCRATIC SOCIALIST REP SRI	11,866.00	10,560.74
24869QAB8	DENNYS HLDGS INC	25,300.00	23,276.00
P3505EBZ8	DESARROLLOS METROPOLITAN SA DE	48,400.00	28,556.00
254709AB4	DISCOVER FINL SVCS	1,919.50	1,651.88
254709AA6	DISCOVER FINL SVCS	37,950.00	32,048.96
256605AJ5	DOLE FOOD INC	25,300.00	22,011.00
263578AE6	DUANE READE INC	17,710.00	14,787.85
265338AC7	DUNE ENERGY INC	3,542.00	3,081.54
LN212143	DURA OP CORP TRANCHE LOAN	185,702.00	86,351.43
26632QAH6	DURA OPER CORP	4,830.00	7.25
26632QAK9	DURA OPER CORP	383,497.40	32,597.28
23335LAD3	DVI REC CORP 2002-2	4,045.62	3,492.59
23335NAD9	DVI REC CORP VIII 2003-1	34,161.51	17,682.17
B28VVB6	EEB INTERNATIONAL LTD 8.75	24,200.00	24,926.00
B28Z453	EMP DISTRIBUIDORA NORTE 10.50	84,700.00	78,771.00
29256PBF0	ENCORE CREDIT REC TR 2005-4	8,725.00	3,325.62
294751BG6	EQUITY ONE ABS INC 2002-4	1,022.79	721.53
B1RYTD7	FABRICA DE PRODUTOS ALIM	24,200.00	23,474.00
13084661	FANTUZZI FINANCE SA 10 3/4	30,157.60	46,178.32
30246QAR4	FBR SEC TRUST 2005-2	6,526.30	482.20
30246QCF8	FBR SEC TRUST 2005-4	5,235.00	968.83
31282YDN6	FHLMC PC	29,763.57	6,857.54
31393MDF5	FHLMC REMIC SERIES 2591	17,869.46	1,811.16
31395MD48	FHLMC REMIC SERIES 2934	6,401.48	931.64
31395MDV8	FHLMC REMIC SERIES 2934	4,270.83	678.43
31395TC51	FHLMC REMIC SERIES 2967	4,572.82	677.84
319963AN4	FIRST DATA CORP	8,027.00	6,602.21
9999FIRST	FIRST DATA TERM LOAN	28,907.55	25,980.66
32027NNX5	FIRST FRANKLIN MTG 2004-FF8	2,448.82	1,811.26
32027NQS3	FIRST FRANKLIN MTG 2005-FF1	1,047.00	700.53
32027NSB8	FIRST FRANKLIN MTG 2005-FF5	5,235.00	2,770.31
32027NUW9	FIRST FRANKLIN MTG 2005-FF7	5,235.00	920.71
32028KAR7	FIRST FRANKLIN MTG 2006-FF17	5,235.00	416.18
32027EAW1	FIRST FRANKLIN MTG 2006-FF5	10,470.00	658.46
01F052649	FNCL 5.5% TBA 30 YEAR 04/36	349,000.00	352,271.88
01F060642	FNMA 30YR APR FWD	349,000.00	357,506.88
3136FAYU8	FNMA STRIP SMBS 332	41,853.62	9,323.65
3136FAT67	FNMA STRIP SMBS 337	36,486.00	7,954.49
3136FA3A6	FNMA STRIP SMBS 340	101,081.28	23,226.56
3136FA5Y2	FNMA STRIP SMBS 343	9,400.81	2,022.10
3136FCBD7	FNMA STRIP SMBS 346	31,133.27	6,649.17
3136FCLD6	FNMA STRIP SMBS 353	22,161.85	5,103.35
3136FCMB9	FNMA STRIP SMBS 354	238,542.19	51,618.93
3136FCPX8	FNMA STRIP SMBS 356	4,667.87	1,077.96
3136FCQC3	FNMA STRIP SMBS 356	16,670.57	3,581.55
3136FCQP4	FNMA STRIP SMBS 356	4,627.21	894.60
3136FCRX6	FNMA STRIP SMBS 357	126,788.60	28,570.68
3136FCZD1	FNMA STRIP SMBS 365	49,625.98	11,125.57

3136FCUU8	FNMA STRIP SMBS IO	489,963.85	106,452.29
345397VD2	FORD MOTOR CREDIT CO LLC	3,839.00	2,839.87
345397VE0	FORD MOTOR CREDIT CO LLC	25,300.00	22,536.56
9999FORD	FORD TERM LOAN	27,490.75	22,498.70
35671DAR6	FREEPORT-MCMORAN COPPER & GOLD	5,933.00	6,259.32
35687MAP2	FREESCALE SEMICONDUCTOR INC	50,600.00	34,155.00
358430AA4	FRIEDE GOLDMAN HALTER INC	24,150.00	1,449.00
B29VGC1	GABONESE REPUBLIC	48,400.00	50,761.92
B1TK182	GAZ CAPITAL GAZPROM	24,200.00	21,659.00
361695AG4	GFSI INC	61,575.60	57,265.31
B1XC0R6	GROUPO TELEVISA SA	261,360.00	24,318.64
40052CAA4	GRUPO KUO SAB DE CV	24,200.00	22,506.00
3622MDAU9	GSAMP TRUST 2007-HE1	20,940.00	2,171.27
410345AE2	HANESBRANDS INC	9,423.00	8,362.91
413627AX8	HARRAHS OPER INC	11,691.50	6,927.21
413627AQ3	HARRAHS OPER INC	25,300.00	22,137.50
41754WAB7	HARVEST OPERATIONS CORP	40,024.60	36,622.51
999XXHAWI	HAWAIIAN AIR TERM LOAN B	112,700.00	103,120.50
9999HCA	HCA DIP LOAN	9,563.40	8,794.69
442488AQ5	HOVNANIAN K ENTERPRISES INC	15,456.00	10,432.80
B1Y9441	HSBC BANK PLC(INTERCITY)	43,560.00	66,019.80
40430HEK0	HSI ASSET SEC TR 2006-OPT2	15,216.40	3,526.11
B2NMTZ4	INDONESIA (REP OF) 7.34	24,200.00	25,097.82
45771VAB9	INN OF THE MTN GODS RESORT	25,300.00	24,541.00
45809NAB3	INTCOMEX INC	25,300.00	24,730.75
458408AA9	INTERACTIVE HEALTH LLC /INTER	21,735.00	13,041.00
46268KAK1	IRIDIUM LLC / IRIDIUM CAP CORP	7,245.00	72.45
B1XGCJ4	IRSA INVERSIONES 8.50	24,200.00	19,844.00
450047AF2	IRSA INVERSIONES Y REP S A	24,200.00	19,844.00
45031U101	ISTAR FINL INC	(1,568.09)	(22,000.36)
45031UAS0	ISTAR FINL INC	25,300.00	19,987.00
47214EAA0	JAZZ TECHNOLOGIES INC	20,608.00	15,456.00
46626LBC3	JP MORGAN MTG ACQ 2005-FLD1	8,725.00	4,249.60
46626LAP5	JP MORGAN MTG ACQ 2005-OPT1	4,362.50	1,152.99
46628TAQ4	JP MORGAN MTG ACQ 2006-WMC2	17,450.00	1,089.58
483008AD0	KAISER ALUM & CHEM CORP	(37,255.40)	0.00
B1GD6P6	KAZAKHGOLD GROUP LTD	24,200.00	20,998.34
EG5399779	KAZKOMMERTSBANK KKB	24,200.00	17,898.32
49338PAB0	KEYSTONE AUTOMOTIVE OPERATIONS	50,600.00	28,336.00
499040AM5	KNIGHT-RIDDER	37,950.00	30,451.50
LN360435	KOOSHAREM CORP LOANS	54,901.00	38,430.70
521865AQ8	LEAR CORP	50,600.00	43,199.75
86359DVA2	LEHMAN XS TRUST 2005-5N	5,235.00	1,333.98
52522WAT6	LEHMAN XS TRUST 2006-11	6,631.00	1,588.65
B14VRR1	LEIGHTON FINANCE 7.785%	48,400.00	46,574.69
53567WAC7	LINENS N THINGS INC	50,600.00	16,445.00
B233087	LUPATECH FINANCE LTD 9.875	48,400.00	47,674.00
G5698WAD0	LUXFER HOLDINGS	4,048.00	6,997.89
554067AB4	MAAX CORP	19,320.00	4,250.40
55932RAB3	MAGNACHIP SEMICONDUCTOR S A	9,660.00	6,955.20
55932RAD9	MAGNACHIP SEMICONDUCTOR S A	101,200.00	72,864.00
B1HH8N9	MARFRIG OVERSEAAS MAR 9.625	48,400.00	46,222.00
58984WAB3	MERISANT CO	10,046.40	7,132.94
9999MERI	MERISANT DIP LOAN	9,587.55	8,820.55
589962CU1	MERIT SECS CORP SER 13	11,597.57	12,145.65
591160AB2	METALDYNE CORP	133,400.00	37,352.00
591160AD8	METALDYNE CORP	50,600.00	30,360.00
59156RAP3	METLIFE INC	4,362.50	3,466.62
552953AF8	MGM MIRAGE	6,980.00	6,927.65
59870NAC6	MILACRON ESCROW CORP	50,600.00	37,823.50
60877UAM9	MOMENTIVE PERFORMANCE MATLS	101,200.00	77,038.50
B1WSTM3	MORGAN STANLEY 144A	96,800.00	45,787.88
632381AC3	NATIONAL COAL CORP	37,950.00	31,498.50
63860FAP8	NATIONSTAR HEQ LN TR 2006-B	5,409.50	774.59
640071AR7	NEENAH CORP	50,600.00	34,914.00
64352VLT6	NEW CENTURY HE TR 2005-3	21,812.50	12,450.94
2654609	NK BANK DEBT CORPORATION	193,600.00	56,534.09

65536RAP1	NOMURA HEQ LN TR 2006-WF1	8,725.00	1,087.05
657337AE1	NORTH ATLANTIC TRADING INC	9,660.00	6,279.00
657337AF8	NORTH ATLANTIC TRADING INC	11,270.00	9,917.60
62947QAG3	NXP B V / NXP FDG LLC	50,600.00	41,618.50
68389FLA0	OPTION ONE MTG LN TR 2006-1	1,745.00	79.24
68389FLB8	OPTION ONE MTG LN TR 2006-1	3,490.00	152.06
B1Z9TD4	ORIENT EXPRESS FINANCE	1,210,000.00	48,665.01
B29MDY5	PANAMA CANAL RAILWAY CO	96,800.00	87,604.00
29265461	PBB LPN(PROBUSINESSBANK)	53,636.00	51,892.83
69319FAB3	PCA LLC / PCA FIN CORP	10,014.20	417.99
729416AG2	PLY GEM INDS INC	50,600.00	36,938.00
730481AE8	POINDEXTER J B INC	50,600.00	32,953.25
737008AD4	PORTOLA PACKAGING INC	66,488.40	36,568.62
9999PRIME	PRIMUS TELECOM TERM LOAN B	64,400.00	58,926.00
74163RAB4	PRIMUS TELECOMMUNICATIONS	78,292.00	33,665.56
74163XAC9	PRIMUS TELECOMMUNICATIONS IHC	151,800.00	148,764.00
B1JVT36	PROFILO TELRA (DEFAULT)	24,200.00	5,157.80
9999QHLLN	QHL-1 1ST FUNDING LOAN	93,357.00	93,357.00
74756TAD9	QUALITY DISTR LLC / QD CAP CO	25,300.00	15,812.50
9999QUEB	QUEBECOR DIP LOAN	5,796.00	5,736.24
7481F1AD8	QUEBECOR WORLD CAP CORP	17,388.00	7,129.08
75061TAC8	RAFAELLA APPAREL GROUP INC	25,755.40	19,316.55
76112B2C3	RAMP SERIES TRUST 2006-RS2	16,237.36	15,368.54
75156XAM3	RAMP SERIES TRUST 2006-RZ4	4,013.50	410.95
749239AP4	RAMP SERIES TRUST 2006-RZ5	18,497.00	3,224.95
B1G4Z18	RANHILL LABUAN LTD	96,800.00	81,312.00
75601RAC9	REAL MEX RESTAURANTS INC	25,300.00	23,276.00
759576AE1	REMINGTON ARMS INC NEW	22,668.80	22,215.42
B1Z4HY6	RENAISSANCE CONSUMER	96,800.00	88,765.60
76110WR32	RESIDENTIAL ASSET 2005-EMX1	17,450.00	12,241.85
75405MAQ7	RESIDENTIAL ASSET 2005-EMX3	6,980.00	2,827.25
76113BAE9	RESIDENTIAL CAP CORP	1,047.00	507.80
76113BAM1	RESIDENTIAL CAP CORP	2,792.00	1,368.08
76113BAR0	RESIDENTIAL CAP CORP	3,315.50	1,608.02
76113BAF6	RESIDENTIAL CAP CORP	15,456.00	7,766.64
76113BAE9	RESIDENTIAL CAP CORP	(101,200.00)	(49,082.00)
76114EAC6	RESIDENTIAL CAP LLC	9,660.00	4,733.40
761253AD5	RESTAURANT CO	50,600.00	31,372.00
9999REV	REVLON TERM LOAN	9,660.00	8,679.51
767754BT0	RITE AID CORP	13,785.50	10,821.62
767754BM5	RITE AID CORP	50,600.00	38,582.50
B23GT78	ROYAL BK SCO(RITZIO INT)	121,000.00	114,345.00
780153AR3	ROYAL CARIBBEAN CRUISES LTD	4,362.50	3,981.99
28019262	RSTL (PM INVEST)	25,300.00	25,284.19
B1XL4W6	SADIA OVERSEAS LTD	48,400.00	47,916.00
B114TG6	SALTA HYDROCARBON ROYAL 11.55%	35,492.47	31,943.22
803895AE1	SATELITES MEXICANOS S A DE C V	25,300.00	23,276.00
811371AK	SEA CONTAINERS LTD	4,830.00	2,010.49
81375HAB5	SECURITIZED ASSET REC 2006-NC1	17,450.00	16,171.66
81379EAA0	SECURITIZED ASSET REC 2007-BR5	28,979.04	27,140.60
81517NAC9	SECURUS TECHNOLOGIES INC	12,650.00	9,108.00
81619QAF2	SELECT MED HLDGS CORP	50,600.00	39,468.00
823777AE7	SHERIDAN GROUP INC	25,300.00	22,295.63
82463MAA7	SHINSEI FIN CAYMAN LTD	6,805.50	4,510.77
824689AC7	SHIP FIN INTL LTD	25,300.00	25,679.50
B1T1D90	SIBACADEMFINANCE(URSABK) 9.125	1,219,680.00	49,184.10
828395AC7	SILVERLEAF RESORTS INC	48,070.00	45,426.15
828709AK1	SIMMONS CO	(5,796.00)	(3,738.42)
834260AB7	SOLO CUP CO	50,600.00	42,757.00
9999SOL	SOLUTIA DIP LOAN	28,980.00	27,313.65
83611MAM0	SOUNDVIEW HM EQ LN 2003-2	857.53	533.74
84649PAA3	SPANSION LLC	50,600.00	30,866.00
84762LAB1	SPECTRUM BRANDS INC	50,600.00	41,998.00
EH0014678	STANDARD BANK CLN 569 16%	99,941.01	94,315.43
26853931	STANDARD BANK FLT 11.00%	24,200.00	23,595.00
EG2959062	STANDARD BANK PLC	25,314.65	23,895.44
EF7225693	STANDARD BANK PLC CHOCON	24,200.00	23,595.00

29704503	STANDARD BNK ZERO CPN CUR BSKT	48,400.00	54,585.52
853666AB1	STANDARD MTR PRODS INC	39,468.00	35,817.21
85590AAK0	STARWOOD HOTELS&RESORTS WRLDWD	9,423.00	9,411.19
857689AR4	STATION CASINOS INC	(50,600.00)	(30,360.00)
86358ERK4	STRUCTURED ASSET INV 2005-3	12,913.00	1,460.29
86358ESV9	STRUCTURED ASSET INV 2005-4	2,792.00	834.09
86358EUL8	STRUCTURED ASSET INV 2005-6	5,235.00	4,590.62
86358EWN2	STRUCTURED ASSET INV 2005-7	4,942.70	3,036.00
86358EVG8	STRUCTURED ASSET INV 2005-HE1	4,869.05	48.01
86358EVW3	STRUCTURED ASSET INV 2005-HE1	8,725.00	1,189.97
86358EXG6	STRUCTURED ASSET INV 2005-HE3	5,235.00	1,462.19
86359B6M8	STRUCTURED ASSET SEC 2005-WMC1	13,960.00	8,500.38
86359DLV7	STRUCTURED ASSET SECS 2005-WF3	8,725.00	5,045.68
86361EAR2	STRUCTURED ASSET SECS 2006-WF3	13,960.00	2,059.10
86363HAB8	STRUCTURED ASSET SECS 2007-EQ1	11,608.83	10,684.36
870757AB7	SWIFT TRANSN CO INC	(50,600.00)	(20,619.50)
9999HALC	T4/HALCYON LOAN	76,558.47	147,951.70
87484EAB7	TAM CAP INC	72,600.00	60,984.00
B1XH5H6	TARLOT HOLDING RENAISSANCE	48,400.00	47,916.00
87922RAG7	TELCORDIA TECHNOLOGIES INC	32,200.00	24,472.00
B0V2CT7	TELECOM PERSONAL 9.25% NTS	48,400.00	50,021.40
9999TEMB	TEMBEC INDUSTR TERM LOAN	9,177.00	8,259.30
9999TEMB2	TEMBEC INDUSTR TERM LOAN	12,650.00	12,650.00
88033GAW0	TENET HEALTHCARE CORP	12,548.80	11,074.32
EG5624234	TEOREMA HOLDING LTD	48,400.00	48,037.00
88157UAA7	TERWIN MORT TR SER 2007 QHL1	56,235.93	47,519.36
88157UAB5	TERWIN MORT TR SER 2007 QHL1	35,604.54	2,349.90
88157YAD3	TERWIN MORT TR SER 2007 QHL1	12,903.00	6,212.79
88157YAE1	TERWIN MORT TR SER 2007 QHL1	5,970.80	1,384.63
88157YAF8	TERWIN MORT TR SER 2007 QHL1	11,587.40	2,358.04
88157YAG6	TERWIN MORT TR SER 2007 QHL1	4,503.40	685.42
88157YAH4	TERWIN MORT TR SER 2007 QHL1	4,402.20	565.68
88157YAJ0	TERWIN MORT TR SER 2007 QHL1	8,096.00	767.50
88157YAK7	TERWIN MORT TR SER 2007 QHL1	284,107.46	10,938.14
88157YAL5	TERWIN MORT TR SER 2007 QHL1	284,107.46	1,193.25
88157YAB7	TERWIN MORT TRUST SR 2007 QHL1	13,156.00	9,556.52
88157YAC5	TERWIN MORT TRUST SR 2007 QHL1	10,980.20	6,950.47
88157YAP6	TERWIN MORTGAGE TRUST SER QHLW	151,052.30	133,681.29
B28CN02	TGI INTERNATIONAL 9.5	48,400.00	49,973.00
B1VJWP1	TNK-BP FINANCE SA	24,200.00	20,933.00
872962AA3	TOUSA INC	50,600.00	26,059.00
B1XBK7	TRANSCREDIT FINANCE	24,200.00	23,582.42
89376NAC2	TRANSMERIDIAN EXPL INC	25,300.00	19,734.00
89612AAC	TRICOM SA	62,920.00	36,493.60
B1XFJV2	TRINIDAD & TOBAGO	36,300.00	35,319.90
B1PDXH8	TURKEY GOVT BOND ZERO CPN	48,400.00	32,504.86
904677AG6	UNIFI INC	37,030.00	27,772.50
909214BH0	UNISYS CORP	37,950.00	35,673.00
912828AF7	UNITED STATES TREAS NTS	36,833.91	41,282.75
912828FB1	UNITED STATES TREAS NTS TIPS 2	89,081.20	95,706.62
USM8	US TREASURY LONG BOND JUN 08	(1.15)	(136,818.37)
925335AD3	VERTIS INC	50,600.00	17,457.00
92552SAH0	VIASYSTEMS INC	45,590.60	41,829.38
93934WAA3	WASHINGTON MUT PFD FDG TR I	10,470.00	5,517.17
18156075	WATERFORD WEDGWOOD PLC	25,300.00	15,178.16
92923CAK0	WCI CMNTYS INC	1,964.20	1,335.66
947074AJ9	WEATHERFORD INTL INC	2,792.00	2,887.92
94980GAV3	WELLS FARGO HEQ 2004-2	5,946.09	2,071.70
9497ENAM5	WELLS FARGO HEQ 2005-3	17,535.26	17,092.93
30510585	WINTERHAVEN 8.75% 12/11/2008	25,300.00	25,173.50
978093AE2	WOLVERINE TUBE INC	37,950.00	33,965.25
B0FQ262	XINAO GAS HOLDINGS	24,200.00	23,749.66

Total Senior Securities & Convertibles

238,670,656.20

7,921,229.23

Common Stocks and Options

88554D205	3-D SYS CORP DEL	(115.62)	(1,698.53)
B1YW440	3I GROUP	503.36	8,291.60
350865101	4 KIDS ENTMT INC	(484.48)	(4,733.34)
00086T103	A C MOORE ARTS & CRAFTS INC	(445.06)	(3,035.29)
886309	A D C TELECOMMUNICATIONS	448.92	5,423.01
5499131	A2A SPA	4,959.45	18,223.78
360206	AAON INC	(82.06)	(1,643.72)
037833AEC	AAPL CALL 01/10 ST 250 WAA.AE	(0.23)	(291.50)
037833DY	AAPL CALL 04/08 ST 230 APV.DY	(0.58)	(0.87)
037833GDC	AAPL CALL 07/08 ST 220 APV.GD	(0.23)	(15.16)
037833ATC	AAPL CALL 1/09 ST200 OBR.AT	(0.35)	(297.33)
037833JRC	AAPL CALL 10/08 ST 190 APV.JR	(0.58)	(381.87)
037833DDC	AAPL CALL 4/08 ST 220 APV.DD	(0.93)	(1.40)
037833DUC	AAPL CALL 4/08 ST 240 APV.DU	(0.35)	(0.35)
361105	AAR CORP	172.95	4,716.41
2824100	ABBOTT LABS	548.02	30,223.30
03073EHKC	ABC CALL 08/08 ST 55 ABC.HK	(1.05)	(10.49)
2896207	ABERCROMBIE & FITCH CO	230.28	16,842.68
003009107	ABERDEEN ASIA PACIFIC INCOM FD	1,837.68	11,393.62
00350L109	ABINGTON BANCORP INC	(850.30)	(8,775.08)
957100	ABM INDS INC	(366.51)	(8,224.46)
002824AOC	ABT CALL 01/09 ST 75 VBT.AO	(0.47)	(15.16)
002824HMC	ABT CALL 08/08 ST 65 ABT.HM	(3.26)	(163.24)
002824HNC	ABT CALL 08/08 ST 70 ABT.HN	(0.47)	(7.00)
3881307	ACACIA RESH CORP	(920.70)	(5,294.00)
4239109	ACADIA RLTY TR	(130.94)	(3,162.11)
00431M308	ACCESS PHARMACEUTICALS INC	7,810.94	11,716.40
00081T108	ACCO BRANDS CORP	(84.46)	(1,146.11)
4397105	ACCURAY INC	(147.95)	(1,155.51)
G0070KENC	ACE CALL 05/08 ST 70 ACE.EN	(1.05)	(7.87)
G0070KELC	ACE CALL 5/08 ST 60 ACE.EL	(0.70)	(57.72)
G0070K103	ACE LTD	514.91	28,350.94
4498101	ACI WORLDWIDE INC	(1,321.49)	(26,324.01)
4764106	ACME PACKET INC	(582.83)	(4,656.79)
4934105	ACTEL CORP	(355.52)	(5,443.01)
00506P103	ACTIVIDENTITY CORP	(2,303.20)	(5,827.11)
00508B102	ACTUATE CORP	(673.88)	(2,762.89)
00651F108	ADAPTEC INC	1,533.99	4,509.92
7110720	ADECCO SA	(222.64)	(12,857.12)
00685R409	ADELPHIA RECOVERY TRUST	5,636.42	338.19
4031976	ADIDAS AG	(256.52)	(17,053.82)
7094105	ADMINISTAFF INC	196.95	4,649.99
00738A106	ADTRAN INC	(1,183.71)	(21,898.64)
00752J108	ADVANCED ANALOGIC TECHNOLOGIES	(506.75)	(2,847.96)
7973100	ADVANCED ENERGY INDS	(262.36)	(3,478.92)
007973100	ADVANCED ENERGY INDS	(208.91)	(2,770.13)
00763M108	ADVANCED MEDICAL OPTICS INC	1,502.00	30,490.60
6870490	ADVANTEST CORP	(358.16)	(9,288.16)
7974108	ADVENT SOFTWARE INC	(89.25)	(3,803.88)
Y0017S102	AEGEAN MARINE PETROLEUM NETWRK	(222.64)	(7,616.51)
6480048	AEON CO LTD	(667.92)	(7,960.36)
6037734	AEON CREDIT SERV	600.16	8,019.79
1031103	AEP INDS INC	(241.49)	(7,314.68)
7865108	AEROPOSTALE	1,084.00	29,387.21
B03TDN7	AEROQUEST INTL LTD	5,590.20	13,070.76
00808P108	AES TIETE SA	387.20	38,199.60
00817YAL0	AET CALL 1/09 ST 60 VLC.AL	(1.05)	(110.19)
00817YDMC	AET CALL 4/08 ST 65 AAF.DM	(2.10)	(5.25)
00817YGMC	AET CALL 7/08 ST 65 AAF.GM	(1.63)	(16.32)
00817Y108	AETNA INC NEW	244.86	10,306.16
8190100	AFFILIATED COMPUTER SERVICES	75.10	3,763.26
00826T108	AFFYMETRIX INC	(1,044.54)	(18,185.38)
8318107	AFTERMARKET TECHNOLOGY CORP	93.40	1,815.79
1084102	AGCO CORP	349.22	20,911.11
B0ZNP1	AGL ENERGY	(1,356.60)	(13,687.41)
8474108	AGNICO EAGLE MINES LTD	118.00	7,989.98
8492100	AGREE REALTY CORP	333.10	9,143.54

8916108	AGRIUM INC	455.70	28,303.34
026874ANC	AIG CALL 01/08 ST 70 AIG.AN	(0.23)	(12.24)
026874EN	AIG CALL 5/08 ST 70 AIG.EN	(1.87)	(4.66)
026874HL	AIG CALL 8/08 ST 60 AIG.HL	(1.05)	(45.65)
6251169	AIOI INSURANCE CO	(1,597.20)	(8,828.82)
4916039	AIR FRANCE-KLM	(295.24)	(8,315.44)
9158106	AIR PRODS & CHEMS INC	181.80	16,725.60
G0129K104	AIRCASTLE LTD	469.48	5,281.65
9363102	AIRGAS INC	308.99	14,049.78
6010702	AISIN SEIKI CO	411.40	15,353.21
5468346	AIXTRON	585.64	8,034.62
6010906	AJINOMOTO CO INC	(242.00)	(2,452.05)
1547108	AK STL HLDG CORP	424.20	23,084.96
00971T101	AKAMAI TECHNOLOGIES INC	(521.16)	(14,675.87)
12423109	ALBANY MOLECULAR RESH INC	(270.15)	(3,279.61)
13817101	ALCOA INC	225.30	8,124.32
H01301102	ALCON INC	187.33	26,647.69
6063557	ALESCO CORPN	(961.27)	(8,539.10)
16255101	ALIGN TECHNOLOGY INC	(225.82)	(2,508.89)
17361106	ALLEGHENY ENERGY INC	270.15	13,642.52
01741R102	ALLEGHENY TECHNOLOGIES INC	(218.16)	(15,567.90)
01748X102	ALLEGIANT TRAVEL CO	(29.95)	(791.28)
018490102	ALLERGAN INC	294.92	16,630.54
01861G100	ALLIANCE HOLDINGS GP LP	363.00	8,327.22
18606202	ALLIANCE IMAGING INC	(352.09)	(3,027.99)
01877R108	ALLIANCE RES PARTNER L P	435.60	15,246.00
19228402	ALLIED IRISH BKS P L C	(372.68)	(16,092.32)
G0219G203	ALLIED WRLD ASSUR COM HLDG LTD	164.56	6,533.03
19645506	ALLIS CHALMERS ENERGY INC	(153.56)	(2,117.60)
20002101	ALLSTATE CORP	23.32	1,120.76
20409108	ALMOST FAMILY INC	758.45	15,100.82
20520102	ALON USA ENERGY INC	(156.34)	(2,377.92)
02076X102	ALPHA NATURAL RESOURCES INC	488.78	21,232.78
20813101	ALPHARMA INC	675.90	17,715.34
6021500	ALPS ELECTRIC CO	222.64	2,191.11
02208R106	ALTRA HOLDINGS INC	(67.69)	(910.39)
02209S103	ALTRIA GROUP INC	845.54	18,771.07
038222EDC	AMAT CALL 5/08 ST 20 ANQ.ED	(17.49)	(1,749.00)
23135106	AMAZON COM INC	262.60	18,723.38
02341W103	AMCOL INTL CORP	(47.92)	(1,496.54)
23912108	AMCORE FINL INC	(68.48)	(1,393.53)
G02602103	AMDOCS LTD	3,096.66	87,821.28
02364W105	AMERICA MOVIL SAB DE CV	605.00	38,532.45
23850100	AMERICAN APPAREL INC	1,856.90	17,547.71
24835100	AMERICAN CAMPUS CMNTYS INC	(110.82)	(3,031.96)
24937104	AMERICAN CAPITAL STRATEGIES	(378.35)	(12,924.44)
02553E106	AMERICAN EAGLE OUTFITTERS NEW	(1,003.94)	(17,578.99)
25533407	AMERICAN ECOLOGY CORP	5,486.32	138,968.49
25816109	AMERICAN EXPRESS CO	689.63	30,150.62
26760405	AMERICAN INDEPENDENCE CORP	1,515.80	11,004.71
26874107	AMERICAN INTL GROUP INC	134.09	5,799.39
27118108	AMERICAN LD LEASE INC	(238.12)	(4,900.46)
29429107	AMERICAN SCIENCE & ENGR INC	(92.92)	(5,070.64)
29683109	AMERICAN SOFTWARE INC	331.12	2,072.80
03070L300	AMERIGON INC	(127.59)	(1,888.29)
03070L300	AMERIGON INC	115.50	1,709.45
03070Q101	AMERISTAR CASINOS INC	(230.02)	(4,197.79)
1712108	AMICAS INC	1,351.80	3,041.55
31652100	AMKOR TECHNOLOGY INC	(280.33)	(2,999.55)
31652100	AMKOR TECHNOLOGY INC	783.60	8,384.50
32037103	AMPCO-PITTSBURGH CORP	375.50	16,142.75
32095101	AMPHENOL CORP NEW	468.64	17,456.84
1765106	AMR CORP	2,048.58	18,478.19
03232P405	AMSURG CORP	176.06	4,169.18
32346108	AMYLIN PHARMACEUTICALS INC	(569.64)	(16,639.18)
32511107	ANADARKO PETE CORP	112.65	7,100.33
32654105	ANALOG DEVICES INC	(559.54)	(16,517.62)

32657207	ANALOGIC CORP	48.32	3,215.11
32744104	ANAREN INC	(341.43)	(4,322.50)
32839102	ANCHOR BANCORP WIS INC	118.45	2,247.05
03475V101	ANGIODYNAMICS INC	1,674.90	19,361.85
037347GUC	ANH CALL 07/08 ST 7.5 ANH.GU	(52.95)	(3,177.10)
037347GBC	ANH CALL 07/08 ST10 ANH GB	(27.43)	(411.51)
35229103	ANHEUSER BUSCH COS INC	204.05	9,682.17
35255108	ANIKA THERAPEUTICS INC	153.52	1,301.85
36384105	ANSOFT CORP	(101.23)	(3,089.57)
03662Q105	ANSYS INC	(48.52)	(1,674.88)
B07VZ99	ANTENA 3 TELEVISION S.A.	(513.04)	(7,046.70)
37023108	ANTHRACITE CAP INC	655.45	4,325.97
37347101	ANWORTH MORTGAGE ASSET CP	7,225.44	44,291.93
37411105	APACHE CORP	(443.26)	(53,554.67)
37598109	APOGEE ENTERPRISES INC	133.40	2,054.37
37604105	APOLLO GROUP INC	262.60	11,344.32
00202H108	APP PHARMACEUTICALS INC	(911.02)	(11,005.12)
37833100	APPLE INC	1,201.23	172,376.91
03820C105	APPLIED INDL TECHNOLOGIES INC	79.87	2,387.34
38222105	APPLIED MATERIALS INC	2,527.70	49,315.43
38222105	APPLIED MATERIALS INC	892.84	17,419.31
03822W406	APPLIED MICRO CIRCUITS CORP	(357.30)	(2,565.40)
37933108	APRIA HEALTHCARE GROUP INC	91.38	1,804.85
845580	AQUARIUS PLATINUM	522.72	7,733.90
03840P102	AQUILA INC	21,028.00	67,499.88
38465100	ARABIAN AMERN DEV CO	4,370.46	29,893.96
03875Q108	ARBITRON INC	(163.58)	(7,060.10)
G0450A105	ARCH CAP GROUP LTD	121.00	8,309.07
03937R102	ARCH CHEMICALS INC	84.88	3,162.64
39380100	ARCH COAL INC	428.24	18,628.44
40049108	ARENA RESOURCES INC	625.36	24,207.53
009363GKC	ARG CALL 7/08 ST 55 ARG.GK	(1.05)	(78.71)
04269X105	ARRAY BIOPHARMA INC	(421.19)	(2,952.58)
42744102	ARROW FINL CORP	117.40	2,640.38
43136100	ARTHROCARE CORP	901.20	30,055.02
6056052	ASATSU DK	251.68	8,963.32
04516X106	ASIA SATELLITE TELECOMMUNCNT	375.50	6,752.54
5165294	ASM INTL NV	(755.04)	(13,887.08)
G05384105	ASPEN INSURANCE HOLDINGS LTD	600.16	15,832.22
04543P100	ASSET ACCEP CAP CORP	(1,637.91)	(15,773.03)
4056719	ASSIC GENERALI SPA	188.76	8,487.21
45487105	ASSOCIATED BANC CORP	(80.50)	(2,143.72)
045604105	ASSOCIATED ESTATES RLTY CORP	(141.52)	(1,619.00)
46353108	ASTRAZENECA PLC	(488.84)	(18,571.03)
46433108	ASTRONICS CORP	1,709.01	33,018.01
00206R102	AT&T INC	2,506.90	96,014.27
04685W103	ATHENAHEALTH INC	145.26	3,438.25
49079205	ATLANTIC TELE NETWORK INC	78.50	2,655.56
49167109	ATLAS AMER INC	(91.14)	(5,508.65)
49303100	ATLAS ENERGY RESOURCES LLC	363.00	11,253.00
00207R101	ATMI INC	(111.41)	(3,100.65)
5654781	ATOS ORIGIN	(140.89)	(7,843.05)
50095108	ATWOOD OCEANICS INC	261.16	23,953.96
2255107	AU OPTRONICS CORP	847.00	14,559.93
50757103	AUDIOVOX CORP	(708.98)	(7,571.90)
118271	AUTONOMY CORP	430.76	7,852.28
53494100	AVATAR HLDGS INC	(56.60)	(2,467.21)
53611109	AVERY DENNISON CORP	(357.54)	(17,608.85)
54303102	AVON PRODS INC	655.20	25,906.61
054303JIC	AVP CALL 10/08 ST 45 AVP.JI	(1.05)	(157.41)
54536107	AXA	(246.84)	(8,913.39)
G0692U109	AXIS CAPITAL HOLDINGS	329.12	11,183.50
025816ALC	AXP CALL 01/09 ST 60 VAX.AL	(1.05)	(152.16)
025816DNC	AXP CALL 04/08 ST 70 AXP.DN	(1.05)	(2.62)
025816GJC	AXP CALL 07/08 ST 50 AXP.GJ	(1.40)	(230.87)
025816GNC	AXP CALL 07/08 ST 70 AXP.GN	(1.05)	(5.25)
097023ER	BA CALL 5/08 ST 90 BA.ER	(1.05)	(7.87)

097023AB	BA CALL 01/09 ST 110 VBO.AB	(1.87)	(74.62)
060505EIC	BAC CALL 5/08 ST 45 BAC.EI	(1.05)	(41.98)
57224107	BAKER HUGHES INC	(270.68)	(18,541.58)
58498106	BALL CORP	(448.44)	(20,601.33)
05874B107	BALLY TECHNOLOGIES INC	621.76	21,351.31
P16994132	BANCO LATINOAMERICANO DE EXPO	968.00	14,907.20
B1Z9G88	BANCO POPOLARE	(648.56)	(10,740.90)
B0BV6K3	BANCO POPULAR ESPANOL	(421.08)	(7,645.00)
05964H105	BANCO SANTANDER SA	261.36	5,211.52
59692103	BANCORPSOUTH INC	142.69	3,304.77
60505104	BANK OF AMERICA CORPORATION	122.43	4,641.32
63425102	BANK OF MARIN BANCORP	83.47	2,503.99
64058100	BANK OF NEW YORK MELLON CORP	196.53	8,201.17
63904106	BANK OF THE OZARKS INC	128.47	3,070.48
06646V108	BANKRATE INC	696.04	34,725.34
06652V109	BANNER CORP	(77.81)	(1,792.75)
06738E204	BARCLAYS PLC	(358.16)	(12,965.39)
67511105	BARE ESSENTUALS INC	(771.64)	(18,071.81)
067774109	BARNES & NOBLE INC	116.72	3,577.33
67806109	BARNES GROUP INC	55.67	1,277.65
81180	BARRATT DEVEL	(832.48)	(6,831.73)
67901108	BARRICK GOLD CORP	770.04	33,458.24
55262505	BASF SE	58.08	7,881.55
72730302	BAYER A G	106.48	8,571.18
5756029	BAYER MOTOREN WERK	237.16	13,100.88
73176109	BAYTEX ENERGY TR	319.20	7,073.47
075896QF	BBBY PUT 5/08 ST 30 BHQ.QF	1.74	417.31
086516AKC	BBY 01/08 CALL ST 55 BBY.AK	(1.75)	(271.10)
086516FXC	BBY CALL 06/08 ST 52.5 BBY.FX	(0.58)	(14.58)
086516FJC	BBY CALL 6/08 ST 50 BBY.FJ	(0.58)	(34.98)
086516IXC	BBY CALL 9/08 ST 52.5 BBY.IX	(0.47)	(51.30)
05534B760	BCE INC	617.92	20,842.37
4058061	BCO ESPIRITO SANTO	353.32	6,141.45
109696PLP	BCO PUT 04/08 ST 60 BCO.PL	(0.26)	(8.37)
109696PMP	BCO PUT 04/08 ST 65 BCO.PM	(4.93)	(554.24)
73302101	BE AEROSPACE INC	283.93	9,923.21
B1HDNJ8	BE GROUP AB	(371.71)	(3,941.17)
73325102	BEA SYS INC	6,238.29	119,463.16
73902835	BEAR STEARNS COS INC	2,577.30	81,133.40
3214303	BEAZLEY GROUP	2,487.76	7,875.00
5932409	BECHTLE AG	145.10	4,574.78
75896100	BED BATH & BEYOND INC	(626.20)	(18,472.90)
77454106	BELDEN INC	75.10	2,652.53
90498	BELLWAY	(498.52)	(8,835.18)
08160H101	BENCHMARK ELECTRS INC	(86.26)	(1,548.30)
08173R104	BENEFICIAL MUTUAL BANCORP INC	(879.06)	(8,693.94)
3305672	BENFIELD GROUP	(2,142.67)	(10,588.53)
B02L3W3	BERKELEY GROUP HOLDINGS	382.36	8,453.55
84670207	BERKSHIRE HATHAWAY INC DEL	5.36	23,990.85
86516101	BEST BUY INC	570.36	23,647.13
2878647	BFI CDA INCOME FD	1,056.48	22,952.46
876289	BG GROUP	663.08	15,344.26
88606108	BHP BILLITON LTD	116.60	7,678.11
05545E209	BHP BILLITON PLC	135.52	7,961.80
088606EQC	BHP CALL 05/08 ST 85 BHP.EQ	(0.70)	(15.74)
088606ERC	BHP CALL 05/08 ST 90 BHP.ER	(0.23)	(2.92)
088606HPC	BHP CALL 08/08 ST 80 BHP.HP	(0.35)	(89.20)
088606HRC	BHP CALL 8/08 ST 90 BHP.HR	(0.47)	(45.47)
08883T200	BIDZ COM INC	2,030.61	17,016.51
286941	BIG YELLOW GROUP	(1,805.32)	(15,576.69)
6277916	BILLABONG INTL	(483.47)	(5,743.94)
09062X103	BIOGEN IDEC INC	150.20	9,265.84
09061G101	BIOMARIN PHARMACEUTICAL INC	365.99	12,945.03
09064X101	BIOMIMETIC THERAPEUTICS INC	(64.09)	(512.74)
09069N108	BIOSCRIP INC	2,470.88	16,703.12
55482103	BJ SVCS CO	2,396.73	68,330.77
55482103	BJ SVCS CO	(753.46)	(21,481.14)

09180C106	BJS RESTAURANTS INC	(210.85)	(3,038.32)
05548J106	BJS WHOLESAL CLUB INC	37.55	1,340.16
064058FXC	BK CALL 06/08 ST 52.5 BK.FX	(0.58)	(18.95)
6075756	BK OF KYOTO	1,258.40	15,300.77
4149545	BK SARASIN &CIE AG	3.82	16,632.72
05548G102	BKF CAP GROUP INC	225.30	432.58
91797100	BLACK & DECKER CORP	(278.76)	(18,426.04)
09227Q100	BLACKBAUD INC	(221.63)	(5,381.18)
91935502	BLACKBOARD INC	(349.80)	(11,658.97)
09253U108	BLACKSTONE GROUP L P	390.61	6,202.89
09265M102	BLADELOGIC INC	1,509.06	42,329.12
93671105	BLOCK H & R INC	600.80	12,472.61
93671105	BLOCK H & R INC	(1,127.16)	(23,399.84)
09534T508	BLUE COAT SYSTEMS INC	(128.79)	(2,838.42)
006533232	BLUESCOPE STEEL	781.90	7,052.92
55921100	BMC SOFTWARE INC	666.60	21,677.83
05569C105	BMP SUNSTONE CORP	(382.79)	(2,932.17)
110122FDC	BMY CALL 6/08 ST 20 BMY.FD	(26.24)	(5,037.12)
96627104	BOARDWALK PIPELINE PARTNERS LP	526.35	12,953.47
97023105	BOEING CO	262.35	19,510.97
09738U103	BOIS D ARC ENERGY INC	180.18	3,872.15
B1XCXB9	BOLIDEN AB	(1,282.60)	(13,653.06)
B18S767	BOLSAS Y MERCADOS ESPANOLES	145.20	7,092.54
99849101	BORLAND SOFTWARE CORP	1,722.92	3,480.30
100557107	BOSTON BEER INC	(84.92)	(4,037.13)
101119105	BOSTON PRIVATE FINL HLDGS INC	358.55	3,797.04
185929	BOVIS HOMES GROUP	(755.04)	(9,080.80)
103043105	BOWNE & CO INC	170.77	2,604.25
103304101	BOYD GAMING CORP	1,276.70	25,534.00
104674106	BRADY CORP	261.27	8,734.15
10575X119	BRAZIL ETHANOL INC	468.51	585.64
2122021	BREAKWATER RESOURCES LTD	12,705.00	14,234.25
6132101	BRIDGESTONE CORP	(803.44)	(13,678.15)
109641100	BRINKER INTL INC	581.03	10,778.11
109696104	BRINKS CO	274.72	18,455.69
109696104	BRINKS CO	574.77	38,613.05
110122108	BRISTOL MYERS SQUIBB CO	2,850.87	60,723.53
110394103	BRISTOW GROUP INC	1,405.27	75,420.93
287580	BRIT AMER TOBACCO	212.96	7,992.29
B11FL29	BRIT INSURANCE HOLDINGS PLC	3,005.64	14,450.48
B0N8QD5	BRITVIC PLC	715.26	4,524.73
111320107	BROADCOM CORP	1,665.22	32,088.79
11133T103	BROADRIDGE FINL SOLUTIONS INC	913.04	16,069.50
112900105	BROOKFIELD PPTYS CORP	(440.44)	(8,504.90)
11373M107	BROOKLINE BANCORP INC DEL	(216.22)	(2,482.21)
114340102	BROOKS AUTOMATION INC	(870.95)	(8,465.65)
115236101	BROWN & BROWN INC	(840.32)	(14,604.76)
115736100	BROWN SHOE INC NEW	(221.03)	(3,330.94)
55645303	BRT RLTY TR	(183.13)	(2,565.70)
117421107	BRUSH ENGINEERED MATLS INC	(159.33)	(4,090.10)
05577E101	BT GROUP PLC	(183.92)	(7,926.95)
118255108	BUCKEYE TECHNOLOGIES INC	153.28	1,710.58
035229IKC	BUD CALL 09/08 ST 55 BUD.IK	(1.63)	(97.94)
119848109	BUFFALO WILD WINGS INC	(641.65)	(15,720.40)
12008R107	BUILDERS FIRSTSOURCE INC	(285.75)	(2,074.54)
121208201	BURGER KING HLDGS INC	793.86	21,958.17
5934999	BWIN INTERACTIVE E	74.34	2,444.79
09253UFFC	BX CALL 06/08 ST 30 BX.FF	(1.05)	(5.25)
09253UAFC	BX CALL 1/09 ST 30 XJM.AF	(1.05)	(31.48)
09253UFEC	BX CALL 6/08 ST 25 BX.FE	(1.05)	(10.49)
12541W209	C H ROBINSON WORLDWIDE INC	424.20	23,076.48
162557	CABLE & WIRELESS	2,371.60	7,008.38
12686C109	CABLEVISION SYS CORP	2,253.00	48,281.79
127055101	CABOT CORP	(78.21)	(2,190.00)
12709P103	CABOT MICROELECTRONICS CORP	(69.48)	(2,233.91)
12709P103	CABOT MICROELECTRONICS CORP	71.27	2,291.19
127150308	CACHE INC	(242.00)	(2,732.13)

127150308	CACHE INC	245.07	2,766.80
127190304	CACI INTL INC	(104.23)	(4,747.49)
127209302	CADBURY SCHWEPPE PLC	751.00	33,209.22
205887FE	CAG CALL 06/08 ST 25 CAG.FE	(1.05)	(62.96)
14149YDKC	CAH CALL 4/08 ST 55 CAH.DK	4.38	153.42
14149YDMC	CAH CALL 4/08 ST 65 CAH.DM	5.80	28.99
128030202	CAL MAINE FOODS INC	274.92	9,176.90
12811R104	CALAMOS ASSET MGMT INC	140.87	2,293.44
128246105	CALAVO GROWERS INC	(136.11)	(2,365.55)
129603106	CALGON CARBON CORP	1,519.66	22,870.93
13123E500	CALLIDUS SOFTWARE INC	(349.70)	(1,682.07)
131347304	CALPINE CORP	5,936.82	109,296.85
131476103	CALUMET SPECIALTY PRODS PTNRS	450.12	10,577.82
133034108	CAMDEN NATL CORP	105.52	3,570.96
B08BR25	CAMPARI	(1,844.04)	(17,889.88)
134429109	CAMPBELL SOUP CO	300.40	10,198.58
B2QDZ45	CANADIAN OREBODIES INC	6,769.95	1,187.19
138006309	CANON INC	(353.32)	(16,383.45)
138098108	CANTEL MEDICAL CORP	200.14	2,125.50
6173694	CAPCOM CO LTD	304.92	10,400.56
139594105	CAPELLA EDUCATION COMPANY	(37.14)	(2,027.73)
Y11082107	CAPITAL PRODUCT PARTNERS L P	1,266.87	23,627.13
140288101	CAPLEASE INC	(808.40)	(6,281.30)
14068G104	CAPSTONE MNG CORP	3,630.00	11,281.31
14141A108	CARDIAC SCIENCE CORP	1,024.79	8,556.97
14149Y108	CARDINAL HEALTH INC	(445.41)	(23,388.48)
14149Y108	CARDINAL HEALTH INC	209.88	11,020.80
141665109	CAREER EDUCATION CORP	229.80	2,922.99
B0B88G4	CARGOJET INCOME FD	163.13	2,073.93
143130102	CARMAX INC	(484.23)	(9,403.78)
6110497	CARNARVON PETROL	36,300.00	16,587.31
144577103	CARRIZO OIL & CO INC	443.26	26,272.02
14574X104	CARROLS RESTAURANT GROUP INC	295.81	2,641.57
146229109	CARTER INC	(348.62)	(5,630.18)
146229109	CARTER INC	295.73	4,776.01
147195101	CASCADE CORP	(52.71)	(2,599.23)
147322101	CASCADE MICROTECH INC	(260.82)	(2,081.36)
6178967	CASIO COMPUTER CO	(1,108.36)	(16,222.89)
148411101	CASTLE A M & CO	(137.71)	(3,718.19)
B0327G7	CATHAY FOREST PRODS CORP	19,075.65	18,955.78
149150104	CATHAY GENERAL BANCORP	109.24	2,264.58
149205106	CATO CORP NEW	(149.40)	(2,232.02)
149568107	CAVCO INDS INC DEL	(183.62)	(6,433.97)
12498B307	CBRE REALTY FINANCE INC	342.92	1,381.95
12489V106	CBRL GROUP INC	58.10	2,078.07
12489V106	CBRL GROUP INC	(678.72)	(24,277.81)
124857103	CBS CORP NEW	337.95	7,468.70
150838100	CELADON GROUP INC	(656.59)	(6,355.83)
150870103	CELANESE CORP DEL	549.44	21,455.63
151345303	CENTENNIAL BK HLDGS INC DEL	(690.48)	(4,336.19)
6185622	CENTENNIAL COAL CO	3,905.88	14,528.23
15133V208	CENTENNIAL COMMUNCTNS CORP NEW	2,194.20	12,967.74
151408101	CENTER BANCORP INC	(447.79)	(4,755.57)
15201P109	CENTERSTATE BKS FLA INC	(168.27)	(2,153.80)
G20045202	CENTRAL EUROPEAN MEDIA ENTRPRS	197.96	16,872.13
155771108	CENTRAL VT PUB SVC CORP	(259.65)	(6,205.65)
156708109	CEPHALON INC	(311.08)	(20,033.55)
157085101	CERUS CORP	(194.40)	(1,121.72)
B1XDZH4	CETES MXBIGO0006X8 T-BILL	484,000.00	45,129.16
157210105	CEVA INC	(590.81)	(4,519.69)
125269100	CF INDS HLDGS INC	644.38	66,770.76
16115Q308	CHART INDS INC	720.00	24,364.73
162456107	CHATTEM INC	329.45	21,855.71
162825103	CHECKPOINT SYS INC	3,082.52	82,765.66
163072101	CHEESECAKE FACTORY INC	(1,010.00)	(22,007.90)
16359R103	CHEMED CORP NEW	37.55	1,584.61
163893100	CHEMTURA CORP	2,153.09	15,803.65

16411R208	CHENIERE ENERGY INC	(1,789.44)	(35,430.86)
16444H102	CHEROKEE INC DEL NEW	(32.95)	(1,109.26)
6190273	CHEUNG KONG(HLDGS)	580.80	8,246.34
166764100	CHEVRON CORP NEW	127.57	10,889.38
B1JKTQ6	CHINA COMM CONSTR	2,807.20	6,204.04
28273274	CHINA GRAND FORESTRY RESOURCES	148,830.00	16,255.21
B1DYPZ5	CHINA MERCHANTS BK	4,573.80	15,838.30
B09N7M0	CHINA SHENHUA ENERGY	2,831.40	11,314.47
B0LKYYK6	CHINA SKY CHEMICAL FIBRE CO	45,600.00	33,128.70
169656105	CHIPOTLE MEXICAN GRILL INC	191.68	21,742.26
169905106	CHOICE HOTELS INTL INC	(606.00)	(20,670.66)
170388102	CHOICEPOINT INC	2,253.00	107,242.80
171046105	CHRISTOPHER & BANKS CORP	139.14	1,389.98
171232101	CHUBB CORP	46.64	2,307.75
6196408	CHUGAI PHARM CO	(1,461.68)	(16,526.02)
17133Q304	CHUNGHWA TELECOM CO LTD	(542.08)	(14,104.92)
17133Q304	CHUNGHWA TELECOM CO LTD	1,759.97	45,794.40
171484108	CHURCHILL DOWNS INC	450.60	21,286.34
171484108	CHURCHILL DOWNS INC	(207.66)	(9,809.67)
5196744	CIBA HOLDING AG	(411.40)	(15,004.44)
17163B102	CIBER INC	1,022.12	5,008.39
125509109	CIGNA CORP	379.76	15,406.86
171871106	CINCINNATI BELL INC NEW	2,518.22	10,727.62
172908105	CINTAS CORP	81.62	2,329.43
17273K109	CIRCOR INTL INC	(105.44)	(4,876.79)
172755100	CIRRUS LOGIC INC	(707.13)	(4,751.88)
17275R102	CISCO SYS INC	5,055.31	121,782.42
173073172	CITIGROUP GLOBAL MKTS HLDG INC	1,436.40	38,452.43
172967101	CITIGROUP INC	976.30	20,912.35
173074196	CITIGRP-CW09 GTL LTD WARRANT	19,653.60	122,963.53
B0DKLN6	CITIGRP-CW10 RAJESH WARRANT	78,331.68	151,643.87
B0J0914	CITIGRP-CW10 SRF LIMITED	15,412.80	38,733.60
177376100	CITRIX SYS INC	904.49	26,528.69
184499101	CLEAN ENERGY FUELS CORP	(48.40)	(646.61)
184502102	CLEAR CHANNEL COMMUNICATIONS	435.58	12,727.65
18451C109	CLEAR CHANNEL OUTDOOR HLDGS IN	300.40	5,710.60
185896107	CLEVELAND CLIFFS INC	143.76	17,225.32
18725U109	CLINICAL DATA INC NEW	(93.16)	(1,722.57)
189054109	CLOROX CO DEL	93.28	5,283.38
189054DNC	CLX CALL 4/08 ST 70 CLX.DN	(0.58)	(1.46)
125750307	CMGI INC	(164.55)	(2,181.92)
12612L108	CNA SURETY CORP	1,054.68	16,220.97
12613R104	CNET NETWORKS INC	(437.87)	(3,108.87)
6340078	CNPC (HONG KONG)	182,400.00	83,669.19
189754104	COACH INC	1,749.00	52,732.35
190897108	COBIZ FINANCIAL INC	(307.89)	(4,008.68)
191098102	COCA COLA BOTTLING CO CONS	(161.36)	(9,942.86)
191216100	COCA COLA CO	122.43	7,452.31
4420723	COCA-COLA HELL BOT	290.40	13,524.89
192108108	COEUR D ALENE MINES CORP IDAHO	(1,019.49)	(4,118.76)
19239V302	COGENT COMM GROUP INC	(267.21)	(4,892.59)
19239Y108	COGENT INC	(261.16)	(2,462.78)
192422103	COGNEX CORP	344.25	7,514.94
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	(747.40)	(21,547.54)
189754ESC	COH CALL 5/08 ST 22.5 COH.ES	(17.49)	(14,166.90)
192576106	COHU INC	(135.10)	(2,195.34)
19259P300	COINSTAR INC	2,235.41	62,904.38
6653453	COL CAPITAL	27,820.56	12,868.88
193294105	COLE KENNETH PRODTNS INC	(155.30)	(2,630.74)
19419B100	COLLAGENEX PHARMACEUTICALS INC	1,802.40	29,865.77
5806225	COLRUYT SA	70.18	18,059.93
B138NB9	COLT TELECOM GROUP	(2,352.24)	(7,796.14)
197231103	COLUMBIA BANCORP ORE	263.61	4,507.73
5975266	COMDIRECT BANK AG	401.72	5,105.45
199908104	COMFORT SYS USA INC	247.09	3,214.59
B06M5F9	COMMERCE RES CORP	18,150.00	14,676.31
202608105	COMMERCIAL VEH GROUP INC	(644.38)	(6,385.81)

203372107	COMMSCOPE INC	(59.90)	(2,086.32)
203372107	COMMSCOPE INC	476.72	16,604.16
203607106	COMMUNITY BK SYS INC	144.71	3,554.15
20441W203	COMPANHIA DE BEBIDAS DAS AMERS	96.80	7,313.24
204409601	COMPANHIA ENERGETICA DE MINAS	968.00	17,462.72
20440W105	COMPANHIA SIDERURGICA NACIONAL	246.84	8,883.77
204412100	COMPANHIA VALE DO RIO DOCE	1,500.40	43,736.66
20451N101	COMPASS MINERALS INTL INC	276.74	16,322.01
205306103	COMPUTER PROGRAMS & SYS INC	(37.74)	(788.70)
20564W105	COMSCORE INC	(299.09)	(5,999.79)
205768203	COMSTOCK RES INC	110.41	4,449.65
205821200	COMTECH GROUP INC	(268.95)	(2,901.98)
205826209	COMTECH TELECOMMUNICATIONS CP	(67.09)	(2,616.43)
205887102	CONAGRA FOODS INC	565.51	13,543.96
206016107	CONCEPTUS INC	(509.97)	(9,465.03)
206708109	CONCUR TECHNOLOGIES INC	562.22	17,456.97
7066726	CONERGY AG	377.23	7,980.42
207410101	CONMED CORP	187.75	4,813.91
207797101	CONNECTICUT WTR SVC INC	222.40	5,264.26
20825C104	CONOCOPHILLIPS	46.64	3,554.43
20854P109	CONSOL ENERGY INC	282.80	19,566.93
209034107	CONSOLIDATED COMM HLDGS INC	(206.16)	(3,119.22)
21038E101	CONSTELLATION ENERGY PRTRN LLC	544.50	10,007.91
4598589	CONTINENTAL AG	(82.28)	(8,390.25)
212172100	CONTINUCARE CORP	2,840.20	7,072.10
G24182100	COOPER INDS LTD	150.20	6,030.53
216831107	COOPER TIRE & RUBR CO	132.75	1,987.33
20825CETC	COP CALL 05/08 ST 100 COP.ET	(0.47)	(2.33)
P31076105	COPA HOLDINGS SA	(561.56)	(21,401.05)
217202100	COPANO ENERGY L L C	544.50	18,616.46
N22717107	CORE LABORATORIES N V	195.27	23,296.19
218868107	CORINTHIAN COLLEGES INC	3,977.61	28,758.16
219141108	CORNELL COMPANIES INC	630.09	14,151.81
219350105	CORNING INC	2,915.00	70,076.60
B1G40S0	CORPORACION MAPFRE SA	(1,969.88)	(9,889.67)
21988R102	CORPORATE EXECUTIVE BRD CO	(343.40)	(13,900.83)
22002T108	CORPORATE OFFICE PPTYS TR	(164.79)	(5,538.65)
22025Y407	CORRECTIONS CORP AMER NEW	1,330.30	36,609.75
22160KDB	COST CALL 4/08 ST 57.5 PRQ.DB	(10.67)	(8,268.40)
22160K105	COSTCO WHSL CORP NEW	1,066.89	69,315.84
222372104	COUNTRYWIDE FINANCIAL CORP	303.16	1,667.38
222660102	COURIER CORP	(357.92)	(8,930.20)
222795106	COUSINS PPTYS INC	(870.62)	(21,513.02)
222816100	COVANCE INC	238.36	19,776.73
22282E102	COVANTA HLDG CORP	4,680.34	128,709.35
G2552X108	COVIDIEN LTD	2,031.46	89,892.11
126153105	CPFL ENERGIA S A	726.00	44,271.48
12618T105	CRA INTL INC	(61.70)	(1,982.94)
225223304	CRAY INC	(1,166.85)	(6,954.44)
7262610	CREDIT AGRICOLE SA	(692.12)	(21,416.70)
225401108	CREDIT SUISSE GROUP	(164.56)	(8,372.81)
225447101	CREE INC	1,779.03	49,741.68
227483104	CROSS CTRY HEALTHCARE INC	344.94	4,266.85
22757R109	CROSS TIMBERS RTY TR	(188.10)	(9,226.42)
17275RAG	CSCO CALL 01/09 ST 35 VYC.AG	(1.05)	(47.22)
17275RASC	CSCO CALL 01/09 ST 37.5 VYC.AS	(1.40)	(34.98)
17275RAF	CSCO CALL 1/09 ST 30 VYC.AF	(1.63)	(192.62)
17275RDXC	CSCO CALL 4/08 ST 22.5 CYQ.DX	(32.07)	(6,092.35)
17275RDGC	CSCO CALL 4/08 ST 35 CYQ.DG	(1.05)	(2.10)
17275RGY	CSCO CALL 7/08 ST 27.5 CYQ.GY	(1.17)	(74.62)
17275RGGC	CSCO CLL 07/08 ST 35 CYQ.GG	(1.05)	(1.57)
126349109	CSG SYS INTL INC	(1,145.99)	(13,029.86)
125965103	CSK AUTO CORP	3,604.80	33,560.69
6185495	CSL	235.08	7,929.70
12642X106	CTC MEDIA INC	767.60	21,300.90
126501105	CTS CORP	180.02	1,926.24
229669106	CUBIC CORP	(226.42)	(6,437.18)

B291FW4	CUE RESOURCES LTD	14,520.00	11,599.59
229899109	CULLEN FROST BANKERS INC	(135.24)	(7,173.13)
231021106	CUMMINS INC	387.84	18,158.67
231561101	CURTISS WRIGHT CORP	(124.59)	(5,168.08)
232109108	CUTERA INC	(335.44)	(4,518.38)
126650AIC	CVS CALL 01/09 ST 45 OHS.AI	(1.52)	(386.53)
126650EIC	CVS CALL 5/08 ST 45 CVS.EI	(1.87)	(61.56)
126650HIC	CVS CALL 8/08 ST 45 CVS.HI	(2.10)	(257.10)
126650100	CVS CAREMARK CORPORATION	548.02	22,200.29
232572107	CYMER INC	(146.76)	(3,821.50)
232674507	CYPRESS BIOSCIENCES INC	(221.03)	(1,582.58)
232806109	CYPRESS SEMICONDUCTOR CORP	3,336.06	78,764.38
232860106	D & E COMMUNICATIONS INC	216.62	1,927.96
6250304	DAIHATSU MOTOR CO	629.20	7,555.70
945736	DAILY MAIL&GEN TST	(817.96)	(7,016.95)
6250865	DAINIPPON SUMITOMO	(2,032.80)	(18,578.26)
247361PBP	DAL PUT 04/08 ST 10 DAL.PB	(0.55)	(112.22)
235825205	DANA HOLDING CORP	342.13	3,421.25
4588825	DANSKE BANK A/S	(469.48)	(17,319.49)
237266101	DARLING INTL INC	2,918.07	37,789.05
5330047	DASSAULT SYSTEMES	267.41	15,527.60
23767P109	DATA DOMAIN INC	(278.94)	(6,638.82)
6256465	DAVID JONES	2,211.88	7,358.04
23918K108	DAVITA INC	(448.44)	(21,417.49)
239359102	DAWSON GEOPHYSICAL CO	140.77	9,501.64
B1FMNQ4	DAYLIGHT RESOURCES TRUST	2,736.00	23,909.51
23311P100	DCP MIDSTREAM PARTNERS LP	435.60	12,632.40
244199FNC	DE CALL 6/08 ST 70 DE.FN	(5.83)	(7,724.75)
B1XN5J6	DE LA RUE	557.86	9,814.86
243537107	DECKERS OUTDOOR CORP	148.55	16,016.88
244199105	DEERE & CO	829.44	66,720.15
24522P103	DEL MONTE FOODS CO	350.59	3,341.13
247361702	DELTA AIR LINES INC DEL	284.65	2,447.97
247907207	DELTA PETE CORP	(125.52)	(2,829.28)
247850100	DELTIC TIMBER CORP	(63.49)	(3,536.62)
247850100	DELTIC TIMBER CORP	141.80	7,898.48
24802R506	DEMANDTEC INC	(366.06)	(3,733.86)
247916208	DENBURY RES INC	719.12	20,530.88
24869P104	DENNYS CORP	1,045.59	3,115.87
249030107	DENTSPLY INTL INC NEW	448.44	17,309.78
6416281	DENTSU INC	(3.48)	(7,935.89)
L2399K107	DEUTSCHE BK MX BANCA MULTIPLE	59.09	1,477.18
7021963	DEUTSCHE BOERSE AG	96.80	15,592.59
251893103	DEVRY INC DEL	391.88	16,396.26
252131107	DEXCOM INC	687.83	2,847.62
3228702	DEXION ABSOLUTE	2,352.24	7,084.22
23326R109	DG FASTCHANNEL INC	819.43	15,716.71
25243Q205	DIAGEO P L C	266.20	21,647.38
252603105	DIAMOND FOODS INC	178.89	3,245.09
25269L106	DIAMOND MGMT & TECHNOLOGY CONS	(167.72)	(1,081.79)
25271C102	DIAMOND OFFSHORE DRILLING INC	145.44	16,929.22
Y2066G104	DIANA SHIPPING INC	485.19	12,770.20
253393102	DICKS SPORTING GOODS INC	(115.01)	(3,079.91)
253651103	DIEBOLD INC	2,208.43	82,926.55
253798102	DIGI INTL INC	(294.71)	(3,400.93)
25388B104	DIGITAL RIV INC	(246.79)	(7,643.02)
254067101	DILLARDS INC	(429.94)	(7,399.21)
253922108	DIME CMNTY BANCSHARES	211.74	3,701.15
254543101	DIODES INC	(179.10)	(3,933.06)
25459L106	DIRECTV GROUP INC	2,687.88	66,632.55
254687JUC	DIS CALL 10/08 ST 37.5 DIS.JU	(1.52)	(113.69)
254687DHC	DIS CALL 4/08 ST 40 DIS.DH	(1.05)	(2.62)
254687GG	DIS CALL 7/08 ST 35 DIS.GG	(1.63)	(106.11)
25468Y107	DISCOVERY HOLDING CO	150.20	3,187.24
25470M109	DISH NETWORK CORP	450.60	12,945.74
254687106	DISNEY WALT CO	594.66	18,660.43
25500T108	DITECH NETWORKS INC	(1,035.67)	(3,044.87)

368710AQC	DNA CALL 1/09 ST 85 OYT.AQ	(0.70)	(465.23)
368710FPC	DNA CALL 6/08 ST 80 DWN.FP	(1.05)	(545.69)
25659T107	DOLBY LABORATORIES INC	404.00	14,649.04
256664103	DOLLAR FINL CORP	(150.35)	(3,458.03)
256664103	DOLLAR FINL CORP	346.27	7,964.17
257559104	DOMTAR CORP	(2,434.52)	(16,627.77)
257701201	DONEGAL GROUP INC	532.51	9,265.72
260003AJC	DOV CALL 01/09 ST 50 ZBE.AJ	(1.05)	(199.39)
260003JJC	DOV CALL 9/08 ST 50 DOV.IJ	(1.05)	(94.45)
260003108	DOVER CORP	384.78	16,076.11
260174107	DOVER MOTORSPORTS INC	150.20	923.73
260543FGC	DOW CALL 6/08 ST 35 DOW.FG	(11.66)	(3,964.40)
260543103	DOW CHEM CO	1,166.00	42,967.10
261018105	DOWNEY FINL CORP	(63.06)	(1,159.12)
233293109	DPL INC	150.20	3,851.13
B1VNSX3	DRAX GROUP PLC	(33.49)	(357.61)
261608103	DRESSER-RAND GROUP INC	557.52	17,143.74
262241102	DRUGSTORE COM INC	2,002.91	4,446.46
Y2109Q101	DRYSHIPS INC	85.66	5,131.71
233326107	DST SYS INC DEL	260.58	17,130.53
5066331	DT BETEILIGUNGS AG	324.28	8,237.42
B018CX9	DT POSTBANK AG	145.20	13,861.87
26441C105	DUKE ENERGY CORP NEW	530.53	9,469.96
265026104	DUNCAN ENERGY PARTNERS LP	798.60	14,758.13
26784F103	DYNAMEX INC	(63.49)	(1,606.40)
267888105	DYNAMIC MATLS CORP	352.21	15,215.56
B01KHF2	DYNASTY METALS & MNG INC	2,904.00	18,531.05
26817G102	DYNEGY INC DEL	781.22	6,163.83
268648102	E M C CORP MASS	1,471.31	21,098.65
26969P108	EAGLE MATERIALS INC	(670.96)	(23,852.74)
26985R104	EAGLE ROCK ENERGY PARTNERS LP	1,887.60	27,181.44
270321102	EARTHLINK INC	468.48	3,537.01
27874N105	EACHELON CORP	(295.91)	(3,994.73)
B0NJ17	EDF	91.96	8,001.00
EDM8C9500	EDM8 JUN 08 CALL @ 95	0.84	5,716.62
28238P109	EHEALTH INC	(73.68)	(1,626.05)
28335E106	EL NINO VENTURES INC	18,150.00	9,075.00
283677854	EL PASO ELEC CO	351.76	7,517.17
B1KKBX6	ELECTROLUX AB	(793.76)	(13,024.83)
285617106	ELECTRONIC CTL SEC INC	108,726.63	26,094.39
286082102	ELECTRONICS FOR IMAGING INC	(101.32)	(1,511.74)
005701513	ELISA CORPORATION	(513.04)	(12,813.65)
28661G105	ELIXIR GAMING TECHNOLOGIES INC	(1,280.07)	(2,483.34)
9999ELKHR	ELK HORN COAL MEMBER UNITS	36,696.57	18,898.73
29078E105	EMBARQ CORP	(426.22)	(17,091.42)
268664109	EMC INS GROUP INC	(237.19)	(6,378.00)
B12TR11	EMENTOR ASA	1,224.52	7,887.17
29100P102	EMERGENCY MEDICAL SVCS CORP	(56.91)	(1,404.98)
29089Q105	EMERGENT BIOSOLUTIONS INC	396.69	3,538.45
291005106	EMERITUS CORP	(88.77)	(1,851.65)
291011104	EMERSON ELEC CO	209.88	10,800.42
291525103	EMMIS COMMUNICATIONS CORP	1,126.50	3,920.22
291641108	EMPIRE DIST ELEC CO	804.54	16,291.94
292052107	EMPIRE RESORTS INC	507.15	694.80
292448206	EMPRESAS ICA S A DE CV	1,443.59	34,140.90
291011FLC	EMR CALL 6/08 ST 60 EMR.FL	(0.99)	(34.69)
26873N108	EMS TECHNOLOGIES INC	795.47	21,589.11
292475209	EMULEX CORP	(301.30)	(4,893.06)
292554102	ENCORE CAP GROUP INC	497.85	3,385.37
292562105	ENCORE WIRE CORP	(91.59)	(1,667.80)
29264F205	ENDO PHARMACEUTICALS HLDGS INC	(755.48)	(18,086.19)
G30397106	ENDURANCE SPECIALTY HLDGS LTD	188.76	6,908.62
7144569	ENEL	1,219.68	12,939.88
29266R108	ENERGIZER HLDGS INC	197.96	17,911.42
29266M109	ENERGY EAST CORP	901.20	21,736.94
29270U105	ENERGY PARTNERS LTD	(137.44)	(1,301.56)
29273R109	ENERGY TRANSFER PRTRNS L P	453.75	20,722.76

292764107	ENERNOC INC	(30.30)	(345.42)
29275Y102	ENERSYS	518.67	12,406.63
29355X107	ENPRO INDS INC	955.76	29,810.17
29362U104	ENTEGRIS INC	(791.88)	(5,693.60)
B1L8B62	ENTERPRISE INNS	(1,921.48)	(15,301.44)
293792107	ENTERPRISE PRODS PARTNERS L P	544.50	16,171.65
29382R107	ENTRAVISION COMMUNICATIONS CP	(451.83)	(3,009.21)
294100102	ENZO BIOCHEM INC	(333.64)	(3,032.81)
29428R103	EPOCH HOLDING CORP	(397.43)	(4,761.24)
294429105	EQUIFAX INC	2,608.83	89,952.46
294549100	EQUITABLE RES INC	262.60	15,467.14
29472R108	EQUITY LIFESTYLE PPTYS INC	(128.43)	(6,340.67)
4017017	ERAMET	7.36	5,937.73
29481V108	ERESEARCHTECHNOLOGY INC	247.57	3,074.83
5337093	ERG SPA	(764.72)	(17,179.97)
296315104	ESCO TECHNOLOGIES INC	127.30	5,056.37
296643109	ESPEED INC	1,016.50	11,852.42
6321642	ESPRIT HOLDINGS	890.56	10,687.66
302182EPC	ESRX CALL 05/08 ST 80 XTQ.EP	(0.52)	(15.74)
302182HTC	ESRX CALL 08/08 ST 95 XTQ.HT	(0.70)	(15.74)
5950661	EULER HERMES	(77.44)	(8,303.82)
5972643	EUROFINS SCIENTIFI	67.76	6,759.85
298736109	EURONET WORLDWIDE INC	102.41	1,972.49
26926V107	EV ENERGY PARTNERS LP	181.50	4,655.48
26928A200	EV3 INC	(238.60)	(1,942.22)
29977A105	EVERCORE PARTNERS INC	(62.05)	(1,101.47)
30049A107	EVOLUTION PETROLEUM CORP	(397.54)	(1,808.79)
300645108	EXAR CORP	(602.29)	(4,956.85)
30067T103	EXCEL TECHNOLOGY INC	751.00	20,246.96
302051206	EXIDE TECHNOLOGIES	1,508.88	19,766.34
302130109	EXPEDITORS INTL WASH INC	(452.48)	(20,443.05)
302182100	EXPRESS SCRIPTS INC	658.17	42,333.49
311939	EXPRO INTL GRP	(440.44)	(10,227.14)
30225N105	EXTERRAN PARTNERS LP	333.96	9,684.84
30226D106	EXTREME NETWORKS INC	(957.20)	(2,967.33)
30226D106	EXTREME NETWORKS INC	1,892.90	5,867.99
30231G102	EXXON MOBIL CORP	308.99	26,134.37
30231G102	EXXON MOBIL CORP	(317.47)	(26,851.61)
302301106	EZCORP INC	(197.91)	(2,436.27)
302301106	EZCORP INC	2,053.58	25,279.60
345370FAC	F CALL 6/08 ST 5 F.FA	(33.87)	(3,996.93)
303698104	FAIRCHILD CORP	826.10	1,883.51
303726103	FAIRCHILD SEMICONDUCTOR INTL	(513.34)	(6,119.05)
303726103	FAIRCHILD SEMICONDUCTOR INTL	530.86	6,327.80
303901102	FAIRFAX FINL HLDGS LTD	24.20	6,947.82
305560104	FAIRPOINT COMMUNICATIONS INC	(733.90)	(6,619.81)
2530635	FALCON OIL & GAS LTD	37,697.55	17,444.92
307068106	FAMOUS DAVES AMER INC	4,205.10	40,116.65
307675108	FARMER BROS CO	(397.82)	(9,205.53)
31308T100	FCSTONE GROUP INC	412.71	11,432.09
313400301	FEDERAL HOME LN MTG CORP	(316.11)	(8,003.84)
313586109	FEDERAL NATL MTG ASSN	(316.11)	(8,319.95)
313855108	FEDERAL SIGNAL CORP	(509.81)	(7,116.91)
30241L109	FEI CO	(580.58)	(12,674.07)
31430F101	FELCOR LODGING TR INC	(371.98)	(4,474.91)
315405100	FERRO CORP	1,126.50	16,739.79
317492106	FINANCIAL FED CORP	278.15	6,066.54
317585404	FINANCIAL INSTNS INC	95.99	1,819.02
318672102	FIRST BANCORP P R	(364.21)	(3,700.33)
31942D107	FIRST CASH FINL SVCS INC	(278.48)	(2,876.65)
31946M103	FIRST CTZNS BANCSHARES INC N C	(62.86)	(8,759.88)
320209109	FIRST FINL BANCORP OH	202.69	2,726.14
32054K103	FIRST INDUSTRIAL REALTY TRUST	(72.96)	(2,253.81)
320817109	FIRST MERCHANTS CORP	252.86	7,216.73
320841109	FIRST MERCURY FINANCIAL CORP	(142.56)	(2,482.00)
B1D8H39	FIRST METALS INC	13,068.00	12,222.01
336433107	FIRST SOLAR INC	308.87	71,391.29

337756209	FISHER COMMUNICATIONS INC	906.13	28,235.12
337756209	FISHER COMMUNICATIONS INC	(199.33)	(6,211.23)
338494107	FLANDERS CORP	(236.99)	(1,443.25)
Y2573FDVC	FLEX CALL 04/08 ST 12.5 QFL.DV	(4.20)	(6.30)
Y2573F102	FLEXTRONICS INTL LTD	1,894.75	17,791.70
6352147	FLIGHT CENTRE LTD	276.56	5,353.17
343498101	FLOWERS FOODS INC	174.16	4,310.57
34354P105	FLOWERVE CORP	364.47	38,043.27
343412102	FLUOR CORP NEW	141.40	19,960.02
343873105	FLUSHING FINL CORP	300.40	5,281.03
30249U101	FMC TECHNOLOGIES INC	355.52	20,225.53
313586DGC	FNM CALL ST 35 4/08 FNM.DG	3.16	63.11
34415V109	FOCUS MEDIA HLDG LTD	212.05	7,453.42
5787115	FOM CONST Y CONTRA	(121.00)	(7,965.93)
7745638	FONCIERE DES REGIO	(145.20)	(21,376.20)
345370860	FORD MTR CO DEL	4,955.50	28,345.46
345425102	FORDING CDN COAL TR	179.08	9,347.98
346375108	FORMFACTOR INC	(98.24)	(1,876.31)
6086253	FORTESCUE METALS G	1,166.44	6,939.73
7266139	FORTIS	(575.96)	(14,512.44)
349853101	FORWARD AIR CORP	94.33	3,343.20
349882100	FOSSIL INC	473.21	14,451.83
G36535139	FOSTER WHEELER LTD	657.96	37,253.70
35063R100	FOUNDRY NETWORKS INC	(249.78)	(2,892.49)
35063R100	FOUNDRY NETWORKS INC	414.50	4,799.96
5176177	FRANCE TELECOM	208.12	6,998.56
353514102	FRANKLIN ELEC INC	(175.17)	(5,985.71)
354613101	FRANKLIN RES INC	(189.88)	(18,416.46)
35471R106	FRANKLIN STREET PPTYS CORP	(521.52)	(7,468.22)
313400DGC	FRE CALL ST 35 4/08 FRE.DG	3.16	63.11
356108100	FREDS INC	6,108.48	62,611.92
356108100	FREDS INC	(279.12)	(2,861.02)
357023100	FREIGHTCAR AMER INC	(92.27)	(3,164.98)
356905208	FREMONT GEN FING I	17.39	94.24
G3682E127	FRONTLINE LTD	414.10	19,056.88
6036582	FUJI TELEVISION	(10.26)	(15,131.80)
361086101	FURMANITE CORPORATION	1,338.17	11,374.41
006357744	FUTABA INDUSTRIAL	174.24	3,924.25
361462104	G B & T BANCSHARES INC	174.90	1,504.14
36245G103	GABELLI GLOBAL DEAL FD	2,454.22	39,242.97
B1FW751	GALP ENERGIA SGPS SA-B SHRS	324.28	7,735.70
36467W109	GAMESTOP CORP NEW	1,350.49	69,833.68
361448103	GATX CORP	751.00	29,341.57
369550ERC	GD CALL 05/08 ST 90 GD.ER	(0.47)	(39.64)
369550HTC	GD CALL 8/08 ST 100 GD.HT	(0.47)	(31.48)
369604FG	GE 06/08 35 CALL GE.FG	(5.83)	(1,836.45)
369604DNC	GE CALL 4/08 ST 34 GE.DN	11.52	3,918.19
36866W106	GEMSTAR-TV GUIDE INTL INC	9,763.00	45,886.10
368710406	GENENTECH INC	204.05	16,564.78
369385109	GENERAL COMMUNICATION INC	(706.82)	(4,339.87)
369550108	GENERAL DYNAMICS CORP	151.58	12,637.22
369604103	GENERAL ELECTRIC CO	(1,152.41)	(42,650.69)
369604103	GENERAL ELECTRIC CO	926.97	34,307.16
370334104	GENERAL MLS INC	227.37	13,614.92
371532102	GENESCO INC	(104.23)	(2,408.66)
371559105	GENESEE & WYO INC	226.85	7,803.50
371927104	GENESIS ENERGY L P	544.50	10,203.93
36866T103	GEN-PROBE INC NEW	(395.92)	(19,083.34)
37245X203	GENTEK INC	2,756.45	82,913.98
371901109	GENTEX CORP	(1,175.64)	(20,162.23)
37247D106	GENWORTH FINL INC	664.62	15,047.00
6296557	GEO CORPORATION	9.24	7,651.11
36159R103	GEO GROUP INC	822.43	23,389.82
36159R103	GEO GROUP INC	(316.94)	(9,013.72)
371937103	GEODEX MINERALS LTD	25,410.00	17,367.74
37250W108	GEOEYE INC	30.62	795.90
372910307	GEOKINETICS INC	(168.32)	(3,049.94)

373737105	GERDAU S A	242.00	7,397.94
7698356	GETINGE AB	314.60	8,153.76
374297109	GETTY RLTY CORP NEW	316.70	5,044.96
36237H101	G-III APPAREL GROUP LTD	(273.74)	(3,673.63)
370334AMC	GIS CALL 1/09 ST 65 VGI.AM	(1.05)	(209.88)
3064650	GKN	(1,389.37)	(8,389.38)
376536108	GLADSTONE COML CORP	198.77	3,090.84
377316104	GLATFELTER	226.64	3,424.59
37947B103	GLOBAL TRAFFIC NETWORK INC	9,507.57	83,286.29
219350DEC	GLW CALL 04/08 ST 25 GLW.DE	5.80	202.91
219350EXC	GLW CALL 5/08 ST 22.5 GLW.EX	(29.15)	(6,121.50)
4501093	GN STORE NORD	(1,447.16)	(7,230.59)
37247DFFC	GNW CALL 06/08 ST 30 GNW.FF	(0.82)	(10.20)
2207746	GOLD HAWK RES INC	36,300.00	14,499.49
6430559	GOLDEN MEDITECH	172,181.04	49,557.10
38141G104	GOLDMAN SACHS GROUP INC	55.39	9,160.13
382388106	GOODRICH CORP	11.66	670.57
382550101	GOODYEAR TIRE & RUBR CO	2,708.28	69,873.53
38259PFUC	GOOG 6/08 CALL ST 810 GOQ.FU	(0.12)	(0.87)
38259PFJC	GOOG CALL 06/08 ST 750 GOQ.FJ	(0.17)	(3.50)
38259PFVC	GOOG CALL 06/08 ST 820 GOQ.FV	(0.12)	(0.87)
38259PABC	GOOG CALL 1/09 ST 710 ZPX.AB	(0.35)	(201.14)
38259PIDC	GOOG CALL 9/08 ST 620 GOO.ID	(0.17)	(97.94)
38259PITC	GOOG CALL 9/08 ST 700 GOQ.IT	(0.35)	(62.96)
38259P508	GOOGLE INC	92.00	40,521.57
383082104	GORMAN RUPP CO	176.43	5,802.68
400506101	GPO AEROPORTUARIO DEL PAC SAB	1,353.74	60,918.30
2380539	GPO MODELO SAB DE	4,840.00	21,192.27
38388F108	GRACE W R & CO DEL NEW	1,694.49	38,668.33
384109104	GRACO INC	(537.32)	(19,483.22)
B04V127	GRAINGER TRUST PLC	(2,042.48)	(16,680.50)
387328107	GRANITE CONSTR INC	(123.99)	(4,055.81)
387328107	GRANITE CONSTR INC	69.89	2,286.17
38821G101	GRANT PRIDECO INC	675.90	33,267.80
390064103	GREAT ATLANTIC & PAC TEA INC	(374.06)	(9,807.95)
391064102	GREAT NORTHN IRON ORE PPTYS	(47.23)	(6,271.83)
391523107	GREAT WOLF RESORTS INC	(603.21)	(3,848.50)
39153L106	GREATBATCH INC	(231.21)	(4,256.65)
393122106	GREEN MTN COFFEE ROASTERS INC	995.54	31,508.78
398433102	GRIFFON CORP	751.00	6,458.60
400501102	GRUPO AEROPORTUARIO CTR NORTE	2,024.62	45,149.03
38141GDHC	GS 4/08 CALL ST 240 GPY.DH	(0.12)	(0.64)
38141GJTC	GS CALL 10/08 ST 200 GPY.JT	(0.35)	(307.82)
38141GJFC	GS CALL 10/08 ST 230 GPY.JF	(0.23)	(72.88)
38141GDVC	GS CALL 4/08 ST 280 GPY.DV	(0.29)	(0.73)
36227K106	GSE SYS INC	21.25	173.00
36227K106	GSE SYS INC	(212.46)	(1,729.45)
36238G102	GSI COMMERCE INC	(473.12)	(6,221.59)
382550GDC	GT CALL 7/08 ST 20 GT.GD	(14.58)	(9,765.25)
382550PEP	GT PUT 04/08 ST 25 GT.PE	(3.32)	(273.62)
401617105	GUESS INC	494.18	19,999.26
401692108	GUIDANCE SOFTWARE INC	(638.12)	(5,711.16)
40227Q204	GULF FIN HSE B S C	317.20	12,688.16
402307102	GULF ISLAND FABRICATION INC	(126.39)	(3,629.89)
402307102	GULF ISLAND FABRICATION INC	91.55	2,629.21
6390363	GUOCO GROUP	4,332.00	42,386.82
6338590	GUOCOLEISURE LTD	91.20	52.34
404030108	H & E EQUIPMENT SERVICES INC	(106.02)	(1,332.71)
405217100	HAIN CELESTIAL GROUP INC	381.40	11,251.26
406216PGP	HAL PUT 04/08 ST 35 HAL.PG	(0.77)	(10.82)
406216PUP	HAL PUT 04/08 ST 37.50 HAL.PT	(0.55)	(24.63)
406216101	HALLIBURTON CO	1,774.80	69,802.87
410345102	HANESBRANDS INC	2,389.66	69,778.07
6408374	HANG SENG BANK	435.60	7,886.27
41043F208	HANGER ORTHOPEDIC GROUP INC	533.83	5,754.69
4511809	HANNOVER RUECKVERS	372.68	19,428.01
411310105	HANSEN NAT CORP	434.30	15,330.79

B125QY5	HANWEI ENERGY SVCS CORP	3,630.00	15,914.07
412850109	HARLEYSVILLE NATL CORP PA	(479.06)	(6,908.09)
413086109	HARMAN INTL INDS INC	150.20	6,539.71
413086109	HARMAN INTL INDS INC	(315.12)	(13,720.32)
413160102	HARMONIC INC	(372.58)	(2,831.59)
413875105	HARRIS CORP DEL	404.00	19,606.12
414549105	HARRIS INTERACTIVE INC	(179.10)	(488.95)
41457P106	HARRIS STRATEX NETWORKS CL A	(330.05)	(3,310.39)
416196103	HARTE-HANKS INC	(1,016.06)	(13,889.54)
416515104	HARTFORD FINL SVCS GROUP INC	110.77	8,393.04
41752X101	HARVEST ENERGY TR	2,559.27	57,250.87
41754V103	HARVEST NATURAL RESOURCES INC	3,493.97	42,137.24
2323891	HATHOR EXPL LTD	9,075.00	21,130.35
420781304	HAYES LEMMERZ INTL INC	(415.15)	(1,158.27)
420877201	HAYNES INTERNATIONAL INC	187.85	10,309.47
443628PCP 3058750	HBM PUT 4/08 ST 16 HBM.CN.4/08	(0.55)	(34.66)
404132102	HBOS PLC	(1,134.35)	(12,607.15)
40415F101	HCC INS HLDGS INC	1,457.50	33,070.68
42218Q102	HDFC BANK LTD	77.44	7,607.71
42222L107	HEALTH GRADES INC	7,147.23	37,737.38
42222L107	HEALTHTRONICS INC	853.05	2,763.87
42235N108	HEARTLAND PMT SYS INC	149.40	3,437.68
422704106	HECLA MNG CO	(161.96)	(1,807.51)
423074103	HEINZ H J CO	300.40	14,109.79
G4388N106	HELEN OF TROY CORP LTD	159.54	2,675.48
42330P107	HELIX ENERGY SOLUTIONS GRP INC	471.15	14,841.14
6420538	HENDERSON LAND DEV	1,984.40	14,100.25
6136233	HENGAN INTL	2,081.20	7,139.99
426281101	HENRY JACK & ASSOC INC	874.50	21,573.88
427056106	HERCULES INC	300.40	5,494.32
427056106	HERCULES INC	(1,082.72)	(19,802.95)
426927109	HERITAGE COMMERCE CORP	(422.14)	(7,737.82)
427398102	HERLEY INDS INC DEL	2,253.00	23,296.02
427866108	HERSHEY CO	(513.08)	(19,327.72)
428236103	HEWLETT PACKARD CO	548.02	25,022.59
428291108	HEXCEL CORP NEW	1,491.51	28,502.76
428291108	HEXCEL CORP NEW	(275.54)	(5,265.57)
5343120	HIESTAND HLDG AG	1.84	3,240.96
B28P6F7	HIGH DESERT GOLD CORP	36,300.00	7,426.57
431291103	HILAND PARTNERS L P	148.83	6,770.28
431294107	HILB ROGAL & HOBBS CO	(260.42)	(8,195.37)
6428305	HINO MOTORS	1,306.80	8,626.35
433578507	HITACHI LIMITED	130.68	7,775.46
6429502	HITACHI SOFTWARE	634.04	14,693.34
43365Y104	HITTITE MICROWAVE CORP	(97.64)	(3,653.58)
42330PIIC	HLX CALL 9/08 ST 45 HLX.II	(1.11)	(55.39)
40425J101	HMS HLDGS CORP	931.45	26,592.75
3157572	HMV GROUP	3,194.40	8,225.80
404251100	HNI CORP	(567.62)	(15,263.30)
5108664	HOCHTIEF AG	140.36	12,852.47
6431325	HOKKAIDO ELECTRIC	(363.00)	(8,430.43)
6402202	HOLCIM PHILIPPINES	145,200.00	19,466.60
435758305	HOLLY CORP	(399.96)	(17,362.26)
435763107	HOLLY ENERGY PARTNERS L P	308.55	11,845.23
5036066	HOLMEN AB	(503.36)	(17,408.80)
437076102	HOME DEPOT INC	3,937.99	110,145.58
438516FMC	HON CALL 06/08 ST 65 HON.FM	(1.05)	(57.72)
438516APC	HON CALL 1/09 ST 80 VAD.AP	(0.58)	(20.41)
438516FNC	HON CALL 6/08 ST 70 HON.FN	(0.58)	(5.83)
438128308	HONDA MOTOR LTD	(435.60)	(12,549.64)
438128308	HONDA MOTOR LTD	343.97	9,909.78
438516106	HONEYWELL INTL INC	430.73	24,301.79
44044K101	HORIZON LINES INC	(201.26)	(3,745.52)
440543106	HORNBECK OFFSHORE SVCS INC NEW	362.99	16,577.94
441339108	HOT TOPIC INC	(246.19)	(1,061.07)
428236HKC	HPQ CALL 08/08 ST 55 HPQ.HK	(2.10)	(188.89)
428236ALC	HPQ CALL 1/09 ST 60 VHP.AL	(0.58)	(71.42)

7132832	HUBER & SUHNER AG	186.10	9,407.03
B05BDX1	HUDBAY MINERALS INC	167.50	2,659.97
444859ELC	HUM CALL 5/08 ST 60 HUM.EL	(5.83)	(174.90)
444859QJ	HUM PUT 5/08 ST 50 HUM.QJ	5.83	3,906.10
444859102	HUMANA INC	583.00	26,153.38
445658107	HUNT J B TRANS SVCS INC	3,356.76	105,502.97
B06C9Z7	HUNTINGDON REAL EST INVT TR	54,886.51	114,965.17
447011107	HUNTSMAN CORP	481.39	11,336.73
44913M105	HYPERCOM CORP	1,367.66	5,935.65
7681248	HYPO REAL ESTATE	(275.88)	(7,169.11)
44919P300	IAC INTERACTIVECORP	486.06	10,090.58
B1NPJ90	IAT AIR CARGO FACS INCOME FD	5,949.14	40,570.90
450732201	IBASIS INC	(288.94)	(1,184.66)
B288C92	IBERDROLA SA	(885.72)	(13,731.66)
459200AJC	IBM CALL 01/09 ST 150 VIB.AJ	(0.82)	(134.67)
459200JHC	IBM CALL 10/08 ST 140 IBM.JH	(0.93)	(163.24)
459200GF	IBM CALL 7/08 ST 130 IBM.GF	(1.05)	(194.14)
3387216	ICAP	590.48	6,668.05
45103T107	ICON PUB LTD CO	832.97	54,051.62
44929Y101	ICT GROUP INC	(103.99)	(1,049.26)
44930G107	ICU MED INC	(97.04)	(2,791.78)
451663108	IDEARC INC	435.27	1,584.38
45168D104	IDEXX LABS INC	(435.77)	(21,466.15)
45168D104	IDEXX LABS INC	307.04	15,124.79
448947309	IDT CORP	(478.98)	(1,853.66)
5733107	IFI(ISTIT FIN IND)	304.92	8,395.52
45169U105	IGATE CORP	(131.18)	(934.01)
449623PHP	IHP 04/08 PUT ST 40 IHP.PH	(0.55)	(13.69)
45173E105	IKANOS COMMUNICATIONS	(510.49)	(2,332.96)
452308109	ILLINOIS TOOL WKS INC	(416.12)	(20,069.47)
45245A107	IMATION CORP	(81.61)	(1,855.77)
005679911	IMMOFINANZ AG	(876.04)	(9,487.75)
452526106	IMMUCOR INC	(169.52)	(3,617.49)
B1FFT76	IMPALA PLATINUM	687.28	26,525.11
453096208	IMPERIAL SUGAR CO NEW	(197.92)	(3,724.85)
454492	IMPERIAL TOBACCO	252.21	11,602.76
449934108	IMS HEALTH INC	(864.56)	(18,164.41)
453440307	INDEPENDENCE HLDG CO NEW	3,521.32	41,974.13
453836108	INDEPENDENT BANK CORP MASS	82.13	2,427.04
454072109	INDEVUS PHARMACEUTICALS INC	(636.42)	(3,035.73)
45665B106	INFOCUS CORP	14,414.58	26,955.26
456788108	INFOSYS TECHNOLOGIES LTD	(198.44)	(7,098.20)
456818301	INFOUSA INC NEW	(267.15)	(1,632.31)
456818301	INFOUSA INC NEW	329.22	2,011.53
456837103	ING GROEP N V	(212.96)	(7,958.32)
457030104	INGLES MKTS INC	(216.24)	(5,317.32)
45773Y105	INNERWORKINGS INC	210.48	2,953.09
45769N105	INNOVATIVE SOLUTIONS & SUPPORT	(113.20)	(1,196.53)
45774F105	INNOVIVE PHARMACEUTICALS INC	17,583.09	6,154.08
45765U103	INSIGHT ENTERPRISES INC	98.94	1,731.44
45784P101	INSULET CORP	(193.48)	(2,786.05)
458140AH	INTC CALL 1/09 ST 40 VNL.AH	(1.05)	(6.82)
458140JE0	INTC CALL 10/08 ST 25 INQ.JE	(1.40)	(125.93)
458140DWC	INTC CALL 4/08 ST 17.5 NQ.DW	(20.99)	(7,450.74)
458140GTC	INTC CALL 7/08 ST 19 NQ.GT	(20.41)	(6,427.58)
458140GE	INTC CALL 7/08 ST 25 INQ.GE	(1.40)	(64.36)
458140AY	INTC CALL OPTION 1/08 27.5	(2.80)	(223.87)
45811E301	INTEGRATED ELECTRICAL SVC	(47.43)	(745.12)
458140100	INTEL CORP	7,503.03	158,914.18
458334109	INTER PARFUMS INC	139.66	3,083.75
45840J107	INTERACTIVE DATA CORP	(76.67)	(2,182.85)
45839M103	INTERACTIVE INTELLIGENCE INC	(229.42)	(2,700.24)
45865V100	INTERCONTINENTALEXCHANGE INC	239.65	31,274.19
458743101	INTERLINE BRANDS INC	396.40	7,353.31
458786100	INTERMEC INC	393.54	8,732.57
45884X103	INTERMUNE INC	(124.59)	(1,816.55)
45885A300	INTERNAP NETWORK SVCS CORP	485.73	2,409.22

459200101	INTERNATIONAL BUSINESS MACHS	338.14	38,933.44
459506101	INTERNATIONAL FLAVORS&FRAGRANC	(432.28)	(19,041.93)
459902102	INTERNATIONAL GAME TECHNOLOGY	347.44	13,970.56
460254105	INTERNATIONAL RECTIFIER CORP	(253.98)	(5,460.48)
460254105	INTERNATIONAL RECTIFIER CORP	112.76	2,424.26
461142101	INTERVOICE INC NEW	401.45	3,195.58
461148108	INTEVAC INC	(448.85)	(5,812.57)
46120E602	INTUITIVE SURGICAL INC	76.76	24,897.11
461203101	INVACARE CORP	139.66	3,111.69
46126P106	INVERNESS MED INNOVATIONS INC	(44.08)	(1,326.70)
B17BBQ5	INVESTEC	(1,132.56)	(7,608.54)
46145F105	INVESTMENT TECHNOLOGY GRP NEW	355.81	16,431.12
46145P103	INVESTTOOLS INC	5,082.98	55,861.96
46205A806	ION MEDIA	0.06	61.18
46261V108	IPASS INC	2,222.73	6,712.64
46270W105	IRIS INTL INC	517.72	6,870.11
464119106	IRWIN FINL CORP	(49.13)	(260.86)
2030481	ISHARES CDN S&P/TSX CAPD REIT	(708.40)	(9,151.33)
464286822	ISHARES INC	(820.63)	(48,499.23)
464287655	ISHARES RUSSELL 201	(2,313.79)	(158,517.62)
464287739	ISHARES TR	(1,279.67)	(83,306.52)
464287648	ISHARES TR	(1,033.87)	(75,307.38)
464288869	ISHARES TR	(1,701.16)	(79,240.03)
464287507	ISHARES TR	(144.90)	(11,260.18)
464287630	ISHARES TR	(75.67)	(4,961.68)
464288752	ISHARES TRUST DJ HOME CONSTN	2,941.12	59,087.10
6200194	ITOCHU TECHNO-SOLU	(469.48)	(14,176.71)
450911JN	ITT CALL 10/08 ST 70 ITT.JN	(1.05)	(41.98)
450911DLC	ITT CALL 4/08 ST 60 ITT.DL	7.78	38.89
450911GNC	ITT CALL 7/08 ST 70 ITT.GN	(1.05)	(13.12)
450911103	ITT CORP NEW	556.92	28,854.03
450911103	ITT CORP NEW	(1,157.46)	(59,968.00)
464287QPP	IWM 5/08 PUT ST 68 DIW.QP	43.01	10,967.55
464287DOC	IWM CALL 4/08 ST 67 DIW.DO	17.49	5,037.12
464287QRP	IWM PUT 5/08 ST 70 DIW.QR	17.71	6,109.95
45071R109	IXIA	(576.84)	(4,476.26)
46600W106	IXYS CORP	(472.61)	(3,227.93)
46600W106	IXYS CORP	459.19	3,136.24
466032109	J & J SNACK FOODS CORP	(293.19)	(8,053.81)
46612H402	J CREW GROUP INC	(100.63)	(4,444.92)
46626E205	J2 GLOBAL COMMUNICATIONS INC	(295.91)	(6,604.62)
468202106	JACKSON HEWITT TAX SVCS INC	(147.95)	(1,697.02)
469814107	JACOBS ENGR GROUP INC DEL	471.07	34,665.67
47012E106	JAKKS PAC INC	104.76	2,888.16
6412977	JAMES HARDIE ID NV	(2,580.83)	(14,741.42)
470355207	JAMES RIVER COAL CO	1,276.70	22,367.78
445658EDC	JBHT CALL 5/08 ST 20 JHQ.ED	(26.24)	(30,039.08)
708160ELC	JCP CALL 05/08 ST 60 JCP.EL	(0.70)	(7.00)
708160HJC	JCP CALL 08/08 ST 50 JCP.HJ	(1.05)	(125.93)
46612K108	JDA SOFTWARE GROUP INC	(45.52)	(830.81)
46612K108	JDA SOFTWARE GROUP INC	111.14	2,028.31
4382641	JELMOLI HOLDING AG	(5.37)	(15,147.24)
B1Y1SQ7	JERONIMO MARTINS	1,040.60	8,362.13
477143101	JETBLUE AWYS CORP	3,971.37	23,033.95
478160104	JOHNSON & JOHNSON	355.63	23,069.72
476407	JOHNSON MATTHEY	203.28	8,088.92
480838101	JOS A BANK CLOTHIERS INC	42.82	877.89
481165108	JOY GLOBAL INC	1,857.77	121,052.29
481165DIC	JOYG CALL 4/08 ST 45 JQY.DI	(16.03)	(32,225.33)
46625H100	JP MORGAN CHASE & CO	209.88	9,014.35
46625HFJC	JPM CALL 06/08 ST 50 JPM.FJ	(1.40)	(139.92)
46625HFKC	JPM CALL 6/08 ST 55 JPM.FK	(1.05)	(28.86)
487836AJC	K CALL 01/09 ST 50 VLK.AJ	(0.82)	(448.91)
487836IKC	K CALL 09/08 ST 55 K.IK	(0.82)	(142.84)
48268Y101	K SEA TRANSN PARTNERS LP	326.70	11,532.51
482740206	K V PHARMACEUTICAL CO	119.42	2,980.78
5761625	K&S AG	53.92	17,646.80

48282T104	KADANT INC	92.80	2,726.43
483007704	KAISER ALUMINUM CORP	409.79	28,398.63
483548103	KAMAN CORP	638.35	18,058.92
483548103	KAMAN CORP	(50.32)	(1,423.44)
485170302	KANSAS CITY SOUTHERN	209.88	8,418.29
6484686	KAWASAKI KISEN KAI	193.60	1,882.01
482423100	KBW INC	(158.77)	(3,500.92)
487836108	KELLOGG CO	169.07	8,886.32
488879107	KENEXA CORP	(435.77)	(8,053.08)
490057106	KENSEY NASH CORP	75.10	2,174.15
490057106	KENSEY NASH CORP	(52.11)	(1,508.67)
6486314	KERRY PROPERTIES	1,573.00	9,479.25
493308100	KEYNOTE SYS INC	(105.16)	(1,239.85)
493732101	KFORCE INC	(150.35)	(1,329.09)
493732101	KFORCE INC	153.92	1,360.69
49427F108	KILROY RLTY CORP	(404.00)	(19,840.44)
494274103	KIMBALL INTL INC	(418.10)	(4,482.05)
49460W208	KINETIC CONCEPTS INC	416.12	19,237.23
003319521	KINGFISHER	(4,373.33)	(11,456.91)
B00GC12	KINNEVIK INVESTMENT AB-B	416.24	7,898.39
B170DQ6	KLOECKNER & CO	(382.36)	(19,564.40)
499184109	KNOT INC	(420.50)	(4,940.85)
191216EMC	KO 5/08 CALL ST 65 KO.EM	(1.05)	(47.22)
191216HNC	KO CALL 08/08 ST 70 KO.HN	(0.58)	(26.24)
500255104	KOHL'S CORP	858.08	36,803.05
50060P106	KOPPERS HOLDINGS INC	361.80	16,031.18
501044DYC	KR CALL 4/08 ST 27.5 KR.DY	9.62	96.15
50077B108	KRATOS DEFENSE & SECURITY SOL	988.35	1,798.79
501044101	KROGER CO	(961.52)	(24,422.61)
501044101	KROGER CO	600.49	15,252.45
500255AL	KSS CALL 1/09 ST 60 OSS.AL	(0.82)	(159.16)
500255GJC	KSS CALL 7/08 ST 50 KSS.GJ	(0.70)	(146.92)
485170AJC	KSU CALL 1/09 ST 50 VJR.AJ	(1.05)	(215.13)
485170IIC	KSU CALL 9/08 ST 45 KSU.II	(0.93)	(223.87)
482686102	K-SWISS INC	(390.59)	(6,179.14)
6497509	KUBOTA CORP	(1,694.00)	(10,519.52)
501242101	KULICKE & SOFFA INDS INC	3,845.58	18,381.87
501242101	KULICKE & SOFFA INDS INC	(996.14)	(4,761.53)
50212A106	L-1 IDENTITY SOLUTIONS INC	(973.67)	(12,949.87)
505447102	LABRANCHE & CO INC	504.35	2,193.94
B0ZSH63	LADBROKES	773.08	4,775.46
512815101	LAMAR ADVERTISING CO	(440.36)	(15,822.13)
514606102	LANCE INC	(243.79)	(4,778.34)
514766104	LANDEC CORP	(242.12)	(2,041.04)
M6706C103	LANOPTICS LTD	779.90	8,617.87
B05M8B7	LANXESS LXS GR	(401.72)	(16,128.16)
518415104	LATTICE SEMICONDUCTOR CORP	(959.82)	(2,725.90)
520776105	LAWSON PRODS INC	119.99	3,305.67
52078P102	LAWSON SOFTWARE INC NEW	493.97	3,719.60
521050104	LAYNE CHRISTENSEN CO	(82.66)	(2,894.82)
521865105	LEAR CORP	(152.15)	(3,942.10)
523234102	LECG CORP	297.79	2,787.30
52324W109	LECROY CORP	256.58	2,221.99
524707304	LEGACY RESERVES LP	871.20	17,389.15
560399	LEGAL & GENERAL GP	(3,194.40)	(8,013.42)
529771107	LEXMARK INTL NEW	4,729.83	145,300.38
529771107	LEXMARK INTL NEW	(716.70)	(22,017.05)
529898108	LIBBEY INC	156.43	2,634.26
53071M302	LIBERTY MEDIA CORP NEW	225.30	3,546.22
53071M500	LIBERTY MEDIA CORP NEW	901.20	20,403.17
532169109	LIFE SCIENCES RESH INC	286.32	8,017.02
B0W1X34	LIGHT SA	2,032.80	25,706.86
532716107	LIMITED BRANDS INC	(836.28)	(14,300.39)
532774106	LIN TV CORP	1,802.40	17,321.06
533535100	LINCOLN EDL SVCS CORP	179.98	2,159.78
534187109	LINCOLN NATL CORP IND	69.96	3,637.92
5740817	LINDE AG	125.84	17,779.04

535555106	LINDSAY CORP	252.78	25,902.16
535678106	LINEAR TECHNOLOGY CORP	(711.04)	(21,821.82)
B0PB4M7	LINK R/EST INVEST	3,388.00	7,513.75
536020100	LINN ENERGY LLC	1,224.99	23,274.85
535919203	LIONS GATE ENTMTNT CORP	(1,637.68)	(15,967.42)
53635B107	LIQUIDITY SERVICES INC	(499.57)	(3,996.53)
538034109	LIVE NATION INC	(273.55)	(3,318.14)
538146101	LIVEPERSON INC	(222.23)	(688.91)
501889208	LKQ CORP	947.02	21,279.52
539830FFC	LMT CALL 06/08 ST 130 LMT.FF	(0.70)	(5.25)
16411RDFC	LNG CALL 4/08 ST 30 LNG.DF	5.73	28.63
16411RDGC	LNG CALL 4/08 ST 35 LNG.DG	1.98	9.90
539830109	LOCKHEED MARTIN CORP	180.73	17,946.49
54021P403	LODGIAN INC	720.38	8,032.22
540424207	LOEWS CORP	242.40	17,586.12
542307103	LONE STAR STEAKHOUSE SALOON	476.56	13,033.92
7333378	LONZA GROUP AG	62.92	8,344.14
543881106	LORAL SPACE & COMMUNICATNS LTD	(205.88)	(4,908.28)
548661AGC	LOW CALL 01/09 ST 35 VPW.AG	(2.33)	(81.62)
548661JFC	LOW CALL 10/08 ST 30 LOW.JF	(1.05)	(65.59)
548661GDC	LOW CALL 7/08 ST 20 LOW.GD	(14.58)	(5,757.13)
548661107	LOWES COS INC	1,912.24	43,866.79
B00PKX5	LPN DEVELOPMENT-NVDR	75,987.84	18,825.00
502160104	LSB INDS INC	65.81	970.06
55027E102	LUMINEX CORP DEL	(337.28)	(6,627.56)
9999LXFR	LUXFER	1,166.33	10,416.35
4800659	LUXOTTICA GROUP	(488.84)	(12,324.99)
552541104	M & F WORLDWIDE CORP	(118.60)	(4,434.53)
6375003	MACARTHUR COAL LTD	706.64	8,447.05
554153106	MAC-GRAY CORP	99.14	1,132.20
6541860	MACQUARIE COMM INF	(4,171.79)	(16,012.94)
555904101	MACROVISION CORP	(315.07)	(4,253.50)
556269108	MADDEN STEVEN LTD	(163.53)	(2,801.22)
55907R108	MAGELLAN MIDSTREAM HLDGS LP	544.50	12,474.50
560909103	MAJOR DRILLING GROUP INTL INC	217.80	11,352.04
B28KQ18	MAN GROUP	798.60	8,788.45
563571108	MANITOWOC INC	1,522.48	62,117.10
56501R106	MANULIFE FINL CORP	217.80	8,272.04
566330106	MARCUS CORP	(242.60)	(4,657.82)
568427108	MARINE PRODS CORP	352.41	2,847.47
56845T305	MARINER ENERGY INC	407.32	11,001.71
572901106	MARTEK BIOSCIENCES CORP	172.10	5,261.22
6569464	MARUBENI CORP	1,016.40	7,402.75
574599DDC	MAS CALL 4/08 ST20 MAS.DD	3.46	225.18
574599106	MASCO CORP	(346.43)	(6,869.71)
576323109	MASTEC INC	12,372.50	101,578.23
576323109	MASTEC INC	(530.71)	(4,357.16)
57636Q104	MASTERCARD INC	117.16	26,125.51
576853105	MATRIX SVC CO	1,156.07	19,861.28
576853105	MATRIX SVC CO	(240.06)	(4,124.18)
577081102	MATTEL INC	(977.68)	(19,455.83)
577223100	MATTSON TECHNOLOGY INC	(845.79)	(5,150.85)
577345101	MAUI LD & PINEAPPLE INC	(56.76)	(1,810.14)
G6052F103	MAX CAPITAL GROUP LTD	275.88	7,225.30
578877102	MBT FINL CORP	(366.02)	(3,147.81)
580135FNC	MCD CALL 06/08 ST 70 MCD.FN	(0.82)	(4.08)
580135101	MCDONALDS CORP	495.55	27,636.82
580589109	MCGRATH RENTCORP	(149.15)	(3,596.03)
58500PDCC	MDTL CALL 4/08 ST 15 MRU.DC	5.54	83.08
583421102	MEASUREMENT SPECIALTIES INC	159.22	2,781.51
583840103	MECHEL OAO	58.08	6,608.92
B1VYK30	MEDA AB-A SHS	(1,461.68)	(15,067.34)
584404107	MEDIA GEN INC	901.20	12,634.82
584404107	MEDIA GEN INC	(53.61)	(751.62)
58449L100	MEDICAL ACTION INDS INC	(217.78)	(3,578.10)
58463F104	MEDICAL STAFFING NETWK HLDGS	238.80	1,117.60
584690309	MEDICIS PHARMACEUTICAL CORP	(1,082.24)	(21,309.33)

5623822	MEDION AG	333.96	8,441.14
58500P107	MEDIS TECHNOLOGIES LTD	3,906.10	35,428.33
585055106	MEDTRONIC INC	338.14	16,355.83
6576088	MEIJI DAIRIES CORP	(1,306.80)	(7,865.97)
552715104	MEMC ELECTR MATLS INC	541.57	38,397.31
587118100	MENS WEARHOUSE INC	(144.36)	(3,359.23)
590188PHP	MER PUT 4/08 ST 40 MER.PH	7.79	2,764.39
2740315	MERCATOR MINERALS LTD	2,050.95	21,079.96
589331107	MERCK & CO INC	874.50	33,187.28
589889104	MERIT MED SYS INC	282.76	4,476.08
59156RFJ	MET CALL 6/08 ST 50 MET.FJ	(6.41)	(7,471.15)
591018809	METABOLIX INC	(131.46)	(1,439.50)
591176102	METALICO INC	1,546.62	15,172.32
591520200	METHODE ELECTRS INC	240.18	2,807.68
59156R108	METLIFE INC	961.95	57,967.11
591650106	METROCORP BANCSHARES INC	(178.89)	(2,288.02)
5993901	METROPOLE TV-(M6)	(358.16)	(7,972.81)
592671101	METSO CORP	145.20	7,868.68
592688105	METTLER TOLEDO INTERNATIONAL	189.88	18,441.15
55277P104	MGE ENERGY INC	(276.46)	(9,416.13)
552953101	MGM MIRAGE	1,160.00	68,173.11
3023231	MICHAEL PAGE INTL	(1,490.72)	(8,942.19)
B079W58	MICRO FOCUS INTERNATIONAL	1,398.76	5,274.46
595017104	MICROCHIP TECHNOLOGY INC	(690.84)	(22,611.19)
595112103	MICRON TECHNOLOGY INC	3,839.59	22,922.35
594918104	MICROSOFT CORP	3,573.87	101,426.43
594972408	MICROSTRATEGY INC	(44.72)	(3,309.04)
59514P109	MICROTUNE INC DEL	(694.84)	(2,543.11)
59514P109	MICROTUNE INC DEL	948.51	3,471.55
59518V102	MICRUS ENDOVASCULAR CORP	(283.33)	(3,501.92)
595626102	MIDAS GROUP INC	375.50	6,454.85
595626102	MIDAS GROUP INC	(256.49)	(4,409.10)
597486109	MIDLAND CO	1,502.00	97,524.86
B15S210	MIGAO CORP	2,178.00	15,086.54
601073GOC	MIL CALL 07/08 ST 75 MIL.GO	(0.58)	(81.62)
601073GPC	MIL CALL 07/08 ST 80 MIL.GP	(2.10)	(125.93)
601073ARC	MIL CALL 1/09 ST 90 ZIK.AR	(0.47)	(39.64)
600551204	MILLER INDS INC TENN	(235.05)	(2,263.50)
L6388F110	MILLICOM INTL CELLULAR S A	372.84	35,252.12
601073109	MILLIPORE CORP	221.54	14,934.01
6031855	MINARA RESOURCES	(1,306.80)	(7,249.32)
603158106	MINERALS TECHNOLOGIES INC	91.71	5,759.26
604567107	MIPS TECHNOLOGIES INC	(1,203.39)	(4,765.43)
60467RPZP	MIR 4/08 PUT ST 32.50 MIR.PZ	(0.26)	(6.44)
60467RPGP	MIR 4/08 PUT ST 35 MIR.PG	(0.55)	(32.84)
6596785	MITSUBISHI CORP	266.20	8,038.34
6335171	MITSUBISHI UFJ FIN	(354.29)	(3,056.66)
6597302	MITSUMI & CO	387.20	7,846.55
6597603	MITSUMI FUDOSAN CO	(387.20)	(7,687.29)
6597584	MITSUMI O.S.K.LINES	1,210.00	14,627.31
55306N104	MKS INSTRUMENT INC	(454.14)	(9,718.52)
02209SMOP	MO 1/09 PUT ST 75 VPM.MO	1.17	495.55
5541979	MOBISTAR	(174.24)	(15,789.73)
61166WGFC	MON CALL 07/08 ST 130 MFP.GF	(0.35)	(211.63)
61166WJJC	MON CALL 10/08 ST 150 MFP.JJ	(1.17)	(635.47)
61166WDDC	MON CALL 4/08 ST 120 MFP.DD	(0.47)	(118.93)
609027107	MONARCH CASINO & RESORT INC	297.83	5,274.55
609720107	MONMOUTH REAL ESTATE INVT CORP	(946.57)	(7,572.58)
61166W101	MONSANTO CO NEW	110.77	12,350.86
611742107	MONSTER WORLDWIDE INC	(610.04)	(14,769.07)
615369105	MOODYS CORP	(1,050.75)	(36,597.60)
617468103	MORGAN STANLEY CHINA A SH FD	81.62	3,246.84
61748W108	MORGANS HOTEL GROUP CO	(246.98)	(3,660.23)
617700109	MORNINGSTAR INC	(73.08)	(4,483.34)
604316	MORRISON(W)SUPRMKT	1,331.00	7,244.46
61945A107	MOSAIC CO	202.00	20,725.20
619718109	MOSYS INC	(831.43)	(3,625.04)

6963743	MOUNT GIBSON IRON	3,029.84	7,946.96
553409103	MPS GROUP INC	271.04	3,203.74
589331DHC	MRK CALL 4/08 ST 40 MRK.DH	(8.75)	(612.15)
553530106	MSC INDL DIRECT INC	(496.92)	(20,994.87)
594918AHC	MSFT CALL 01/09 ST 40 VMF.AH	(1.63)	(42.44)
594918DLC	MSFT CALL 04/08 ST 35 MSQ.DL	(1.05)	(2.10)
594918ERC	MSFT CALL 5/08 ST 26 MSQ.ER	(8.75)	(2,592.89)
594918DUC	MSQ CALL 4/08 ST 37.5 MSQ.DU	(1.05)	(1.05)
553769100	MTR GAMING GROUP INC	(121.00)	(846.99)
624756102	MUELLER INDS INC	141.52	4,082.89
625453105	MULTIMEDIA GAMES INC	182.16	972.75
6610403	MURATA MFG CO	(159.72)	(7,931.52)
628464109	MYERS INDS INC	112.65	1,479.09
G6359F103	NABORS INDUSTRIES LTD	(416.24)	(14,056.42)
2621272	NAL OIL & GAS TR	2,286.84	29,519.83
62985Q101	NALCO HOLDING COMPANY	349.80	7,398.27
62985Q101	NALCO HOLDING COMPANY	(824.16)	(17,430.98)
628968109	NASB FINL INC	(64.07)	(1,678.75)
631158102	NASH FINCH CO	84.68	2,877.37
635017106	NATIONAL BEVERAGE CORP	(444.46)	(3,408.99)
635309107	NATIONAL CINEMEDIA INC	(872.74)	(19,619.26)
632381208	NATIONAL COAL CORP	3,630.00	19,021.20
63607P208	NATIONAL FINL PARTNERS CORP	86.62	1,946.30
63633D104	NATIONAL HEALTH INVS INC	137.93	4,310.18
635906100	NATIONAL HEALTHCARE CORP	(183.86)	(8,954.00)
637138108	NATIONAL PENN BANCSHARES INC	323.24	5,879.74
637417106	NATIONAL RETAIL PROPERTIES INC	(58.46)	(1,289.02)
637640103	NATIONAL SEMICONDUCTOR CORP	(923.14)	(16,911.92)
B1HDJL2	NATIXIS	(721.16)	(11,601.68)
4625959	NATL BK OF GREECE	304.92	16,088.20
63900P103	NATURAL RESOURCE PARTNERS L P	435.60	12,349.26
639050103	NATUS MEDICAL INC DEL	181.64	3,296.74
63935N107	NAVIGANT CONSULTING INC	(162.21)	(3,078.67)
63934E108	NAVISTAR INTL CORP NEW	375.50	22,586.33
63936L100	NAVTEQ CORP	75.10	5,106.80
628852105	NCI BUILDING SYS INC	(153.34)	(3,710.92)
628852105	NCI BUILDING SYS INC	128.23	3,103.16
62886E108	NCR CORP NEW	1,339.89	30,589.64
G65422PIP	NE 04/08 PUT ST 45 NE.PI	(0.55)	(32.84)
G65422PWP	NE 04/08 PUT ST 47.50 NE.PW	(2.16)	(248.10)
G65422ILC	NE CALL 9/08 ST 60 NE.IL	(2.22)	(553.85)
6640400	NEC CORP	4,259.20	16,236.92
640079109	NEENAH PAPER INC	(61.10)	(1,575.11)
64031N108	NELNET INC	93.00	1,092.76
B142LG1	NEO MATERIAL TECHNOLOGIES INC	5,445.00	20,263.92
5617096	NEOPOST	(130.68)	(14,666.71)
64104X108	NESS TECHNOLOGIES INC	274.64	2,606.33
7123870	NESTLE SA	30.01	14,994.94
64110D104	NETAPP INC	(707.00)	(14,175.35)
64111Q104	NETGEAR INC	(205.46)	(4,098.87)
64118B100	NETLOGIC MICROSYSTEMS INC	(148.55)	(3,586.05)
B03BXY4	NEUF CEGETEL	(314.60)	(17,517.79)
64126X201	NEUSTAR INC	(127.59)	(3,378.50)
6435EV108	NEW CENTURY FINANCIAL CORP MD	(106.65)	(0.96)
6633767	NEW WORLD DEVEL CO	4,114.00	9,969.62
649445103	NEW YORK CMNTY BANCORP INC	2,915.00	53,111.30
650203102	NEWALLIANCE BANCSHARES INC	1,351.80	16,573.07
6637101	NEWCREST MINING	250.76	7,647.41
651229106	NEWELL RUBBERMAID INC	186.56	4,266.63
65248E203	NEWS CORP	145.75	2,775.08
65251F105	NEWSTAR FINANCIAL INC	654.88	3,392.30
653351106	NEXCEN BRANDS INC	(970.38)	(3,328.40)
B037JC2	NEXITY	(324.28)	(13,935.53)
65336K103	NEXSTAR BROADCASTING GROUP INC	(521.91)	(3,079.27)
6619604	NGK SPARK PLUG CO	(919.60)	(11,956.28)
62914B100	NIC INC	(232.41)	(1,652.45)
62913FFLC	NIHD CALL 06/08 ST 60 QHQ.FL	(0.23)	(2.33)

62913F201	NII HLDGS INC	116.60	3,705.55
62913F201	NII HLDGS INC	(468.64)	(14,893.38)
654106103	NIKE INC	404.41	27,499.88
6642666	NIPPON ELEC GLASS	(532.40)	(8,230.62)
6640767	NIPPON MEAT PACKER	580.80	8,576.82
6641403	NIPPON OIL CORP	1,064.80	6,644.32
6334781	NIPPON PAPER GROUP	(8.18)	(19,365.83)
6643960	NIPPON YUSEN KK	822.80	7,726.13
654106DNC	NKE CALL 04/08 ST 70 NKE.DN	(0.41)	(46.93)
654106GOC	NKE CALL 07/08 ST 75 NKE.GO	(0.41)	(89.37)
629337106	NN INC	628.58	6,116.12
656844PCP	NOA PUT 04/08 ST 15 NOA.PC	(2.19)	(131.38)
007385722	NOBEL BIOCARE AG	(63.89)	(14,860.67)
654892108	NOBILITY HOMES INC	600.80	10,514.00
G65422100	NOBLE CORPORATION	496.33	24,652.95
655053106	NOBLE INTL LTD	481.69	3,010.56
6390921	NOMURA RESEARCH IN	275.88	7,209.75
655663102	NORDSON CORP	61.25	3,298.12
6648783	NORITSU KOKI CO	348.48	5,069.18
656844107	NORTH AMERN ENERGY PARTNERS	1,229.91	18,866.84
665859104	NORTHERN TR CORP	250.48	16,649.41
666762109	NORTHRIM BANCORP INC	(217.51)	(3,954.40)
668074305	NORTHWESTERN CORP	1,426.90	34,773.55
66987V109	NOVARTIS A G	204.05	10,453.48
7103065	NOVARTIS AG	(454.96)	(23,318.36)
66987M604	NOVATEL WIRELESS INC	(312.68)	(3,026.72)
7077524	NOVO-NORDISK AS	273.27	18,686.76
629377508	NRG ENERGY INC	225.30	8,784.45
5996126	NRJ GROUP	(392.04)	(3,267.98)
67019E107	NSTAR	225.30	6,855.88
67020Q107	NTELOS HLDGS CORP	(169.52)	(4,102.31)
62942M201	NTT DOCOMO INC	(1,064.80)	(16,238.20)
67018T105	NU SKIN ENTERPRISES INC	266.20	4,796.84
67020Y100	NUANCE COMMUNICATIONS INC	589.42	10,261.73
629428103	NUCO2 INC	1,667.76	46,313.83
6335331	NUFARM	1,108.36	17,351.52
67053A102	NUMEREX CORP PA	(855.47)	(5,988.29)
67058H102	NUSTAR ENERGY LP	290.40	14,066.98
670704105	NUVASIVE INC	540.30	18,645.68
67072V103	NXSTAGE MEDICAL INC	(772.04)	(3,335.23)
649445DCC	NYB CALL 4/08 ST 15 NYB.DC	(29.15)	(9,473.75)
629484106	NYMAGIC INC	(55.35)	(1,256.95)
5446751	OCE NV	454.96	7,742.96
675232102	OCEANEERING INTL INC	581.40	36,627.89
676220106	OFFICE DEPOT INC	(638.32)	(7,053.44)
678002106	OIL SVC HOLDERS TR	(421.46)	(74,514.39)
6674313	OILEX LTD	11,434.50	12,696.76
6657701	OJI PAPER CO	(1,645.60)	(7,412.46)
679580100	OLD DOMINION FGHT LINES INC	184.06	5,858.71
738992	OLD MUTUAL PLC	3,417.04	7,493.66
680033107	OLD NATL BANCORP IND	147.94	2,663.01
680277100	OLD SECOND BANCORP INC ILL	165.20	4,387.60
680665205	OLIN CORP	144.75	2,860.32
68210P107	OMEGA PROTEIN CORP	968.38	13,218.43
68213N109	OMNICELL INC	(113.75)	(2,286.38)
68212S109	OMNITURE INC	631.35	14,653.54
682128103	OMNIVISION TECHNOLOGIES INC	193.72	3,258.34
6659428	OMRON CORP	(227.48)	(4,666.90)
4651459	OMV AG	174.24	11,514.95
68268N103	ONEOK PARTNERS LP	381.15	21,916.13
68273G101	ONLINE RES CORP	(768.22)	(7,390.25)
6660107	ONO PHARMACEUTICAL	(333.96)	(16,148.55)
7107250	OPAP(ORG OF FOOTB)	245.48	8,751.12
68370R109	OPEN JT STK CO-VIMPEL COMMUNIC	261.36	7,812.05
683715106	OPEN TEXT CORP	242.00	7,577.02
68375Q403	OPLINK COMMUNICATIONS INC	(361.20)	(3,203.82)
683757108	OPNET TECHNOLOGIES INC	(181.52)	(1,477.55)

683797104	OPPENHEIMER HLDGS INC	53.61	2,324.03
684010101	OPTIONSXPRESS HLDGS INC	(1,075.80)	(22,279.90)
68389X105	ORACLE CORP	2,973.30	58,157.75
68389XFWC	ORCL CALL 6/08 ST 17.5 ORQ.FW	(19.82)	(5,252.83)
68389XFEC	ORCL CALL 6/08 ST 25 ORQ.FE	(3.73)	(37.31)
68389XIEC	ORCL CALL 9/08 ST 25 ORQ.IE	(1.63)	(61.22)
5250640	ORDINA NV	(532.40)	(8,724.70)
68618W100	ORIENTAL FINL GROUP INC	461.09	9,087.99
G67743107	ORIENT-EXPRESS HOTELS LTD	164.56	7,102.41
686323106	ORITANI FINL CORP	(552.31)	(8,378.52)
6661144	ORIX CORP	(84.22)	(11,490.14)
B1VQF42	ORKLA ASA-A SHS	658.24	8,337.31
686701103	ORMET CORP	483.00	3,139.50
7339451	ORPEA	130.68	7,914.12
N6748L102	ORTHOFIX INTL N V	(56.91)	(2,263.11)
671044105	OSI SYSTEMS INC	87.55	2,015.33
688582105	OSTEOTECH INC	446.25	2,119.71
690742101	OWENS CORNING NEW	72.45	1,313.52
671074102	OYO GEOSPACE CORP	(46.78)	(2,124.89)
693149106	P A M TRANSN SVCS INC	(94.33)	(1,467.84)
715684106	P T TELEKOMUNIKASI INDONESIA	(387.20)	(16,239.17)
715684106	P T TELEKOMUNIKASI INDONESIA	1,113.20	46,687.61
69404P101	PACIFIC CAP BANCORP NEW	156.51	3,364.96
6666343	PACIFIC METALS CO	(677.60)	(6,580.22)
695156109	PACKAGING CORP AMER	(909.00)	(20,297.97)
695257105	PACTIV CORP	2,835.07	74,307.18
695257105	PACTIV CORP	(763.56)	(20,012.91)
006668468	PALADIN ENERGY LTD	(1,819.02)	(8,461.63)
2921961	PAN ORIENT ENERGY CORP	1,089.00	12,275.05
69840W108	PANERA BREAD CO	(454.50)	(19,039.01)
698477106	PANHANDLE OIL AND GAS INC	115.38	3,189.17
69888P106	PAR PHARMACEUTICAL COS INC	(189.88)	(3,302.07)
69888P106	PAR PHARMACEUTICAL COS INC	202.97	3,529.64
699157103	PARALLEL PETE CORP DEL	(117.81)	(2,305.47)
699173209	PARAMETRIC TECHNOLOGY CORP	(1,550.12)	(24,770.85)
700416209	PARK ELECTROCHEMICAL CORP	600.80	15,530.68
G6852T105	PARTNERRE LTD	188.76	14,402.39
70335Y104	PATRIOT CAPITAL FUNDING INC	(679.04)	(7,109.58)
70337B102	PATRIOT TRANSN HLDG INC	(115.58)	(9,066.44)
724479DHC	PBI US CALL ST 40 04/08 PBI.DH	24.53	184.00
740189FKC	PCP CALL 06/08 ST 155 PCP.FK	(0.35)	(4.37)
740189FZC	PCP CALL 06/08 ST 180 PFJ.FP	(0.47)	(3.50)
693282105	PDF SOLUTIONS INC	(933.24)	(5,142.16)
69329V100	PDI INC	(299.16)	(2,518.94)
69329Y104	PDL BIOPHARMA INC	(1,066.56)	(11,294.87)
704549104	PEABODY ENERGY CORP	367.64	18,749.64
704699107	PEAPACK-GLADSTONE FINL CORP	212.91	5,757.03
705560100	PEETS COFFEE & TEA INC	236.87	5,568.70
705573103	PEGASYSTEMS INC	(880.56)	(8,479.78)
706902509	PENGROWTH ENERGY TR	399.30	7,626.63
707882106	PENN VA CORP	(103.03)	(4,542.50)
70788P105	PENN VA GP HLDGS L P	337.59	9,141.94
707884102	PENN VA RESOURCES PARTNERS LP	726.00	18,113.70
707885109	PENN WEST ENERGY TR	1,880.62	52,619.75
708062104	PENNANTPARK INVT CORP	(379.19)	(3,226.94)
708160106	PENNEY J C INC	116.60	4,396.99
709600100	PENSON WORLDWIDE INC	262.60	2,423.80
709789101	PEOPLES BANCORP INC	98.25	2,368.88
712704105	PEOPLES UNITED FINANCIAL INC	(1,248.36)	(21,609.11)
712714302	PEOPLESUPPORT INC	364.65	3,325.61
713448DPC	PEP CALL 4/08 ST 80 PEP.DP	(0.47)	(2.33)
713409100	PEPSI BOTTLING GROUP INC	505.00	17,124.55
713448108	PEPSICO INC	151.58	10,944.08
71375U101	PERFICIENT INC	395.72	3,142.00
713831105	PERICOM SEMICONDUCTOR CORP	131.38	1,928.67
714157104	PERMA-FIX ENVIRONMENTAL SVCS	(672.98)	(1,090.23)
714236106	PERMIAN BASIN RTY TR	237.43	5,259.09

714265105	PEROT SYS CORP	240.62	3,618.96
714290103	PERRIGO CO	105.61	3,984.50
682538	PERSIMMON	(498.52)	(7,568.77)
716382106	PETMED EXPRESS INC	227.78	2,526.03
6226576	PETROCHINA CO	42,225.60	52,736.90
71654V101	PETROLEO BRASILEIRO SA PETROBR	484.00	40,989.96
716748108	PETROQUEST ENERGY INC	362.47	6,285.21
716768106	PETSMART INC	(965.56)	(19,736.05)
717081FDC	PFE CALL 6/08 ST 20 PFE.FD	(29.15)	(3,935.25)
717081FX	PFE CALL 6/08 ST 22.5 PFE.FX	(8.75)	(279.84)
717081103	PFIZER INC	4,028.53	84,317.13
5240157	PFLEIDERER AG	(262.57)	(6,632.54)
742718DPC	PG CALL 04/08 ST 80 PG.DP	(1.40)	(3.50)
717124101	PHARMACEUTICAL PROD DEV INC	468.64	19,636.02
71714F104	PHARMERICA CORP	(635.65)	(10,532.78)
71721R406	PHASE FORWARD INC	(202.46)	(3,458.05)
718172109	PHILIP MORRIS INTL INC	845.54	42,767.60
718252604	PHILIPPINE LONG DISTANCE TEL	484.00	32,166.64
5986622	PHILIPS ELEC(KON)	324.28	12,404.77
2000688	PHOSCAN CHEMICAL CORP	18,349.65	21,452.17
719405102	PHOTRONICS INC	(314.19)	(3,000.52)
693366205	PICO HLDGS INC	(166.57)	(5,035.39)
720279108	PIER 1 IMPORTS INC	225.30	1,414.88
721283109	PIKE ELEC CORP	(82.06)	(1,143.14)
721283109	PIKE ELEC CORP	8,884.85	123,765.95
723443107	PINNACLE AIRL CORP	(365.39)	(3,189.85)
723456109	PINNACLE ENTMT INC	(393.15)	(5,032.35)
72346Q104	PINNACLE FINL PARTNERS INC	(209.05)	(5,351.71)
7381656	PIRELLI & CO R/EST	(304.92)	(11,399.42)
724479100	PITNEY BOWES INC	(3,022.93)	(105,863.01)
726503105	PLAINS ALL AMERN PIPELINE L P	363.00	17,257.02
726505100	PLAINS EXPL& PRODTN CO	228.77	12,156.80
727493108	PLANTRONICS INC NEW	149.56	2,888.02
G7127P100	PLATINUM UNDERWRITER HLDGS LTD	183.92	5,970.04
728117300	PLAYBOY ENTERPRISES INC	(442.74)	(3,688.05)
72919P103	PLUG POWER INC	(600.02)	(1,866.06)
729251108	PLUM CREEK TIMBER CO INC	500.96	20,389.07
693417107	PLX TECHNOLOGY INC	554.29	3,697.10
693419202	PMA CAP CORP	591.33	5,050.00
69344F106	PMC-SIERRA INC	1,280.76	7,300.34
693475105	PNC FINL SVCS GROUP INC	225.30	14,772.92
69349H107	PNM RES INC	(147.30)	(1,836.81)
731068102	POLARIS INDS INC	47.87	1,963.31
731572103	POLO RALPH LAUREN CORP	(327.24)	(19,074.82)
73172K104	POLYCOM INC	(147.95)	(3,334.86)
73179P106	POLYONE CORP	498.33	3,174.39
73179V103	POLYPORE INTL INC	585.82	12,120.66
73179V103	POLYPORE INTL INC	(190.77)	(3,947.01)
73278L105	POOL CORPORATION	(620.14)	(11,714.44)
737407106	POSSIS MEDICAL INC	3,379.50	65,832.66
73755L107	POTASH CORP SASK INC	58.08	9,014.60
739128106	POWELL INDS INC	481.00	18,936.85
739276103	POWER INTEGRATIONS INC	1,206.39	35,298.85
73935A104	POWERSHARES QQQ TRUST	808.65	35,354.18
739363109	POWERWAVE TECHNOLOGIES INC	(1,786.82)	(4,556.38)
739363109	POWERWAVE TECHNOLOGIES INC	918.86	2,343.09
693506107	PPG INDS INC	(294.92)	(17,845.61)
74005P104	PRAXAIR INC	238.36	20,077.06
740189105	PRECISION CASTPARTS CORP	204.05	20,829.42
740367107	PREFERRED BK LOS ANGELES CA	(193.48)	(3,229.13)
740444104	PREFORMED LINE PRODS CO	(40.88)	(1,990.27)
740884101	PRESIDENTIAL LIFE CORP	349.46	6,094.58
74112D101	PRESTIGE BRANDS HLDGS INC	402.14	3,289.52
69357C503	PRG-SCHULTZ INTERNATIONAL INC	(202.00)	(1,765.48)
741437LIQ	PRICE COMM. CORP. LIQ TRUST	75.10	0.00
74144T108	PRICE T ROWE GROUP INC	910.24	45,512.00
741503403	PRICELINE COM INC	426.49	51,545.34

741929103	PRIMUS TELECOMMUNICATIONS GRP	6,108.34	1,844.72
742352107	PRINCETON REVIEW INC	(497.89)	(3,918.39)
742962103	PRIVATEBANCORP INC	(283.45)	(8,920.06)
742718109	PROCTER & GAMBLE CO	460.57	32,272.14
6703295	PROMISE CO	825.22	23,718.45
74347R883	PROSHARES TR	1,039.68	67,028.17
74347R586	PROSHARES TR	1,060.23	40,818.86
74347R552	PROSHARES TR	70.20	6,973.27
74347R875	PROSHARES TR	72.45	3,600.77
74386K104	PROVIDENT ENERGY TR	1,627.35	17,249.91
744320EMC	PRU CALL 5/08 ST 65 PRU.EM	(5.83)	(8,599.25)
744319104	PRUDENTIAL BANCORP INC PA	(210.44)	(2,598.98)
744320102	PRUDENTIAL FINL INC	623.81	48,813.13
69360J107	PS BUSINESS PKS INC CALIF	(94.04)	(4,880.83)
69366A100	PSS WORLD MED INC	320.74	5,343.46
6420390	PTT PUBLIC COMPANY	5,244.00	52,631.54
6420408	PTT PUBLIC COMPANY	2,280.00	22,883.28
7268298	PUBLIC POWER CORP	198.44	8,678.09
745548107	PULASKI FINL CORP	226.56	2,397.04
726505ELC	PXP CALL 05/08 ST 60 PXP.EL	(0.58)	(67.05)
74729T101	QC HLDGS INC	704.86	6,378.97
G7313F106	QUANTA CAPITAL HLDGS LTD	769.38	1,331.02
74834T103	QUEST SOFTWARE INC	(360.60)	(4,713.02)
74837R104	QUICKSILVER RESOURCES INC	225.22	8,227.43
74838J101	QUIDEL CORP	(171.91)	(2,760.92)
75025N102	RADIANT SYSTEMS INC	142.25	1,987.21
750459109	RADISYS CORP	447.31	4,513.35
750917106	RAMBUS INC DEL	977.68	22,789.72
4727662	RAUTARUUKKI OYJ	(179.08)	(8,642.86)
754212108	RAVEN INDS INC	54.14	1,640.32
V7780TAJ	RCL CALL 01/09 ST 50 OAB.AJ	(1.05)	(131.18)
V7780TALC	RCL CALL 01/09 ST 60 OAB.AL	(1.05)	(55.09)
V7780TFI	RCL CALL 06/08 ST 45 RCL.FI	(1.63)	(61.22)
V7780TAKC	RCL CALL 1/09 ST 55 OAB.AK	(1.63)	(130.59)
V7780TIKC	RCL CALL 9/08 ST 55 RCL.IK	(0.93)	(27.98)
75605L104	REALNETWORKS INC	(443.51)	(2,541.32)
B07DRZ5	RECORDATI SPA	1,492.27	11,161.21
756577102	RED HAT INC	(1,034.24)	(19,019.67)
75689M101	RED ROBIN GOURMET BURGERS INC	78.70	2,956.73
728238	REDROW	(1,287.44)	(8,278.54)
758075402	REDWOOD TR INC	(123.39)	(4,485.24)
758750103	REGAL BELOIT CORP	62.66	2,295.25
75886F107	REGENERON PHARMACEUTICALS	(97.04)	(1,862.16)
7591EP100	REGIONS FINANCIAL CORP NEW	139.92	2,763.42
75968L105	RENAISSANCE LEARNING INC	287.97	4,028.72
760174102	RENTRAK CORP	(224.10)	(2,707.11)
760276105	REPUBLIC AWYS HLDGS INC	416.65	9,024.54
760759100	REPUBLIC SVCS INC	831.62	24,316.57
434256	RESOLUTION PLC	551.76	7,495.58
6421553	RESONA HOLDINGS	(5.03)	(8,382.60)
76120W302	RESOURCE CAP CORP	955.66	7,234.36
76122Q105	RESOURCES CONNECTION INC	(209.05)	(3,735.74)
76127U101	RETAIL HOLDRS TR	(131.38)	(12,040.61)
761565100	REX ENERGY CORPORATION	(219.09)	(3,645.64)
B1Y9JH9	RHODIA SA - REGR	(667.92)	(15,595.80)
4717629	RHOEN-KLINIKUM AG	271.04	8,031.80
G90073ELC	RIG CALL 05/08 ST 160 RIG.EL	(0.35)	(29.73)
G90073HLC	RIG CALL 08/08 ST 160 RIG.HL	(0.47)	(186.56)
G90073HUC	RIG CALL 08/08 ST 190 RIG.HU	(0.23)	(19.24)
766559603	RIGEL PHARMACEUTICALS INC	(615.82)	(11,491.15)
76657R106	RIGHTNOW TECHNOLOGIES INC	(374.79)	(4,459.98)
767204100	RIO TINTO PLC	112.65	46,393.78
6932657	RIVERSDALE MINING	1,996.50	15,052.98
770323103	ROBERT HALF INTL INC	3,874.36	99,726.03
770323103	ROBERT HALF INTL INC	(696.90)	(17,938.21)
007110388	ROCHE HLDGS AG	(101.64)	(19,128.50)
773903109	ROCKWELL AUTOMATION INC	(323.20)	(18,558.14)

774341101	ROCKWELL COLLINS INC	274.01	15,659.67
775043102	ROFIN SINAR TECHNOLOGIES INC	595.59	26,742.13
775133101	ROGERS CORP	(69.37)	(2,317.54)
775711104	ROLLINS INC	937.28	16,580.48
777779307	ROSETTA RESOURCES INC	752.66	14,804.77
778296103	ROSS STORES INC	3,549.14	106,332.23
779382100	ROWAN COS INC	675.90	27,833.56
754783	ROYAL BK SCOT GRP	(745.36)	(4,988.84)
V7780T103	ROYAL CARIBBEAN CRUISES LTD	670.45	22,057.81
74972L102	RSC HOLDINGS INC	117.12	1,276.60
74975N105	RTI BIOLOGICS INC	1,153.79	10,903.30
781270103	RUDOLPH TECHNOLOGIES INC	(860.12)	(8,403.37)
781904107	RURAL CELLULAR CORP	2,816.25	124,562.74
783332109	RUTHS CHRIS STEAK HSE INC	176.65	1,220.64
784413106	S L INDS INC	525.70	10,461.43
78463B101	S1 CORPORATION	2,712.61	19,286.63
784932600	SABA SOFTWARE INC	(257.11)	(964.15)
786598102	SAGA COMMUNICATIONS	605.43	3,390.43
794093104	SALEM COMMUNICATIONS CORP DEL	375.50	1,505.76
79466L302	SALESFORCE COM INC	315.12	18,235.99
795435106	SALIX PHARMACEUTICALS INC	6.99	43.89
803054204	SAP AKTIENGESELLSCHAFT	(150.04)	(7,437.48)
803062108	SAPIENT CORP	523.38	3,642.74
803111103	SARA LEE CORP	751.00	10,498.98
803111103	SARA LEE CORP	(1,559.44)	(21,800.97)
804137107	SAUER-DANFOSS INC	(217.44)	(4,814.06)
804137107	SAUER-DANFOSS INC	132.27	2,928.45
804395101	SAUL CTRS INC	(64.69)	(3,250.13)
80517Q100	SAVIENT PHARMACEUTICALS INC	(155.10)	(3,101.91)
805423308	SAVVIS INC	(145.28)	(2,363.68)
78388J106	SBA COMMUNICATIONS CORP	684.78	20,426.99
B1RDYG2	SCANIA AB	382.36	8,027.70
806605101	SCHERING PLOUGH CORP	2,915.00	42,005.15
B11TCY0	SCHINDLER-HLDG AG	(116.16)	(8,702.35)
806857108	SCHLUMBERGER LTD	209.88	18,259.56
808513FEC	SCHW 6/08 CALL ST 25 SHQ.FE	(1.05)	(5.25)
808513FFC	SCHW CALL 06/08 ST 30 SHQ.FF	(1.40)	(3.50)
808513105	SCHWAB CHARLES CORP NEW	1,363.02	25,665.60
B1LB9P6	SCOR SE	(353.32)	(8,434.03)
783969	SCOT & NEWCASTLE	1,629.86	25,554.00
810186106	SCOTTS MIRACLE GRO CO	(585.80)	(18,991.64)
806857EAC	SDB CALL 5/08 ST 105 SDB.EA	(0.82)	(34.69)
811371707	SEA CONTAINERS LTD	241.50	16.18
811656107	SEABRIGHT INSURANCE HLDGS INC	93.40	1,375.85
G7945J104	SEAGATE TECHNOLOGY	605.00	12,668.70
81211K100	SEALED AIR CORP NEW	42.42	1,071.11
B188CY0	SECHILLENNE-SIDEC	(121.00)	(9,350.89)
6616508	SEIKO EPSON CORP	527.56	14,210.46
6793906	SEKISUI HOUSE	(871.20)	(8,058.25)
81369Y100	SELECT SECTOR SPDR TR	(1,152.41)	(46,292.31)
81369Y506	SELECT SECTOR SPDR TR	(763.56)	(56,549.25)
81369Y886	SELECT SECTOR SPDR TR	(579.74)	(21,995.34)
81369Y506	SELECT SECTOR SPDR TR	553.85	41,018.13
81369Y803	SELECT SECTOR SPDR TR	822.03	18,413.47
81369Y100	SELECT SECTOR SPDR TR	(778.70)	(31,280.38)
81369Y605	SELECT SECTOR SPDR TR	(1,138.10)	(28,304.55)
816300107	SELECTIVE INS GROUP INC	96.88	2,313.48
81662W108	SEMGROUP ENERGY PARTNERS L P	464.64	11,732.16
816636203	SEMICONDUCTOR HLDRS TR	958.40	27,525.25
816909105	SEMITOOL INC	(389.05)	(3,236.91)
816850101	SEMTECH CORP	160.15	2,294.89
81724W104	SENORX INC	(342.67)	(2,210.24)
81725T100	SENSIAC TECHNOLOGIES CORP	751.00	22,146.99
817315104	SEPRACOR INC	(543.38)	(10,606.78)
6783855	SEVEN NETWORK LTD	1,243.88	10,799.44
806605EW	SGP CALL 5/08 ST 17.5 SGP.EW	(29.15)	(874.50)
4824778	SGS SA	(5.95)	(8,560.24)

81941Q203	SHANDA INTERACTIVE ENTMT LTD	638.53	18,581.34
6810010	SHANGHAI IND HLDGS	1,887.60	7,130.66
82028K200	SHAW COMMUNICATIONS INC	150.20	2,730.64
824348106	SHERWIN WILLIAMS CO	(383.80)	(19,589.15)
824543102	SHILOH INDS INC	525.32	5,867.84
6806008	SHIMA SEIKI MFG	266.20	12,444.74
6804035	SHIMAMURA CO	(87.12)	(7,463.93)
6804585	SHIN-ETSU CHEMICAL	(82.28)	(4,251.02)
825211105	SHORETEL INC	(654.11)	(3,349.03)
82568P304	SHUTTERFLY INC	(138.33)	(2,056.96)
78425W102	SI FINL GROUP INC	(190.32)	(1,854.71)
6363202	SIAM CITY BANK PUB	17,328.00	9,466.15
6363172	SIAM COMMERCIAL BK	296.40	851.97
5727973	SIEMENS AG	58.08	6,294.80
826516106	SIERRA WIRELESS INC	(218.64)	(3,487.23)
826565103	SIGMA DESIGNS INC	(31.75)	(719.70)
827048109	SILGAN HOLDINGS INC	(199.78)	(9,914.98)
7595747	SILIC	(53.24)	(8,074.97)
827056300	SILICON GRAPHICS INC	(115.58)	(1,370.83)
826919102	SILICON LABORATORIES INC	81.45	2,568.82
827057100	SILICON STORAGE TECHNOLOGY INC	(508.56)	(1,332.41)
828336107	SILVER WHEATON CORP	474.32	7,366.19
82846B101	SILVERSTONE RESOURCES CORP COM	3,630.00	9,442.35
82966U103	SIRIUS SATELLITE RADIO INC	6,768.70	19,358.48
78440P108	SK TELECOM LTD	726.00	15,688.86
830830105	SKYLINE CORP	225.30	6,267.85
830830105	SKYLINE CORP	(113.97)	(3,170.60)
83088M102	SKYWORKS SOLUTIONS INC	(359.40)	(2,616.43)
83088M102	SKYWORKS SOLUTIONS INC	747.00	5,438.13
806857EDC	SLB CALL 5/08 ST 120 SDB.ED	(0.52)	(2.62)
806857HDC	SLB CALL 8/08 ST 120 SDB.HD	(1.05)	(70.83)
78442P106	SLM CORP	2,553.40	39,194.69
G82245104	SMART MODULAR TECHNOLOGIES INC	(228.82)	(1,420.96)
832154108	SMITH MICRO SOFTWARE INC	(442.96)	(2,710.92)
832449102	SMITHTOWN BANCORP INC	(214.52)	(4,485.70)
833570104	SOAPSTONE NETWORKS INC	358.95	2,570.11
5966516	SOC GENERALE	(84.51)	(8,274.40)
83421A104	SOLERA HOLDINGS INC	(195.58)	(4,764.24)
7450738	SOLO AG	116.16	8,215.80
834376147	SOLUTIA INC	54.90	57.65
834376501	SOLUTIA INC	2,647.77	37,068.83
834376ESC	SOLUTIA INC ESCROW CUSIP	4,830.00	0.00
4821100	SOLVAY SA	(135.52)	(17,291.69)
835451105	SONIC CORP	204.55	4,508.18
835460106	SONIC SOLUTIONS	(500.17)	(4,826.59)
835495102	SONOCO PRODS CO	(642.36)	(18,390.77)
835916107	SONUS NETWORKS INC	(785.89)	(2,703.45)
836151209	SOURCE INTERLINK COS INC	818.46	1,555.08
B1RVN70	SOUTH AMERICAN SILVER CORP	18,150.00	10,432.56
84265V105	SOUTHERN COPPER CORP	316.90	32,903.73
844767103	SOUTHWEST BANCORP INC OKLA	(154.57)	(2,706.53)
844895102	SOUTHWEST GAS CORP	(269.23)	(7,527.55)
845331107	SOUTHWEST WTR CO	(458.18)	(5,072.01)
84649R101	SPANSION INC	(448.32)	(1,232.88)
84650T103	SPARE BACKUP INC	84,875.35	29,706.37
84650TWAR	SPARE BACKUP INC WARRANTS	35,350.00	0.00
84762L105	SPECTRUM BRANDS INC	(96.60)	(441.46)
847788106	SPEEDWAY MOTORSPORTS INC	(120.31)	(3,016.20)
848420105	SPHERION CORP	(165.32)	(1,011.78)
848574109	SPIRIT AEROSYSTEMS HLDGS INC	(247.99)	(5,500.33)
852061100	SPRINT NEXTEL CORP	4,506.00	30,145.14
867652FVC	SPWR CALL 6/08 ST125 QSU.FV	(0.35)	(18.36)
648815PJ0	SPX PUT 4/08 ST 1350 SXY.PJ	5.37	23,910.74
855244DEC	SQX CALL 04/08 ST 25 SQX.DE	(1.57)	(1.57)
78464R105	SRA INTL INC	(140.77)	(3,422.00)
B17H0S8	SSAB(SVENSKT STAL)	(517.88)	(14,555.39)
798112	SSL INTERNATIONAL	1,626.24	14,636.71

790148100	ST JOE CO	(57.96)	(2,488.22)
790849103	ST JUDE MED INC	937.34	40,483.67
5386750	STADA ARZNEIMITTEL	105.90	7,692.37
852857200	STAMPS COM INC	(236.70)	(2,428.58)
408284	STANDARD CHARTERED	217.80	7,443.42
853626109	STANDARD MICROSYSTEMS CORP	(168.32)	(4,911.55)
853887107	STANDARD REGISTER CO	135.99	1,059.33
854231107	STANDEX INTL CORP	173.72	3,880.90
85512C105	STAR GAS PARTNERS L P	483.00	1,449.00
855244109	STARBUCKS CORP	1,497.50	26,206.25
85528P108	STARENT NETWORKS CORP	(236.61)	(3,194.17)
85590A401	STARWOOD HOTELS&RESORTS WRLDWD	(373.70)	(19,338.98)
857477103	STATE STR CORP	961.95	75,994.05
857873103	STEAK N SHAKE CO	2,253.00	17,731.11
857873103	STEAK N SHAKE CO	(502.90)	(3,957.82)
784774101	STEC INC	(370.71)	(2,294.70)
858119100	STEEL DYNAMICS INC	541.36	17,886.53
858155203	STEELCASE INC	(57.96)	(641.04)
859152100	STERIS CORP	(180.30)	(4,837.42)
858907108	STERLING BANCSHARES INC	374.35	3,721.00
860372101	STEWART INFORMATION SVCS CORP	(170.41)	(4,769.70)
B0KM9T7	STHREE PLC	(1,035.76)	(4,008.44)
867914AT	STI CALL 1/09 ST 100 VNJ.AT	(0.70)	(8.75)
860630102	STIFEL FINL CORP	(72.48)	(3,254.31)
790849ALC	STJ CALL 01/09 ST 60 VJJ.AL	(0.58)	(30.61)
790849GJC	STJ CALL 07/08 ST 50 STJ.GJ	(1.05)	(78.71)
790849AK	STJ CALL 1/09 ST 55 VJJ.AK	(0.58)	(67.05)
861642106	STONE ENERGY CORP	86.62	4,530.97
5072673	STORA ENSO OYJ	(614.68)	(7,093.84)
4852832	STOREBRAND ASA	(2,202.20)	(17,341.35)
6853769	STRAITS RESOURCES	1,514.92	8,486.91
862685104	STRATASYS INC	133.58	2,377.67
86272T106	STRATEGIC HOTELS & RESORTS INC	718.76	9,437.27
863167201	STRATUS PPTYS INC	(196.22)	(5,782.69)
7156832	STRAUMANN HLDG	(58.56)	(16,718.25)
863236105	STRAYER ED INC	113.12	17,250.80
863667101	STRYKER CORP	529.91	34,470.65
857477ENC	STT CALL 5/08 ST 70 STT.EN	(8.45)	(9,763.79)
864159108	STURM RUGER & CO INC	(157.40)	(1,296.96)
5784462	SUEDZUCKER AG	387.20	8,588.69
5519299	SUEZ	240.32	3.79
864739107	SUFFOLK BANCORP	63.06	1,997.88
B0M0C89	SUMCO CORPORATION	(203.28)	(4,435.53)
006859002	SUMITOMO TRUST&BKG	(2,468.40)	(16,987.58)
866615107	SUMTOTAL SYS INC	(417.09)	(1,739.26)
866933401	SUN HEALTHCARE GROUP INC	1,010.51	13,278.14
6859927	SUN HUNG KAI PROP	919.60	14,344.66
86764P109	SUNOCO INC	(375.72)	(19,714.03)
867652109	SUNPOWER CORP	187.17	13,946.04
86768K106	SUNRISE SENIOR LIVING INC	(228.22)	(5,084.72)
867892101	SUNSTONE HOTEL INVS INC NEW	860.92	13,783.27
868168105	SUPERIOR INDS INTL INC	120.35	2,497.30
868532102	SUPERTEX INC	(51.87)	(1,058.74)
868536103	SUPERVALU INC	225.30	6,754.49
868587106	SUPPORTSOFT INC	(2,149.44)	(7,093.16)
868873100	SURMODICS INC	(209.68)	(8,781.23)
78486Q101	SVB FINL GROUP	184.30	8,043.06
5048566	SWEDISH MATCH	696.96	15,189.94
870738101	SWIFT ENERGY CO	140.07	6,301.61
871043105	SWITCH & DATA FACILITIES COMP	(190.67)	(1,946.71)
78503N107	SWS GROUP INC	938.75	11,480.91
78503N107	SWS GROUP INC	(155.98)	(1,907.69)
78505P100	SXC HEALTH SOLUTIONS CORP	245.51	2,914.21
871237103	SYKES ENTERPRISES INC	(198.27)	(3,487.55)
871551107	SYMS CORP	(200.87)	(2,394.36)
87155S108	SYMYX TECHNOLOGIES	(49.97)	(374.81)
87157D109	SYNAPTICS INC	(435.77)	(10,406.25)

87160A100	SYNGENTA AG	266.20	15,575.36
B014635	SYNTHES INC	(150.04)	(20,985.35)
871829107	SYSCO CORP	3,952.13	114,690.81
871829107	SYSCO CORP	(678.72)	(19,696.45)
871829HZ	SYU CALL 08/08 ST 32.5 SYU.HZ	(1.05)	(59.82)
00206RDIC	T CALL 04/08 ST 45 T.DI	(1.05)	(1.05)
00206RDTC	T CALL 04/08 ST 47.5 T.DT	(1.05)	(1.05)
00206RGIC	T CALL 07/08 ST 45 T.GI	(1.63)	(73.46)
00206RDZ	T CALL 4/08 ST 32.50 T.DZ	(18.66)	(11,193.60)
6744294	T&D HOLDINGS INC	(166.98)	(8,744.34)
874039100	TAIWAN SEMICONDUCTOR MFG LTD	2,904.00	29,824.08
B1FSLW4	TAKATA CORP	(261.36)	(5,768.38)
6876067	TAKEFUJI CORP	342.67	7,253.59
874054109	TAKE-TWO INTERACTIVE SOFTWARE	1,802.40	45,997.25
87424N104	TALEO CORP	1,441.01	27,955.68
87425E103	TALISMAN ENERGY INC	409.46	7,247.36
87611X105	TARGA RESOURCES PARTNERS LP	834.90	19,411.43
87611R306	TARGACEPT INC	(373.62)	(2,738.63)
87612E106	TARGET CORP	1,963.86	99,528.42
M8737E108	TARO PHARMACEUTICAL INDS LTD	37.55	293.83
876851106	TAYLOR CAP GROUP INC	(111.83)	(1,836.20)
872275102	TCF FINL CORP	(1,062.52)	(19,040.36)
87236Y108	TD AMERITRADE HLDG CORP	1,046.36	17,275.40
872375ECC	TE CALL 5/08 ST 15 TE.EC	(25.65)	(2,949.98)
878155100	TEAM INC	438.47	11,970.18
87815U204	TEAMSTAFF INC	53,280.79	36,230.94
87874R100	TECHTARGET INC	(172.59)	(2,445.58)
872375100	TECO ENERGY INC	2,565.20	40,914.94
6880507	TEIJIN LTD	(2,594.24)	(10,930.79)
B085590	TELE2 AB	(440.44)	(8,320.54)
87929J103	TELECOMMUNICATION SYS INC	827.10	2,605.36
87929A102	TELECOMUNICACOES DE SAO PAULO	1,452.00	36,343.56
879360105	TELEDYNE TECHNOLOGIES INC	322.86	15,174.47
879382208	TELEFONICA S A	(96.80)	(8,374.17)
5951266	TELELOGIC AB	2,647.48	9,356.86
879939106	TELETECH HOLDINGS INC	1,257.90	28,252.43
879664100	TELLABS INC	(550.48)	(3,000.12)
87971M202	TELUS CORP	(304.92)	(12,760.90)
87974D209	TEMBEC INC 144A	1,315.37	4,409.30
87974D100	TEMBEC INC NEW	3,274.02	11,163.78
B01CT30	TENCENT HOLDINGS LTD	1,829.52	10,425.65
880345103	TENNANT CO	75.10	2,989.73
880345103	TENNANT CO	(51.51)	(2,050.77)
872384102	TEPPCO PARTNERS L P	363.00	12,519.87
88076W103	TERADATA CORP DEL	1,923.79	42,438.81
880779103	TEREX CORP NEW	(274.72)	(17,170.00)
880915103	TERRA INDS INC	266.56	9,470.70
6885074	TERUMO CORP	251.68	13,129.37
88157K101	TESCO CORP	(220.50)	(5,281.05)
88162G103	TETRA TECH INC NEW	135.06	2,634.97
88162F105	TETRA TECHNOLOGIES INC DEL	6,285.23	99,558.04
88162F105	TETRA TECHNOLOGIES INC DEL	(836.28)	(13,246.68)
882491103	TEXAS INDS INC	(97.31)	(5,849.14)
882508104	TEXAS INSTRS INC	495.55	14,009.20
88265P208	TEXAS PETROCHEMICALS INC	653.66	16,341.50
883203101	TEXTRON INC	473.45	26,238.60
872417308	TGC INDS INC	283.81	2,395.36
87612EGI	TGT CALL 7/08 ST 45 TGT.GI	(13.41)	(11,464.70)
4162791	THALES	130.68	8,460.85
883556102	THERMO FISHER SCIENTIFIC INC	(763.56)	(43,400.75)
883556102	THERMO FISHER SCIENTIFIC INC	151.58	8,615.81
884315102	THOMAS & BETTS CORP	375.50	13,656.94
884453101	THOMAS PPTY GROUP INC	(481.60)	(4,228.41)
885160101	THOR INDS INC	(440.36)	(13,109.52)
885175307	THORATEC CORP	(461.57)	(6,595.84)
872443403	THQ INC	(427.85)	(9,327.04)
6745617	TIAN AN CHINA INV	63,858.24	56,041.55

6745WTS	TIAN AN CHINA INVES WARRANTS	10,643.04	697.44
88706M103	TIM HORTONS INC	593.88	20,221.61
887100105	TIMBERLAND CO	(97.12)	(1,333.48)
88732J108	TIME WARNER CABLE INC	821.45	20,519.93
887319101	TIME WARNER TELECOM INC	(444.46)	(6,884.65)
88830M102	TITAN INTL INC ILL	(191.25)	(5,854.27)
88830M102	TITAN INTL INC ILL	576.81	17,656.09
88830R101	TITAN MACHY INC	450.45	8,423.38
888339207	TITANIUM METALS CORP	(765.58)	(11,521.98)
872540109	TJX COS INC NEW	3,372.39	111,524.94
87425EPCP	TLM 04/08 PUT ST 15 TLM.PC	(0.55)	(4.11)
87425EPWP	TLM 04/08 PUT ST 17.50 TLM.PW	(2.42)	(132.83)
883556ELC	TMO CALL 5/08 ST 60 TMO.EL	7.64	763.56
872960109	TNS INC	440.81	9,098.30
6894025	TOKAI RIKA CO	256.52	6,703.80
6895761	TOKUYAMA CORP	(2,268.22)	(16,451.86)
6895404	TOKYO ELEC POWER	(77.44)	(2,070.40)
6895879	TOKYO STEEL MFG	(556.60)	(7,549.39)
890088107	TOMOTHERAPY INC	(147.70)	(2,119.53)
4730875	TOMRA SYSTEMS ASA	(1,200.90)	(9,079.24)
B08TZQ9	TOMTOM NV	169.40	7,006.96
6366007	TONEN GEN SEKIYU	(968.00)	(8,283.55)
890516107	TOOTSIE ROLL INDS INC	628.11	15,828.28
890516107	TOOTSIE ROLL INDS INC	(395.40)	(9,964.19)
Y8897Y305	TOP SHIPS INC	561.20	4,652.33
6897143	TORAY INDS INC	(1,355.20)	(8,796.29)
891050106	TOREADOR RES CORP	(185.88)	(1,446.15)
891160509	TORONTO DOMINION BK ONT	466.60	28,625.68
89151EEPC	TOT CALL 5/08 ST 80 TOT.EP	(1.05)	(110.19)
89151E109	TOTAL S A	308.99	22,868.35
891565103	TOURNIGAN ENERGY LTD	15,554.55	14,971.25
6900557	TOYODA GOSEI	517.88	19,482.85
6900591	TOYOTA BOSHOKU CP	396.88	11,884.90
892331307	TOYOTA MOTOR CORP	(130.68)	(13,184.31)
6900580	TOYOTA TSUSHO CORP	333.96	7,085.93
892360108	TRACTEBEL ENERGIA S A	532.40	33,646.08
892356106	TRACTOR SUPPLY CO	(513.08)	(20,276.92)
89267P105	TRADESTATION GROUP INC	(173.71)	(1,480.01)
89267P105	TRADESTATION GROUP INC	489.57	4,171.11
892782103	TRAILER BRIDGE	(90.21)	(800.19)
892893108	TRANE INC	274.01	12,577.06
89336Q100	TRANS WORLD ENTMT CORP	689.02	2,590.72
89366E118	TRANSFORMA ACQUISITION GROUP I	740.60	185.15
G90073100	TRANSOCEAN INC NEW	75.79	10,246.81
89417E109	TRAVELERS COMPANIES INC	670.45	32,081.03
89421Q106	TRAVELZOO INC	(253.98)	(2,803.90)
773960	TRAVIS PERKINS	(367.84)	(7,825.92)
89469A104	TREEHOUSE FOODS INC	95.34	2,179.56
895919108	TRIDENT MICROSYSTEMS INC	(340.83)	(1,755.28)
896522109	TRINITY INDS INC	213.49	5,689.40
89675K102	TRIPLE CROWN MEDIA INC	37.55	104.76
896882107	TRIZETTO GROUP INC	1,307.32	21,819.13
896882107	TRIZETTO GROUP INC	(753.33)	(12,573.01)
896522PEP	TRN 04/08 PUT ST 25 TRN.PE	(1.09)	(54.74)
897051207	TRONOX INC	(329.62)	(1,285.53)
74144TGHC	TROW CALL 7/08 ST 40 RQW.GH	(5.83)	(7,054.30)
89785X101	TRUEBLUE INC	(275.54)	(3,703.26)
89785X101	TRUEBLUE INC	156.35	2,101.32
881609PFP	TSO 04/08 PUT ST 30 TSO.PF	(0.55)	(106.74)
87305R109	TTM TECHNOLOGIES INC	236.30	2,674.91
B1H0DZ5	TULLETT PREBON	793.76	7,502.49
899896104	TUPPERWARE BRANDS CORP	1,334.87	51,632.69
900006206	TURBOCHEF TECHNOLOGIES INC	(151.94)	(990.68)
900111204	TURKCELL ILETISIM HIZMETLERI	338.80	7,077.53
901166108	TWEEN BRANDS INC	63.51	1,571.21
87311M102	TXCO RES INC	1,493.91	18,494.56
882508DU	TXN CALL 04/08 ST 37.5 TXN.DU	(1.05)	(1.57)

882508GG	TXN CALL 07/08 ST 35 TXN.GG	(0.93)	(21.45)
882508GUC	TXN CALL 07/08 ST 37.5 TXN.GU	(1.52)	(10.61)
882508GHC	TXN CALL 07/08 ST 40 TXN.GH	(1.05)	(3.15)
882508JU	TXN CALL 10/08 ST 37.5 TXN.JU	(1.05)	(35.15)
883203IMC	TXT CALL 09/08 ST 65 TXT.IM	(0.64)	(134.67)
G9144P105	TYCO ELECTRONICS LTD	29.15	1,000.43
G9143X208	TYCO INTL LTD BERMUDA	23.32	1,027.25
902252105	TYLER TECHNOLOGIES INC	328.05	4,586.11
TYM8P1150	TYM8 JUN 08 PUT @ 115.00	0.24	83.98
TYM8P1155	TYM8 JUN 08 PUT @ 115.50	0.24	106.88
TYM8P1160	TYM8 JUN 08 PUT @ 116.00	0.24	129.78
TYM8P1165	TYM8 JUN 08 PUT @ 116.50	0.24	160.32
903441103	UAP HLDG CORP	2,703.60	103,656.02
B1L3CS6	UBISOFT ENTERTAIN	174.24	15,011.25
902653104	UDR INC	(941.32)	(23,081.17)
902748102	UIL HLDG CORP	312.94	9,428.83
90385D107	ULTIMATE SOFTWARE GROUP INC	(147.35)	(4,429.46)
90385V107	ULTRA CLEAN HLDGS INC	(598.51)	(5,865.41)
P94398107	ULTRAPETROL BAHAMAS LTD	(335.44)	(3,434.91)
904034105	ULTRATECH INC	(421.10)	(4,046.74)
904034105	ULTRATECH INC	491.43	4,722.60
4005001	UMICORE	59.14	3,077.65
904784AGC	UN CALL 1/09 ST 35 OYG.AG	(0.82)	(185.69)
7076242	UNIBAIL-RODAMCO	(74.05)	(19,057.51)
90458E107	UNIBANCO-UNIAO DE BANCOS BRASL	53.24	6,209.91
904583101	UNICA CORP	(809.25)	(5,502.89)
4232445	UNICREDIT SPA	(1,113.20)	(7,451.68)
6911515	UNIDEN CORP	2,274.80	13,943.65
904677101	UNIFI INC	2,521.32	7,286.63
904784709	UNILEVER N V	3,938.62	132,849.65
905399101	UNION BANKSHARES CORP	(313.38)	(6,070.22)
907818108	UNION PAC CORP	128.26	16,081.24
909205106	UNISOURCE ENERGY CORP	142.25	3,166.45
909907107	UNITED BANKSHARES INC WEST VA	(146.16)	(3,895.06)
911163103	UNITED NAT FOODS INC	(254.58)	(4,763.10)
911163103	UNITED NAT FOODS INC	127.66	2,388.59
911268100	UNITED ONLINE INC	(332.45)	(3,510.62)
911268100	UNITED ONLINE INC	199.17	2,103.26
911684108	UNITED STATES CELLULAR CORP	488.15	26,848.25
91232N108	UNITED STATES OIL FUND LP	(977.20)	(79,504.99)
912795D73	UNITED STATES TREAS BILLS	84,700.00	84,677.16
913377107	UNIVERSAL AMERICAN CORP	(54.51)	(577.80)
913483103	UNIVERSAL ELECTRS INC	(150.35)	(3,639.95)
913543104	UNIVERSAL FST PRODS INC	(147.58)	(4,752.11)
913837100	UNIVERSAL STAINLESS & ALLOY	(188.66)	(5,605.11)
913915104	UNIVERSAL TECHNICAL INST INC	179.01	2,099.82
005051252	UPM-KYMMENE CORP	(905.08)	(16,075.13)
B0WW4L2	UR ENERGY INC	7,260.00	12,872.72
917047102	URBAN OUTFITTERS INC	1,154.51	36,193.73
90342V109	US BIOENERGY CORP	(187.49)	(1,106.17)
90341G103	USA MOBILITY INC	183.38	1,309.30
902925106	USA TRUCK INC	(341.10)	(4,403.56)
917302200	USINAS SIDERURGICAS DE MINAS	726.00	40,786.39
91232NPPP	USO PUT 4/08 ST 80 UNA.PB	1.35	297.53
91232NPPP	USO PUT 4/08 ST 80 UNA.PB	(1.35)	(297.53)
91232NPEP	USO PUT 4/08 ST 83 UNA.PE	4.37	1,613.53
G87210103	UTI WORLDWIDE INC	(941.32)	(18,901.71)
91879Q109	VAIL RESORTS INC	(186.89)	(9,024.82)
91911X104	VALEANT PHARMACEUTICALS INTL	(1,551.36)	(19,903.95)
4937579	VALEO	445.28	17,659.07
91913Y100	VALERO ENERGY CORP NEW	336.10	16,506.05
G9319H102	VALIDUS HOLDINGS LTD	319.44	7,484.48
B197DR6	VALLOUREC(USIN A T	(75.50)	(18,329.76)
92046N102	VALUECLICK INC	(969.60)	(16,725.60)
922206107	VARIAN INC	(54.51)	(3,157.16)
6926854	VARITRONIX INTL	11,536.80	6,759.63
918194101	VCA ANTECH INC	(557.52)	(15,248.17)

92240G101	VECTREN CORP	329.02	8,827.54
922417100	VEECO INSTRS INC DEL	(652.45)	(10,850.18)
92275P307	VENOCO INC	(91.38)	(1,061.89)
4031879	VEOLIA ENVIRONNEME	285.56	19,908.64
92342Y109	VERIFONE HLDGS INC	596.38	9,464.49
92343V104	VERIZON COMMUNICATIONS INC	2,127.95	77,563.78
92532F100	VERTEX PHARMACEUTICALS INC	(858.70)	(20,514.39)
5964651	VESTAS WIND SYSTEM	169.40	18,505.82
370442MFP	VGN 1/09 ST 30 PUT VGN.MF	1.45	1,825.74
92553P201	VIACOM INC NEW	682.10	27,024.80
92552V100	VIASAT INC	2,604.45	56,568.70
92552V100	VIASAT INC	(144.96)	(3,148.49)
B0BKSS2	VIENNA INSURANCE GROUP	193.60	14,833.06
926727108	VIEWPOINT FINL GROUP	(335.12)	(5,532.80)
926734401	VIGNETTE CORP	200.02	2,642.27
B0WM393	VILMORNIN & CIE	116.16	20,158.04
92763R104	VIRAGE LOGIC CORP	1,190.83	6,859.18
92827P102	VIRTUSA CORP	254.12	2,480.17
91913YPIP	VLO PUT 04/08 ST 45 VLO.PI	(1.35)	(102.78)
91913YPPJ	VLO PUT 04/08 ST 50 VLO.PJ	(1.09)	(269.32)
92858J108	VOCUS INC	291.71	7,701.22
4943402	VOEST-ALPINE AG	(125.84)	(8,741.51)
928645100	VOLCANO CORPORATION	2,108.48	26,356.00
928645100	VOLCANO CORPORATION	(141.96)	(1,774.54)
92864N101	VOLCOM INC	305.49	6,173.95
92906P106	VOTORANTIM CELULOSE E PAPEL SA	1,224.52	34,911.07
92343VDJC	VZ CALL 04/08 ST 50 VZ.DJ	(1.05)	(2.62)
92343VDZC	VZ CALL 4/08 ST 32.50 VZ.DZ	(16.91)	(6,720.53)
92343VGXC	VZ CALL 7/08 ST 52.5 VZ.GX	(0.76)	(1.52)
929903102	WACHOVIA CORP NEW	874.58	23,613.53
930059100	WADDELL & REED FINL INC	650.44	20,898.64
931422DKC	WAG CALL 4/08 ST 55 WAG.DK	(1.40)	(3.50)
931142103	WAL MART STORES INC	2,934.05	154,565.75
93317Q105	WALTER INDS INC	488.78	30,612.54
93317Q105	WALTER INDS INC	(80.68)	(5,052.91)
934550104	WARNER MUSIC GROUP CORP	1,351.80	6,731.96
93564A100	WARREN RES INC	571.34	6,781.81
941053100	WASTE CONNECTIONS INC	75.71	2,327.31
941057101	WASTE INDUSTRIES USA INC	75.10	2,714.87
94106L109	WASTE MGMT INC DEL	227.37	7,630.54
941848103	WATERS CORP	258.56	14,401.79
942622200	WATSCO INC	(191.14)	(7,917.15)
942749102	WATTS WATER TECHNOLOGIES INC	150.20	4,210.11
94348P108	WAUWATOSA HLDGS INC	(751.48)	(8,942.62)
929903GDC	WB CALL 7/08 ST 20 WB.GD	(8.75)	(6,296.40)
929236107	WD-40 CO	(41.33)	(1,374.26)
94946T106	WELLCARE HEALTH PLANS INC	(432.28)	(16,837.31)
94973V107	WELLPOINT INC	209.88	9,262.00
949746101	WELLS FARGO & CO NEW	2,332.00	67,861.20
949746101	WELLS FARGO & CO NEW	(239.70)	(6,975.18)
950590109	WENDYS INTL INC	(735.28)	(16,955.56)
950755108	WERNER ENTERPRISES INC	236.02	4,380.47
95082P105	WESCO INTL INC	(422.18)	(15,405.35)
954235107	WEST MARINE INC	(196.02)	(1,366.26)
955306105	WEST PHARMACEUTICAL SVSC INC	(71.59)	(3,166.37)
95709T100	WESTAR ENERGY INC	225.30	5,130.08
959319104	WESTERN REFG INC	(759.52)	(10,230.73)
B1BW2Y9	WESTERNONE EQUITY INCOME FD	660.16	2,669.09
960008100	WESTERNZAGROS RESOURCES LTD	1,502.00	3,570.44
6076146	WESTPAC BKG CORP	711.24	15,437.53
962166104	WEYERHAEUSER CO	140.07	9,110.15
949746DEC	WFC CALL 4/08 ST 25 WFC.DE	(23.32)	(10,494.00)
966837DRC	WFMI CALL 04/08 ST 39 FMQ.DR	3.82	15.27
966837DYC	WFMI CALL 04/08 ST 41 FMQ.DY	9.62	24.04
552715DTC	WFR CALL 04/08 ST 100 WFR.DT	(0.58)	(2.92)
552715DRC	WFR CALL 04/08 ST 90 WFR.DR	(0.82)	(16.32)
552715GTC	WFR CALL 07/08 ST 100 WFR.GT	(0.93)	(163.24)

552715ATC	WFR CALL 1/09 ST 100 ZET.AT	(0.23)	(152.75)
552715AAC	WFR CALL 1/09 ST 105 ZET.AA	(0.58)	(323.57)
552715AEC	WFR CALL 1/09 ST 125 ZET.AE	(0.23)	(68.79)
552715DQC	WFR CALL 4/08 ST 85 WFR.DQ	(0.47)	(27.98)
964109WAR	WHITE MOUNTAIN TIT. WARRANTS	56,560.00	22,624.00
964109102	WHITE MTN TITANIUM CORP	61,261.55	61,261.55
966387102	WHITING PETE CORP NEW	179.10	11,578.88
966837106	WHOLE FOODS MKT INC	(1,697.54)	(55,967.89)
929248508	WHX CORP	450.60	1,182.83
969199108	WILLBROS GROUP INC	799.67	24,469.75
3169889	WILLIAM HILL	(2,071.52)	(15,447.91)
969457100	WILLIAMS COS INC DEL	328.44	10,831.95
96950F104	WILLIAMS PARTNERS L P	524.86	16,533.09
969904101	WILLIAMS SONOMA INC	2,040.50	49,461.72
B17KC69	WILMAR INT'L LTD	2,516.80	7,643.01
973149107	WIND RIVER SYSTEMS INC	(445.66)	(3,449.38)
974280307	WINN DIXIE STORES INC	(186.89)	(3,356.51)
976391102	WINTHROP RLTY TR	(1,785.40)	(7,355.84)
97650W108	WINTRUST FINANCIAL CORP	144.55	5,052.06
94973VABC	WLP CALL 01/09 ST 110 OSN.AB	(1.05)	(10.49)
929297109	WMS INDS INC	445.66	16,030.25
976402	WOLSELEY	(740.52)	(7,789.22)
6979728	WOODSIDE PETROLEUM	(305.21)	(15,201.80)
529635	WORKSPACE GROUP	(2,478.08)	(13,500.17)
981419104	WORLD ACCEP CORP DEL	178.41	5,682.24
981475106	WORLD FUEL SVCS CORP	(58.10)	(1,630.95)
98156Q108	WORLD WRESTLING ENTMT INC	164.63	3,063.76
98233Q105	WRIGHT EXPRESS CORP	(66.49)	(2,043.21)
982526105	WRIGLEY WM JR CO	343.40	21,579.26
969904EWC	WSM CALL 5/08 ST 17.5 WSM.EW	(20.41)	(14,079.45)
983024100	WYETH	290.12	12,115.41
98310W108	WYNDHAM WORLDWIDE CORP	448.91	9,283.46
G98255105	XL CAP LTD	116.60	3,445.53
81369YDOC	XLU CALL 4/08 ST 41 XKJ.DO	7.71	57.80
30231GDTC	XOM CALL 4/08 ST 100 XOM.DT	(0.23)	(0.58)
30231GDRC	XOM CALL 4/08 ST 90 XOM.DR	(0.23)	(11.66)
983857103	X-RITE INC	(204.86)	(1,223.00)
3141100	XSTRATA PLC	203.28	14,229.24
98385X106	XTO ENERGY INC	303.00	18,743.58
984332106	YAHOO INC	2,585.31	74,793.02
6985264	YAMAHA MOTOR CO	(561.44)	(10,329.87)
98462Y10	YAMANA GOLD INC	923.06	13,495.12
6109893	YANZHOU COAL MININ	47,743.20	67,602.95
7751259	YARA INTERNATIONAL	338.80	19,593.43
3171806	YELL GROUP	3,978.48	12,159.60
98584BIFC	YGE CALL 09/08 ST 30 YGE.IF	(1.05)	(125.93)
984332AGO	YHOO CALL 1/09 ST 35 VYH.AG	(0.35)	(22.91)
98584B103	YINGLI GREEN ENERGY HLDG CO LT	116.60	1,993.86
6986427	YOKOGAWA ELECTRIC	(711.48)	(7,123.37)
987184108	YORK WTR CO	(600.02)	(8,994.31)
987434107	YOUNG BROADCASTING INC	1,126.50	856.14
987520103	YOUNG INNOVATIONS INC	222.52	3,854.10
988498101	YUM BRANDS INC	484.80	18,039.41
988858106	ZALE CORP NEW	(114.74)	(2,267.18)
98956P102	ZIMMER HLDGS INC	422.88	32,925.64
B00G2C3	ZINIFEX	(761.04)	(6,941.26)
989817101	ZUMIEZ INC	1,036.27	16,259.08
989855101	ZYGO CORP	(377.09)	(4,691.04)
Total Common Stocks and Options		3,157,560.56	13,595,672.84

Futures and Swaps

DIM8	10YR SWAP FUTURE JUN 2008	0.07	8,036.82
EDZ8	90 DAY EURO \$ FUTURE DEC 08	2.62	640,240.50
EDZ9	90 DAY EURO \$ FUTURE DEC 09	0.73	177,993.93
EDZ0	90 DAY EURO \$ FUTURE DEC 10	0.87	210,065.28

EDZ1	90 DAY EURO \$ FUTURE DEC 11	0.03	8,357.68
EDM8	90 DAY EURO \$ FUTURE JUN 08	3.00	733,317.06
EDM9	90 DAY EURO \$ FUTURE JUN 09	3.39	826,267.10
EDM0	90 DAY EURO \$ FUTURE JUN 10	(0.98)	(236,299.18)
EDM1	90 DAY EURO \$ FUTURE JUN 11	0.38	92,164.79
EDM2	90 DAY EURO \$ FUTURE JUN 12	0.03	8,342.85
EDH9	90 DAY EURO \$ FUTURE MAR 09	1.92	469,389.73
EDH0	90 DAY EURO \$ FUTURE MAR 10	0.66	160,710.57
EDH1	90 DAY EURO \$ FUTURE MAR 11	0.49	117,459.44
EDH2	90 DAY EURO \$ FUTURE MAR 12	0.03	8,350.26
EDU8	90 DAY EURO \$ FUTURE SEP 08	2.58	632,123.63
EDU9	90 DAY EURO \$ FUTURE SEP 09	3.49	850,033.13
EDU0	90 DAY EURO \$ FUTURE SEP 10	0.87	210,523.34
EDU1	90 DAY EURO \$ FUTURE SEP 11	0.10	25,104.44
EDU2	90 DAY EURO \$ FUTURE SEPT 12	0.03	8,334.99
9999GSHY7	AIP GOLDMAN SWAP CXGSCDXHY7__0	241,857.00	226,589.78
9999GS320	AIP GS SWAP ADGS32029GAN_0	(8,725.00)	(1,282.36)
9999GS590	AIP GS SWAP ADGS59020U3Q_0	(34,900.00)	(5,222.99)
9999GSMTG	AIP GS SWAP CDGSMGTG_1213_0	(34,900.00)	(27,702.90)
9999GSPMI	AIP GS SWAP CDGSPMI_1213_0	(34,900.00)	(27,300.13)
9999GSRDN	AIP GS SWAP CDGSRDN_1213_0	(34,900.00)	(24,232.32)
9999ARGEN	ARGEN SWAP	34,900.00	34,325.98
9999BS111	BEAR SWAP (BSRESCAP6111)	34,900.00	18,063.16
9999BSHCA	BEAR SWAP CDBSHCA_0309_0	34,900.00	34,161.76
CDSHY1006	CDS DJ SWAP	497,325.00	509,447.30
CDGSCDXHY	CDX SWAP	(34,900.00)	(34,441.94)
CDGSFMCCO	FORD MOTOR CO SWAP	34,900.00	29,456.61
GS07325NB	GOLDMAN CREDIT DEFAULT SWAP	(34,900.00)	(9,077.48)
GS81375WD	GOLDMAN CREDIT DEFAULT SWAP	(11,747.76)	(2,915.61)
9999ADGS8	GOLDMAN SWAP	(29,755.39)	(22,357.03)
9999GSGPS	GOLDMAN SWAP	(34,900.00)	(35,441.06)
9999GSJWN	GOLDMAN SWAP	(34,900.00)	(34,372.67)
9999GSKCW	GOLDMAN SWAP	(17,450.00)	(2,991.54)
9999GSLow	GOLDMAN SWAP	(34,900.00)	(34,371.24)
9999GSLTD	GOLDMAN SWAP	(34,900.00)	(32,711.69)
9999GSMAS	GOLDMAN SWAP	(34,900.00)	(32,773.50)
9999GSMDC	GOLDMAN SWAP	(34,900.00)	(34,035.60)
9999GSMmm	GOLDMAN SWAP	(69,800.00)	(69,489.31)
9999GSMwv	GOLDMAN SWAP	(34,900.00)	(34,130.86)
9999GSPPG	GOLDMAN SWAP	(34,900.00)	(34,556.31)
9999GSTJX	GOLDMAN SWAP	(34,900.00)	(34,814.67)
9999GSVw0	GOLDMAN SWAP	(52,350.00)	(50,266.24)
9999GSHEB	GOLDMAN SWAP (AXGSHE3BM061_0)	(31,410.00)	(4,779.04)
9999GSH62	GOLDMAN SWAP (AXGSHEBBB06211)	(64,565.00)	(6,686.87)
9999GSBB0	GOLDMAN SWAP (AXGSHEBBB062L5)	(34,900.00)	(3,614.52)
9999GSB62	GOLDMAN SWAP (AXGSHEBBB062L6)	(17,450.00)	(1,807.26)
9999GSDRI	GOLDMAN SWAP (CDGSDRI_091110)	(34,900.00)	(33,378.30)
9999GSEQ9	GOLDMAN SWAP (CDGSEQ_091210)	(45,370.00)	(42,175.96)
9999GSGP0	GOLDMAN SWAP (CDGSGPS_091110)	(34,900.00)	(34,877.74)
9999GSHAS	GOLDMAN SWAP (CDGSHAS_091110)	(34,900.00)	(34,563.99)
9999GSLW0	GOLDMAN SWAP (CDGSLOW_091110)	(34,900.00)	(34,149.83)
9999GSRSH	GOLDMAN SWAP (CDGSRSH_0911T0)	(34,900.00)	(34,349.44)
9999GSCD9	GOLDMAN SWAP (CXGSCDXIG9_L7)	(471,150.00)	(453,647.40)
9999GSXCM	GOLDMAN SWAP (OXGSCMA3__L6)	(34,900.00)	(20,316.24)
9999GSXBB	GOLDMAN SWAP (OXGSCMBBB2__L1)	(34,900.00)	(16,994.48)
9999GS302	GOLDMAN SWAP ADGS30247DAP_0	(17,450.00)	(1,351.96)
9999GS463	GOLDMAN SWAP ADGS617463AM_0	(17,450.00)	(2,193.50)
9999GS836	GOLDMAN SWAP ADGS83611MLG_1	(13,960.00)	(2,059.57)
9999GS83	GOLDMAN SWAP ADGS83611MLG_2	(10,470.00)	(1,521.83)
9999GSXAM	GOLDMAN SWAP ADGS83611XAML0	(17,450.00)	(1,868.87)
9999GSBM7	GOLDMAN SWAP AXGSHE3BM071_0	17,450.00	1,625.16
9999GSE3B	GOLDMAN SWAP AXGSHE3BM071_1	13,960.00	1,300.13
9999GSB07	GOLDMAN SWAP AXGSHEBBB07113	(75,035.00)	(7,076.07)
SL6K1JA0	GOLDMAN SWAP BRLSW 12.37	82,280.00	46,816.18
9999GSBWA	GOLDMAN SWAP CDGSBWA_0313L0	(113,425.00)	(112,168.90)
9999GSBW3	GOLDMAN SWAP CDGSBWA_0313L1	(61,075.00)	(60,787.27)
9999GSCMC	GOLDMAN SWAP CDGSCMC_1211_0	(52,350.00)	(51,806.28)

9999GSCTL	GOLDMAN SWAP CDGSCTL_0313L0	(113,425.00)	(111,270.15)
9999GSDOW	GOLDMAN SWAP CDGSDOW_1213_0	(52,350.00)	(50,550.78)
9999GSFMC	GOLDMAN SWAP CDGSFMCC0309_0	26,175.00	23,942.07
9999GSGMA	GOLDMAN SWAP CDGSGMAC0309_0	34,900.00	30,336.46
9999GSGMT	GOLDMAN SWAP CDGSGMT_0614_0	(41,880.00)	(39,860.32)
9999GSGTT	GOLDMAN SWAP CDGSGT__0309_0	34,900.00	34,494.07
9999GSJCI	GOLDMAN SWAP CDGSJCI_1213_0	(52,350.00)	(51,068.08)
9999GSRES	GOLDMAN SWAP CDGSRESCAP309_0	26,175.00	14,992.12
9999GSRC0	GOLDMAN SWAP CDGSRESCAP312_0	(69,800.00)	(33,246.87)
9999GSTSG	GOLDMAN SWAP CDGSTSG_0309_0	26,175.00	24,864.71
9999GSWY9	GOLDMAN SWAP CDGSWY_091110	(17,450.00)	(16,817.62)
9999GSCDI	GOLDMAN SWAP CXGSCDX1G5	314,100.00	309,318.69
9999GSXEM	GOLDMAN SWAP CXGSCDXEM8__L0	(258,260.00)	(249,479.16)
9999GSVOL	GOLDMAN SWAP CXGSCDXHVOL4_0	314,100.00	300,226.16
9999GS7CD	GOLDMAN SWAP CXGSCDXHY7_L1	172,755.00	161,849.84
9999GSXG9	GOLDMAN SWAP CXGSCDXIG9__L6	(715,450.00)	(688,871.98)
9999GSDXG	GOLDMAN SWAP CXGSCDXIG9_L3	(139,600.00)	(134,414.04)
9999GSTES	GOLDMAN SWAP CXGSITESF5_81L	(34,900.00)	(53,851.76)
9999GSITE	GOLDMAN SWAP CXGSITESF5_8L0	(130,875.00)	(201,944.09)
SL6K1JAX	GOLDMAN SWAP MXNSW 8.09	520,084.38	48,927.59
9999GSBAM	GOLDMAN SWAP OBGSBACMAAA0LB	453,700.00	464,024.96
9999GSMA3	GOLDMAN SWAP OXGSCMA3__L7	(34,900.00)	(20,316.24)
9999GSCMA	GOLDMAN SWAP OXGSCMA3_L0	(34,900.00)	(20,316.24)
9999GSCM3	GOLDMAN SWAP OXGSCMA3_L2	(104,700.00)	(60,948.73)
9999GSCM1	GOLDMAN SWAP OXGSCMAAA1__L2	174,500.00	162,896.59
9999GSMAA	GOLDMAN SWAP OXGSCMAAA1_L1	174,500.00	162,896.59
9999GSAAA	GOLDMAN SWAP OXGSCMAAA4__L2	174,500.00	159,103.88
9999GSCMB	GOLDMAN SWAP OXGSCMBBB2__L0	(34,900.00)	(16,994.48)
SP360511	IRTX EUR HIVOL 06/13	(181,500.00)	(293,879.79)
9999LHTAS	LEHMAN SWAP (ADLH32028TASL0)	(17,450.00)	(1,072.33)
9999LHMER	LEHMAN SWAP (CDLHMER_0912L0)	(34,900.00)	(32,302.11)
9999LHOMC	LEHMAN SWAP (CDLHOMC_061210)	(87,250.00)	(84,771.57)
9999LHCDH	LEHMAN SWAP (CXLHCDXHY9__L0)	172,755.00	155,243.65
9999LHPHI	LEHMAN SWAP (NDLHPHILIP312_0)	(48,860.00)	(47,232.37)
9999LHREP	LEHMAN SWAP (NDLHREPHUN312_0)	(69,800.00)	(66,663.96)
9999LHSAF	LEHMAN SWAP (NDLHSAOF0312_0)	(76,780.00)	(72,903.29)
9999LHTUR	LEHMAN SWAP (NDLHTURKEY312_0)	(97,720.00)	(94,083.39)
9999LHFCG	LEHMAN SWAP ADLH29445FCGL0	(69,800.00)	(23,890.37)
9999LHAAP	LEHMAN SWAP ADLH32029AAPL0	(13,960.00)	(2,135.73)
9999LHNAP	LEHMAN SWAP ADLH43709NAPL0	(13,960.00)	(1,384.26)
9999LH836	LEHMAN SWAP ADLH83611XAM10	(34,900.00)	(5,304.78)
9999LHE3B	LEHMAN SWAP AXLHHE3BM061_1	80,270.00	12,239.31
9999LHB71	LEHMAN SWAP AXLHHE3BM071_0	17,450.00	1,679.14
9999LHA62	LEHMAN SWAP AXLHHEA062__4	(69,800.00)	(11,966.66)
9999LH62A	LEHMAN SWAP AXLHHEAA062_L0	(48,860.00)	(20,561.88)
9999LHA75	LEHMAN SWAP AXLHHEAA071_L5	48,860.00	10,510.61
9999LHAAA	LEHMAN SWAP AXLHHEAAA072_1	174,500.00	90,721.01
9999LHA72	LEHMAN SWAP AXLHHEAAA072L2	87,250.00	45,360.50
9999LHBBB	LEHMAN SWAP AXLHHEBBB061_0	(214,635.00)	(38,505.02)
9999LHB06	LEHMAN SWAP AXLHHEBBB062_2	(8,725.00)	(914.70)
9999LHB74	LEHMAN SWAP AXLHHEBBB071_4	(52,350.00)	(5,085.41)
9999LHAZO	LEHMAN SWAP CDLHAZO__1211_0	(52,350.00)	(51,551.12)
9999LHKR3	LEHMAN SWAP CDLHKR__0313L0	(226,850.00)	(227,256.59)
9999LHXEM	LEHMAN SWAP CXLHCDXEM8__L0	(174,500.00)	(168,633.74)
9999LHCXE	LEHMAN SWAP CXLHCDXEM8__L1	(174,500.00)	(168,633.74)
9999LHCEM	LEHMAN SWAP CXLHCDXEM8__L2	(258,260.00)	(249,590.51)
9999LHCMA	LEHMAN SWAP OXLHCMAAA4_L0	349,000.00	318,447.99
9999LHCMB	LEHMAN SWAP OXLHCMBBB2_L0	(34,900.00)	(16,921.70)
9999GSMEX	MEXICAN SWAP	34,900.00	34,727.88
C655664AG	NORDSTROM SWAP	(34,900.00)	(34,827.19)
9999GSPAN	PANAMA SWAP	(34,900.00)	(34,890.22)
9999PHILI	PHILIP SWAP	(34,900.00)	(35,881.86)
TYM8	US 10-YR NOTE FUT JUNE 2008	5.55	660,082.81
TUM8	US 2YR NOTE FUT JUN 08	(5.27)	(1,131,217.02)
FVM8	US 5-YR NOTE FUTURE JUN 2008	(4.61)	(526,254.94)

Total Futures and Swaps

(1,600,150.75)

2,334,259.51

Forwards

EU061708	EU FORWARD CONTRACT 06/17/08	(43,769.00)	(68,846.29)
JY040708	JY FORWARD CONTRACT 04/07/08	4,982,296.00	50,002.31
NK041108	NK FORWARD CONTRACT 04/11/08	72,757.79	14,278.10
SK041108	SK FORWARD CONTRACT 04/11/08	(86,931.00)	(14,624.82)
SR012909	SR FORWARD CONTRACT 01/29/09	179,346.20	48,748.03
Total Forwards		5,103,699.98	29,557.33