

**Alpha Hedged Strategies**  
**June 30, 2007**

CUSIP	SECURITY	SHARES	MKT VALUE
<b>Cash Equivalents</b>			
313396JE4	FEDL HOME LLN MTG CORP DISC NT	293,749.0270	293,121.9022
313396PA5	FEDL HOME LLN MTG CORP DISC NT	220,311.7703	216,262.2245
313588NT8	FEDERAL NATL MTG ASSN DISC NT	97,916.3423	96,213.4792
9999CTCCE	CTC CASH EQUIVALENT	71,263,910.7809	71,263,910.7809
<b>Total Cash Equivalents</b>		<b>71,875,887.9206</b>	<b>71,869,508.3869</b>
<b>Senior Securities &amp; Convertibles</b>			
026853931	STANDARD BANK FLT 11.00%	485,189.8186	487,615.7677
029704503	STANDARD BNK ZERO CPN CUR BSKT	970,379.6373	1,012,300.0376
030091507	TARLOT HOLDING RENAISSANCE	970,379.6373	974,067.0799
000778BR0	ABSC NIM TR 2005-HE5	46,102.6760	45,337.3717
00252FDD0	AAMES MTG TR 2005-4	881,247.0811	749,125.3194
00386SAB8	ABU DHABI NATL ENERGY CO PJSC	485,189.8186	470,748.6289
00489AA5	ACQUICOR TECH 144A CVT	339,516.0712	308,959.6248
006ESCBK2	ADELPHIA COMMUNICATIONS CORP	176,548.3570	53,405.8780
02151PAC1	ALTO PALERMO S A	485,189.8186	470,634.1241
02378JAS7	AMERICAN AIRLINES 2001-1	391,665.3694	390,686.2060
025169AC7	AMERICAN COLOR GRAPHICS INC	398,688.8722	318,951.0978
02744MAA6	AMERICAN MED SYS HLDGS INC	750,000.0000	838,125.0000
029050AB7	AMERICAN PLUMBING & MECHANICAL	3,265,174.5593	94,690.0622
031162AN0	AMGEN INC	1,000,000.0000	905,000.0000
038196AE	APPLIED EXTRUSION	-792.5275	-634.0220
039483AV4	ARCHER DANIELS MIDLAND CO	1,000,000.0000	950,000.0000
042ESC9H8	ARMSTRONG ESCROW 042476AH4	927,363.8974	13,354.0401
04317NAA7	GOVT OF ARUBA 144A	388,151.8549	376,740.1904
045413AZ4	CSFB INDYMAC MFD HSG 1998-2	209,500.8563	200,930.9341
04541GSS2	ABS CORP HEQ 2005-HE5	122,395.4279	108,293.6240
045427AT8	CWABS INC 2006-8	489,581.7117	250,954.6896
04542BMH2	ASSET BACKED FDG 2005-WF1	195,832.6847	175,201.2609
04542BNT5	ASSET BACKED FDG 2005-HE2	195,832.6847	180,227.4831
04544MAA4	ASSET BACKED FDG NIM 2005-HE2	41,889.9233	41,000.5982
05968LAA0	BANCOLOMBIA S A	727,784.7279	705,041.4552
12502CAD3	CCH II LLC / CCH II CAP CORP	485,022.9589	506,848.9920
125879BC9	CMO HLDGS II BSABS HE7 2004-7	101,534.8604	100,463.6654
12633PDE1	CSFB NIM TR HEAT 2005-2 NIM35	35,988.0550	32,389.2475
12633PDG6	CSFB NIM TR HEAT 2005-3 NIM36	151,982.9756	148,434.1740
12633PDZ4	CSFB NIM TR HEAT 2005-7 NIM40	57,240.6306	56,649.3334
126650BH2	CVS CAREMARK CORPORATION	117,499.6108	113,366.2095
12668JAF3	COUNTRYWIDE ABS 2007 QH2 B1	96,054.3574	79,705.9058
127387AC2	CADENCE DESIGN SYSTEM INC	1,000,000.0000	1,151,250.0000
131347AW6	CALPINE CORP	800,287.8822	1,012,364.1710
131347BD7	CALPINE CORP	582,027.5507	628,589.7547
13135BAF3	CALPINE GENERATING CO LLC	436,520.6630	120,043.1823
13342BAA3	CAMERON INTERNATIONAL CORP	750,000.0000	912,187.5000
140661AA7	CAPMARK FINL GROUP INC	29,374.9027	28,906.4611
140661AE9	CAPMARK FINL GROUP INC	58,749.8054	57,979.8892
149754AZ6	CAYMAN ABSC NIMS 2005-HE6	25,704.4205	25,631.1693
150934AF4	CELL THERAPEUTICS INC	970,045.9178	562,626.6323
159864AA5	CHARLES RIV LABS INTL INC	750,000.0000	902,812.5000
171779AB7	CIENA CORP	1,000,000.0000	1,027,500.0000
17307G5G9	CITIGROUP MTG LN TR 2006-HE1	367,186.2838	258,517.5031
17307GXA1	CITIGROUP MTG LN TR 2005-HE3	146,874.5135	103,286.5641
17311KAA1	CITIC RES FIN 2007 LTD	970,379.6373	936,416.3500
195325BD6	COLOMBIA REP	970,379.6373	1,140,196.0738
206016AA5	CONCEPTUS INC	1,000,000.0000	968,750.0000
222389AB4	COUNTRYWIDE ASSET-BACKED TBA!!	265,461.6237	260,745.1627
225223AB2	CRAY INC	1,000,000.0000	912,500.0000
232946AB9	CYTYC CORP	750,000.0000	1,095,000.0000
23335LAD3	DVI REC CORP 2002-2	208,716.5268	188,888.4577
23335NAD9	DVI REC CORP VIII 2003-1	1,316,007.1365	1,095,970.7462
246626AL9	DELCO REMY INTL INC	735,294.8057	738,971.2797
247126AB1	DELPHI CORP	358,916.9896	428,008.5101
247126AC9	DELPHI CORP	159,087.5305	189,711.8801
24799AKC5	DELTA AIR LINES ESCROW	824,539.0301	57,717.7321

254543AA9	DIODES INC	1,000,000.0000	985,000.0000
254709AB4	DISCOVER FINL SVCS	53,853.9883	53,781.6673
265338AA1	DUNE ENERGY INC	106,705.0510	104,304.1873
26632QAH6	DURA OPER CORP	145,506.8877	18,188.3610
26632QAK9	DURA OPER CORP	6,420,498.8829	4,173,324.2739
268648AJ1	E M C CORP MASS	750,000.0000	946,875.0000
28176EAB4	EDWARDS LIFESCIENCES CORP	750,000.0000	776,250.0000
29256PBF0	ENCORE CREDIT REC TR 2005-4	244,790.8559	206,884.9918
294751BG6	EQUITY ONE ABS INC 2002-4	32,482.3953	30,546.4913
298726AA8	EUROFRESH INC	291,013.7753	289,558.7065
30246QAR4	FBR SEC TRUST 2005-2	183,103.5602	124,551.2325
30246QCF8	FBR SEC TRUST 2005-4	146,874.5135	130,770.3400
30246QCG6	FBR SEC TRUST 2005-4	60,060.5919	54,580.4492
30246QDA8	FBR SEC TRUST 2005-5	119,755.8383	112,718.9825
31282YDN6	FHLMC PC	894,913.9505	231,563.9932
31282YDS5	FHLMC PC	32,707,155.5265	8,473,236.7254
3136FA5Y2	FNMA STRIP SMBS 343	281,572.9145	69,860.1867
3136FAT67	FNMA STRIP SMBS 337	1,099,312.1022	275,194.5362
3136FAYU8	FNMA STRIP SMBS 332	1,296,591.6967	339,331.6596
3136FCBD7	FNMA STRIP SMBS 346	948,722.6818	247,025.7572
3136FCLD6	FNMA STRIP SMBS 353	662,875.7092	171,130.9080
3136FCMB9	FNMA STRIP SMBS 354	7,289,882.1062	1,934,777.7219
3136FCPX8	FNMA STRIP SMBS 356	140,614.9470	36,064.8801
3136FCQC3	FNMA STRIP SMBS 356	504,097.0262	125,153.9369
3136FCQP4	FNMA STRIP SMBS 356	149,532.7170	35,850.0517
3136FCRX6	FNMA STRIP SMBS 357	3,814,845.6176	978,977.1279
3136FCUJ8	FNMA STRIP SMBS 360	16,785,368.1090	4,362,166.3542
3136FCZD1	FNMA STRIP SMBS 365	1,376,705.9374	343,691.7470
31395MD48	FHLMC REMIC SERIES 2934	203,349.7908	39,679.7459
31395MDV8	FHLMC REMIC SERIES 2934	135,457.9576	26,265.4713
31395TC51	FHLMC REMIC SERIES 2967	143,628.4889	28,551.1031
32027EAW1	FIRST FRANKLIN MTG 2006-FF5	293,749.0270	181,625.0234
32027NNX5	FIRST FRANKLIN MTG 2004-FF8	73,437.2568	65,984.7754
32027NQS3	FIRST FRANKLIN MTG 2005-FF1	29,374.9027	27,218.0505
32027NSB8	FIRST FRANKLIN MTG 2005-FF5	146,874.5135	139,477.7857
32027NTM3	FIRST FRANKLIN MTG 2005-FFH1	195,832.6847	138,992.2480
32027NUW9	FIRST FRANKLIN MTG 2005-FF7	146,874.5135	121,921.4149
32028KAR7	FIRST FRANKLIN MTG 2006-FF17	146,874.5135	74,118.7545
345397UE1	FORD MOTOR CR CO	436,520.6630	433,251.9963
345397VD2	FORD MOTOR CREDIT CO LLC	107,707.9766	107,434.7214
35671DAR6	FREEMPORT-MCMORAN COPPER & GOLD	166,457.7820	175,612.9600
358430AA4	FRIEDE GOLDMAN HALTER INC	1,455,068.8767	98,217.1492
3622MDAU9	GSAMP TRUST 2007-HE1	587,498.0541	341,189.4949
367910AP1	GE-WMC ASSET-BCKD PTC 2005-1	440,623.5406	399,266.6151
40430HEK0	HSI ASSET SEC TR 2006-OPT2	426,915.2526	293,196.6418
410345AE2	HANESBRANDS INC	264,374.1243	268,339.7362
450047AF2	IRSA INVERSIONES Y REP S A	485,189.8186	464,569.2513
451055AA5	ICONIX BRAND GROUP INC	1,000,000.0000	1,021,250.0000
458140AD2	INTEL CORP	1,000,000.0000	953,750.0000
46268KAK1	IRIDIUM LLC / IRIDIUM CAP CORP	218,260.3315	38,195.5580
465741AJ5	ITRON INC	750,000.0000	1,007,812.5000
46626LAP5	JP MORGAN MTG ACQ 2005-OPT1	122,395.4279	100,372.8186
46626LBC3	JP MORGAN MTG ACQ 2005-FLD1	244,790.8559	218,243.2876
46628TAQ4	JP MORGAN MTG ACQ 2006-WMC2	489,581.7117	291,002.4736
477143AC5	JETBLUE AWYS CORP	1,000,000.0000	981,250.0000
482434AF4	KCS ENERGY INC	216,320.2397	213,616.2367
483008AD0	KAISER ALUM & CHEM CORP	-1,122,343.1269	-89,787.4502
483008ESC	KAISER ALUMINUM ESCROW	290,043.7294	115,234.3737
501577AA8	KYPHON INC	1,000,000.0000	1,000,000.0000
502424AE4	L-3 COMMUNICATIONS HLDGS INC	750,000.0000	845,625.0000
525220AF6	LEHMAN XS NIM 2005-5N	20,390.8041	20,391.2154
52522WAT6	LEHMAN XS TRUST 2006-11	186,041.0505	154,562.9047
52729NBK5	LEVEL 3 COMMUNICATIONS INC	500,000.0000	630,625.0000
552953AF8	MGM MIRAGE	195,832.6847	194,119.1487
55311WAA	MLMI CAYMAN NIM 2005-HE1	73,759.2449	71,700.6223
554067AB4	MAAX CORP	436,520.6630	285,921.0343
55932RAB3	MAGNACHIP SEMICONDUCTOR S A	291,013.7753	260,457.3289
57643SAA9	MASTR CI-10 NIM 2005-HE1	4,071.8805	3,221.3791
580031AD4	MCDATA CORP	1,000,000.0000	950,000.0000
58984WAB3	MERISANT CO	302,654.3264	266,335.8072
589962CU1	MERIT SECS CORP SER 13	355,267.2114	373,305.6537
59156RAP3	METLIFE INC	122,395.4279	113,381.2495
624581AB0	MOVIE GALLERY INC	2,212,674.7385	1,460,365.3274

637193BE2	NATIONAL POWER CORP	242,594.9093	243,807.8839
63860FAP8	NATIONSTAR HEQ LN TR 2006-B	151,770.3306	122,026.3812
64352VLT6	NEW CENTURY HE TR 2005-3	611,977.1397	483,457.9062
65536RAP1	NOMURA HEQ LN TR 2006-WF1	244,790.8559	198,126.3750
657337AE1	NORTH ATLANTIC TRADING INC	291,013.7753	244,451.5713
657337AF8	NORTH ATLANTIC TRADING INC	339,516.0712	339,516.0712
66799ADP5	NORTHWEST AIR ESCROW CUSIP	509,274.1068	65,569.0413
682189AF2	ON SEMICONDUCTOR CORP	750,000.0000	923,437.5000
68389FLA0	OPTION ONE MTG LN TR 2006-1	48,958.1712	40,801.7399
68389FLB8	OPTION ONE MTG LN TR 2006-1	97,916.3423	75,643.5078
686701AA1	ORMET CORP	1,936,211.6519	119,270.6378
69319FAB3	PCA LLC / PCA FIN CORP	301,684.2804	16,203.4627
69344FAD8	PMC-SIERRA INC	750,000.0000	846,562.5000
723443AB3	PINNACLE AIRL CORP	378,317.9079	582,609.5782
74163RAB4	PRIMUS TELECOMMUNICATIONS	494,723.4181	358,674.4781
74163XAB1	PRIMUS TELECOMMUNICATIONS IHC	339,516.0712	348,003.9730
74762EAD4	QUANTA SVCS INC	750,000.0000	1,129,687.5000
7481F1AD8	QUEBECOR WORLD CAP CORP	848,790.1781	766,033.1357
74820QAA3	QUEBECOR WORLD CAPITAL	-593,668.1017	-584,763.0802
749239AP4	RAMP SERIES TRUST 2006-RZ5	518,956.6144	306,755.2548
75156XAM3	RAMP SERIES TRUST 2006-RZ4	112,603.7937	84,952.6690
75405MAQ7	RESIDENTIAL ASSET 2005-EMX3	195,832.6847	166,187.5329
76110WR32	RESIDENTIAL ASSET 2005-EMX1	489,581.7117	463,724.8453
76113BAE9	RESIDENTIAL CAP CORP	29,374.9027	28,491.1588
76113BAM1	RESIDENTIAL CAP CORP	78,333.0739	75,797.9023
76113BAR0	RESIDENTIAL CAP CORP	93,020.5252	89,911.6912
761519AN7	REVLON CONSUMER PRODUCTS CORP	373,467.6784	367,865.6632
767754BR4	RITE AID CORP	386,769.5523	371,298.7702
780153AR3	ROYAL CARIBBEAN CRUISES LTD	122,395.4279	120,927.1724
78388JAH9	SBA COMMUNICATIONS CORP	1,000,000.0000	1,106,250.0000
78412FAG9	SESI L L C	1,000,000.0000	1,076,250.0000
80382SDY1	SASCO ARC NIM 2005-AXS	126.5471	126.5471
805423AA8	SAVVIS INC	1,000,000.0000	1,015,000.0000
806407AB8	SCHEIN HENRY INC	1,000,000.0000	1,280,000.0000
80874PAD1	SCIENTIFIC GAMES CORP	750,000.0000	958,125.0000
811371AK	SEA CONTAINERS LTD	145,506.8877	135,321.4055
820018BT5	SHARPS SP I NIM 2005-HE3N	79,048.2157	17,770.8957
82463MAA7	SHINSEI FIN CAYMAN LTD	190,936.8676	185,648.8759
826418BE4	SIERRA PAC PWR CO	259,478.3072	263,405.5163
834376AB1	SOLUTIA INC	145,506.8877	131,319.9661
83611MAM0	SOUNDVIEW HM EQ LN 2003-2	28,685.4346	27,937.0306
84649PAA3	SPANSION LLC	339,516.0712	349,701.5534
84649RAA9	SPANSION INC	-339,516.0712	-302,169.3034
86358ERK4	STRUCTURED ASSET INV 2005-3	362,290.4667	337,719.7804
86358ESV9	STRUCTURED ASSET INV 2005-4	78,333.0739	70,799.7430
86358EUL8	STRUCTURED ASSET INV 2005-6	146,874.5135	135,466.7701
86358EVG8	STRUCTURED ASSET INV 2005-HE1	341,728.0348	296,230.3642
86358EVW3	STRUCTURED ASSET INV 2005-HE1	244,790.8559	193,506.2218
86358EWN2	STRUCTURED ASSET INV 2005-7	164,499.4551	131,647.2690
86358EXG6	STRUCTURED ASSET INV 2005-HE3	146,874.5135	104,772.9342
86359B6M8	STRUCTURED ASSET SEC 2005-WMC1	391,665.3694	374,838.5635
86359DLV7	STRUCTURED ASSET SECS 2005-WF3	244,790.8559	207,795.1047
86359DLX3	STRUCTURED ASSET SECS 2005-S4	280,245.8249	245,311.3008
86359DVA2	LEHMAN XS TRUST 2005-5N	146,874.5135	136,939.9214
86361EAR2	STRUCTURED ASSET SECS 2006-WF3	391,665.3694	238,328.3773
870757AB7	SWIFT TRANSN CO INC	-291,013.7753	-275,008.0177
872962AA3	TOUSA INC	509,274.1068	486,356.7720
872962AE5	TOUSA INC	339,516.0712	234,266.0891
881561Q49	TERWIN MTG TR 2006-2HGS	391,665.3694	324,349.8424
885218AB3	THORNBURG MTG INC	68,541.4396	68,712.7932
896882AB3	TRIZETTO GROUP INC	1,000,000.0000	1,196,250.0000
904677AG6	UNIFI INC	358,916.9896	356,225.1122
912810FH6	UNITED STATES TREAS BDS	860,078.5471	1,038,410.6733
912810FT0	UNITED STATES TREAS BDS	-908,275.3405	-822,415.1604
912828FB1	UNITED STATES TREAS NTS	2,215,878.7677	2,191,641.4865
91911TAG8	VALE OVERSEAS LTD	485,189.8186	481,220.9659
93934WAA3	WASHINGTON MUT PFD FDG TR I	293,749.0270	283,503.0610
941053AG5	WASTE CONNECTIONS INC	1,000,000.0000	1,097,500.0000
947074AE0	WEATHERFORD INTL INC	97,916.3423	98,745.9875
947074AF7	WEATHERFORD INTL INC	78,333.0739	79,366.9138
94980GAV3	WELLS FARGO HEQ 2004-2	244,790.8559	229,465.7537
981628AC4	WORNICK CO	-266,762.6274	-228,082.0464
983919AC5	XILINX INC	1,000,000.0000	1,007,500.0000

98951UAH9	ZIFF DAVIS MEDIA INC	421,969.9742	421,969.9742
9999ARMBD	ARMSTRONG BANK DEBT	666,421.5455	3,332.7771
9999COLPR	COLLINS BANK DEBT PR	1,960,355.1636	686,124.3034
9999COLRC	COLLINS BANK DEBT RC	354,920.6526	124,222.2274
9999DANA	DANA CORP DIP LOAN	970,045.9178	970,259.3279
9999DELPH	DELPHI DIP LOAN	970,045.9178	971,918.1064
9999FABBD	M FABRIKANT BILATERAL BANKDEBT	1,032,301.0300	629,703.6294
9999FORD	FORD TERM LOAN	482,597.8441	483,273.4811
9999HALC	T4/HALCYON LOAN	1,352,445.3519	1,352,445.3519
9999HCA	HCA DIP LOAN	290,286.2409	291,403.8405
9999HPISN	HOME PRODUCTS INTL NOTES 2017	93,702.8368	93,702.8368
9999IBCTC	INTERSTATE TRADE CLAIM	355,311.9691	284,249.5773
9999MERI	MERISANT DIP LOAN	291,013.7753	291,013.7753
9999ORMBD	ORMET CORP	129,986.1530	7,799.1692
9999QHLLN	QHL-1 1ST FUNDING LOAN	1,772,202.8936	1,772,202.8936
9999REV	REVLON TERM LOAN	291,013.7753	300,492.0940
9999SOLU	SOLUTIA DIP LOAN	916,827.2587	922,089.8451
9999WERNE	WERNER TERM LOAN	68,446.5952	54,757.2781
9999WINST	WINSTAR DIP BANK DEBT	30,445.8612	51,149.0468
B04QRC4	GAZPROM INTL SA	925,503.9166	955,305.1389
B0FQ262	XINAO GAS HOLDINGS	485,189.8186	498,181.2612
B0SRM84	ADARO FINANCE BV	485,189.8186	501,996.3088
B1G4Z18	RANHILL LABUAN LTD	485,189.8186	485,820.5654
B1GD6P6	KAZAKHGOLD GROUP LTD	485,189.8186	491,537.0718
B1GN3R7	BANCO CREDITO DEL PERU	485,189.8186	494,893.6150
B1JVT36	PROFILO TELRA	485,189.8186	538,479.5944
B1L8XZ5	AES PANAMA SA	485,189.8186	469,942.7286
B1PDXH8	TURKEY GOVT BOND ZERO CPN	1,843,721.3108	1,106,050.1707
B1PXL8	TSESNA INTER	485,189.8186	474,647.1291
B1R98F7	INDONESIA (REP OF)	485,189.8186	467,207.2284
B1TK182	GAZ CAPITAL GAZPROM	485,189.8186	479,353.9555
B1VJWP1	TNK-BP FINANCE SA	485,189.8186	471,867.9618
B1W7S67	TAM CAPITAL INC	485,189.8186	461,350.9873
B1WSCC4	CHINA PROPERTIES GROUP	485,189.8186	462,714.8559
B1XC0R6	GRUPO TELEvisa SA	5,240,050.0412	490,617.2975
B1XFJV2	TRINIDAD & TOBAGO	727,784.7279	699,401.1236
B1XL4W6	SADIA OVERSEAS LTD	970,379.6373	946,438.4309
B1XM9L3	AFRICAN DEVELOPMENT BANK	4,485,579.873.2585	482,084.6523
B1Y4DJ4	ISLAMIC REP OF PAKISTAN	485,189.8186	465,782.2259
EG1762210	STANDARD BANK PLC	485,189.8186	493,680.6405
EG2873503	GOL FINANCE	485,189.8186	473,770.3911
EG2949519	CERVECERIA NACIO CND	242,594.9093	279,590.6330
EG2959062	STANDARD BANK PLC	507,537.6617	505,659.7733
EG4256772	TRANSREDIT FINANCE	485,189.8186	487,590.0527
EG4811766	HSBC BANK PLC	873,341.6735	1,187,938.5288
EG5399779	KAZKOMMERTSBANK KKB	485,189.8186	476,526.7544
EG5889142	DUBAI PORTS WORLD	485,189.8186	484,757.9997
EG6040687	BEMAX RESOURCES NL	485,189.8186	485,189.8186
LN212143	DURA OP CORP TRANCHE LOAN	292,965.7900	283,078.1946
P3505EBZ8	DESARROLLOS METROPOLITAN	970,379.6373	971,710.0277

**Total Senior Securities & Convertibles**

**4,674,505,722.7870**

**118,746,771.7154**

**Common Stocks and Convertibles**

0147899	AGGREKO	17,469.7286	201,541.4064
0164199	EASYJET	22,225.3769	234,313.0838
0185929	BOVIS HOMES GROUP	7,861.3779	140,973.7410
0311939	EXPRO INTL GRP	-10,675.9452	-209,346.9685
0345217	FIRSTGROUP	16,887.4043	226,530.9020
0375377	GO-AHEAD GROUP	3,882.1619	204,250.4567
0425045	REXAM	-16,790.3502	-168,163.1219
0447889	HUNTING	12,908.1883	189,872.0451
0459497	IMPERIAL CHEM INDS	26,754.4400	334,175.2953
0468523	JJB SPORTS	43,674.3214	224,519.5831
0486622	KELLER GROUP	10,481.8371	226,694.6225
0719072	UK COAL	19,119.6474	197,539.2275
0732358	RENISHAW	-11,452.3776	-137,871.0105
0736554	CARILLION	24,003.4070	194,252.2398
0884709	TESCO	29,407.3764	247,138.1744
0932374	WSP GROUP	7,570.2157	113,709.8130
0946580	WEIR GROUP	6,211.4590	91,055.1660

001712108	AMICAS INC	20,351.6165	72,044.7225
2621272	NAL OIL & GAS TR	47,953.8421	565,857.5835
2643674	GPO MEXICO SA	263,736.0841	1,610,221.8816
002824100	ABBOTT LABS	12,644.1549	677,094.4926
003009107	ABERDEEN ASIA PACIFIC INCOM FD	38,535.1911	246,239.8713
3141100	XSTRATA PLC	3,396.8917	203,753.4720
3142318	VENTURE PRODUCTION	-13,490.5126	-200,198.5763
3169889	WILLIAM HILL	-21,545.9986	-266,090.7918
3305672	BENFIELD GROUP	-27,757.4576	-180,179.8882
3356313	WOLFSON MICROELECT	-28,145.6738	-171,395.9534
4002121	BOUYGUES	2,232.2431	187,890.9099
4005001	UMICORE	883.1918	192,775.7275
4024006	AMER SPORTS OYJ	-8,152.5400	-202,034.2566
4061393	CHRISTIAN DIOR	-1,552.8648	-202,228.6656
4084895	MONDADORI EDIT(ARN	-20,478.4040	-200,945.2908
4162791	THALES	3,008.6755	184,547.8444
4169219	CARLSBERG	1,965.3445	238,412.0353
4196897	INGENICO	-6,308.5131	-186,988.4820
004225108	ACADIA PHARMACEUTICALS INC	49,816.0000	680,984.7200
004239109	ACADIA RLTY TR	-1,300.0000	-33,735.0000
4253350	DANIELI & C	9,447.2410	278,871.6646
4354350	FUCHS PETROLUB AG	1,746.9729	161,846.5048
4356646	SYNGENTA	-1,067.5945	-209,061.4937
4420723	COCA-COLA HELL BOT	4,270.3781	196,511.9492
4447476	HUHTAMAKI OYJ	-11,064.1614	-185,987.5248
4464237	MPC MUENCHMEYER PT	-322.2194	-32,978.5966
4466802	ENIRO AB	-17,275.6205	-220,390.9621
4492216	ITALMOBILIARE	1,358.7567	193,096.6367
4492227	ITALMOBILIARE	1,067.5945	116,317.7329
4562294	SOITEC S.A.	-7,667.2698	-164,065.1506
4574813	MEDIOBANCA SPA	-8,443.7021	-192,678.9161
4580586	INDESIT COMPANY	8,443.7021	197,707.3154
4581619	VALORA HOLDING	737.6108	193,234.0943
4588364	MICHELIN (CGDE)	1,455.8107	204,623.3189
4645742	NCC	4,173.3240	113,193.3010
4661607	OEST ELEKTRIZITATS	-3,396.8917	-174,154.7729
4665148	OUTOKUMPU OYJ	5,240.9186	177,475.5160
4682329	PERNOD RICARD	-1,208.3229	-268,125.5202
4704096	BARCO	-2,135.1890	-198,477.0705
4727662	RAUTARUUKKI OYJ	3,688.0538	237,451.0644
4730875	TOMRA SYSTEMS ASA	-23,487.0795	-205,916.9620
4755135	SOFTWARE AG	1,552.8648	151,177.5863
4755317	INBEV	2,329.2971	185,467.3539
4768768	SAIPEM	9,317.1886	319,799.5603
4800659	LUXOTTICA GROUP	-8,249.5940	-321,341.7006
4808084	SIKA AG	94.1424	192,677.9067
4874160	TECHNIP	2,620.4593	217,411.0534
4884006	TESSENDERLO CHEMIE	3,396.8917	208,682.2939
4916039	AIR FRANCE-KLM	3,299.8376	154,485.1882
4925701	STORK NV	-2,038.1350	-132,409.1193
4943402	VOESTALPINE AG	4,173.3240	353,025.3147
5036066	HOLMEN AB	-6,405.5671	-272,081.1326
5051252	UPM-KYMMENE CORP	-9,996.5669	-247,597.1818
5071432	M-REAL OYJ	-16,110.9719	-105,756.5346
5077946	MEDIASET	-31,348.4574	-324,791.8264
5107401	BEIERSDORF AG	3,008.6755	214,722.1419
5183359	NUTRECO HOLDING NV	3,202.7836	234,730.6394
5209073	HAGEMEYER	-23,098.8633	-119,738.3057
5231485	ALLIANZ SE	494.9756	115,629.4159
5240157	PFLIEDERER AG	-5,920.2969	-180,850.1046
5250769	ABN-AMRO HLDGS NV	5,803.7566	267,466.8852
5273131	ALTANA AG	-7,473.1617	-180,848.7944
5294411	SIDENOR S.A.	4,173.3240	88,905.8944
5330047	DASSAULT SYSTEMES	-5,143.8645	-325,542.5394
5337093	ERG SPA	6,308.5131	172,644.1558
5386534	H&R WASAG AG	388.2162	17,738.6168
5444012	ALTADIS SA	9,672.9276	644,119.9683
5465358	SALZGITTER AG	1,067.5945	205,326.0873
5468324	EBRO PULEVA SA	-8,734.8643	-188,801.2187
5481202	CARBONE LORRAINE	-2,620.4593	-204,713.9577
5485527	NORDDT AFFINERIE	3,008.6755	133,442.9099
5497102	VOLKSWAGEN AG	1,067.5945	170,011.7395
5516751	BUHRMANN NV	-20,256.1503	-311,991.5913

5519299	SUEZ	3,095.3368	41.8934
5554041	SECURITAS	-12,422.9181	-197,990.7132
5563520	MAN AG	1,358.7567	194,751.7479
5596991	UCB	-5,143.8645	-305,283.1573
5636927	THYSSENKRUPP AG	2,523.4052	149,761.5483
5666292	TUI AG	4,561.5402	125,884.5542
5671519	WOLTERS KLUWER	-3,396.8917	-104,134.2568
5679591	INVESTOR AB	7,570.2157	197,025.7339
5689051	AGFA GEVAERT NV	-9,123.0805	-236,581.4698
5730669	SOGECABLE SA	-6,890.8374	-289,585.8394
5733107	IFI(ISTIT FIN IND)	7,376.1076	297,699.8393
5733130	IFIL SPA	22,128.3228	239,297.9641
5738298	SOL MELIA SA	15,237.4855	340,283.5643
5740817	LINDE AG	-2,717.5133	-327,234.4341
5748521	FIAT SPA	4,367.4321	130,458.4494
5784462	SUEDZUCKER AG	-8,637.8102	-191,847.4152
5785993	EPCOS	9,317.1886	183,229.0061
5803925	BRISA(AUTO-ESTRADA	-19,216.7014	-258,788.9014
5817186	PORTUGAL TCOM SGPS	1,306.7932	18,093.6438
5836200	GR ED L'ESPRESSO	-18,828.4852	-99,895.3242
5898664	MYTILINEOS	3,785.1079	190,472.1011
5899281	TECHEM AG	-2,620.4593	-183,894.9910
5932539	GRENKELEASING AG	-2,620.4593	-122,821.2858
5962934	SEMAPA SOC INVEST	7,181.9995	129,671.6128
5978384	TELIASONERA AB	24,166.4578	178,442.8149
5983816	ZURICH FIN SVS GRP	359.1000	111,492.9723
5996126	NRJ GROUP	-11,064.1614	-191,378.4695
5997118	TF1 - TV FRANCAISE	-7,376.1076	-256,269.4463
6019419	AIFUL CORP	-29.1162	-837.1300
6031855	MINARA RESOURCES	35,448.9909	218,791.2493
6037734	AEON CREDIT SERV	-7,473.1617	-118,599.4541
6037745	CENTRO PROPS GP(NE	41,272.2337	297,420.9739
6049609	ARISAWA MFG CO	-9,511.2967	-82,579.3002
6075648	BK OF EAST ASIA	42,442.7055	238,832.4928
6109893	YANZHOU COAL MININ	975,332.3811	1,489,342.7199
6126892	ARUZE CORP	13,483.6383	419,430.1321
6132101	BRIDGESTONE CORP	-9,608.3507	-206,018.6455
6161503	CALTEX AUSTRALIA	8,120.5122	162,958.2589
6185495	CSL	2,501.0828	186,597.3348
6194468	KOSE CORPORATION	-5,143.8645	-145,803.7522
6194811	CHUNG HSIN ELEC	554,600.7657	402,459.3274
6197928	CITY DEVELOPMENTS	16,499.1881	186,468.0394
6226576	PETROCHINA CO	525,914.5192	774,828.0252
6249476	DAEGU BANK	51,635.2437	905,440.2252
6268976	M UFJ LEASE	-4,105.3862	-184,721.5421
6271026	INSURANCE AUST GRP	33,880.5975	163,727.1114
6278306	DOWA HOLDINGS	21,351.8905	228,042.5285
6293729	ONESTEEL	48,581.3741	264,835.0483
6309820	DENKI KAGAKU KOGYO	40,762.7000	183,742.5288
6317715	ENERGY RES OF AUST	-3,590.9998	-58,392.7133
6330080	LINTEC CORP	-12,908.1883	-273,627.3783
6332439	FAST RETAILING CO	-970.5405	-69,130.0743
6334781	NIPPON PAPER GROUP	-75.7022	-252,084.3398
6335331	NUFARM	38.8216	455.8435
6338590	BIL INTERNATIONAL	1,912.4164	1,961.4508
6338675	ABC LEARNING CENTR	-19,535.0387	-114,608.0288
6361411	KIATNAKIN BANK	209,409.5995	194,094.3471
6363172	SIAM COMMERCIAL BK	6,215.3534	13,141.8006
6363202	SIAM CITY BANK PUB	363,359.1224	198,913.4644
6372167	GIANT MFG CO	135,781.5668	249,121.5387
6390363	GUOCO GROUP	90,839.7806	1,274,442.8980
6408705	HANKYU DEPT STORES	19,410.8095	206,838.4319
6420390	PTT PUBLIC COMPANY	129,088.1093	1,009,523.2314
6420408	PTT PUBLIC COMPANY	47,810.4108	373,897.4931
6421854	FAR EASTONE TELECO	573,724.9300	712,224.7003
6428725	HIROSE ELECTRIC	-1,455.8107	-191,782.7384
6430559	GOLDEN MEDITECH	3,610,546.6055	2,073,275.3066
6432889	HUNG SHENG CONSTRU	784,090.7377	623,865.7829
6439813	HOSIDEN CORP	9,899.5129	131,216.2862
6441506	HOYA CORP	-9,220.1345	-306,276.9519
6444066	MEGA FINANCIAL HD	908,397.8059	614,977.5215
6456102	IBIDEN CO LTD	-3,299.8376	-213,333.6673
6456942	MACQUARIE INFRAS G	95,826.3139	292,470.4410

6458001	ORICA LIMITED	-7,935.1389	-200,477.4320
6467803	ITOCHEU CORP	17,469.7286	202,613.3781
6467900	ITOHAM FOODS INC	51,438.6452	228,105.5845
6468624	JACCS CO LTD	-41,733.2405	-157,611.8329
6470986	JSR CORP	-10,287.7290	-248,576.6028
6479660	JUBILEE MINES NL	12,617.0262	170,613.1057
6480048	AEON CO LTD	-10,093.6209	-187,731.1007
6483360	KANEKA CORP	-21,351.8905	-179,139.1097
6484686	KAWASAKI KISEN KAI	24,263.5119	296,975.5346
6490995	KEYENCE CORP	-873.4864	-191,049.6601
6493745	KIRIN BREWERY CO	-11,646.4857	-174,330.7513
6496186	MITSUBISHI UFJ SEC	-15,528.6476	-174,425.3402
6496324	KOITO MFG CO LTD	-9,705.4048	-117,686.6511
6496368	HITACHI KOKUSAI EL	970.5405	11,981.4969
6497082	JTEKT CORPORATION	-10,772.9993	-195,117.0593
6497509	KUBOTA CORP	-22,322.4309	-181,298.9311
6497662	KURARAY CO	-15,528.6476	-182,244.8392
6499550	KYOWA HAKKO KOGYO	19,410.8095	183,348.4020
6512004	LEND LEASE CORP	12,622.8494	198,409.2103
6519481	LITE-ON TECHNOLOGY	655,002.6285	844,013.9161
6543792	JFE HOLDINGS INC	3,688.0538	229,745.1574
6563024	SUMITOMO MITSUI FG	-19.4108	-181,298.9311
6569464	MARUBENI CORP	13,587.5667	112,011.2118
6569527	MARUI CO	-17,372.6745	-219,407.1835
6572707	MATSUSHITA ELC IND	-9,062.9070	-179,970.0088
6586117	MILBON CO LTD	-3,493.9457	-101,022.9176
6597089	MITSUBISHI MATERLS	29,116.2143	159,148.9361
6597302	MITSUMI & CO	10,675.9452	212,868.5940
6597409	MITSUMI ELECTRIC	6,114.4050	219,497.8319
6597584	MITSUMI O.S.K.LINES	23,292.9714	316,689.8224
6610403	MURATA MFG CO	-2,717.5133	-205,041.2045
6622356	NICHII GAKKAN CO	-5,240.9186	-84,195.2209
6633767	NEW WORLD DEVEL CO	76,672.6976	191,799.4123
6640682	NIDEC CORPORATION	-3,105.7295	-182,623.2044
6641384	NIPPON METAL INDS	37,851.0786	192,752.2986
6641566	NIPPON YAKIN KOGYO	15,485.9438	181,492.1172
6641588	NISSAN CHEMICAL IN	-15,528.6476	-182,749.3262
6641599	NIPRO CORP	9,705.4048	199,822.9481
6641641	NISSHIN STEEL CO	44,644.8619	204,142.6005
6641801	NITTO DENKO CORP	-2,911.6214	-147,088.6119
6642387	YAMAHA CORP	8,055.4859	167,488.6836
6642569	NIPPON STEEL CORP	21,351.8905	150,525.4122
6643960	NIPPON YUSEN KK	20,381.3500	187,218.7330
6644015	ZEON CORPORATION	-18,535.3820	-197,208.9332
6653453	COL CAPITAL	478,199.7292	390,182.4075
6659116	ORIENT O/SEAS INTL	27,175.1333	265,523.3556
6666343	PACIFIC METALS CO	12,522.8838	210,028.4626
6675800	MITSUMI LTD	-36,880.5381	-184,814.5587
6681584	PERILYA LIMITED	59,071.9461	218,855.4700
6682394	PERPETUAL LIMITED	2,750.5117	183,076.7380
6710347	QANTAS AIRWAYS	42,623.2261	202,362.0372
6715740	QBE INS GROUP	6,674.4069	176,547.6599
6738220	RICOH CO	7,764.3238	179,722.4142
6744540	RYOSHOKU LTD	-7,861.3779	-176,222.5579
6769402	SAKAI CHEMICAL IND	15,528.6476	118,805.9754
6771720	SAMSUNG ELECTRONIC	956.2082	585,824.3776
6804529	SINANEN CO LTD	18,440.2690	91,658.4346
6812340	SINGAPORE PETROL	53,379.7262	200,511.7892
6858504	SUMITOMO BAKELITE	-25,350.5172	-177,685.2498
6858849	SUMITOMO METAL MNG	10,675.9452	231,944.3924
6858946	SUMITOMO CORP	12,034.7019	219,923.4819
6869131	THK CO LTD	-7,764.3238	-194,856.9351
6870382	TAKARA HOLDINGS	26,204.5928	174,945.5887
6870564	TAIYO YUDEN CO LTD	4,852.7024	112,523.5796
6870984	TANABE SEIYAKU CO	14,558.1071	173,574.0209
6876067	TAKEFUJI CORP	-4,212.1457	-141,630.7290
6880507	TEIJIN LTD	-39,403.9433	-215,701.5823
6894003	TOKAI CARBON CO	26,204.5928	245,817.7056
6894627	TOHO TITANIUM CO	-4,367.4321	-177,357.6536
6895404	TOKYO ELEC POWER	-8,734.8643	-280,934.5193
6895761	TOKUYAMA CORP	-11,514.4922	-150,191.0610
6895879	TOKYO STEEL MFG	-11,937.6479	-187,511.9624
6897024	TOPPAN PRINTING CO	-15,154.0190	-163,078.7806

6897143	TORAY INDS INC	-36,880.5381	-272,878.5383
6897466	TOTO LTD	-20,381.3500	-176,624.5752
6900289	TOSOH CORP	41,179.0618	229,097.7292
6900546	TOYOTA INDUSTRIES	3,979.2160	185,185.0334
6900591	TOYOTA BOSHOKU CP	7,861.3779	199,208.1107
6916628	UTD MICRO ELECT	2,329,323.2159	1,406,835.8159
6916781	UTD O/S BANK	20,381.3500	292,921.5773
6918981	USHIO INC	-8,928.9724	-198,341.0298
6926553	VALOR CO LTD	-8,979.4405	-102,465.8977
6926854	VARITRONIX INTL	241,920.6788	151,293.2434
6979728	WOODSIDE PETROLEUM	-6,237.6636	-241,940.0373
6985026	YAMADA DENKI CO	-2,416.6458	-252,803.2289
6985446	YAMATO KOGYO CO	3,008.6755	119,491.7593
6985565	YAMATO HOLDINGS CO	-12,617.0262	-178,610.9804
6986427	YOKOGAWA ELECTRIC	-8,443.7021	-113,428.4921
6986461	YOKOHAMA RUBBER CO	26,204.5928	197,505.4818
7042395	EURAZEO	1,019.0675	147,718.9294
7062713	SODEXHO ALLIANCE	2,620.4593	188,505.6697
7070396	NORSKE SKOGSINDUST	-18,149.1069	-262,220.9654
7077524	NOVO-NORDISK AS	1,526.6602	166,593.2047
7086650	SIG HOLDING AG	193.4586	65,806.0001
007094105	ADMINISTAFF INC	11,368.3135	380,724.8180
7103526	PEUGEOT SA	2,329.2971	188,462.3156
7107551	FRAPORT AG	-3,785.1079	-270,031.8558
7111314	INDITEX	2,911.6214	172,486.5303
7117895	BB MEDTECH AG	1,649.9188	108,396.2203
7123609	D.CARNEGIE & CO AB	-6,114.4050	-107,506.3124
7130836	NEXANS	1,164.6486	195,145.8262
7184725	SWATCH GROUP	1,048.1837	299,481.0625
7187627	LUNDIN PETROLEUM A	-17,372.6745	-174,001.0781
7376544	ASTALDI	4,263.5843	38,230.0164
7383072	ENAGAS SA	-5,629.1348	-139,652.2143
7390113	WENDEL	1,067.5945	195,283.7497
7448971	SUBSEA 7 INC	-11,064.1614	-237,345.8189
7515864	MEINL EUROPEAN LND	6,429.8307	184,405.6506
7635610	EMS-CHEMIE HLDG AG	1,552.8648	203,404.3104
7667163	AUTOSTRADE	-8,734.8643	-291,063.6232
7681248	HYPO REAL ESTATE	-2,717.5133	-176,030.5753
7751259	YARA INTERNATIONAL	5,629.1348	169,915.9665
008190100	AFFILIATED COMPUTER SERVICES	483.6464	27,432.4227
008252108	AFFILIATED MANAGERS GROUP	2,370.9952	305,289.3395
008273104	AFFORDABLE RESIDENTIAL CMTYS	42,300.0000	499,986.0000
008318107	AFTERMARKET TECHNOLOGY CORP	11,850.0217	351,708.6430
008916108	AGRIUM INC	5,435.0267	237,782.4166
009158106	AIR PRODS & CHEMS INC	2,550.6850	204,998.5567
009363102	AIRGAS INC	2,456.2152	117,652.7092
012423109	ALBANY MOLECULAR RESH INC	-13,104.0000	-194,594.4000
012653101	ALBEMARLE CORP	15,350.0000	591,435.5000
013716105	ALCAN INC	7,738.3421	629,127.2110
013817101	ALCOA INC	967.2928	39,204.3756
013904305	ALCATEL-LUCENT	-62,454.7552	-874,366.5732
014485106	ALESCO FINL INC	61,200.0000	497,556.0000
015271109	ALEXANDRIA REAL ESTATE EQ INC	5,600.0000	542,192.0000
015351109	ALEXION PHARMACEUTICALS INC	-12,274.0000	-553,066.4400
015384100	ALEXZA PHARMACEUTICALS INC	-11,995.0000	-99,198.6500
018490102	ALLERGAN INC	9,700.9171	559,160.8619
018581108	ALLIANCE DATA SYSTEMS CORP	9,189.2812	710,147.6526
019118108	ALLIED DEFENSE GROUP INC	-2,012.8453	-15,478.7802
019777101	ALLOS THERAPEUTICS INC	126,321.0000	558,338.8200
020039103	ALLTEL CORP	19,345.8552	1,306,812.5186
020813101	ALPHARMA INC	4,836.4638	125,796.4234
023135106	AMAZON COM INC	4,403.2768	301,228.1635
024835100	AMERICAN CAMPUS CMNTYS INC	-7,600.0000	-215,004.0000
025195207	AMERICAN COMMERCIAL LINES	-11,890.0000	-309,734.5000
025533407	AMERICAN ECOLOGY CORP	55,878.1509	1,196,909.9932
025816109	AMERICAN EXPRESS CO	9,053.7136	553,906.2004
026375105	AMERICAN GREETINGS CORP	15,600.0000	441,948.0000
026760405	AMERICAN INDEPENDENCE CORP	24,562.1522	270,920.5392
026874107	AMERICAN INTL GROUP INC	22,074.3451	1,545,866.3839
027118108	AMERICAN LD LEASE INC	-4,520.0000	-113,000.0000
030710107	AMERON INTL INC	12,402.9247	1,118,619.7823
031100100	AMETEK INC NEW	15,490.0000	614,643.2000
031162100	AMGEN INC	1,496.6696	82,750.8594

032037103	AMPCO-PITTSBURGH CORP	7,738.3421	310,230.1339
032095101	AMPHENOL CORP NEW	8,758.1659	312,228.6133
032158107	AMREIT	18,600.0000	162,750.0000
032511107	ANADARKO PETE CORP	967.2928	50,289.5506
032654105	ANALOG DEVICES INC	-19,160.7387	-721,210.2038
034425108	ANDREW CORP	2,901.8783	41,903.1224
034918102	ANGIOTECH PHARMACEUTICALS INC	-14,735.0000	-104,765.8500
035128206	ANGLOGOLD ASHANTI LTD	-5,240.9186	-198,211.5403
035229103	ANHEUSER BUSCH COS INC	-10,460.0000	-545,593.6000
035710409	ANNALY CAP MGMT INC	-18,600.0000	-268,212.0000
037023108	ANTHRACITE CAP INC	-57,500.0000	-672,750.0000
037389103	AON CORP	2,739.6247	116,735.4073
037604105	APOLLO GROUP INC	-19,103.9460	-1,116,243.5651
037833100	APPLE INC	2,172.8058	265,169.2168
038020103	APPLERA CORP	-10,451.7339	-319,195.9520
038196200	APPLIED EXTRUSION (LRG CL A)	-592.6981	-4,148.8864
038196309	APPLIED EXTRUSION TECHNOLOGIES	-24.2511	-161.7552
038222105	APPLIED MATLS INC	28,340.9449	563,134.5750
038336103	APTARGROUP INC	16,440.0000	584,606.4000
039380100	ARCH COAL INC	-11,225.9364	-390,662.5856
039483102	ARCHER DANIELS MIDLAND CO	-5,940.0000	-193,245.6000
039583109	ARCHSTONE SMITH TR	967.2928	57,176.6750
040047102	ARENA PHARMACEUTICALS INC	49,572.0000	544,796.2800
042260109	ARMOR HOLDINGS INC	12,734.0786	1,106,209.4041
042764100	ARROW INTL INC	10,789.0000	413,002.9200
043136100	ARTHROCARE CORP	16,682.0000	732,506.6200
044103109	ASHFORD HOSPITALITY TR INC	30,500.0000	358,680.0000
046353108	ASTRAZENECA PLC	15,607.0000	834,662.3600
049375108	ATLAS MINING CO	132,168.7563	340,995.3913
052769106	AUTODESK INC	5,530.0000	260,352.4000
053332102	AUTOZONE INC	-2,460.0000	-336,085.2000
053484101	AVALONBAY CMNTYS INC	5,700.0000	677,616.0000
053499109	AVAYA INC	29,018.7828	488,676.3023
053611109	AVERY DENNISON CORP	-4,562.2727	-303,299.8903
053774105	AVIS BUDGET GROUP	20,878.2983	593,570.0203
054303102	AVON PRODS INC	22,000.1042	808,503.8277
054923107	AXCAN PHARMA INC	-23,194.0000	-448,340.0200
055262505	B A S F A G	1,552.8648	202,974.9529
055472104	BISYS GROUP INC	967.2928	11,443.0733
055482103	BJ SVCS CO	-879.8580	-25,023.1626
055622104	BP PLC	-1,649.9188	-119,025.1429
055921100	BMC SOFTWARE INC	9,532.3684	288,830.7619
058498106	BALL CORP	8,130.0000	432,272.1000
060505104	BANK OF AMERICA CORPORATION	16,894.0945	825,952.2796
062540109	BANK HAWAII CORP	-7,016.2102	-362,317.0962
064057102	BANK NEW YORK INC	472.3491	19,574.1459
067901108	BARRICK GOLD CORP	5,803.7566	168,715.2032
068306109	BARR PHARMACEUTICALS INC	-6,919.4349	-347,563.2158
071625107	BAUER EDDIE HLDGS INC	22,298.4455	286,535.0248
071707103	BAUSCH & LOMB INC	29,651.0514	2,058,969.0122
071813109	BAXTER INTL INC	9,703.0000	546,667.0200
073176109	BAYTEX ENERGY TR	6,693.4575	133,802.2158
073325102	BEA SYS INC	-28,742.2681	-393,481.6504
073902108	BEAR STEARNS COS INC	988.5435	124,396.0852
074002106	BEARINGPOINT INC	-12,745.4333	-93,169.1175
075811109	BECKMAN COULTER INC	-7,410.0000	-479,278.8000
075887109	BECTON DICKINSON & CO	8,327.0000	620,361.5000
075896100	BED BATH & BEYOND INC	-3,485.0000	-125,425.1500
077454106	BELDEN INC	967.2928	53,539.6543
084423102	BERKLEY W R CORP	11,590.0000	377,138.6000
084670207	BERKSHIRE HATHAWAY INC DEL	37.7879	136,225.4751
086516101	BEST BUY INC	-6,961.6640	-324,900.8608
090613100	BIOMET INC	29,018.7828	1,326,738.7494
093671105	BLOCK H & R INC	-18,049.0563	-421,806.4468
097023105	BOEING CO	2,645.1549	254,358.0910
099849101	BORLAND SOFTWARE CORP	6,287.4029	37,347.1735
101121101	BOSTON PROPERTIES INC	1,600.0000	163,408.0000
101137107	BOSTON SCIENTIFIC CORP	-32,721.5246	-501,948.1876
103304101	BOYD GAMING CORP	5,803.7566	285,486.7851
104576103	BRADLEY PHARMACEUTICALS INC	-963.4164	-20,915.7699
105368203	BRANDYWINE RLTY TR	-23,700.0000	-677,346.0000
109043109	BRIGGS & STRATTON CORP	-17,590.0000	-555,140.4000
110122108	BRISTOL MYERS SQUIBB CO	16,824.0000	530,965.4400

110448107	BRITISH AMERN TOB PLC	2,911.6214	201,309.5055
111621306	BROCADE COMMUNICATIONS SYS INC	-31,500.0000	-246,330.0000
115236101	BROWN & BROWN INC	-12,145.3018	-305,332.8884
115637209	BROWN FORMAN CORP	-5,225.8669	-381,906.3552
118759109	BUCYRUS INTL INC NEW	17,004.5669	1,203,583.2476
124857103	CBS CORP NEW	4,352.8174	145,079.4046
125965103	CSK AUTO CORP	9,672.9276	177,981.8678
126349109	CSG SYS INTL INC	-26,662.7464	-706,829.4070
126650100	CVS CAREMARK CORPORATION	26,287.8167	958,190.9191
126667104	CV THERAPEUTICS INC	-25,607.0000	-338,268.4700
127097103	CABOT OIL & GAS CORP	9,871.0820	364,045.5033
127190304	CACI INTL INC	-12,770.0000	-623,814.5000
127209302	CADBURY SCHWEPPEs PLC	14,509.3914	787,859.9529
127387108	CADENCE DESIGN SYSTEM INC	-32,900.0000	-722,484.0000
130872104	CALIPER LIFE SCIENCES INC	-21,635.0000	-101,468.1500
131347106	CALPINE CORP	-49,647.9201	-183,200.8252
134429109	CAMPBELL SOUP CO	-4,305.4145	-167,093.1360
136644101	CANADIAN SUPERIOR ENERGY INC	148,903.7113	491,382.2472
140909102	CARAUSTAR INDS INC	-19,222.4299	-100,917.7570
142339100	CARLISLE COS INC	-9,860.0000	-458,588.6000
143130102	CARMAX INC	14,371.1341	366,463.9184
143658300	CARNIVAL CORP	-13,830.0000	-674,489.1000
144577103	CARRIZO OIL & CO INC	11,657.3384	483,429.8229
147339105	CASCADE NAT GAS CORP	2,418.2319	63,865.5045
148867104	CATALINA MARKETING CORP	483.6464	15,234.8610
149123101	CATERPILLAR INC DEL	850.2283	66,572.8795
150602209	CEDAR SHOPPING CTRS INC	-48,400.0000	-694,540.0000
150870103	CELANESE CORP DEL	10,451.7339	405,318.2390
151020104	CELGENE CORP	14,207.5410	814,518.3249
156708109	CEPHALON INC	-8,872.0000	-713,220.0800
156779100	CERIDIAN CORP NEW	1,934.5855	67,710.4932
157085101	CERUS CORP	-16,260.0000	-109,917.6000
159423102	CHAPARRAL STL CO DEL	2,890.2492	207,722.2090
159864107	CHARLES RIV LABS INTL INC	-9,000.0000	-464,580.0000
165167107	CHESAPEAKE ENERGY CORP	2,078.3360	71,910.4242
166764100	CHEVRON CORP NEW	1,450.9391	122,227.1131
166764100	CHEVRON CORP NEW	188.9396	15,916.2747
167250109	CHICAGO BRIDGE & IRON CO N V	4,755.6483	179,478.1680
168615102	CHICOS FAS INC	-15,580.8255	-379,237.2920
168615102	CHICOS FAS INC	-22,440.0000	-546,189.6000
168905107	CHILDRENS PL RETAIL STORES INC	7,850.0000	405,374.0000
169905106	CHOICE HOTELS INTL INC	-26,500.0000	-1,047,280.0000
169905106	CHOICE HOTELS INTL INC	-8,758.1659	-346,122.7153
169905106	CHOICE HOTELS INTL INC	-5,660.0000	-223,683.2000
170388102	CHOICEPOINT INC	-4,840.0000	-205,458.0000
171340102	CHURCH & DWIGHT INC	6,871.0473	332,970.9502
171484108	CHURCHILL DOWNS INC	5,803.7566	304,000.7686
171779309	CIENA CORP	-12,600.0000	-455,238.0000
171871106	CINCINNATI BELL INC NEW	9,672.9276	55,909.5215
172908105	CINTAS CORP	-17,810.0000	-702,248.3000
172967101	CITIGROUP INC	755.7585	38,762.8550
177376100	CITRIX SYS INC	-12,048.5265	-405,673.8883
184496107	CLEAN HARBORS INC	4,074.1929	201,346.6109
184502102	CLEAR CHANNEL COMMUNICATIONS	27,084.1973	1,024,324.3410
189054109	CLOROX CO DEL	-5,530.0000	-343,413.0000
189054109	CLOROX CO DEL	4,251.1417	263,995.9017
189754104	COACH INC	8,274.2893	392,118.5701
189754104	COACH INC	-8,180.0000	-387,650.2000
189754104	COACH INC	17,476.9160	828,231.0500
191216100	COCA COLA CO	4,534.5512	237,202.3724
193068103	COLDWATER CREEK INC	-18,532.4725	-430,509.3370
194162103	COLGATE PALMOLIVE CO	11,590.0000	751,611.5000
195872106	COLONIAL PPTYS TR	-14,100.0000	-513,945.0000
200519106	COMMERCE BANCORP INC NJ	-17,320.0000	-640,666.8000
203372107	COMMSCOPE INC	7,306.5362	426,336.3855
204412209	COMPANHIA VALE DO RIO DOCE	6,017.3510	268,072.9848
205363104	COMPUTER SCIENCES CORP	967.2928	57,215.3667
205887102	CONAGRA FOODS INC	46,918.3785	1,260,227.6455
205944101	CON-WAY INC	-5,661.3558	-284,426.5174
206016107	CONCEPTUS INC	-18,900.0000	-366,093.0000
207195108	CONGOLEUM CORP NEW	-388.0184	-389.9585
207410101	CONMED CORP	2,418.2319	70,805.8300
210795308	CONTINENTAL AIRLS INC	8,129.1263	275,333.5089

216648402	COOPER COS INC	7,200.0000	383,904.0000
222795106	COUSINS PPTYS INC	-17,500.0000	-507,675.0000
225223304	CRAY INC	-7,000.0000	-53,410.0000
225447101	CREE INC	-19,210.0000	-496,578.5000
228227104	CROWN CASTLE INTL CORP	1,450.9391	52,625.5626
228227104	CROWN CASTLE INTL CORP	-10,693.6721	-387,859.4886
229678107	CUBIST PHARMACEUTICALS INC	-21,000.0000	-413,910.0000
229899109	CULLEN FROST BANKERS INC	-6,338.7830	-338,934.7289
232674507	CYPRESS BIOSCIENCES INC	-11,812.0000	-156,627.1200
232946103	CYTYC CORP	-13,000.0000	-560,430.0000
232946103	CYTYC CORP	967.2928	41,699.9909
233153105	DCT INDUSTRIAL TRUST INC	-53,700.0000	-577,812.0000
233293109	DPL INC	1,934.5855	54,826.1536
233326107	DST SYS INC DEL	3,822.6249	302,790.1170
235811106	DANA CORP	9,672.9276	19,539.3137
235811106	DANA CORP	106,753.5533	215,642.1776
247126105	DELPHI CORP	43,652.0663	103,512.1448
247126105	DELPHI CORP	-121,969.6935	-289,226.7373
247126105	DELPHI CORP	54,807.5944	129,965.2485
247361702	DELTA AIR LINES INC DEL	3,339.8681	65,795.4015
247361702	DELTA AIR LINES INC DEL	15,586.6978	307,057.9468
247361702	DELTA AIR LINES INC DEL	15,429.5504	303,962.1423
248019101	DELUXE CORP	7,209.7609	292,788.3884
249030107	DENTSPLY INTL INC NEW	16,368.0000	626,239.6800
249908104	DEPOMED INC	4,666.0000	22,256.8200
249908104	DEPOMED INC	-26,576.0000	-126,767.5200
251566105	DEUTSCHE TELEKOM AG	-21,157.7824	-389,514.7735
251591103	DEVELOPERS DIVERSIFIED RLTY CO	5,200.0000	274,092.0000
252784301	DIAMONDROCK HOSPITALITY CO	38,500.0000	734,580.0000
253868103	DIGITAL RLTY TR INC	25,200.0000	949,536.0000
254543101	DIODES INC	-9,700.0000	-405,169.0000
254687106	DISNEY WALT CO	7,085.2362	241,889.9646
256669102	DOLLAR GEN CORP	19,345.8552	424,061.1459
257386102	DOMINION HOMES INC	-26,610.2996	-123,205.6872
257559104	DOMTAR CORP	10,287.7290	114,811.0561
260003108	DOVER CORP	2,834.0945	144,963.9331
260174107	DOVER MOTORSPORTS INC	1,934.5855	11,723.5882
260561105	DOW JONES & CO INC	9,672.9276	555,709.6905
261608103	DRESSER-RAND GROUP INC	28,806.1502	1,137,842.9339
261608103	DRESSER-RAND GROUP INC	8,225.9016	324,923.1151
264411505	DUKE REALTY CORP	-14,800.0000	-527,916.0000
268648102	E M C CORP MASS	-30,000.0000	-543,000.0000
268648102	E M C CORP MASS	17,334.7206	313,758.4420
269246104	E TRADE FINANCIAL CORP	33,064.4357	730,393.3847
277461109	EASTMAN KODAK CO	-12,580.7908	-350,123.4067
278265103	EATON VANCE CORP	6,967.8226	307,838.4012
278762109	EHOSTAR COMMUNICATIONS NEW	3,869.1710	167,805.9480
278762109	EHOSTAR COMMUNICATIONS NEW	6,387.1707	277,011.5929
278865100	ECOLAB INC	-7,258.1485	-309,922.9415
281760108	EDWARDS AG INC	5,320.1102	449,815.3157
281760108	EDWARDS AG INC	283.4094	23,962.2689
285512109	ELECTRONIC ARTS INC	-6,780.0000	-320,829.6000
285617106	ELECTRONIC CTL SEC INC	1,103,790.0180	1,147,941.6188
291011104	EMERSON ELEC CO	12,770.0000	597,636.0000
291525103	EMMIS COMMUNICATIONS CORP	4,836.4638	44,543.8316
292052107	EMPIRE RESORTS INC	7,275.3444	52,891.7537
292659109	ENERGY CONVERSION DEVICES INC	1,133.6378	34,938.7169
293904108	ENZON PHARMACEUTICALS INC	-18,401.0000	-144,447.8500
294549100	EQUITABLE RES INC	8,177.5140	405,277.5934
294752100	EQUITY ONE	-8,600.0000	-219,730.0000
297178105	ESSEX PPTY TR INC	1,300.0000	151,190.0000
302130109	EXPEDITORS INTL WASH INC	-7,500.0868	-309,753.5847
302130109	EXPEDITORS INTL WASH INC	-15,370.0000	-634,781.0000
302182100	EXPRESS SCRIPTS INC	6,532.3337	326,682.0064
302182100	EXPRESS SCRIPTS INC	5,006.9003	250,395.0822
303075105	FACTSET RESH SYS INC	5,516.1929	377,031.7827
303250104	FAIR ISAAC CORP	-11,020.0000	-442,122.4000
303698104	FAIRCHILD CORP	5,803.7566	12,884.3396
306137100	FALCONSTOR SOFTWARE INC	3,385.5247	35,717.2852
307000109	FAMILY DLR STORES INC	9,984.0000	342,650.8800
313586109	FEDERAL NATL MTG ASSN	-9,010.0000	-588,623.3000
313747206	FEDERAL REALTY INVT TR	1,800.0000	139,068.0000
314211103	FEDERATED INVS INC PA	-8,274.2893	-317,153.5090

314211103	FEDERATED INVS INC PA	1,700.4567	65,178.5051
314308107	FELDMAN MALL PPTYS INC	-23,800.0000	-271,320.0000
315405100	FERRO CORP	14,509.3914	361,719.1276
315616102	F5 NETWORKS INC	4,887.1533	393,904.5586
316773100	FIFTH THIRD BANCORP	-14,060.0000	-559,166.2000
319963104	FIRST DATA CORP	24,182.3190	790,036.3616
319963104	FIRST DATA CORP	1,133.6378	37,035.9468
336158100	FIRST REP BK SAN FRANCISCO	9,672.9276	519,049.2949
337756209	FISHER COMMUNICATIONS INC	3,869.1710	196,515.1971
339099103	FLEETWOOD ENTERPRISES INC	-10,736.4682	-97,165.0374
339099103	FLEETWOOD ENTERPRISES INC	23,733.1434	214,784.9480
340632108	FLORIDA EAST COAST INDS	1,450.9391	120,398.9298
341140101	FLORIDA ROCK INDS INC	1,934.5855	130,584.5226
343873105	FLUSHING FINL CORP	1,934.5855	31,069.4434
344123203	FOAMEX INTL INC	30,723.2943	350,245.5551
344912209	FOOTSTAR INC	75,625.7498	317,628.1491
345425102	FORDING CDN COAL TR	-7,570.2157	-248,454.4796
345550107	FOREST CITY ENTERPRISES INC	7,500.0000	461,100.0000
345550107	FOREST CITY ENTERPRISES INC	5,854.9065	359,959.6496
345838106	FOREST LABS INC	6,774.2719	309,245.5143
346091705	FOREST OIL CORP	944.6982	39,922.9444
349631101	FORTUNE BRANDS INC	1,934.5855	159,351.8093
349631101	FORTUNE BRANDS INC	-6,500.0000	-535,405.0000
354613101	FRANKLIN RES INC	2,370.9952	314,085.7316
354613101	FRANKLIN RES INC	5,860.0000	776,274.2000
356108100	FREDS INC	85,551.3759	1,144,677.4099
356905208	FREMONT GEN FING I	6,039.5059	141,264.0426
357288109	FREMONT GEN CORP	74,009.6533	796,343.8695
360921100	FURNITURE BRANDS INTL INC	-10,136.9798	-143,945.1137
361448103	GATX CORP	6,771.0493	333,474.1790
364760108	GAP INC DEL	-11,310.0000	-216,021.0000
365558105	GARDNER DENVER INC	8,650.0000	368,057.5000
366651107	GARTNER INC	16,161.4774	397,410.7282
369300108	GENERAL CABLE CORP DEL NEW	8,190.0000	620,392.5000
369550108	GENERAL DYNAMICS CORP	944.6982	73,894.2903
369604103	GENERAL ELECTRIC CO	26,975.6591	1,032,628.2294
369604103	GENERAL ELECTRIC CO	4,723.4908	180,815.2284
370021107	GENERAL GROWTH PPTYS INC	17,700.0000	937,215.0000
372917104	GENZYME CORP	-10,529.0000	-678,067.6000
374163103	GERON CORP	-29,545.0000	-207,996.8000
375558103	GILEAD SCIENCES INC	13,609.0000	527,620.9300
378973408	GLOBALSTAR INC	-17,479.2574	-180,910.3140
379302102	GLIMCHER RLTY TR	-23,580.0000	-589,500.0000
379336100	GLOBAL INDS LTD	12,484.0154	334,821.2942
380956409	GOLDCORP INC NEW	-7,376.1076	-174,739.9894
382388106	GOODRICH CORP	755.7585	45,012.9781
382550101	GOODYEAR TIRE & RUBR CO	10,451.7339	363,302.2689
382550101	GOODYEAR TIRE & RUBR CO	20,670.0000	718,489.2000
384109104	GRACO INC	-12,650.0000	-509,542.0000
384871109	GRAMERCY CAP CORP	10,900.0000	300,186.0000
390607109	GREAT LAKES DREDGE & DOCK CORP	22,606.9201	214,765.7411
398433102	GRIFFON CORP	1,934.5855	42,135.2726
399449107	GROUPE DANONE	9,672.9276	157,281.8028
401617105	GUESS INC	14,656.0000	704,074.2400
404132102	HCC INS HLDGS INC	9,446.9816	315,623.6563
404251100	HNI CORP	-8,177.5140	-335,278.0736
404280406	HSBC HLDGS PLC	-4,231.5565	-388,329.9377
405024100	HAEMONETICS CORP	10,920.0000	574,501.2000
405217100	HAIN CELESTIAL GROUP INC	20,300.0000	550,942.0000
405217100	HAIN CELESTIAL GROUP INC	4,251.1417	115,375.9867
406216101	HALLIBURTON CO	9,901.2587	341,593.4246
410345102	HANESBRANDS INC	32,948.8407	890,607.1649
410345102	HANESBRANDS INC	-26,750.0000	-723,052.5000
412822108	HARLEY DAVIDSON INC	-2,408.5410	-143,573.1283
412822108	HARLEY DAVIDSON INC	4,750.0000	283,147.5000
413086109	HARMAN INTL INDS INC	1,450.9391	169,469.6915
413216300	HARMONY GOLD MNG LTD	-7,181.9995	-102,487.1332
413619107	HARRAHS ENTMT INC	9,672.9276	824,713.8071
413875105	HARRIS CORP DEL	6,387.1707	348,420.1612
413875105	HARRIS CORP DEL	11,970.0000	652,963.5000
416196103	HARTE-HANKS INC	-14,661.4600	-376,506.2927
416515104	HARTFORD FINL SVCS GROUP INC	7,130.0000	702,376.3000
416906105	HARVARD BIOSCIENCE INC	-20,003.0000	-105,015.7500

419879101	HAWAIIAN HOLDINGS INC	130,189.8626	475,192.9986
420877201	HAYNES INTERNATIONAL INC	13,013.1660	1,098,701.6043
420877201	HAYNES INTERNATIONAL INC	7,397.5702	624,576.8494
421915109	HEALTH CARE PPTY INVS INC	11,700.0000	338,481.0000
421946104	HEALTHCARE RLTY TR	-19,340.0000	-537,265.2000
423074103	HEINZ H J CO	3,869.1710	183,669.5492
426281101	HENRY JACK & ASSOC INC	11,903.3636	306,511.6117
426281101	HENRY JACK & ASSOC INC	-16,260.0000	-418,695.0000
427056106	HERCULES INC	3,869.1710	76,029.2109
427398102	HERLEY INDS INC DEL	24,182.3190	395,864.5620
427825104	HERSHA HOSPITALITY TR	50,200.0000	593,364.0000
427866108	HERSHEY CO	-7,403.3115	-374,755.6273
428236103	HEWLETT PACKARD CO	14,570.0000	650,113.4000
428236103	HEWLETT PACKARD CO	3,211.9738	143,318.2689
431284108	HIGHWOODS PPTYS INC	12,300.0000	461,250.0000
431294107	HILB ROGAL & HOBBS CO	-6,750.0000	-289,305.0000
432848109	HILTON HOTELS CORP	10,000.0000	334,700.0000
435758305	HOLLY CORP	5,612.9682	416,426.1095
436233100	HOLLYWOOD MEDIA CORP	67,342.8060	293,614.6344
436440101	HOLOGIC INC	10,091.0000	558,133.2100
437305204	HOME PRODUCTS INTL NEW	3,748.2574	119,044.6559
437306103	HOME PROPERTIES INC	-13,200.0000	-685,476.0000
438128308	HONDA MOTOR LTD	1,700.4567	61,709.5734
438516106	HONEYWELL INTL INC	5,803.7566	326,635.4192
438516106	HONEYWELL INTL INC	3,495.3832	196,720.1667
441060100	HOSPIRA INC	9,730.5056	379,878.9384
441060100	HOSPIRA INC	-7,596.8621	-296,581.4968
444859102	HUMANA INC	14,170.4724	863,123.4766
444903108	HUMAN GENOME SCIENCES INC	-23,196.0000	-206,908.3200
445658107	HUNT J B TRANS SVCS INC	10,790.4475	316,375.9194
447011107	HUNTSMAN CORP	4,836.4638	117,574.4350
449934108	IMS HEALTH INC	5,803.7566	186,474.6982
450911102	ITT CORP NEW	3,385.5247	231,163.6238
450911102	ITT CORP NEW	377.8793	25,801.5962
451055107	ICONIX BRAND GROUP INC	-25,400.0000	-564,388.0000
451713101	IKON OFFICE SOLUTIONS INC	54,355.5530	848,490.1817
452308109	ILLINOIS TOOL WKS INC	-10,760.0000	-583,084.4000
452327109	ILLUMINA INC	-15,728.0000	-638,399.5200
452704505	IMPERIAL CHEM INDS PLC	2,620.4593	130,807.3004
453096208	IMPERIAL SUGAR CO NEW	102,552.2844	3,157,584.8362
453440307	INDEPENDENCE HLDG CO NEW	33,347.8452	681,296.4765
454072109	INDEVUS PHARMACEUTICALS INC	-20,440.0000	-137,561.2000
456607100	INDYMAC BANCORP INC	-9,634.1640	-281,028.5626
457733103	INSPIRE PHARMACEUTICALS INC	-20,854.0000	-131,797.2800
458140100	INTEL CORP	-15,200.0000	-361,152.0000
458140100	INTEL CORP	-25,710.0000	-610,869.6000
458140100	INTEL CORP	4,723.4908	112,230.1418
458786100	INTERMEC INC	9,730.5056	246,279.0966
458786100	INTERMEC INC	-26,880.0000	-680,332.8000
459200101	INTERNATIONAL BUSINESS MACHS	6,780.0000	713,595.0000
459200101	INTERNATIONAL BUSINESS MACHS	1,983.8661	208,801.9115
459506101	INTERNATIONAL FLAVORS&FRAGRANC	7,403.3115	386,008.6607
459902102	INTERNATIONAL GAME TECHNOLOGY	-8,177.5140	-324,647.3055
461730103	INVESTORS REAL ESTATE TR	70,700.0000	730,331.0000
461915100	INVESTORS FINL SERVICES CORP	967.2928	59,652.9445
461915100	INVESTORS FINL SERVICES CORP	2,078.3360	128,170.9786
462622101	IPSCO INC	9,672.9276	1,536,834.7369
462846106	IRON MTN INC	-18,720.0000	-489,153.6000
464286731	ISHARES INC	14,916.8482	238,669.5709
464286822	ISHARES INC	-3,239.9534	-199,743.1250
464287648	ISHARES TR	-3,275.6157	-280,982.3186
464287655	ISHARES TR	-24,085.4099	-1,998,125.6043
464287655	ISHARES TR	-7,514.6479	-623,415.1886
464287655	ISHARES TR	-314.2949	-26,073.9030
464287655	ISHARES TR	-14,170.4724	-1,175,582.3941
464287739	ISHARES TR	-7,032.9397	-544,490.1906
464287739	ISHARES TR	-6,720.0000	-520,262.4000
464330109	ISIS PHARMACEUTICALS INC	58,917.0000	570,316.5600
465741106	ITRON INC	-6,500.0000	-506,610.0000
466367109	JACK IN THE BOX INC	7,160.0000	507,930.4000
469814107	JACOBS ENGR GROUP INC DEL	5,419.4176	311,670.7037
470355207	JAMES RIVER COAL CO	11,607.5131	150,433.3700
476153101	JENNIFER CONVS INC	67,179.0253	337,238.7068

477143101	JETBLUE AWYS CORP	-21,300.0000	-250,275.0000
478160104	JOHNSON & JOHNSON	8,765.0000	540,099.3000
478160104	JOHNSON & JOHNSON	9,650.0000	594,633.0000
478160104	JOHNSON & JOHNSON	5,006.9003	308,525.1943
480838101	JOS A BANK CLOTHIERS INC	5,810.0000	240,940.7000
481165108	JOY GLOBAL INC	6,366.4114	371,352.7745
482686102	K-SWISS INC	-17,974.0000	-509,203.4200
483548103	KAMAN CORP	8,221.9885	256,443.8200
486587108	KAYDON CORP	8,767.0892	456,940.6891
487169104	KEARNY FINL CORP	38,786.1807	522,837.7154
490057106	KENSEY NASH CORP	967.2928	25,933.1189
492515101	KERYX BIOPHARMACEUTICALS INC	-16,105.0000	-157,345.8500
492914106	KEY ENERGY SVCS INC	38,025.8000	704,618.0736
494368103	KIMBERLY CLARK CORP	7,300.0000	488,297.0000
500255104	KOHL'S CORP	4,258.1138	302,453.8228
500255104	KOHL'S CORP	2,267.2756	161,044.5852
500467303	KONINKLIJKE AHOLD N V	14,970.7186	187,433.3975
501014104	KRISPY KREME DOUGHNUTS INC	290,725.6717	2,692,119.7199
501044101	KROGER CO	10,451.7339	294,007.2734
501577100	KYPHON INC	-9,900.0000	-476,685.0000
501723100	LAN AIRLINES S A	1,941.0810	163,341.9621
502424104	L-3 COMMUNICATIONS HLDGS INC	-3,000.0000	-292,170.0000
505861401	LAFARGE COPPEE S A	6,890.8374	313,877.6426
517942108	LASALLE HOTEL PPTYS	6,900.0000	299,598.0000
518439104	LAUDER ESTEE COS INC	5,310.0000	241,658.1000
524660107	LEGGETT & PLATT INC	5,820.2755	128,337.0749
528872104	LEXICON GENETICS INC	-32,419.0000	-104,064.9900
529043101	LEXINGTON REALTY TRUST	-42,760.0000	-889,408.0000
531927101	LIFECELL CORP	-9,941.0000	-303,598.1400
532169109	LIFE SCIENCES RESH INC	13,860.0161	215,523.2499
532457108	LILLY ELI & CO	9,565.0000	534,492.2000
532716107	LIMITED BRANDS INC	-12,048.5265	-330,732.0533
532774106	LIN TV CORP	9,672.9276	181,947.7681
532791100	LINCARE HLDGS INC	-12,650.0000	-504,102.5000
535678106	LINEAR TECHNOLOGY CORP	-11,129.1611	-402,653.0469
539830109	LOCKHEED MARTIN CORP	3,684.3228	346,805.3085
540424207	LOEWS CORP	5,516.1929	426,236.2230
542307103	LONE STAR STEAKHOUSE SALOON	14,356.6796	392,655.1866
543881106	LORAL SPACE & COMMUNICATNS LTD	5,045.2088	248,627.8906
548661107	LOWES COS INC	-10,180.0000	-312,424.2000
548661107	LOWES COS INC	1,983.8661	60,884.8519
550278303	LUMINENT MTG CAP INC	-60,400.0000	-609,436.0000
552078107	LYONDELL CHEMICAL CO	24,089.8032	894,213.4932
552541104	M & F WORLDWIDE CORP	11,330.1363	754,360.4762
552715104	MEMC ELECTR MATLS INC	6,532.3337	399,256.2334
552715104	MEMC ELECTR MATLS INC	31,268.0087	1,911,100.6909
552715104	MEMC ELECTR MATLS INC	8,310.0000	507,907.2000
552715104	MEMC ELECTR MATLS INC	1,889.3963	115,479.9034
552880106	MGI PHARMA INC	-21,375.0000	-478,158.7500
552953101	MGM MIRAGE	3,822.6249	315,290.1004
554382101	MACERICH CO	1,800.0000	148,356.0000
554382101	MACERICH CO	3,241.9730	267,203.4149
559079207	MAGELLAN HEALTH SVCS INC	17,917.7181	832,636.3623
559079207	MAGELLAN HEALTH SVCS INC	-10,880.0000	-505,593.6000
559775101	MAGUIRE PPTYS INC	-6,600.0000	-226,578.0000
560635104	MAIR HOLDINGS INC	57,016.3889	376,308.1668
563571108	MANITOWOC INC	4,838.7657	388,939.9850
564055101	MANOR CARE INC NEW	4,741.9904	309,604.5507
571834100	MARSHALL & ILSLEY CORP	1,417.0472	67,493.9603
571903202	MARRIOTT INTL INC NEW	10,800.0000	466,992.0000
572901106	MARTEK BIOSCIENCES CORP	19,030.0000	494,209.1000
574599106	MASCO CORP	-9,634.1640	-274,284.6478
576206106	MASSEY ENERGY CORP	-12,919.5044	-344,304.7910
576323109	MASTEC INC	81,986.7353	1,297,030.1518
577081102	MATTEL INC	11,806.5882	298,588.6168
577737109	MAXIM CRANE WORKS HOLDINGS	8,060.1115	436,253.5415
579489105	MCCLATCHY CO	6,793.2971	171,938.3484
579780206	MCCORMICK & CO INC	661.2887	25,248.0031
580135101	MCDONALDS CORP	6,990.7664	354,851.3028
580645109	MCGRAW HILL COS INC	2,645.1549	180,082.1426
583840103	MECHEL OAO	4,432.4584	161,917.7036
583916101	MEDAREX INC	37,941.0000	542,176.8900
584404107	MEDIA GEN INC	2,901.8783	96,545.4904

584688105	MEDICINES CO	-12,075.0000	-212,761.5000
584690309	MEDICIS PHARMACEUTICAL CORP	-10,790.4475	-329,540.2653
584690309	MEDICIS PHARMACEUTICAL CORP	-10,050.0000	-306,927.0000
585055106	MEDTRONIC INC	10,492.0000	544,115.1200
585055106	MEDTRONIC INC	3,778.7927	195,968.1869
587118100	MENS WEARHOUSE INC	9,560.0000	488,229.2000
589331107	MERCK & CO INC	10,644.0000	530,071.2000
589975101	MERIDIAN GOLD INC	-3,785.1079	-104,393.2747
590479101	MESA AIR GROUP INC	25,463.7053	168,315.0923
592671101	METSO CORP	1,358.7567	80,085.1179
592688105	METTLER TOLEDO INTERNATIONAL	3,919.4002	374,341.9128
594918104	MICROSOFT CORP	3,495.3832	103,008.9430
595626102	MIDAS GROUP INC	1,934.5855	43,857.0537
599902103	MILLENNIUM PHARMACEUTICALS INC	-40,853.0000	-431,816.2100
601073109	MILLIPORE CORP	2,078.3360	156,062.2471
605203108	MISSION WEST PPTYS INC	47,100.0000	656,574.0000
608554101	MOLEX INC	-8,570.0000	-257,185.7000
617446448	MORGAN STANLEY	5,860.0474	491,540.7750
617446448	MORGAN STANLEY	1,322.5774	110,937.7947
624581104	MOVIE GALLERY INC	282,962.3942	537,628.5490
624581104	MOVIE GALLERY INC	6,596.3122	12,532.9933
628464109	MYERS INDS INC	1,450.9391	32,080.2644
629377508	NRG ENERGY INC	2,901.8783	120,631.0801
629491101	NYSE EURONEXT	3,871.0125	284,983.9432
629519109	NABI BIOPHARMACEUTICALS	-25,829.0000	-118,813.4000
631103108	NASDAQ STOCK MARKET INC	-9,629.1437	-286,081.8591
631728409	NASTECH PHARMACEUTICAL INC	-9,359.0000	-102,106.6900
632381208	NATIONAL COAL CORP	4,850.2296	23,766.1250
635405103	NATIONAL CITY CORP	-14,260.0000	-475,143.2000
637071101	NATIONAL OILWELL VARCO INC	9,446.9816	984,753.3651
637417106	NATIONAL RETAIL PROPERTIES INC	33,900.0000	741,054.0000
637640103	NATIONAL SEMICONDUCTOR CORP	-13,306.6056	-376,177.7405
638620104	NATIONWIDE HEALTH PPTYS INC	35,400.0000	962,880.0000
638620104	NATIONWIDE HEALTH PPTYS INC	3,873.2625	105,352.7391
640268108	NEKTAR THERAPEUTICS	-36,669.0000	-347,988.8100
649445103	NEW YORK CMNTY BANCORP INC	28,340.9449	482,362.8820
650203102	NEWALLIANCE BANCSHARES INC	4,836.4638	71,192.7471
654106103	NIKE INC	5,709.7435	332,820.9484
654106103	NIKE INC	7,330.0000	427,265.7000
654106103	NIKE INC	1,511.5171	88,106.3295
654624105	NIPPON TELEG & TEL CORP	-13,878.7288	-307,691.4176
654744408	NISSAN MOTORS	-12,617.0262	-270,509.0414
654892108	NOBILITY HOMES INC	6,771.0493	142,395.1672
655664100	NORDSTROM INC	6,677.4966	341,353.6278
655844108	NORFOLK SOUTHERN CORP	1,417.0472	74,494.1736
656568508	NORTEL NETWORKS CORP NEW	17,388.0731	418,183.1575
666807102	NORTHROP GRUMMAN CORP	-2,790.0000	-217,257.3000
667280101	NORTHWEST AIRLS CORP	-384,035.3586	-0.0388
667280408	NORTHWEST AIRLS CORP	3,994.6491	88,681.2098
667280408	NORTHWEST AIRLS CORP	24,203.6157	537,320.2684
667280408	NORTHWEST AIRLS CORP	18,057.4048	400,874.3857
668074305	NORTHWESTERN CORP	8,705.6348	276,926.2442
670009109	NOVEN PHARMACEUTICALS INC	-6,562.0000	-153,878.9000
670346105	NUCOR CORP	6,743.9148	395,530.6012
671040103	OSI PHARMACEUTICALS INC	-16,765.0000	-607,060.6500
675232102	OCEANEERING INTL INC	8,516.2276	448,294.2203
676220106	OFFICE DEPOT INC	-9,193.6548	-278,567.7399
677007205	OGLEBAY NORTON CO	107,075.6085	2,623,352.4082
677007205	OGLEBAY NORTON CO	63,484.6551	1,555,374.0497
681904108	OMNICARE INC	-15,800.0000	-569,748.0000
681936100	OMEGA HEALTHCARE INVS INC	21,900.0000	346,677.0000
681974309	OMTOOL LTD	45,689.0591	88,636.7747
681989109	OMRIX BIOPHARMACEUTICALS INC	-5,378.0000	-169,191.8800
682189105	ON SEMICONDUCTOR CORP	-50,000.0000	-536,000.0000
682406103	ONE LIBERTY PPTYS INC	10,800.0000	245,808.0000
683399109	ONYX PHARMACEUTICALS INC	-21,241.0000	-571,382.9000
686588104	ORLEANS HOMEBUILDERS INC	-21,591.2820	-182,446.3332
686701103	ORMET CORP	84,836.3358	1,972,444.8070
688582105	OSTEOTECH INC	967.2928	6,964.5079
690742101	OWENS CORNING NEW	7,282.1347	244,898.1901
690768403	OWENS ILL INC	-16,890.0000	-591,150.0000
693475105	PNC FINL SVCS GROUP INC	1,213.9524	86,894.7138
693475105	PNC FINL SVCS GROUP INC	5,750.0000	411,585.0000

693483109	POSCO	1,261.7026	151,404.3142
693718108	PACCAR INC	4,258.1138	370,626.2246
694873100	PACIFIC SUNWEAR CALIF INC	-14,430.0000	-317,460.0000
695257105	PACTIV CORP	10,209.7956	325,590.3809
698657103	PANTRY INC	13,584.1712	626,230.2913
700416209	PARK ELECTROCHEMICAL CORP	967.2928	27,258.3100
701094104	PARKER HANNIFIN CORP	6,330.0000	619,770.3000
703481101	PATTERSON UTI ENERGY INC	-14,371.1341	-376,667.4236
704326107	PAYCHEX INC	-10,113.0203	-395,621.3526
704326107	PAYCHEX INC	11,850.0000	463,572.0000
704549104	PEABODY ENERGY CORP	-6,580.7213	-318,375.2974
707569109	PENN NATL GAMING INC	5,322.6422	319,837.5724
708160106	PENNEY J C INC	7,700.0000	557,326.0000
708160106	PENNEY J C INC	2,456.2152	177,780.8579
709754105	PENWEST PHARMACEUTICALS CO	-8,029.0000	-100,121.6300
713448108	PEPSICO INC	6,470.0000	419,579.5000
713448108	PEPSICO INC	2,078.3360	134,780.0869
714157104	PERMA-FIX ENVIRONMENTAL SVCS	177,906.4213	546,172.7135
714290103	PERRIGO CO	-28,669.0000	-561,339.0200
716578109	PETROLEUM DEV CORP	21,869.6852	1,038,372.6541
717081103	PFIZER INC	20,978.0000	536,407.4600
717124101	PHARMACEUTICAL PROD DEV INC	-11,177.5487	-427,764.7891
718592108	PHILLIPS VAN HEUSEN CORP	8,990.0000	544,524.3000
719358103	PHOTOMEDEX INC	177,782.1177	231,116.7530
720279108	PIER 1 IMPORTS INC	2,901.8783	24,636.9466
723443107	PINNACLE AIRL CORP	22,039.4433	413,239.5610
723643300	PIONEER COS INC	16,443.9769	565,179.4867
723787107	PIONEER NAT RES CO	483.6464	23,558.4152
729132100	PLEXUS CORP	-15,193.7242	-349,303.7198
729251108	PLUM CREEK TIMBER CO INC	-17,500.0000	-729,050.0000
729251108	PLUM CREEK TIMBER CO INC	-14,340.0000	-597,404.4000
732827100	POPE & TALBOT INC	-109,879.0412	-436,219.7936
737464107	POST PPTYS INC	-12,400.0000	-646,412.0000
737630103	POTLATCH CORP NEW	11,800.0000	507,990.0000
740189105	PRECISION CASTPARTS CORP	3,580.6866	434,552.1257
740189105	PRECISION CASTPARTS CORP	661.2887	80,253.9983
741437305	PRICE COMMUNICATIONS CORP	967.2928	21,502.9181
741503403	PRICELINE COM INC	13,480.0000	926,615.2000
741929103	PRIMUS TELECOMMUNICATIONS GRP	182,368.6325	182,368.6325
741930309	PRIMWEST ENERGY TR	1,434.3123	30,163.5882
742718109	PROCTER & GAMBLE CO	-8,310.0000	-508,488.9000
742718109	PROCTER & GAMBLE CO	6,896.2966	421,984.3883
743187106	PROGENICS PHARMACEUTICALS INC	-9,643.0000	-207,999.5100
743315103	PROGRESSIVE CORP OHIO	-17,274.3935	-413,376.2355
743674103	PROTECTIVE LIFE CORP	-14,110.0000	-674,599.1000
745867101	PULTE HOMES INC	-17,896.0000	-401,765.2000
746904101	QIMONDA AG	31,792.7411	491,197.8493
746927102	QLT INC	-21,029.0000	-155,614.6000
747277101	QLOGIC CORP	-18,193.7589	-302,926.0863
750491102	RADNET INC	53,006.2067	505,149.1495
752344309	RANDGOLD RES LTD	-7,667.2698	-170,136.7160
754907103	RAYONIER INC	-1,600.0000	-72,224.0000
754907103	RAYONIER INC	-9,193.6548	-415,001.5769
755111507	RAYTHEON CO	472.3491	25,454.8920
756109104	REALTY INCOME CORP	4,300.0000	108,317.0000
756577102	RED HAT INC	-16,596.9663	-369,780.4084
758075402	REDWOOD TR INC	-15,300.0000	-740,214.0000
759885106	RENOVIS INC	72,537.0000	261,133.2000
760737106	REPUBLIC PROPERTY TR	-51,400.0000	-629,650.0000
760759100	REPUBLIC SVCS INC	2,901.8783	88,913.5505
760759100	REPUBLIC SVCS INC	-14,661.4600	-449,227.1343
761152107	RESMED INC	-7,258.1485	-299,471.2076
761152107	RESMED INC	-4,870.0000	-200,936.2000
766559603	RIGEL PHARMACEUTICALS INC	20,250.0000	180,427.5000
767754104	RITE AID CORP	142,649.4226	910,103.3163
773903109	ROCKWELL AUTOMATION INC	-6,580.7213	-456,965.2883
773903109	ROCKWELL AUTOMATION INC	-10,710.0000	-743,702.4000
774341101	ROCKWELL COLLINS INC	377.8793	26,693.3913
779528108	ROWE COS	118,413.5052	118.4135
783332109	RUTHS CHRIS STEAK HSE INC	4,723.4908	80,252.1089
784413106	S L INDS INC	3,385.5247	59,178.9710
786514208	SAFeway INC	2,861.6355	97,381.4546
786514208	SAFeway INC	21,130.0000	719,053.9000

790148100	ST JOE CO	-26,400.0000	-1,223,376.0000
790849103	ST JUDE MED INC	4,836.4638	200,664.8830
790849103	ST JUDE MED INC	2,456.2152	101,908.3696
792228108	ST MARY LD & EXPL CO	-8,274.2893	-303,004.4743
794093104	SALEM COMMUNICATIONS CORP DEL	4,836.4638	53,636.3835
795435106	SALIX PHARMACEUTICALS INC	-16,782.0000	-206,418.6000
803054204	SAP AKTIENGESELLSCHAFT	-5,337.9726	-272,610.2615
803111103	SARA LEE CORP	2,418.2319	42,077.2351
803111103	SARA LEE CORP	-42,680.0000	-742,632.0000
804395101	SAUL CTRS INC	18,400.0000	834,440.0000
805423308	SAVVIS INC	-10,200.0000	-505,002.0000
806407102	SCHEIN HENRY INC	-16,000.0000	-854,880.0000
806605101	SCHERING PLOUGH CORP	17,800.0000	541,832.0000
806857108	SCHLUMBERGER LTD	1,605.9869	136,412.5253
807863105	SCHOOL SPECIALTY INC	967.2928	34,280.8554
808513105	SCHWAB CHARLES CORP NEW	8,926.4529	183,170.8144
808627103	SCIELE PHARMA INC	-12,286.0000	-289,458.1600
808627103	SCIELE PHARMA INC	16,580.0000	390,624.8000
811054204	SCRIPPS E W CO OHIO	-8,080.7387	-369,208.9502
811371707	SEA CONTAINERS LTD	7,275.3444	8,439.3995
811371707	SEA CONTAINERS LTD	-54,545.6820	-63,272.9911
812578102	SEATTLE GENETICS INC	-17,414.0000	-170,831.3400
817315104	SEPRACOR INC	13,600.0000	557,872.0000
817315104	SEPRACOR INC	-7,838.8004	-321,547.5922
817320104	SEQUA CORPORATION	3,869.1710	433,347.1564
824348106	SHERWIN WILLIAMS CO	-6,647.5731	-441,864.1859
826919102	SILICON LABORATORIES INC	-10,790.4475	-373,457.3864
827056300	SILICON GRAPHICS INC	5,677.6788	150,685.5942
828336107	SILVER WHEATON CORP	-15,722.7557	-183,799.0142
828806109	SIMON PPTY GROUP INC NEW	8,500.0000	790,840.0000
828806109	SIMON PPTY GROUP INC NEW	3,048.4224	283,625.2178
830830105	SKYLINE CORP	2,901.8783	87,085.3672
831756101	SMITH & WESSON HLDG CORP	107,328.7905	1,797,757.2406
833034101	SNAP ON INC	8,330.0000	420,748.3000
833635105	SOCIEDAD QUIMICA MINERA DE CHI	1,164.6486	200,366.1402
835692104	SONUS PHARMACEUTICALS INC	101,104.0000	533,829.1200
835898107	SOTHEBYS	7,983.9634	367,421.9940
847560109	SPECTRA ENERGY CORP	39,018.3640	1,012,916.7299
848565107	SPIRE CORP	76,569.4449	728,175.4207
852061100	SPRINT NEXTEL CORP	19,345.8552	400,652.6611
852061100	SPRINT NEXTEL CORP	-42,910.0000	-888,666.1000
855030102	STAPLES INC	8,124.4042	192,792.1117
855244109	STARBUCKS CORP	13,600.0000	356,864.0000
855244109	STARBUCKS CORP	2,550.6850	66,929.9755
857689103	STATION CASINOS INC	1,934.5855	167,922.0231
857873103	STEAK N SHAKE CO	9,672.9276	161,441.1616
858495104	STEINWAY MUSICAL INSTRS INC	2,793.9075	96,641.2621
861642106	STONE ENERGY CORP	2,418.2319	82,848.6249
863100202	STRATOS INTERNATIONAL INC	14,509.3914	115,639.8494
863667101	STRYKER CORP	6,048.4571	381,597.1581
863667101	STRYKER CORP	-5,930.0000	-374,123.7000
863667101	STRYKER CORP	1,322.5774	83,441.4099
867892101	SUNSTONE HOTEL INVS INC NEW	16,120.0000	457,646.8000
867892101	SUNSTONE HOTEL INVS INC NEW	4,345.6115	123,371.9119
868059106	SUPERGEN INC	-19,290.0000	-107,252.4000
868157108	SUPERIOR ENERGY SVCS INC	-11,600.0000	-463,072.0000
868168105	SUPERIOR INDS INTL INC	-8,963.2243	-195,039.7603
868526104	SUPERTEL HOSPITALITY INC MD	46,873.0000	397,014.3100
868536103	SUPervalU INC	2,901.8783	134,415.0019
871237103	SYKES ENTERPRISES INC	54,818.3929	1,041,001.2813
871237103	SYKES ENTERPRISES INC	17,150.0000	325,678.5000
871503108	SYMANTEC CORP	-15,498.0000	-313,059.6000
871829107	SYSCO CORP	-9,774.3067	-322,454.3768
871829107	SYSCO CORP	-22,010.0000	-726,109.9000
871929204	SYSTEMS XCELLENCE INC	9,923.1889	285,490.1439
872275102	TCF FINL CORP	-15,338.8872	-426,421.0639
872275102	TCF FINL CORP	-15,200.0000	-422,560.0000
872962105	TOUSA INC	-103,840.5054	-435,091.7175
873168108	TXU CORP	8,705.6348	585,889.2246
875465106	TANGER FACTORY OUTLET CTRS INC	15,400.0000	576,730.0000
876287103	TARRAGON CORP	35,646.4066	301,568.6001
876664103	TAUBMAN CTRS INC	10,000.0000	496,100.0000
876664103	TAUBMAN CTRS INC	6,725.8843	333,671.1196

878377100	TECHNE CORP	-8,386.0000	-479,763.0600
879403780	TELEFONOS DE MEXICO S A B	4,561.5402	172,836.7596
879664100	TELLABS INC	80,252.5857	863,517.8227
880345103	TENNANT CO	3,869.1710	141,224.7429
880349105	TENNECO INC	-16,430.0000	-575,707.2000
880779103	TEREX CORP NEW	4,403.2768	357,986.4010
881624209	TEVA PHARMACEUTICAL INDS LTD	-16,625.0000	-685,781.2500
882508104	TEXAS INSTRS INC	14,960.0000	562,944.8000
882508104	TEXAS INSTRS INC	2,834.0945	106,646.9756
883556102	THERMO FISHER SCIENTIFIC INC	10,220.0000	528,578.4000
884315102	THOMAS & BETTS CORP	5,803.7566	336,617.8804
885160101	THOR INDS INC	-8,274.2893	-373,501.4192
885175307	THORATEC CORP	29,175.0000	536,528.2500
887100105	TIMBERLAND CO	-14,903.3983	-375,416.6027
888339207	TITANIUM METALS CORP	8,631.4686	275,343.8476
889478103	TOLL BROTHERS INC	-7,707.3312	-192,529.1325
890516107	TOOTSIE ROLL INDS INC	3,985.2462	110,431.1714
890786106	TOPPS INC	48,364.6380	508,312.3453
891092108	TORO CO	5,951.6818	350,494.5401
891906109	TOTAL SYS SVCS INC	12,145.3018	358,407.8574
892356106	TRACTOR SUPPLY CO	-7,403.3115	-385,342.3627
893521104	TRANSATLANTIC HLDGS INC	-3,150.0000	-224,059.5000
896106200	TRICO MARINE SERVICES INC	7,731.2660	316,054.1526
896239100	TRIMBLE NAVIGATION LTD	14,855.0106	478,331.3421
896263100	TRIMERIS INC	-15,164.0000	-103,721.7600
896818101	TRIUMPH GROUP INC NEW	10,160.0000	665,175.2000
896882107	TRIZETTO GROUP INC	-35,200.0000	-681,472.0000
899896104	TUPPERWARE BRANDS CORP	10,790.4475	310,117.4599
902124106	TYCO INTL LTD NEW	9,672.9276	326,848.2236
902124106	TYCO INTL LTD NEW	8,973.8948	303,227.9048
902653104	UDR INC	-17,200.0000	-452,360.0000
904677101	UNIFI INC	14,744.6980	38,631.1086
907818108	UNION PAC CORP	1,417.0472	163,172.9902
911312106	UNITED PARCEL SERVICE INC	-7,032.9397	-513,404.5972
911684108	UNITED STATES CELLULAR CORP	6,287.4029	569,638.7063
912909108	UNITED STATES STL CORP NEW	1,926.8328	209,543.0660
917047102	URBAN OUTFITTERS INC	-20,820.0000	-500,304.6000
917286205	URSTADT BIDDLE PPTY INS	28,700.0000	488,187.0000
918866104	VALASSIS COMMUNICATIONS INC	-16,306.6403	-280,311.1472
921659108	VANDA PHARMACEUTICALS INC	-8,815.0000	-178,591.9000
928241108	VIOPHARMA INC	-21,868.0000	-301,778.4000
929042109	VORNADO RLTY TR	3,500.0000	384,440.0000
929248508	WHX CORP	4,836.4638	41,109.9423
929903102	WACHOVIA CORP NEW	4,723.4908	242,078.9043
931142103	WAL MART STORES INC	28,806.1502	1,385,863.8874
931422109	WALGREEN CO	6,707.3570	292,038.3219
934550104	WARNER MUSIC GROUP CORP	967.2928	13,977.3804
934550104	WARNER MUSIC GROUP CORP	-17,467.9441	-252,411.7921
938862208	WASHINGTON GROUP INTL INC	483.6464	38,696.5469
938862208	WASHINGTON GROUP INTL INC	50,993.3738	4,079,979.8383
939322103	WASHINGTON MUT INC	-6,069.5233	-258,804.4732
939653101	WASHINGTON REAL ESTATE INVT TR	-4,200.0000	-142,800.0000
941053100	WASTE CONNECTIONS INC	-18,150.0000	-548,856.0000
941848103	WATERS CORP	6,967.8226	413,609.9479
942712100	WATSON WYATT WORLDWIDE INC	16,490.0000	832,415.2000
942749102	WATTS WATER TECHNOLOGIES INC	1,934.5855	72,488.9194
948626106	WEIGHT WATCHERS INTL INC NEW	-6,150.0000	-312,666.0000
948741103	WEINGARTEN RLTY INVS	-1,400.0000	-57,540.0000
949746101	WELLS FARGO & CO NEW	9,446.9816	332,250.3439
957090103	WESTAMERICA BANCORPORATION	-8,419.4523	-372,476.5686
963142302	WHEELING PITTSBURGH CORP	13,861.9562	263,793.0258
966387102	WHITING PETE CORP NEW	2,834.0945	114,837.5087
966837106	WHOLE FOODS MKT INC	-6,919.4349	-265,014.3573
966837106	WHOLE FOODS MKT INC	-13,600.0000	-520,880.0000
967590100	WIDEPPOINT CORP	63,722.3163	63,722.3163
969199108	WILLBROS GROUP INC	4,076.2700	120,983.6936
969904101	WILLIAMS SONOMA INC	-11,129.1611	-351,458.9061
969904101	WILLIAMS SONOMA INC	24,562.1522	775,672.7677
974280307	WINN DIXIE STORES INC	51,602.5626	1,511,955.0854
980745103	WOODWARD GOVERNOR CO	11,160.0000	598,957.2000
983024100	WYETH	2,901.8783	166,393.7006
983024100	WYETH	9,473.0000	543,181.8200
983134107	WYNN RESORTS LTD	3,483.9113	312,472.0033

983134107	WYNN RESORTS LTD	-2,250.5065	-201,847.9306
983919101	XILINX INC	-24,000.0000	-642,480.0000
984121103	XEROX CORP	56,263.5175	1,039,749.8034
984332106	YAHOO INC	377.8793	10,251.8645
984846105	YANZHOU COAL MNG CO LTD	2,038.1350	155,638.5106
987434107	YOUNG BROADCASTING INC	11,607.5131	42,831.7234
001547GEC	AKS CALL 7/07 ST 25 AKS.GE	231.2199	287,868.8190
001547GGC	AK STEEL HOLDINGS ST 35 AKS.GG	93.1244	27,006.0784
001547GUC	AKS CALL 7/07 ST 37.5 AKS.GU	-96.3416	-15,414.6623
001547SFP	AKS PUT 7/07 ST 30 AKS.SF	-96.3416	-963.4164
00163T109	AMB PROPERTY CORP	-3,800.0000	-202,236.0000
00206R102	AT&T INC	21,790.0000	904,285.0000
00206R102	AT&T INC	2,267.2756	94,091.9370
00206R102	AT&T INC	9,446.9816	392,049.7377
00206RMHP	T 1/08 PUT ST 40 WFE.MH	94.4698	18,893.9633
00383E106	ABRAXIS BIOSCIENCE INC	-26,782.0000	-595,363.8600
00383E106	ABRAXIS BIOSCIENCE INC	-13,161.4426	-292,578.8698
00431M308	ACCESS PHARMACEUTICALS INC	50,806.7270	254,033.6352
00440P201	ACE AVIATION HLDGS INC	39,287.8297	990,632.3487
00484M106	ACORDA THERAPEUTICS INC	31,267.0000	533,415.0200
00508Y102	ACUITY BRANDS INC	7,160.0000	431,604.8000
00635P107	ADAMS RESPIRATORY THERAPEUTICS	-10,762.0000	-423,915.1800
00685R409	ADELPHIA RECOVERY TRUST	169,800.7176	14,433.0610
00724F101	ADOBE SYS INC	-12,670.0000	-508,700.5000
00724X102	ADOLOR CORP	-27,875.0000	-103,416.2500
00738A106	ADTRAN INC	-15,774.3761	-409,660.5474
00738A106	ADTRAN INC	-21,300.0000	-553,161.0000
00751Y106	ADVANCE AUTO PARTS INC	-7,838.8004	-317,706.5800
00763M108	ADVANCED MEDICAL OPTICS INC	2,901.8783	101,217.5144
00763M108	ADVANCED MEDICAL OPTICS INC	-8,758.1659	-305,484.8256
00763M108	ADVANCED MEDICAL OPTICS INC	-10,470.0000	-365,193.6000
00817Y108	AETNA INC NEW	2,456.2152	121,337.0321
00817YAKC	AET 1/08 CALL ST 55 WLY.AK	-9.4470	-2,087.7829
00826T108	AFFYMETRIX INC	-19,888.0000	-495,012.3200
00846U101	AGILENT TECHNOLOGIES INC	23,121.9935	888,809.4299
009158IPC	APD 9/07 CALL ST 80 APD.IP	-15.1152	-5,517.0373
009363JIC	ARG 10/07 CALL ST 45 ARG.JI	-7.5576	-3,589.8530
00971T101	AKAMAI TECHNOLOGIES INC	7,742.0251	376,572.0999
01566M204	ALGOMA STL INC	144,225.4570	7,624,133.2788
01642T108	ALKERMES INC	-28,482.0000	-415,837.2000
01741R102	ALLEGHENY TECHNOLOGIES INC	3,483.9113	365,392.6157
01741R102	ALLEGHENY TECHNOLOGIES INC	11,336.3780	1,188,959.3201
01741RJQC	ATI CALL 10/07 ST 85 ATIJQ	-113.3638	-260,736.6930
02043Q107	ALNYLAM PHARMACEUTICALS INC	-12,347.0000	-187,550.9300
02209S103	ALTRIA GROUP INC	14,411.9722	1,010,855.7302
02209S103	ALTRIA GROUP INC	7,096.8559	497,773.4753
02216N105	ALTUS PHARMACEUTICALS INC	-9,865.0000	-113,842.1000
02341W103	AMCOL INTL CORP	-9,110.0000	-248,794.1000
02364W105	AMERICA MOVIL SAB DE CV	9,530.0000	590,192.9000
025816ANC	AXP CALL 1/08 ST 70 AXP.AN	-11.3364	-1,445.3882
025816JNC	AXP 10/07 CALL ST 70 AXP.JN	-17.0046	-680.1827
02607P305	AMERICAN FINL RLTY TR	-59,400.0000	-613,008.0000
02660R107	AMERICAN HOME MTG INVT CORP	-19,500.0000	-358,410.0000
02660R107	AMERICAN HOME MTG INVT CORP	6,159.7916	113,216.9692
02744M108	AMERICAN MED SYS HLDGS INC	-22,000.0000	-396,880.0000
02744M108	AMERICAN MED SYS HLDGS INC	30,195.0000	544,717.8000
03076C106	AMERIPRISE FINL INC	967.2928	61,490.8007
03076C106	AMERIPRISE FINL INC	850.2283	54,049.0160
03076CIMC	AMP 9/07 CALL ST 65 AMP.IM	-6.6129	-1,669.7540
03475V101	ANGIODYNAMICS INC	19,345.8552	348,418.8521
037389AJC	AOC 1/08 CALL ST 50 YNV.AJ	-9.4470	-637.6713
037833ALC	AAPL 1/08 CALL ST 160 APV.AL	-9.4470	-4,156.6719
037833JCC	AAPL 10/07 CALL ST 115 QAA.JC	-7.5576	-11,789.8331
037833JJC	AAPL CALL 10/07 ST 150 APV.JJ	-7.5576	-2,494.0032
038222GRC	AMAT 7/07 CALL ST 17 ANQ.GR	-283.4094	-82,897.2638
03836W103	AQUA AMERICA INC	-18,145.3713	-408,089.4001
03839G105	AQUANTIVE INC	4,836.4638	308,566.3904
03840P102	AQUILA INC	77,383.4208	316,498.1910
03937ESLP	MT PUT 7/07 ST 60 MT.SL	-48.1708	-4,455.8008
03937ESMP	MT PUT 7/07 ST 65 MT.SM	-38.5367	-11,946.3633
039380JHC	ACI 10/07 CALL ST 40 ACI.JH	169.7580	22,917.3348
039380VFP	ACI 10/07 PUT ST 30 ACI.VF	-169.7580	-16,975.8036
04033A100	ARIAD PHARMACEUTICALS INC	137,843.0000	756,758.0700

04247X102	ARMSTRONG WORLD INDS INC NEW	11,484.3736	575,941.3371
04269X105	ARRAY BIOPHARMA INC	45,535.0000	531,393.4500
04516X106	ASIA SATELLITE TELECOMMUNCNT	3,869.1710	78,640.9014
04538T109	ASPREVA PHARMACEUTICALS CORP	-12,547.0000	-217,063.1000
05334D107	AUXILIUM PHARMACEUTICALS INC	35,514.0000	566,093.1600
055482AGC	BJS CALL 1/08 ST 35 BJS.AG	-9.4470	-802.9934
05548G102	BKF CAP GROUP INC	2,901.8783	6,703.3388
05548J106	BJS WHOLESALE CLUB INC	483.6464	17,425.7791
05564E106	BRE PROPERTIES INC	8,300.0000	492,107.0000
05873K108	BALLY TOTAL FITNESS HLDG CORP	-17,341.4951	-8,323.9177
06552BSXP	BKUNA PUT 7/07 ST 22.5 UDD.SX	-67.4391	-17,196.9827
06652B103	BANKUNITED FINL CORP	-19,268.3279	-386,715.3412
06850R108	BARRIER THERAPEUTICS INC	-16,389.0000	-106,528.5000
073902GFC	BCS 7/07 CALL ST 130 BSC.GF	-37.7879	-43,078.2362
073902GIC	BSC CALL 7/07 ST 145 BSC.GI	-38.5367	-7,514.6479
073902GJC	BSC 07/07 CALL 150 BSC.GJ	-48.1708	-3,612.8115
086516AM	BBY 1/08 CALL ST 65 WB.Y.AM	-17.9493	-179.4927
09058V103	BIOCRYST PHARMACEUTICALS	-13,361.0000	-103,280.5300
09061G101	BIOMARIN PHARMACEUTICAL INC	-36,751.0000	-659,312.9400
09062X103	BIOGEN IDEC INC	-13,015.0000	-696,302.5000
09063H107	BIOMED REALTY TRUST INC	-11,400.0000	-286,368.0000
09253U108	BLACKSTONE GROUP L P	1,417.0472	41,476.9728
097023ABC	BA 1/08 CALL ST 110 WBO.AB	-11.3364	-2,352.2984
10575X101	BRAZIL ETHANOL INC	6,062.7870	44,258.3450
10575X119	BRAZIL ETHANOL INC	14,114.1681	15,525.5849
118759GIC	BUCY 7/07 CALL ST 45 HBU.GI	-170.0457	-440,418.2836
12189T104	BURLINGTON NORTHN SANTA FE CP	7,840.0000	667,497.6000
12189T104	BURLINGTON NORTHN SANTA FE CP	1,605.9869	136,733.7227
12189TGRC	BNI 7/07 CALL ST 90 BNI.GR	-8.5023	-467.6256
12328X107	BUSINESS OBJECTS S A	20,100.0000	780,684.0000
124835GJC	RUY CALL 7/07 ST 850 RUZ.GJ	-9.6342	-7,514.6479
124835GLC	RUY CALL 7/07 ST 860 RUZ.GL	-77.0733	-38,536.6558
12489V106	CBRL GROUP INC	1,934.5855	82,181.1929
12489V106	CBRL GROUP INC	-9,330.0000	-396,338.4000
12497T101	CB RICHARD ELLIS GROUP INC	9,096.8795	332,036.1006
12512N105	C D W CORP	967.2928	82,190.8658
12612L108	CNA SURETY CORP	9,672.9276	182,915.0609
12673P105	CA INC	-33,750.0000	-871,762.5000
12686C109	CABLEVISION SYS CORP	24,182.3190	875,158.1245
13342B105	CAMERON INTERNATIONAL CORP	-5,000.0000	-357,350.0000
14052H506	CAPITAL TRUST INC MD	-8,200.0000	-279,948.0000
14055X102	CAPITALSOURCE INC	-12,100.0000	-297,539.0000
14067E506	CAPSTEAD MTG CORP	32,700.0000	317,190.0000
14149Y108	CARDINAL HEALTH INC	-7,590.0000	-536,157.6000
14159U202	CARDIOME PHARMA CORP	-22,211.0000	-204,563.3100
149123ARC	CAT CALL 1/08 ST 90 WKT.AR	-5.6682	-1,190.3197
149123HOC	CAT 8/07 CALL ST 75 CAT.HO	-8.5023	-4,251.1417
151020GM	CELG 7/07 CALL ST 65 LQH.GM	237.6612	3,564.9187
15133V208	CENTENNIAL COMMUNCTNS CORP NEW	2,901.8783	27,538.8249
15188T108	CENTERLINE HOLDINGS CO	-34,900.0000	-628,200.0000
159423GJC	CHAP CALL 7/07 ST 50 ZHQ.GJ	48.1708	105,975.8035
16359R103	CHEMED CORP NEW	967.2928	64,121.8371
17275R102	CISCO SYS INC	4,912.4304	136,811.1880
17275RAGC	CSCO 1/08 CALL ST 35 WCT.AG	-22.6728	-1,020.2740
17285T106	CITADEL BROADCASTING CORP	275.8519	1,779.2445
17306X102	CITI TRENDS INC	-6,185.0000	-234,782.6000
18451C109	CLEAR CHANNEL OUTDOOR HLDGS IN	11,806.5882	334,598.7109
189754HHC	COH 8/07 CALL ST 40 COH.HH	-174.7692	-138,067.6365
19238U107	COGDELL SPENCER INC	-14,100.0000	-290,319.0000
19419B100	COLLAGENEX PHARMACEUTICALS INC	43,933.0000	544,769.2000
20010A103	COMBINATORX INC	88,738.0000	547,513.4600
20449H109	COMPASS BANCSHARES INC	1,450.9391	100,085.7819
21988R102	CORPORATE EXECUTIVE BRD CO	-4,935.5410	-320,365.9656
22002T108	CORPORATE OFFICE PPTYS TR	5,500.0000	225,555.0000
22025Y407	CORRECTIONS CORP AMER NEW	15,700.0000	990,827.0000
22160K105	COSTCO WHSL CORP NEW	566.8189	33,170.2419
22160KAMC	COST 1/08 CALL ST 65 PRQ.AM	-9.4470	-1,794.9265
22281W103	COVANSYS CORP	19,345.8552	656,404.8668
22282E102	COVANTA HLDG CORP	15,242.1119	375,718.0578
23282W100	CYTOKINETICS INC	84,545.0000	477,679.2500
23321E103	DHB INDS INC	129,617.5355	680,492.0616
23342J206	DADE BEHRING HLDGS INC	5,854.9065	311,012.6315
23342JSJP	DADE PUT 7/07 ST 50 JDQ.SJ	-34.6830	-606.9523

23342JJP	DADE PUT 8/07 ST 50 JDQ.TJ	-48.1708	-3,974.0926
24702R101	DELL INC	-17,378.0000	-496,141.9000
25153X208	DEUTSCHE BK CONTINGENT CAP TR	19,407.5927	476,068.2500
254687AHC	DIS 1/08 CALL ST 40 WDS.AH	-17.0046	-1,105.2969
25468Y107	DISCOVERY HOLDING CO	1,934.5855	44,476.1211
25659T107	DOLBY LABORATORIES INC	10,016.2449	354,675.2336
25811P704	DORAL FINL CORP	2,910.1378	392,868.5967
25960P109	DOUGLAS EMMETT INC	-22,300.0000	-551,702.0000
26150J101	DRAXIS HEALTH INC	-17,708.0000	-104,831.3600
26441C105	DUKE ENERGY CORP NEW	2,078.3360	38,033.5480
26441C105	DUKE ENERGY CORP NEW	47,234.9082	864,398.8192
26441CJWC	DUK CALL 10/07 ST 17.50 DUK.JW	-472.3491	-66,128.8714
26746E103	DYAX CORP	-24,623.0000	-103,170.3700
26817G102	DYNEGY INC DEL	75,764.7927	715,219.6429
26817GIUC	DYN 9/07 CALL ST 7.50 DYN.IU	-663.1781	-145,899.1843
26875P101	EOG RES INC	1,511.5171	110,431.4365
26881Q309	EPIX PHARMACEUTICALS INC	-19,330.0000	-108,441.3000
269246GDC	ETFC 7/07 CALL ST 20 EUS.GD	-330.6444	-76,048.2021
28140H104	EDUCATION RLTY TR INC	-43,500.0000	-610,305.0000
28176E108	EDWARDS LIFESCIENCES CORP	-3,100.0000	-152,954.0000
28336L109	EL PASO CORP	37,787.9265	651,085.9740
28336LG0C	EP 7/07 CALL ST 13 AP.GO	-377.8793	-160,598.6877
29264F205	ENDO PHARMACEUTICALS HLDGS INC	-19,532.0000	-668,580.3600
292659IIC	ENER 9/07 CALL ST 45 EQI.II	-11.3364	-510.1370
29266M109	ENERGY EAST CORP	1,934.5855	50,473.3362
29266R108	ENERGIZER HLDGS INC	4,258.1138	424,108.1339
29270U105	ENERGY PARTNERS LTD	4,668.1549	77,911.5046
29274D604	ENERPLUS RES FD	4,440.0814	209,039.0307
29274DGHC	ERF 7/07 CALL ST 40 ERF.GH	-44.4008	-31,302.5736
29476L107	EQUITY RESIDENTIAL	-22,500.0000	-1,026,675.0000
30067T103	EXCEL TECHNOLOGY INC	9,672.9276	270,261.5971
30161Q104	EXELIXIS INC	-41,336.0000	-500,165.6000
30225T102	EXTRA SPACE STORAGE INC	49,400.0000	815,100.0000
30231G102	EXXON MOBIL CORP	2,456.2152	206,027.3330
30249U101	FMC TECHNOLOGIES INC	5,709.7435	452,325.8798
31428X106	FEDEX CORP	755.7585	83,866.5241
31430F101	FELCOR LODGING TR INC	24,220.0000	630,446.6000
32054K103	FIRST INDUSTRIAL REALTY TRUST	-17,700.0000	-686,052.0000
33610F109	FIRST POTOMAC RLTY TR	-21,700.0000	-505,393.0000
34354P105	FLOWSERVE CORP	1,934.5855	138,516.3232
35471R106	FRANKLIN STREET PPTYS CORP	-29,600.0000	-489,584.0000
36188G102	GMH CMNTYS TR	-97,300.0000	-942,837.0000
36227K106	GSE SYS INC	273.7439	1,806.7094
36467W109	GAMESTOP CORP NEW	18,460.0000	721,786.0000
36866T103	GEN-PROBE INC NEW	6,994.0000	422,577.4800
369550ASC	GD 1/08 CALL ST 95 WJR.AS	-5.6682	-439.2846
37184D101	GENESIS HEALTHCARE CORP	3,869.1710	264,728.6825
37229R206	GENIUS PRODUCTS INC	100,196.0428	280,548.9200
37244C101	GENOMIC HEALTH INC	-9,538.0000	-179,314.4000
37247D106	GENWORTH FINL INC	6,140.5381	211,234.5093
37373P105	GERDAU AMERISTEEL CORP	14,655.1612	214,405.0081
37733W105	GLAXOSMITHKLINE PLC	-3,785.1079	-198,226.0984
37940X102	GLOBAL PMTS INC	14,162.2210	561,532.0632
37940X102	GLOBAL PMTS INC	-8,419.4523	-333,831.2827
38059T106	GOLD FIELDS LTD NEW	-20,478.4040	-321,510.9434
38141G104	GOLDMAN SACHS GROUP INC	-1,926.8328	-417,641.0075
38141G104	GOLDMAN SACHS GROUP INC	566.8189	122,857.9961
38141GJLC	GS 10/07 CALL ST 260 GPY.JC	-5.6682	-935.2512
38259P508	GOOGLE INC	358.9853	187,885.7273
38259PIB	GOOG 9/07 CALL ST 610 GOO.IB	-3.7788	-1,360.3654
38259PIYC	GOOG 9/07 CALL ST 550 GOP.IY	-3.7788	-6,197.2199
40049J206	GRUPO TELEVISIA SA DE CV	23,260.0000	642,208.6000
40052B108	GTX INC DEL	-11,714.0000	-189,649.6600
40422Y101	HLTH CORPORATION	22,258.3221	311,839.0927
40426W101	HRPT PPTYS TR	-54,800.0000	-569,920.0000
40637H109	HALOZYME THERAPEUTICS INC	64,918.0000	599,193.1400
41145W109	HARBIN ELECTRIC INC	42,101.2965	695,092.4050
412822GEC	HOG CALL 07/07 ST 67.50 HOG.GE	40.4635	505.7936
412822GZC	HOG CALL 07/07 ST 62.50 HOG.GE	24.0854	1,806.4057
41752X101	HARVEST ENERGY TR	19,793.5101	612,807.0723
42218Q102	HEALTH GRADES INC	115,814.3266	753,951.2662
42330P107	HELIX ENERGY SOLUTIONS GRP INC	10,714.1572	427,602.0123
42805T105	HERTZ GLOBAL HOLDINGS INC	2,774.3313	73,713.9833

428236AJC	HPQ 1/08 CALL ST 50 WPW.AJ	-13.2258	-2,049.9950
428236AKC	HPQ 1/08 CALL ST 55 WPW.AK	-11.3364	-680.1827
42840B101	HI-TECH PHARMACAL INC	-8,668.0000	-103,495.9200
44106M102	HOSPITALITY PPTYYS TR	15,700.0000	651,393.0000
44107P104	HOST HOTELS & RESORTS INC	24,000.0000	554,880.0000
444859HKC	HUM 8/07 CALL ST 55 HUM.HK	-141.7047	-97,776.2599
44980Y305	IPCS INC	13,838.6751	468,715.9244
45031U101	ISTAR FINL INC	-6,743.9148	-298,957.7417
45068B109	ITT EDUCATIONAL SERVICES INC	2,564.5458	301,026.3869
450911JNC	ITT 10/07 CALL ST 70 ITT.JN	-3.7788	-1,029.7210
45167R104	IDEX CORP	12,795.0000	493,119.3000
45245W109	IMCLONE SYS INC	-12,637.0000	-446,844.3200
45253H101	IMMUNOGEN INC	-19,512.0000	-108,291.6000
45254P102	IMPAC MTG HLDGS INC	-66,200.0000	-305,182.0000
45337C102	INCYTE CORP	-30,977.0000	-185,862.0000
456607SFP	IMB PUT 7/07 ST 30 IMB.SF	-96.3416	-19,268.3279
45768S105	INNOSPEC INC	1,844.0269	109,184.8330
45774F105	INNOVIVE PHARMACEUTICALS INC	117,151.4337	398,314.8746
458140AE	INTC 1/08 CALL ST 25 WNLA.E	-12.2811	-1,756.1939
458140JE	INTC 10/07 CALL ST 25 INQ.JE	-22.6728	-2,176.5846
45822P105	INTEGRYS ENERGY GROUP INC	1,934.5855	98,141.5234
45865V100	INTERCONTINENTALEXCHANGE INC	2,564.5458	379,168.0977
45884X103	INTERMUNE INC	-17,095.0000	-443,444.3000
459200ACC	IBM 1/08 CALL ST 115 WIB.AC	-13.2258	-4,258.6993
459200ADC	IBM CALL 1/08 ST 120 WIB.AD	-6.6129	-1,223.3841
45928H106	INTERNATIONAL COAL GRP INC NEW	192,039.0203	1,148,393.3414
45928H106	INTERNATIONAL COAL GRP INC NEW	86,239.0222	515,709.3527
46031W204	INTL SECS EXCHANGE HLDGS INC	967.2928	63,212.5819
46072H108	INTERSTATE BAKERIES CORP DEL	-13,625.2650	-38,150.7419
46072H108	INTERSTATE BAKERIES CORP DEL	168,273.8654	471,166.8230
46088S106	INTERSTATE HOTELS & RESRTS INC	-45,950.0000	-239,859.0000
46120E602	INTUITIVE SURGICAL INC	2,225.8322	308,878.7359
46120E602	INTUITIVE SURGICAL INC	5,300.0000	735,481.0000
46122E105	INVENTIV HEALTH INC	481.7082	17,635.3371
46122ESGP	VTIV PUT 7/07 ST 35 QBP.SG	55.8782	2,514.5168
46122ESGP	VTIV PUT 7/07 ST 35 QBP.SG	-104.0490	-4,682.2037
46126P106	INVERNESS MED INNOVATIONS INC	10,579.0000	539,740.5800
46145F105	INVESTMENT TECHNOLOGY GRP NEW	-8,564.6152	-371,104.7786
46185R100	INVITROGEN CORP	-6,541.0000	-482,398.7500
46205A400	ION MEDIA NETWORKS INC	64.0230	573,006.1236
464287FEC	IWM 6/07 CALL ST 83 IQQ.FE	-135.8064	-679.0321
464287FQC	IWM 6/07 CALL ST 85 IQQ.FG	-194.0092	-97.0046
464287GFC	IWM CALL 7/07 ST 84 IOW.GF	-48.1708	-5,250.6194
464287GGC	IWM CALL 7/07 ST 85 IOW.GG	-48.1708	-3,323.7866
464287HKC	IOW 08/07 CALL ST 89 IOW.HK	-271.6129	-13,037.4171
464287LQC	IWM 12/07 CALL ST 85 IQQ.LG	-169.7580	-76,815.5111
464287ROP	IWM 6/07 PUT ST 75 IQQ.RW	533.5253	9,336.6920
464287SBP	IWM PUT 7/07 ST 80 IOW.SB	79.9636	5,517.4857
464287SCP	IWM PUT 7/07 ST 81 IOW.SC	100.1953	9,418.3587
464287SEP	IWM 07/07 PUT ST 83 IOW.SE	92.4880	14,705.5879
464287TCP	IOW 08/07 PUT ST 81 IOW.TC	271.6129	37,210.9614
464287XYP	IWM 12/07 PUT ST 77 IQQ.XY	169.7580	42,269.7509
46614H301	JER INVT TR INC	33,500.0000	502,500.0000
46625H100	JP MORGAN CHASE & CO	3,873.2625	187,659.5666
47023A101	JAMBA INC	21,484.5770	196,369.0337
47214X100	JAZZ AIR INCOME FD	12,036.7488	92,542.5746
48020Q107	JONES LANG LASALLE INC	3,048.4224	345,995.9396
48207D101	JUPITERMEDIA CORP	2,901.8783	21,125.6739
48562P103	KAPSTONE PAPER & PACKAGING CRP	-756.6358	-5,742.8658
48562P111	KAPSTONE PAPER & PACKAGING CRP	39,345.0624	105,444.7673
48666K109	KB HOME	-4,817.0820	-189,648.5175
48666KSH	KBH PUT 7/07 ST 40 KBH.SH	-48.1708	-7,707.3312
49337W100	KEYSPAN CORP	13,542.0986	568,497.3008
49427F108	KILROY RLTY CORP	1,600.0000	113,344.0000
49446R109	KIMCO REALTY CORP	-1,200.0000	-45,684.0000
49460W208	KINETIC CONCEPTS INC	6,725.8843	349,544.2065
49803T102	KITE RLTY GROUP TR	-30,900.0000	-587,718.0000
50064W107	KOSAN BIOSCIENCES INC	-19,157.0000	-99,999.5400
50075N104	KRAFT FOODS INC	-13,940.0000	-491,385.0000
50187A107	LHC GROUP INC	-1,455.0689	-38,122.8046
50540R409	LABORATORY CORP AMER HLDGS	4,750.0000	371,735.0000
50730R102	LIDLAW INTL INC	6,771.0493	233,939.7540
51206P109	LAKES ENTMT INC	18,893.9633	223,137.7061

52729N100	LEVEL 3 COMMUNICATIONS INC	-60,000.0000	-351,000.0000
53071M302	LIBERTY MEDIA HLDG CORP	2,901.8783	341,493.0359
53220K207	LIGAND PHARMACEUTICALS INC	-36,260.0000	-249,468.8000
53222Q103	LIFETIME BRANDS INC	9,855.6665	201,548.3804
55027E102	LUMINEX CORP DEL	-11,725.0000	-144,334.7500
552078IFC	LYO 9/07 CALL ST 30 LYO.IF	-240.8980	-197,536.3859
552715GMC	WFR 7/07 CALL ST 65 WFR.GM	-11.3364	-906.9102
552715JOC	WFR MEMC 10/07 CALL 75 WFR.JO	-9.4470	-1,251.7251
55272X102	MFA MTG INVTS INC	15,500.0000	112,840.0000
55348A102	MRU HLDGS INC	70,056.7162	441,357.3120
56400P201	MANNKIND CORP	-27,211.0000	-335,511.6300
56418H100	MANPOWER INC	7,840.0000	723,161.6000
574599GFC	MAS 7/07 30 CALL MAS.GF	96.3416	1,445.1246
57636Q104	MASTERCARD INC	3,145.1977	521,693.9407
57685L105	MATRIX INITIATIVES INC	-5,303.0000	-110,991.7900
57772K101	MAXIM INTEGRATED PRODS INC	-10,064.6326	-336,259.3753
580135JIC	MCD 9/07 CALL ST 50 MCD.IJ	-17.0046	-4,336.1646
58405U102	MEDCO HEALTH SOLUTIONS INC	472.3491	36,838.5049
58463J304	MEDICAL PPTY TRUST INC	10,900.0000	144,207.0000
58500P107	MEDIS TECHNOLOGIES LTD	9,446.9816	138,776.1601
58500PGWC	MDTL 7/07 CALL ST 17.50 MRU.GW	159.6540	3,991.3497
58551A108	MELLON FINL CORP	12,940.0000	569,360.0000
59022C178	MERRILL LYNCH & CO INC	9,703.7964	246,476.4279
59101M105	METABASIS THERAPEUTICS INC	72,647.0000	508,529.0000
601073ARC	MIL CALL 1/09 ST 90 ZIK.AR	-7.5576	-4,307.8236
60467R100	MIRANT CORP NEW	39,021.0671	1,664,248.5114
60877T100	MOMENTA PHARMACEUTICALS INC	-12,330.0000	-124,286.4000
60975U108	MONOGRAM BIOSCIENCES INC	-61,925.0000	-104,653.2500
61166W101	MONSANTO CO NEW	6,048.4571	408,512.7921
62624B101	MUNICIPAL MTG & EQUITY L L C	9,300.0000	226,734.0000
62855J104	MYRIAD GENETICS INC	14,843.0000	552,011.1700
62886E108	NCR CORP NEW	7,775.8881	408,545.1596
62913F201	NII HLDGS INC	4,500.0521	363,334.2048
62936P103	NPS PHARMACEUTICALS INC	723.0000	2,993.2200
62936P103	NPS PHARMACEUTICALS INC	-25,582.0000	-105,909.4800
62944T105	NVR INC	-514.1243	-349,476.0177
62985Q101	NALCO HOLDING COMPANY	12,484.0154	342,686.2239
637071HP	NOV 8/07 80 CALL NOV.HP	-94.4698	-253,179.1077
63934E108	NAVISTAR INTL CORP NEW	4,836.4638	319,206.6108
63936L100	NAVTEQ CORP	-8,516.2276	-360,577.0761
64120L104	NETWORK APPLIANCE INC	-10,209.7956	-298,126.0308
64125C109	NEUROCRINE BIOSCIENCES INC	-9,000.0000	-101,070.0000
64126X201	NEUSTAR INC	-10,693.6721	-309,795.6820
6435EV108	NEW CENTURY FINANCIAL CORP MD	-4,764.8655	-1,929.7705
648815STP	SPX PUT 7/07 ST 1500 SXM.ST	19.2683	35,839.0899
648815TTP	SPX PUT 8/07 ST 1500 SXM.TT	24.0854	72,256.2297
649445MWP	NYB 1/08 PUT ST 17.50 WTD.MW	283.4094	34,009.1339
654106GYC	NKE 7/07 CALL ST 57.50 NKE.GY	-26.4515	-3,835.4745
65440K106	99 CENTS ONLY STORES	-43,800.0000	-574,218.0000
655844AMC	NSC 1/08 CALL ST 65 YGC.AM	-7.5576	-888.0163
655844ILC	NSC 9/07 CALL ST 60 NSC.IL	-7.5576	-793.5465
656568AFC	NT 1/08 CALL ST 30 WNT.AF	169.7580	14,429.4330
656568GEC	NT CALL 7/07 ST 25 NT.GE	-173.6382	-8,681.9110
656568MDP	NT 1/08 PUT ST 20 WNT.MD	-169.7580	-12,731.8527
663376RTS	NEW WORLD DEVELOPMENT-RIGHTS	421.2786	0.0000
66987V109	NOVARTIS A G	9,684.0000	542,981.8800
66987V109	NOVARTIS A G	2,739.6247	153,610.7554
66987VAMC	LYY 1/08 CALL ST 65 LYY.AM	-11.3364	-623.5008
67018T105	NU SKIN ENTERPRISES INC	-32,350.0000	-533,775.0000
67019E107	NSTAR	2,901.8783	94,165.9502
670346SLP	NUE PUT 7/07 ST 60 NUE.SL	-96.3416	-26,493.9509
67060N204	NUTRACEA	160,408.8299	546,994.1098
67060N204	NUTRACEA	176,548.3570	602,029.8975
67090F106	NUVEEN INVTS INC	3,869.1710	240,468.9801
68384A100	OPTEUM INC	-71,000.0000	-193,120.0000
68389X105	ORACLE CORP	28,260.0000	557,004.6000
68389X105	ORACLE CORP	11,903.1969	234,612.0100
68389XADC	ORCL 1/08 CALL ST 20 WOQ.AD	-22.6728	-3,741.0047
69344F106	PMC-SIERRA INC	-41,700.0000	-322,341.0000
69360J107	PS BUSINESS PKS INC CALIF	-4,300.0000	-272,491.0000
69562K100	PAIN THERAPEUTICS INC	-11,900.0000	-103,649.0000
69811Q106	PANACOS PHARMACEUTICALS INC	-27,950.0000	-90,278.5000
69840W108	PANERA BREAD CO	-6,580.7213	-303,108.0239

70159Q104	PARKWAY PPTYS INC	800.0000	38,424.0000
708160ASC	JCP CALL 1/08 ST 95 YMJ.AS	-11.3364	-510.1370
71343P200	PEPSIAMERICAS INC	4,836.4638	118,783.5509
71646E100	PETROCHINA CO LTD	873.4864	129,869.9621
71646E100	PETROCHINA CO LTD	1,051.8290	156,385.9414
71715B409	PHARMION CORP	-13,105.0000	-379,389.7500
73278L105	POOL CORPORATION	-8,951.7165	-349,385.4950
73755L107	POTASH CORP SASK INC	-6,300.0000	-491,211.0000
73935A104	POWERSHARES QQQ TRUST	-648.9607	-30,871.0614
740189IRC	PCP 9/07 CALL ST 90 PCP.IR	-4.7235	-15,304.1102
74332S102	PROGRESSIVE GAMING INTL CORP	-57,937.9325	-340,095.6640
74332S102	PROGRESSIVE GAMING INTL CORP	28,131.3316	165,130.9166
74386K104	PROVIDENT ENERGY TR	12,430.7068	147,801.1041
74439H108	PSYCHIATRIC SOLUTIONS INC	7,887.1881	285,989.4387
74439H108	PSYCHIATRIC SOLUTIONS INC	15,770.0000	571,820.2000
74762E102	QUANTA SVCS INC	-16,000.0000	-490,720.0000
74834L100	QUEST DIAGNOSTICS INC	10,304.0000	532,201.6000
74834L100	QUEST DIAGNOSTICS INC	-8,220.0000	-424,563.0000
74838C106	QUIKSILVER INC	-34,034.0000	-480,900.4200
74838J101	QUIDEL CORP	21,179.9826	371,920.4939
75886F107	REGENERON PHARMACEUTICALS	-30,289.0000	-542,778.8800
75886N100	REGENERATION TECH INC DEL	4,352.8174	48,969.1960
7591EP100	REGIONS FINANCIAL CORP NEW	1,511.5171	50,031.2147
76028H100	REPROS THERAPEUTICS INC	35,512.0000	443,900.0000
76132M102	REUTERS GROUP PLC	193.4586	14,441.6809
76687M101	RINKER GROUP LTD	10,640.2204	846,961.5405
767754GAC	RAD 7/07 CALL ST 5 RAD.GA	-944.6982	-127,534.2520
767754JAC	RAD 10/07 CALL ST 5 RAD.JA	-481.7961	-77,087.3701
77254B1	CGMHI HINDUJA TMT WARRANT	5,737.2493	65,920.9945
78388J106	SBA COMMUNICATIONS CORP	-19,400.0000	-651,646.0000
78388J106	SBA COMMUNICATIONS CORP	12,629.1784	424,214.1029
78440X101	SL GREEN RLTY CORP	7,300.0000	904,397.0000
78442P106	SLM CORP	11,607.5131	668,360.6054
78462F103	SPDR TR	-4,817.0820	-724,633.6419
78503N107	SWS GROUP INC	12,091.1595	261,410.8684
790849AJC	STJ 1/08 CALL ST 50 WRU.AJ	-17.0046	-1,742.9681
79377W108	SAKS INC	24,910.0000	531,828.5000
80004C101	SANDISK CORP	-10,016.2449	-490,195.0277
80517Q100	SAVIENT PHARMACEUTICALS INC	-16,169.0000	-200,818.9800
806857AQC	SLB 1/08 CALL ST 85 WUB.AQ	-5.6682	-5,016.3472
806857AYC	SLB 1/08 CALL ST 105 SOL.AY	-7.5576	-1,624.8808
80874P109	SCIENTIFIC GAMES CORP	-15,000.0000	-524,250.0000
80874P109	SCIENTIFIC GAMES CORP	-8,951.7165	-312,862.4916
81369Y506	SELECT SECTOR SPDR TR	-13,087.8595	-902,931.4285
81369Y506	SELECT SECTOR SPDR TR	5,573.7192	384,530.8850
81369Y605	SELECT SECTOR SPDR TR	-38,536.6558	-1,394,256.2076
81369Y803	SELECT SECTOR SPDR TR	8,124.4042	207,984.7476
81369Y886	SELECT SECTOR SPDR TR	-16,474.4204	-652,057.5580
81369YSJ	XLF PUT 7/07 ST 36 XLF.SJ	-289.0249	-17,341.4951
81369YSKP	XLF PUT 7/07 ST 37 XLF.SK	-48.1708	-4,335.3738
81721M109	SENIOR HSG PPTYS TR	16,600.0000	337,810.0000
81725T100	SENSIENT TECHNOLOGIES CORP	9,672.9276	245,595.6317
817315GGC	SEPR CALL 7/07 ST 35 ERQ.GG	96.3416	56,841.5673
81747T104	SERACARE LIFE SCIENCES INC DEL	40,539.1890	271,612.5660
82028K200	SHAW COMMUNICATIONS INC	967.2928	40,664.9876
824348GNC	SHW CALL 07/07 ST 70 SHW.GN	66.4757	4,653.3012
82481R106	SHIRE PLC	-9,449.0000	-700,454.3700
82823L106	SILVER STD RES INC	2,911.6214	100,072.4285
82967Y104	SIRVA INC	-28,822.0043	-57,067.5685
84265V105	SOUTHERN COPPER CORP	4,935.5410	465,224.0936
84265V105	SOUTHERN COPPER CORP	-19,400.9184	-1,828,730.5642
84610H108	SOVRAN SELF STORAGE INC	-12,400.0000	-597,184.0000
84649R101	SPANSION INC	15,414.0296	171,095.7289
84762LXUP	SPC 12/07 SRK 7.50 PUT SPC.XU	29.1014	4,583.4670
84763A108	SPECTRUM PHARMACEUTICALS INC	43,890.3607	314,693.8864
855030IFC	SPLS 9/07 CALL ST 30 PLQ.IF	-17.0046	-85.0228
85512C105	STAR GAS PARTNERS L P	14,550.6888	64,896.0719
855244AH	SBUX 1/08 CALL ST 40 WSP.AH	-17.0046	-127.5343
85590A401	STARWOOD HOTELS&RESORTS WRLDWD	5,500.0000	368,885.0000
86272T106	STRATEGIC HOTELS & RESORTS INC	-13,900.0000	-312,611.0000
86330E745	STREETTRACKS SER TR	-30,171.3382	-912,079.5532
86764P109	SUNOCO INC	-5,806.5188	-462,663.4188
86764P109	SUNOCO INC	6,713.6878	534,946.6437

87236Y108	TD AMERITRADE HLDG CORP	-20,564.7541	-411,295.0824
87588Q109	TANOX INC	14,509.3914	281,627.2870
87612E106	TARGET CORP	1,228.1076	78,107.6441
87612EANC	TGT 1/08 CALL ST 70 TGT.AN	-16.0599	-4,617.2123
87651B104	TASER INTL INC	41,517.9653	579,590.7953
87815U204	TEAMSTAFF INC	628,136.8923	559,041.8342
88033G100	TENET HEALTHCARE CORP	14,550.6888	94,724.9839
88162F105	TETRA TECHNOLOGIES INC DEL	-12,048.5265	-339,768.4482
882508AIC	TXN 1/08 CALL ST 45 TNZ.AI	-17.0046	-1,513.4065
88265P208	TEXAS PETROCHEMICALS INC	6,984.3306	209,879.1348
88265P208	TEXAS PETROCHEMICALS INC	11,931.5648	358,543.5219
88706P106	TIM PARTICIPACOES S A	-3,008.6755	-103,709.0436
88732J108	TIME WARNER CABLE INC	2,571.5917	100,729.2480
88732J108	TIME WARNER CABLE INC	10,270.8462	402,309.0448
889478STP	TOL PUT 7/07 ST 27.5 TEP.ST	-77.0733	-20,424.4276
89151E109	TOTAL S A	2,550.6850	206,554.4746
89366E118	TRANSFORMA ACQUISITION GROUP I	22,311.0561	29,115.9282
89417E109	TRAVELERS COMPANIES INC	4,912.4304	262,815.0290
89579K109	TRIAD HOSPITALS INC	1,934.5855	104,003.3175
89579K109	TRIAD HOSPITALS INC	1,605.9869	86,337.8545
89675K102	TRIPLE CROWN MEDIA INC	483.6464	4,507.5843
900006JWC	OVEN 10/07 CALL ST 17.5 TCF.JW	221.1705	11,058.5235
900006VBP	OVEN 10/07 PUT ST 10 TCF.VB	-221.1705	-4,976.3356
902124GZC	TYC 7/07 CALL ST 32.50 TYE.GZ	107.6751	17,766.3910
902124SYP	TYC 7/07 PUT ST 27.50 TYC.SY	-107.6751	-269.1877
90338N103	U S XPRESS ENTERPRISES INC	967.2928	17,972.2995
90341W108	U S AIRWAYS GROUP INC	-10,887.2228	-329,556.2332
90934C105	UNITED AMERN HEALTHCARE CORP	54,980.2469	229,817.4319
911312GOC	UPS CALL 7/07 ST 75 UPS.GO	70.3294	2,813.1759
91274F104	U STORE IT TR	-33,100.0000	-542,509.0000
912909GCC	X CALL 07/07 ST 115 X.GC	-28.9025	-4,335.3738
912909GRC	X CALL 7/07 ST 90 X.GR	57.8050	108,962.3943
912909GUP	X CALL 7/07 ST 120 X.GU	-28.9025	-1,878.6620
912909SAP	X PUT 7/07 ST 105 X.SA	-28.9025	-5,635.9859
912909SBP	X PUT 7/07 ST 110 X.SB	-144.5125	-53,469.6100
91307C102	UNITED THERAPEUTICS CORP DEL	-7,715.0000	-491,908.4000
91729G301	US DATAWORKS INC	278,767.4243	183,986.5000
91879Q109	VAIL RESORTS INC	12,390.0000	754,179.3000
91911X104	VALEANT PHARMACEUTICALS INTL	-23,032.5246	-384,412.8358
92046N102	VALUECLICK INC	12,484.0154	367,779.0949
92220P105	VARIAN MED SYS INC	-7,935.5757	-337,341.3233
92240M108	VECTOR GROUP LTD	14,162.6704	319,084.9641
92276H106	VENTANA MED SYS INC	96.7293	7,474.2712
92342Y109	VERIFONE HLDGS INC	8,758.1659	308,725.3470
92343V104	VERIZON COMMUNICATIONS	49,396.6782	2,033,661.2426
92343V104	VERIZON COMMUNICATIONS	6,423.9475	264,473.9189
92343V104	VERIZON COMMUNICATIONS	14,170.4724	583,398.3506
92343VAI	VZ 1/08 CALL ST 45 WLE.AI	-22.6728	-2,267.2756
92343VMH	VZ 1/08 PUT ST 40 WLE.MH	141.7047	26,923.8976
92532F100	VERTEX PHARMACEUTICALS INC	-11,903.3636	-339,960.0633
92534N101	VERTRUE INC	11,607.5131	566,214.4899
92553P102	VIACOM INC NEW	2,901.8783	120,718.1364
92553P201	VIACOM INC NEW	-10,050.0000	-418,381.5000
92553P201	VIACOM INC NEW	3,023.0341	125,848.9105
92554J105	VIACELL INC	-18,566.0000	-102,669.9800
92906P106	VOTORANTIM CELULOSE E PAPEL SA	-9,220.1345	-209,942.4630
92922P106	W & T OFFSHORE INC	-10,354.9585	-289,835.2897
92930Y107	W P CAREY & CO LLC	20,100.0000	632,145.0000
929903MLP	WB 1/08 PUT ST 60 WVD.ML	47.2349	42,747.5919
93317Q105	WALTER INDS INC	-7,790.4127	-225,610.3529
939322HIC	WM EXP08/07 STK 45 CALL WM.HI	60.6952	4,248.6663
94106L109	WASTE MGMT INC DEL	-8,758.1659	-342,006.3773
94106L109	WASTE MGMT INC DEL	3,117.5039	121,738.5288
94106LAIC	WMI 1/08 CALL ST 45 WMI.AI	-17.9493	-1,346.1949
94770V102	WEBMD HEALTH CORP	6,048.4571	284,700.8754
94946T106	WELLCARE HEALTH PLANS INC	4,596.8274	416,058.8472
94946T106	WELLCARE HEALTH PLANS INC	9,446.9816	855,046.3074
94946TIOC	WCG WELCARE 9/07 CLL 75 WCG.IO	-94.4698	-169,573.3203
94973V107	WELLPOINT INC	7,100.0000	566,793.0000
94973V107	WELLPOINT INC	2,834.0945	226,245.7631
94973VISC	WLP 9/07 CALL ST 95 WLP.IS	-13.2258	-66.1289
949746MUP	WFC 1/08 PUT ST 37.50 WWR.MU	94.4698	30,230.3412
96808B107	WILD OATS MARKETS INC	9,672.9276	162,118.2666

969904HFC	WSM 8/07 CALL ST 30 WSM.HF	-245.6215	-58,949.1654
97563A102	WINSTON HOTELS INC	4,836.4638	72,546.9570
98310W108	WYNDHAM WORLDWIDE CORP	13,423.4954	486,735.9436
98310W108	WYNDHAM WORLDWIDE CORP	4,534.5512	164,422.8259
98411C100	XENOPOST INC	-8,185.0000	-363,577.7000
98416J100	XERIUM TECHNOLOGIES INC	-37,360.0000	-284,683.2000
98956P102	ZIMMER HLDGS INC	3,919.4002	332,717.8827
98956P102	ZIMMER HLDGS INC	283.4094	24,058.6281
98985T109	ZYMOGENETICS INC	36,646.0000	535,398.0600
99999ARSC	ARS CALL 02/07/08 STK 3	48,518.9819	22,076.1367
99999UNIF	UNIFI DILLON SHARES PVT PLCMNT	32,050.3171	83,971.8309
9999CTCCE	CTC CASH EQUIVALENT	303,870.2930	303,870.2930
9999INTER	INTERMET CORP	19,806.3975	6,536.1112
AD	AUSTRALIAN DOLLARS	0.9997	0.8444
AD	AUSTRALIAN DOLLARS	340,744.1191	288,883.7171
AD INT	INTEREST ON AUST DOLLAR	0.9705	0.0000
AD INT	INTEREST ON AUST DOLLAR	0.9562	0.0000
B00G2C3	ZINIFEX LTD ZFX AU	12,237.5449	195,257.8945
B00PXK5	LPN DEVELOPMENT-NVDR	1,593,425.3724	369,222.3903
B010K20	DEPFA BANK PLC	-6,211.4590	-109,542.2733
B011JK4	AXALTO HOLDINGS NV	-7,570.2157	-176,025.3150
B01FLQ6	ACS, ACTIVIDADES CONS Y SERV	3,202.7836	205,123.7975
B01N3F3	PAGESJAUNES GROUPE SA	5,320.1102	112,112.2198
B01YC48	KONINKLIJKE NUMICO NV	-6,116.3461	-318,958.9461
B02L3W3	BERKELEY GROUP HOLDINGS	5,435.0267	194,380.9529
B032D70	HUTCHISON TELECOMUNICATIONS	552,210.2452	711,873.2460
B038516	CINTRA CONCESIONES DE INFRAE	-7,635.2419	-121,940.6562
B03QFW1	MCOT PLC-FOREIGN	390,132.9524	389,850.4503
B03XKD8	SOCIETE DES AUTOROUTES PARIS	1,164.6486	118,537.6889
B04M8J6	EURONAV SA	-8,734.8643	-318,845.8975
B0514B6	CITIGRP-CW09 GTL LTD WARRANT	345,191.1662	1,912,359.0610
B05DY78	MAUREL ET PROM	-8,540.7562	-175,358.0199
B0662J4	PREMIERE AG	-4,755.6483	-114,441.9402
B0704T9	RAIFFEISEN INTL BANK HOLDING	-1,261.7026	-200,991.2653
B07ZBW6	BUCHER INDUSTRIES AG-REG	1,552.8648	249,551.6562
B082RF1	RENTOKIL INITIAL PLC	-51,341.5912	-165,475.0256
B08Y382	BELLEVUE GROUP AG-BR	-3,622.0571	-284,664.3257
B09JC23	DE LA RUE PLC	14,169.8909	221,662.4186
B09MRX8	IMPREGILO SPA	23,681.1876	183,173.8309
B09RMQ1	SEADRILL LTD	-10,481.8371	-226,187.0589
B09YFD0	SAFT GROUPE SA	-4,949.7564	-208,213.3481
B0B87F6	MARR SPA	10,384.7831	118,064.8028
B0DKLN6	CITIGRP-CW10 RAJESH WARRANT	227,864.4180	2,982,745.2322
B0FS5D6	SEVEN & I HOLDINGS	-6,405.5671	-183,127.6817
B0H2K53	PETROFAC LTD	29,407.3764	265,149.4452
B0HF3S6	CGMHI ROLAT INDIA WARRANT	93,134.6803	1,067,323.4363
B0HZL93	KONINKLIJKE DSM NV	-3,396.8917	-168,040.0477
B0HZPV3	KAZAKHMY'S PLC	7,958.4319	202,165.0757
B0J0914	CITIGRP-CW10 SRF LIMITED	160,642.9804	676,306.9475
B0JQTJ0	MITSUBISHI CHEMICAL HOLDINGS	21,837.1607	200,768.8562
B0KJTG5	PANALPINA WELTTRANSPORT-REG	388.2162	82,315.1773
B0KM9T7	STHREE PLC	11,161.2155	105,677.1929
B0LGLV4	ERSOL SOLAR ENERGY AG	-3,202.7836	-288,699.1731
B0LKYK6	CHINA SKY CHEMICAL FIBRE CO	669,345.7517	734,607.7848
B0M0C89	SUMCO CORP	5,240.9186	263,482.5225
B0M1DJ0	BW GAS ASA	-21,934.2148	-287,338.0483
B0P7049	PRAKTIKER BAU-UND HEIMWERK A	4,561.5402	185,770.7837
B0P7D39	THIELERT AG	-7,376.1076	-225,121.7840
B0QPV94	LINDEX AB	-19,464.1892	-262,541.1565
B0V3WR8	LOTTOMATICA SPA	-3,882.1619	-155,055.2837
B0Z5YZ2	ARKEMA	3,590.9998	235,673.7912
B0ZSH63	LADBROKES PLC	14,793.7755	128,633.7736
B0ZV9X3	TOYO TANSO CO LTD	-2,329.2971	-174,425.3402
B10RB15	INPEX HOLDINGS INC	-21.3519	-199,428.8213
B11Y3K8	PATRIZIA IMMOBILIEN AG	-8,831.9183	-156,831.2466
B11ZRK9	LEGRAND SA	-7,667.2698	-277,800.3820
B138ND1	CAT OIL AG	-5,337.9726	-146,300.2613
B151P43	MODERN TIMES GROUP-B SHARES	-4,949.7564	-320,975.7001
B156T57	SBM OFFSHORE NV	5,240.9186	200,741.6908
B15SLC4	TGS NOPEC GEOPHYSICAL CO ASA	7,861.3779	161,308.2527
B164FY1	ADP	-1,746.9729	-203,697.2486
B16FTB9	TECNICAS REUNIDAS SA	3,688.0538	250,329.4280
B16XQF6	NIBE INDUSTRIER AB-B SHS	13,102.2964	263,417.6127

B170DQ6	KLOECKNER & CO	3,043.6149	220,387.6234
B17H0S8	SSAB SVENSKT STAL AB-SER A	9,511.2967	392,873.6297
B197DR6	VALLOUREC(USIN A T	-592.0297	-190,874.1864
B19J059	ARCELOR MITTAL	2,523.4052	159,051.2026
B1CLXF3	ALINTA LTD.	-23,691.8636	-305,709.2440
B1FJ0C0	BRAMBLES LTD.	-17,136.8332	-176,958.9555
B1FMNQ4	DAYLIGHT RESOURCES TRUST	57,372.4930	552,046.9917
B1HDJL2	NATIXIS	-10,578.8912	-258,870.3394
B1KKBX6	ELECTROLUX AB-SER B	8,055.4859	191,987.9786
B1L5QH9	RANK GROUX PLC	-21,173.3110	-79,190.5125
B1L9DW5	PROSAFE SE	-12,034.7019	-192,858.9028
B1VJ6Q0	STAGECOACH HOLDINGS PLC	66,197.7930	242,934.3851
B1WP656	D/S NORDEN	1,906.1415	123,761.9142
B1WT5G2	DSV A/S	-9,705.4048	-191,075.5929
B1WVF68	ANDRITZ AG	4,270.3781	283,150.6029
B1XH026	VINCI SA	1,941.0810	145,755.1184
B1Z4S76	CENTRON TELECOM INTL	185,504.3940	84,220.9647
CD	CANADIAN DOLLARS	-685.8516	-643.8389
CD	CANADIAN DOLLARS	13,836.5433	12,989.0081
CD INT	INTEREST ON CANADIAN DOLLARS	0.9562	0.0000
DK	DANISH KRONE	6.3182	1.1452
DK INT	INTEREST ON DANISH KORUNA	0.9705	0.0000
EU	EUROPEAN MONETARY UNIT	81,097.3625	109,761.6058
EU	EUROPEAN MONETARY UNIT	-7,018.4842	-9,499.2015
EU INT	INTEREST ON EURO DOLLARS	0.9705	0.0000
G0070K103	ACE LTD	1,794.9265	112,218.8054
G0070KANC	ACE 1/08 CALL ST 70 YJ.C.AN	-17.0046	-2,295.6165
G02602103	AMDOCS LTD	21,387.8440	851,663.9473
G04074103	APEX SILVER MINES LTD	-6,308.5131	-127,305.7942
G24182100	COOPER INDS LTD	1,934.5855	110,445.4873
G36535139	FOSTER WHEELER LTD	1,858.6080	198,852.4676
G37260109	GARMIN LTD	4,680.0000	346,179.6000
G3921A175	GLOBAL CROSSING LTD	-8,831.9183	-166,746.6181
G3930E101	GLOBALSANTAFE CORP	566.8189	40,952.6654
G3930EAOC	GSF 1/08 CALL ST 75 WEJ.AO	-7.5576	-3,892.1564
G4412G101	HERBALIFE LTD	967.2928	38,353.1579
G6359F103	NABORS INDUSTRIES LTD	283.4094	9,460.2074
G65422100	NOBLE CORPORATION	2,172.8058	211,892.0192
G65422ACC	NE CALL 1/08 ST 115 YVJ.AC	-6.6129	-2,347.5749
G65422AT	NE 1/08 CALL ST 100 YVJ.AT	-15.1152	-14,661.7155
G7945J104	SEAGATE TECHNOLOGY	47,234.9082	1,028,303.9505
G7945J1WC	STX 09/07 CALL ST 17.5 STX.IW	-472.3491	-217,280.5775
G81075106	SHIP FINANCE INTERNATIONAL LTD	3,979.2160	118,103.1294
G9143X208	TYCO INTERNATIONAL LTD	9,672.9276	519,242.7535
G9435N108	WARNER CHILCOTT LIMITED	-37,177.0000	-672,531.9300
G9825R107	XOMA LTD	-64,970.0000	-197,508.8000
H01301102	ALCON INC	4,151.0000	560,011.4100
H01301102	ALCON INC	661.2887	89,214.4604
H69293217	ROCHE HLDGS AG BASEL	3,008.0000	520,032.0600
HK	HONG KONG DOLLARS	14.2087	1.8149
HK	HONG KONG DOLLARS	8,252,474.5495	1,055,411.6255
HK INT	INTEREST ON HONG KONG DOLLARS	0.9705	0.0000
HK INT	INTEREST ON HONG KONG DOLLARS	0.9562	0.0000
JY	JAPANESE YEN	194,498.4271	1,579.6808
JY	JAPANESE YEN	-28,417,424.1613	-230,801.4160
JY	JAPANESE YEN	-34,787,983.4002	-282,541.9957
JY INT	INTEREST ON JAPANESE YEN	0.9705	0.0000
KB	BRITISH POUNDS	177,168.8640	355,775.0597
KB	BRITISH POUNDS	0.6965	1.4026
KB	BRITISH POUNDS	85.3990	171.4864
KB INT	INTEREST ON BRITISH POUNDS	0.9705	0.0000
KB INT	INTEREST ON BRITISH POUNDS	0.9673	0.0000
KW	SOUTH KOREAN WON	-28.6862	-0.0287
L2399K107	DEUTSCHE BK MX BANCA MULTIPLE	43.6521	21,171.2522
L2399K107	DEUTSCHE BK MX BANCA MULTIPLE	1,736.3822	842,145.3635
L6388F110	MILLICOM INTL CELLULAR S A	2,901.8783	265,928.1255
M5364E104	INCREDIMAIL LTD	113,293.9144	883,692.5327
M8233P102	SAIFUN SEMICONDUCTORS LTD	-16,110.9719	-191,398.3462
M8737E108	TARO PHARMACEUTICAL INDS LTD	483.6464	3,264.6131
MX	MEXICAN PESO	-4,099,214.4908	-379,433.9361
NK	NORWEGIAN KRONER	7.7934	1.3199
NK INT	INTEREST ON NORWEGIAN KRONER	0.9705	0.0000
NXLCCRT	NEXTWAVE TAX ESCROW CERT	7,081.3352	0.0000

SA	SOUTH AFRICAN RAND	-17,971.2465	-2,542.8022
SD	SINGAPORE DOLLARS	6.7744	4.4257
SD	SINGAPORE DOLLARS	694,491.6851	453,693.7381
SD INT	INTEREST ON SINGAPORE DOLLAR	0.9705	0.0000
SF	SWISS FRANCS	7.9293	6.4929
SF INT	INTEREST ON SWISS FRANCS	0.9705	0.0000
SK	SWEDISH KRONA	98.4904	14.4028
SK	SWEDISH KRONA	-685,133.6381	-100,177.4506
SK INT	INTEREST ON SWEDISH KRONER	0.9705	0.0000
TB	THAILAND BAHT	5,335,391.6001	154,537.0459
TB INT	INTEREST ON THAILAND BAHT	0.9562	0.0000
TV	TAIWAN DOLLARS	21,393,724.4891	650,937.8829
V7780T103	ROYAL CARIBBEAN CRUISES LTD	-2,408.5410	-103,519.0917
V7780TGIC	RCL CALL 7/07 ST 45 RCL.GI	24.0854	722.5623
Y93691106	VERIGY LTD	11,107.0258	317,772.0070

**Total Common Stocks and Options -5,145,233.6891 171,215,407.9760**

**Futures and Swaps**

9999ADGS3	GOLDMAN SWAP	-979,163.4235	-850,550.4939
9999ADGS4	GOLDMAN SWAP	-979,163.4235	-808,110.4373
9999ADGS7	GOLDMAN SWAP	-979,163.4235	-870,577.4898
9999ADGS8	GOLDMAN SWAP	-979,163.4235	-963,639.4337
9999ARGEN	ARGEN SWAP	979,163.4235	1,049,180.9520
9999BS111	BEAR SWAP (BSRESCAP6111)	979,163.4235	948,202.2760
9999BS202	BEAR SWAP ADBS32029AAP_0	-391,665.3694	-318,402.4037
9999BS294	BEAR SWAP ADBS29445FCG10	-1,958,326.8470	-1,916,287.4446
9999BS320	BEAR SWAP ADBS32028TAS_0	-489,581.7117	-398,695.7628
9999BS362	BEAR SWAP ADBS362334GC_1	-244,790.8559	-232,435.7718
9999BS3BM	BEAR SWAP AXBSHE3BM061_0	13,708,287.9288	11,178,590.8285
9999BS437	BEAR SWAP ADBS43709NAP_0	-391,665.3694	-366,521.4318
9999BS911	BEAR SWAP CDBSCCL_0911_0	-3,916,653.6940	-3,928,800.2162
9999BSABS	BEAR SWAP	-1,468,745.1352	-1,548,792.7243
9999BSAL	BEAR SWAP CDBSAL__1213_0	-1,468,745.1352	-1,470,416.5672
9999BSAZ0	BEAR SWAP	-979,163.4235	-1,003,315.4685
9999BSBBB	BEAR SWAP AXBSHEBBB061_2	-19,583,268.4698	-17,343,501.6591
9999BSBC0	BEAR SWAP (CDBSBC_091110)	-979,163.4235	-976,286.6414
9999BSBDK	BEAR SWAP CDBSBDK_1211_0	-1,468,745.1352	-1,475,653.1332
9999BSBM1	BEAR SWAP AXBSHE3BM062_1	1,958,326.8470	1,288,763.1480
9999BSBM7	BEAR SWAP AXBSHE3BM071_1	489,581.7117	270,443.9584
9999BSBSC	BEAR SWAP CDBSBSBSC0314_0	-1,958,326.8470	-1,890,218.1976
9999BSCDH	INT SWAP BS CXBSCDXHY8_10	4,895,817.1174	4,857,783.4726
9999BSCDX	BEAR STEARNS SWAP	8,812,470.8114	9,075,352.2990
9999BSEMN	BEAR SWAP	-979,163.4235	-989,705.0969
9999BSFD0	BEAR SWAP	-979,163.4235	-977,548.7830
9999BSHAS	BEAR SWAP	-979,163.4235	-995,614.3482
9999BSHCA	BEAR SWAP CDBSHCA_0309_0	979,163.4235	978,515.2173
9999BSHEB	BEAR SWAP AXBSHEBBB062_0	-244,790.8559	-182,248.7505
9999BSHY7	BEAR SWAP CXBSCDXHY7__0	4,895,817.1174	4,966,731.0701
9999BSJNY	BEAR SWAP	-979,163.4235	-983,738.0750
9999BSLZ	BEAR SWAP CDBSLZ__1211_0	-1,468,745.1352	-1,472,375.8732
9999BSMAS	BEAR SWAP (CDBSMAS_091110)	-979,163.4235	-973,321.7345
9999BSMDC	BEAR SWAP (CDBSMDC_091110)	-979,163.4235	-981,931.5185
9999BSNUE	BEAR SWAP CDBSNUE_1211_0	-1,468,745.1352	-1,472,496.3103
9999BSPBI	BEAR SWAP (BSPBI_091110)	-2,447,908.5587	-2,446,145.0854
9999BSRSH	BEAR SWAP	-979,163.4235	-992,529.9834
9999BSTWX	BEAR SWAP	-1,958,326.8470	-1,986,936.0439
9999BSWHR	BEAR SWAP	-979,163.4235	-990,420.8654
9999BSXHY	BEAR SWAP CXBSCDXHY7BB_0	1,468,745.1352	1,477,111.1075
9999GS302	GOLDMAN SWAP ADGS30247DAP_0	-489,581.7117	-326,729.5228
9999GS320	AIP GS SWAP ADGS32029GAN_0	-244,790.8559	-227,128.3927
9999GS463	GOLDMAN SWAP ADGS617463AM_0	-489,581.7117	-445,270.0823
9999GS542	AIP GS SWAP ADGS542514RE_0	-489,581.7117	-419,961.9488
9999GS590	AIP GS SWAP ADGS59020U3Q_0	-979,163.4235	-846,154.4809
9999GS617	GOLDMAN SWAP ADGS61744CYK_0	-489,581.7117	-410,907.5561
9999GS83	GOLDMAN SWAP ADGS83611MLG_2	-293,749.0270	-255,434.3133
9999GS836	GOLDMAN SWAP ADGS83611MLG_1	-391,665.3694	-343,575.6770
9999GS93	GOLDMAN SWAP ADGS93934JAN_1	-489,581.7117	-406,697.3884
9999GS939	GOLDMAN SWAP ADGS93934JAN_0	-489,581.7117	-414,852.3118
9999GSAGU	GOLDMAN SWAP	-979,163.4235	-992,276.4584
9999GSBAC	INT SWAP GS OBGSBACMAA013	12,729,124.5053	12,722,000.8956
9999GSBD4	GOLDMAN SWAP (ADGS76112BD410)	979,163.4235	911,801.5722

9999GSBLC	GOLDMAN SWAP (CDBSBLC_091110)	-979,163.4235	-977,463.5958
9999GSBM4	GOLDMAN SWAP AXGSHE3BM062_4	979,163.4235	616,359.0331
9999GSBM5	GOLDMAN SWAP AXGSHE3BM062_5	979,163.4235	616,359.0331
9999GSBM6	GOLDMAN SWAP AXGSHE3BM062_5	2,937,490.2705	1,849,077.0992
9999GSBM7	GOLDMAN SWAP AXGSHE3BM071_0	489,581.7117	277,028.7051
9999GSCD7	GOLDMAN SWAP CXGSCDXIG7__0	8,812,470.8114	8,817,687.9997
9999GSCDI	GOLDMAN SWAP CXGSCDX1G5	14,687,451.3523	14,640,091.8711
9999GSCDX	GOLDMAN SWAP	11,749,961.0819	11,812,385.5016
9999GSCMC	GOLDMAN SWAP CDGSCMC_1211_0	-1,468,745.1352	-1,468,094.9120
9999GSDOW	GOLDMAN SWAP CDGSDOW_1213_0	-1,468,745.1352	-1,462,408.9687
9999GSDRI	GOLDMAN SWAP (CDGSDRI_091110)	-979,163.4235	-976,357.9734
9999GSDTC	GOLDMAN SWAP CDGSDTC_0312_0	-1,468,745.1352	-1,463,848.0158
9999GSE3B	GOLDMAN SWAP AXGSHE3BM071_1	391,665.3694	221,622.9680
9999GSEBB	GOLDMAN SWAP AXGSHEBBB071_0	391,665.3694	255,337.5230
9999GSFMC	GOLDMAN SWAP CDGSMFCC0309_0	734,372.5676	727,718.2317
9999GSFSL	GOLDMAN SWAP CDGSMFSL_0308_0	734,372.5676	728,397.8984
9999GSGMA	GOLDMAN SWAP CDGSGMAC0309_0	979,163.4235	966,717.9333
9999GSGMT	GOLDMAN SWAP CDGSGMT_0614_0	-1,174,996.1082	-1,158,373.4480
9999GSGP0	GOLDMAN SWAP (CDGSGPS_091110)	-979,163.4235	-978,830.7429
9999GSGPS	GOLDMAN SWAP	-979,163.4235	-998,789.6381
9999GSGTT	GOLDMAN SWAP CDGSGT__0309_0	979,163.4235	975,790.8224
9999GSHAS	GOLDMAN SWAP (CDGSHAS_091110)	-979,163.4235	-983,763.9445
9999GSHE3	GOLDMAN SWAP AXGSHE3BM062_2	1,958,326.8470	1,232,718.0662
9999GSHE6	GOLDMAN SWAP AXGSHEBBB06117	-2,447,908.5587	-2,147,965.5886
9999GSHEA	GOLDMAN SWAP AXGSHEA061__6	4,895,817.1174	4,732,858.4934
9999GSHEB	GOLDMAN SWAP (AXGSHE3BM061_0)	-4,602,068.0904	-3,599,768.8662
9999GSHY7	AIP GOLDMAN SWAP CXGSCDXHY7__0	6,854,143.9644	6,952,672.2839
9999GSJAM	GOLDMAN SWAP ADGS93934JAM_1	-979,163.4235	-871,615.1387
9999GSJCI	GOLDMAN SWAP CDGGSJCI_1213_0	-1,468,745.1352	-1,477,641.0504
9999GSJWN	GOLDMAN SWAP	-979,163.4235	-986,247.3379
9999GSKCW	GOLDMAN SWAP	-489,581.7117	-404,459.1187
9999GSKSS	GOLDMAN SWAP (CDGSKSS_091110)	-979,163.4235	-979,069.9036
9999GSLBC	INT SWAP GS OBGSLSBCMAAA8_2	9,791,634.2349	9,795,379.6525
9999GSLMY	GOLDMAN SWAP (ADGS57643LMY10)	979,163.4235	742,267.7581
9999GSLW	GOLDMAN SWAP	-979,163.4235	-979,494.5276
9999GSLPX	GOLDMAN SWAP	-979,163.4235	-984,818.7875
9999GSLTD	GOLDMAN SWAP	-979,163.4235	-995,940.7523
9999GSLW0	GOLDMAN SWAP (CDGSLW_091110)	-979,163.4235	-976,808.1340
9999GSMAS	GOLDMAN SWAP	-979,163.4235	-987,253.8396
9999GSMDC	GOLDMAN SWAP	-979,163.4235	-989,503.7907
9999GSMER	GOLDMAN SWAP (CDGSMER_061210)	-4,895,817.1174	-4,880,733.2909
9999GSMEX	MEXICAN SWAP	979,163.4235	994,426.3684
9999GSMMM	GOLDMAN SWAP	-1,958,326.8470	-1,957,036.2313
9999GSMTG	AIP GS SWAP CDGSMTG_1213_0	-979,163.4235	-960,165.7045
9999GSMWV	GOLDMAN SWAP	-979,163.4235	-990,662.4152
9999GSNN1	GOLDMAN SWAP (ADGS126670NN10)	734,372.5676	650,782.4045
9999GSPAN	PANAMA SWAP	-979,163.4235	-1,004,463.5082
9999GSPMI	AIP GS SWAP CDGSPMI_1213_0	-979,163.4235	-971,832.2213
9999GSPPG	GOLDMAN SWAP	-979,163.4235	-984,526.2526
9999GSQAN	GOLDMAN SWAP ADGS59023QAN_0	-1,468,745.1352	-1,184,978.8751
9999GSRC0	GOLDMAN SWAP CDGSRSCAP312_0	-1,958,326.8470	-1,883,299.0861
9999GSRDN	AIP GS SWAP CDGSRDN_1213_0	-979,163.4235	-960,853.2633
9999GSRES	GOLDMAN SWAP CDGSRSCAP309_0	734,372.5676	721,656.4072
9999GSRSH	GOLDMAN SWAP (CDGSRSH_091110)	-979,163.4235	-984,738.0065
9999GSTJX	GOLDMAN SWAP	-979,163.4235	-982,776.2526
9999GSTSG	GOLDMAN SWAP CDGSTSG_0309_0	734,372.5676	732,202.2421
9999GSUL1	GOLDMAN SWAP (ADGS004421UL10)	979,163.4235	795,421.3998
9999GSVW0	GOLDMAN SWAP	-1,468,745.1352	-1,492,979.3320
9999GSWGL	GOLDMAN SWAP (ADGS81375WGL10)	979,163.4235	864,513.2957
9999GSWY9	GOLDMAN SWAP CDGSWY_091110	-1,958,326.8470	-1,975,710.4248
9999GSXAM	GOLDMAN SWAP ADGS83611XAMLO	-489,581.7117	-460,867.8325
9999LH320	LEHMAN SWAP ADLH32028TAN_0	-391,665.3694	-379,261.6503
9999LH437	LEHMAN SWAP ADLH437096AQ_0	-489,581.7117	-435,408.5162
9999LHAZO	LEHMAN SWAP CDLHAZO_1211_0	-1,468,745.1352	-1,483,345.9306
9999LHEBB	LEHMAN SWAP AXLHHEBBB071_1	391,665.3694	255,313.3769
9999LHEM7	LEHMAN SWAP (XLHCDXEM7__L0)	6,266,645.9103	6,300,626.7978
9999LHHEB	LEHMAN SWAP AXLHHEBBB071L0	979,163.4235	638,284.4311
9999LHLBC	INT SWAP LB OBLHLBCMAAA8_4	14,687,451.3523	14,687,977.8975
9999LHOMC	LEHMAN SWAP (CDLHOMC_061210)	-2,447,908.5587	-2,445,600.9153
9999LHPHI	LEHMAN SWAP (NDLHPHILIP312_0)	-1,370,828.7929	-1,378,062.8523
9999LHREP	LEHMAN SWAP (NDLHREPHUN312_0)	-1,958,326.8470	-1,962,839.0474
9999LHSAF	LEHMAN SWAP (NDLHSAOF0312_0)	-2,154,159.5317	-2,161,506.7921
9999LHTUR	LEHMAN SWAP (NDLHTURKEY312_0)	-2,741,657.5858	-2,768,461.2053

9999LMCX1	DJ CDX LEHMAN SWAP(1HCDXIG6T0)	979,163.4235	980,472.5650
9999PHILI	PHILIP SWAP	-979,163.4235	-1,040,570.1888
C655664AG	NORDSTROM SWAP	-979,163.4235	-992,041.8117
CDGSCDXHY	CDX SWAP	-979,163.4235	-995,074.8291
CDGSMCC0	FORD MOTOR CO SWAP	979,163.4235	1,012,431.9108
CDGSLPX06	LOUISIANA PACIFIC CORP SWAP	-979,163.4235	-990,213.6548
CDSHY1006	CDS DJ SWAP	13,953,078.7847	14,982,118.3451
EDH0	90 DAY EURO \$ FUTURE MAR 10	7.8333	1,851,891.7828
EDH1	90 DAY EURO \$ FUTURE MAR 11	2.9375	693,431.2970
EDH8	90 DAY EURO FUTURES MARCH 08	38.1874	9,049,452.8390
EDH9	90 DAY EURO \$ FUTURE MAR 09	36.2290	8,580,849.7036
EDM0	90 DAY EURO \$ FUTURE JUN 10	-38.1874	-9,024,631.0462
EDM8	90 DAY EURO \$ FUTURE JUN 08	46.9998	11,141,900.5959
EDM9	90 DAY EURO \$ FUTURE JUN 09	81.2706	19,238,774.2983
EDU0	90 DAY EURO \$ FUTURE SEP 10	13.7083	3,238,411.6696
EDU7	90 DAY EURO FUTURES SEPT 07	38.1874	9,037,996.6269
EDU8	90 DAY EURO \$ FUTURE SEP 08	46.9998	11,140,725.5998
EDU9	90 DAY EURO \$ FUTURE SEP 09	76.3747	18,071,219.8321
EDZ0	90 DAY EURO \$ FUTURE DEC 10	13.7083	3,236,869.4872
EDZ7	90 DAY EURO FUTURES DEC 07	68.5414	16,229,756.1397
EDZ8	90 DAY EURO \$ FUTURE DEC 08	-36.2290	-8,584,472.6082
EDZ9	90 DAY EURO \$ FUTURE DEC 09	8.8125	2,084,039.1910
EU072607	EU FORWARD CONTRACT 7/26/07	545,052.7003	738,319.8300
FVU7	US 5-YR NOTE FUT SEPTEMBER 07	-48.5190	-5,049,764.9018
FVU7	US 5-YR NOTE FUT SEPTEMBER 07	-190.9369	-19,872,352.1258
GS07325NB	GOLDMAN CREDIT DEFAULT SWAP	-979,163.4235	-925,741.9317
GS81375WD	GOLDMAN CREDIT DEFAULT SWAP	-400,364.1985	-358,571.6040
NK072607	NK FORWARD CONTRACT 07/26/07	4,354,172.1115	739,069.7321
SF072607	SF FORWARD CONTRACT 07/26/07	-903,124.5001	-741,063.7102
SK072607	SK FORWARD CONTRACT 07/26/07	-5,032,102.3212	-736,991.8396
TUU7	US 2-YR NOTE FUTURE SEP 2007	-304.5198	-62,055,433.5733
TYU7	US10-YR NOTE FUTURE SEPT 2007	-38.8152	-4,102,886.5979
TYU7	US10-YR NOTE FUTURE SEPT 2007	671.7061	71,001,438.1099
USU7	US LONG BONDS FUT SEP 2007	-14.6875	-1,582,572.8832
<b>Total Futures and Swaps</b>		<b>35,429,616.2877</b>	<b>109,888,104.9824</b>
<b>Forwards</b>			
C0092807	COP FORWARD CONTRACT 09/28/07	959,705,461.2553	483,227.1967
IR091807	IR FORWARD CONTRACT 09/18/07	4,347,300,774.9482	479,247.5728
PP080707	FORW CONT PP 080707	23,361,889.7672	505,359.1012
<b>Total Forwards</b>		<b>5,330,368,125.9707</b>	<b>1,467,833.8706</b>