

Beta Hedged Strategies
June 30, 2007

CUSIP	SECURITY	SHARES	MKT VALUE
Cash Equivalents			
313396JE4	FEDL HOME LLN MTG CORP DISC NT	6,250.9730	6,237.6278
313396PA5	FEDL HOME LLN MTG CORP DISC NT	4,688.2297	4,602.0555
313588NT8	FEDERAL NATL MTG ASSN DISC NT	2,083.6577	2,047.4208
9999CTCCE	CTC CASH EQUIVALENT	2,096,455.8391	2,096,455.8391
Total Cash Equivalents		2,109,478.6994	2,109,342.9431
Senior Securities & Convertibles			
026853931	STANDARD BANK FLT 11.00%	14,810.1814	14,884.2323
029704503	STANDARD BNK ZERO CPN CUR BSKT	29,620.3627	30,899.9624
030091507	TARLOT HOLDING RENAISSANCE	29,620.3627	29,732.9201
000778BR0	ABSC NIM TR 2005-HE5	981.0640	964.7783
00252FDD0	AAMES MTG TR 2005-4	18,752.9189	15,941.3706
00386SAB8	ABU DHABI NATL ENERGY CO PJSC	14,810.1814	14,369.3711
00489AAA5	ACQUICOR TECH 144A CVT	10,483.9288	9,540.3752
006ESCBK2	ADELPHIA COMMUNICATIONS CORP	5,451.6430	1,649.1220
02151PAC1	ALTO PALERMO S A	14,810.1814	14,365.8759
02378JAS7	AMERICAN AIRLINES 2001-1	8,334.6306	8,313.7940
025169AC7	AMERICAN COLOR GRAPHICS INC	12,311.1278	9,848.9022
029050AB7	AMERICAN PLUMBING & MECHANICAL	100,825.4407	2,923.9378
038196AE	APPLIED EXTRUSION	-24.4725	-19.5780
042ESC9H8	ARMSTRONG ESCROW 042476AH4	28,636.1026	412.3599
04317NAA7	GOVT OF ARUBA 144A	11,848.1451	11,499.8096
045413AZ4	CSFB INDYMAC MFD HSG 1998-2	4,458.1737	4,275.8059
04541GSS2	ABS CORP HEQ 2005-HE5	2,604.5721	2,304.4860
045427AT8	CWABS INC 2006-8	10,418.2883	5,340.3104
04542BMH2	ASSET BACKED FDG 2005-WF1	4,167.3153	3,728.2791
04542BNT5	ASSET BACKED FDG 2005-HE2	4,167.3153	3,835.2369
04544MAA4	ASSET BACKED FDG NIM 2005-HE2	891.4167	872.4918
05968LAA0	BANCOLOMBIA S A	22,215.2721	21,521.0448
12502CAD3	CCH II LLC / CCH II CAP CORP	14,977.0411	15,651.0080
125879BC9	CMO HLDGS II BSABS HE7 2004-7	2,160.6596	2,137.8646
12633PDE1	CSFB NIM TR HEAT 2005-2 NIM35	765.8250	689.2425
12633PDG6	CSFB NIM TR HEAT 2005-3 NIM36	3,234.1944	3,158.6760
12633PDZ4	CSFB NIM TR HEAT 2005-7 NIM40	1,218.0794	1,205.4966
126650BH2	CVS CAREMARK CORPORATION	2,500.3892	2,412.4305
12668JAF3	COUNTRYWIDE ABS 2007 QH2 B1	3,945.6426	3,274.0942
131347AW6	CALPINE CORP	24,712.1178	31,260.8290
131347BD7	CALPINE CORP	17,972.4493	19,410.2453
13135BAF3	CALPINE GENERATING CO LLC	13,479.3370	3,706.8177
140661AA7	CAPMARK FINL GROUP INC	625.0973	615.1289
140661AE9	CAPMARK FINL GROUP INC	1,250.1946	1,233.8108
149754AZ6	CAYMAN ABSC NIMS 2005-HE6	546.9895	545.4307
150934AF4	CELL THERAPEUTICS INC	29,954.0822	17,373.3677
17307G5G9	CITIGROUP MTG LN TR 2006-HE1	7,813.7162	5,501.2469
17307GXA1	CITIGROUP MTG LN TR 2005-HE3	3,125.4865	2,197.9359
17311KAA1	CITIC RES FIN 2007 LTD	29,620.3627	28,583.6500
195325BD6	COLOMBIA REP	29,620.3627	34,803.9262
222389AB4	COUNTRYWIDE ASSET-BACKED TBA!!	10,904.4163	10,710.6773
23335LAD3	DVI REC CORP 2002-2	4,441.4832	4,019.5423

23335NAD9	DVI REC CORP VIII 2003-1	28,004.6035	23,322.2338
246626AL9	DELCO REMY INTL INC	22,705.1943	22,818.7203
247126AB1	DELPHI CORP	11,083.0104	13,216.4899
247126AC9	DELPHI CORP	4,912.4695	5,858.1199
24799AKC5	DELTA AIR LINES ESCROW	4,493.1123	314.5179
24799AKC5	DELTA AIR LINES ESCROW	20,967.8575	1,467.7500
254709AB4	DISCOVER FINL SVCS	1,146.0117	1,144.4727
265338AA1	DUNE ENERGY INC	3,294.9490	3,220.8127
26632QAH6	DURA OPER CORP	4,493.1123	561.6390
26632QAK9	DURA OPER CORP	9,794.9849	6,366.7402
26632QAK9	DURA OPER CORP	250,706.1322	162,958.9859
29256PBF0	ENCORE CREDIT REC TR 2005-4	5,209.1441	4,402.5082
294751BG6	EQUITY ONE ABS INC 2002-4	691.2247	650.0287
298726AA8	EUROFRESH INC	8,986.2247	8,941.2935
30246QAR4	FBR SEC TRUST 2005-2	3,896.4398	2,650.4475
30246QCF8	FBR SEC TRUST 2005-4	3,125.4865	2,782.7900
30246QCG6	FBR SEC TRUST 2005-4	1,278.0881	1,161.4708
30246QDA8	FBR SEC TRUST 2005-5	2,548.4017	2,398.6575
31282YDN6	FHLMC PC	19,043.7495	4,927.6768
31282YDS5	FHLMC PC	696,007.5635	180,310.2946
3136FA5Y2	FNMA STRIP SMBS 343	5,991.8655	1,486.6233
3136FAT67	FNMA STRIP SMBS 337	23,393.3378	5,856.1338
3136FAYU8	FNMA STRIP SMBS 332	27,591.4433	7,220.9704
3136FCBD7	FNMA STRIP SMBS 346	20,188.7982	5,256.7028
3136FCLD6	FNMA STRIP SMBS 353	14,105.9808	3,641.6620
3136FCMB9	FNMA STRIP SMBS 354	155,128.5338	41,172.0281
3136FCPX8	FNMA STRIP SMBS 356	2,992.2830	767.4599
3136FCQC3	FNMA STRIP SMBS 356	10,727.1738	2,663.2731
3136FCQP4	FNMA STRIP SMBS 356	3,182.0530	762.8883
3136FCRX6	FNMA STRIP SMBS 357	81,179.8324	20,832.6121
3136FCUU8	FNMA STRIP SMBS 360	357,192.2710	92,826.8058
3136FCZD1	FNMA STRIP SMBS 365	29,296.2726	7,313.7530
31395MD48	FHLMC REMIC SERIES 2934	4,327.2792	844.3841
31395MDV8	FHLMC REMIC SERIES 2934	2,882.5424	558.9287
31395TC51	FHLMC REMIC SERIES 2967	3,056.4111	607.5669
32027EAW1	FIRST FRANKLIN MTG 2006-FF5	6,250.9730	3,864.9766
32027NNX5	FIRST FRANKLIN MTG 2004-FF8	1,562.7432	1,404.1546
32027NQS3	FIRST FRANKLIN MTG 2005-FF1	625.0973	579.1995
32027NSB8	FIRST FRANKLIN MTG 2005-FF5	3,125.4865	2,968.0843
32027NTM3	FIRST FRANKLIN MTG 2005-FFH1	4,167.3153	2,957.7520
32027NUW9	FIRST FRANKLIN MTG 2005-FF7	3,125.4865	2,594.4851
32028KAR7	FIRST FRANKLIN MTG 2006-FF17	3,125.4865	1,577.2455
345397UE1	FORD MOTOR CR CO	13,479.3370	13,378.4037
345397VD2	FORD MOTOR CREDIT CO LLC	2,292.0234	2,286.2086
35671DAR6	FREEPOR-T-MCMORAN COPPER & GOLD	3,542.2180	3,737.0400
358430AA4	FRIEDE GOLDMAN HALTER INC	44,931.1233	3,032.8508
3622MDAU9	GSAMP TRUST 2007-HE1	12,501.9459	7,260.5051
367910AP1	GE-WMC ASSET-BCKD PTC 2005-1	9,376.4594	8,496.3849
40430HEK0	HSI ASSET SEC TR 2006-OPT2	9,084.7474	6,239.2182
410345AE2	HANESBRANDS INC	5,625.8757	5,710.2638
450047AF2	IRSA INVERSIONES Y REP S A	14,810.1814	14,180.7487
46268KAK1	IRIDIUM LLC / IRIDIUM CAP CORP	6,739.6685	1,179.4420
46626LAP5	JP MORGAN MTG ACQ 2005-OPT1	2,604.5721	2,135.9314
46626LBC3	JP MORGAN MTG ACQ 2005-FLD1	5,209.1441	4,644.2124
46628TAQ4	JP MORGAN MTG ACQ 2006-WMC2	10,418.2883	6,192.5264
482434AF4	KCS ENERGY INC	6,679.7603	6,596.2633
483008AD0	KAISER ALUM & CHEM CORP	-34,656.8731	-2,772.5498
483008ESC	KAISER ALUMINUM ESCROW	8,956.2706	3,558.3263
525220AF6	LEHMAN XS NIM 2005-5N	433.9159	433.9246

52522WAT6	LEHMAN XS TRUST 2006-11	3,958.9495	3,289.0953
552953AF8	MGM MIRAGE	4,167.3153	4,130.8513
55311WAA	MLMI CAYMAN NIM 2005-HE1	1,569.5951	1,525.7877
554067AB4	MAAX CORP	13,479.3370	8,828.9657
55932RAB3	MAGNACHIP SEMICONDUCTOR S A	8,986.2247	8,042.6711
57643SAA9	MASTR CI-10 NIM 2005-HE1	86.6495	68.5509
58984WAB3	MERISANT CO	9,345.6736	8,224.1928
589962CU1	MERIT SECS CORP SER 13	7,560.0786	7,943.9363
59156RAP3	METLIFE INC	2,604.5721	2,412.7505
624581AB0	MOVIE GALLERY INC	43,163.8325	28,488.1294
624581AB0	MOVIE GALLERY INC	25,161.4291	16,606.5432
637193BE2	NATIONAL POWER CORP	7,405.0907	7,442.1161
63860FAP8	NATIONSTAR HEQ LN TR 2006-B	3,229.6694	2,596.7188
64352VLT6	NEW CENTURY HE TR 2005-3	13,022.8603	10,287.9738
65536RAP1	NOMURA HEQ LN TR 2006-WF1	5,209.1441	4,216.1250
657337AE1	NORTH ATLANTIC TRADING INC	8,986.2247	7,548.4287
657337AF8	NORTH ATLANTIC TRADING INC	10,483.9288	10,483.9288
66799ADP5	NORTHWEST AIR ESCROW CUSIP	15,725.8932	2,024.7087
68389FLA0	OPTION ONE MTG LN TR 2006-1	1,041.8288	868.2601
68389FLB8	OPTION ONE MTG LN TR 2006-1	2,083.6577	1,609.6922
686701AA1	ORMET CORP	59,788.3481	3,682.9622
69319FAB3	PCA LLC / PCA FIN CORP	9,315.7196	500.3473
723443AB3	PINNACLE AIRL CORP	11,682.0921	17,990.4218
74163RAB4	PRIMUS TELECOMMUNICATIONS	25,760.5107	18,676.3703
74163RAB4	PRIMUS TELECOMMUNICATIONS	-10,483.9288	-7,600.8484
74163XAB1	PRIMUS TELECOMMUNICATIONS IHC	10,483.9288	10,746.0270
7481F1AD8	QUEBECOR WORLD CAP CORP	26,209.8219	23,654.3643
74820QAA3	QUEBECOR WORLD CAPITAL	-18,331.8983	-18,056.9198
749239AP4	RAMP SERIES TRUST 2006-RZ5	11,043.3856	6,527.7452
75156XAM3	RAMP SERIES TRUST 2006-RZ4	2,396.2063	1,807.7910
75405MAQ7	RESIDENTIAL ASSET 2005-EMX3	4,167.3153	3,536.4671
76110WR32	RESIDENTIAL ASSET 2005-EMX1	10,418.2883	9,868.0547
76113BAE9	RESIDENTIAL CAP CORP	625.0973	606.2912
76113BAM1	RESIDENTIAL CAP CORP	1,666.9261	1,612.9777
76113BAR0	RESIDENTIAL CAP CORP	1,979.4748	1,913.3188
761519AN7	REVLON CONSUMER PRODUCTS CORP	11,532.3216	11,359.3368
767754BR4	RITE AID CORP	8,230.4477	7,901.2298
780153AR3	ROYAL CARIBBEAN CRUISES LTD	2,604.5721	2,573.3276
80382SDY1	SASCO ARC NIM 2005-AXS	2.6929	2.6929
811371AK	SEA CONTAINERS LTD	4,493.1123	4,178.5945
820018BT5	SHARPS SP I NIM 2005-HE3N	1,682.1443	378.1643
82463MAA7	SHINSEI FIN CAYMAN LTD	4,063.1324	3,950.6041
826418BE4	SIERRA PAC PWR CO	5,521.6928	5,605.2637
834376AB1	SOLUTIA INC	4,493.1123	4,055.0339
83611MAM0	SOUNDVIEW HM EQ LN 2003-2	610.4254	594.4994
84649PAA3	SPANSION LLC	10,483.9288	10,798.4466
84649RAA9	SPANSION INC	-10,483.9288	-9,330.6966
86358ERK4	STRUCTURED ASSET INV 2005-3	7,709.5333	7,186.6696
86358ESV9	STRUCTURED ASSET INV 2005-4	1,666.9261	1,506.6170
86358EUL8	STRUCTURED ASSET INV 2005-6	3,125.4865	2,882.7299
86358EVG8	STRUCTURED ASSET INV 2005-HE1	7,271.9652	6,303.7758
86358EVW3	STRUCTURED ASSET INV 2005-HE1	5,209.1441	4,117.8082
86358EWN2	STRUCTURED ASSET INV 2005-7	3,500.5449	2,801.4510
86358EXG6	STRUCTURED ASSET INV 2005-HE3	3,125.4865	2,229.5658
86359B6M8	STRUCTURED ASSET SEC 2005-WMC1	8,334.6306	7,976.5565
86359DLV7	STRUCTURED ASSET SECS 2005-WF3	5,209.1441	4,421.8753
86359DLX3	STRUCTURED ASSET SECS 2005-S4	5,963.6251	5,220.2192
86359DVA2	LEHMAN XS TRUST 2005-5N	3,125.4865	2,914.0786
86361EAR2	STRUCTURED ASSET SECS 2006-WF3	8,334.6306	5,071.6227

870757AB7	SWIFT TRANSN CO INC	-8,986.2247	-8,491.9823
872962AA3	TOUSA INC	15,725.8932	15,018.2280
872962AE5	TOUSA INC	10,483.9288	7,233.9109
881561Q49	TERWIN MTG TR 2006-2HGS	8,334.6306	6,902.1576
885218AB3	THORNBURG MTG INC	1,458.5604	1,462.2068
904677AG6	UNIFI INC	11,083.0104	10,999.8878
912810FH6	UNITED STATES TREAS BDS	18,302.4529	22,097.3567
912810FT0	UNITED STATES TREAS BDS	-27,724.6595	-25,103.8196
912828FB1	UNITED STATES TREAS NTS	47,153.8523	46,638.0835
91911TAG8	VALE OVERSEAS LTD	14,810.1814	14,689.0341
93934WAA3	WASHINGTON MUT PFD FDG TR I	6,250.9730	6,032.9390
947074AE0	WEATHERFORD INTL INC	2,083.6577	2,101.3125
947074AF7	WEATHERFORD INTL INC	1,666.9261	1,688.9262
94980GAV3	WELLS FARGO HEQ 2004-2	5,209.1441	4,883.0263
981628AC4	WORNICK CO	2,246.5562	1,920.8055
981628AC4	WORNICK CO	-10,483.9288	-8,963.7591
98951UAH9	ZIFF DAVIS MEDIA INC	13,030.0258	13,030.0258
9999ARMBD	ARMSTRONG BANK DEBT	20,578.4545	102.9129
9999COLPR	COLLINS BANK DEBT PR	60,533.8764	21,186.8566
9999COLRC	COLLINS BANK DEBT RC	10,959.6074	3,835.8626
9999DANA	DANA CORP DIP LOAN	29,954.0822	29,960.6721
9999DELPH	DELPHI DIP LOAN	29,954.0822	30,011.8936
9999FABBD	M FABRIKANT BILATERAL BANKDEBT	31,876.4600	19,444.6406
9999FORD	FORD TERM LOAN	14,902.1559	14,923.0189
9999HALC	T4/HALCYON LOAN	55,554.6481	55,554.6481
9999HCA	HCA DIP LOAN	8,963.7591	8,998.2695
9999HPISN	HOME PRODUCTS INTL NOTES 2017	2,893.4532	2,893.4532
9999IBCTC	INTERSTATE TRADE CLAIM	10,971.6909	8,777.3527
9999MERI	MERISANT DIP LOAN	8,986.2247	8,986.2247
9999ORMBD	ORMET CORP	4,013.8470	240.8308
9999QHLLN	QHL-1 1ST FUNDING LOAN	72,797.1064	72,797.1064
9999REV	REVLON TERM LOAN	8,986.2247	9,278.9060
9999SOLU	SOLUTIA DIP LOAN	28,310.7413	28,473.2449
9999WERNE	WERNER TERM LOAN	2,113.5648	1,690.8519
9999WINST	WINSTAR DIP BANK DEBT	940.1388	1,579.4332
B04QRC4	GAZPROM INTL SA	28,250.5534	29,160.2211
B0FQ262	XINAO GAS HOLDINGS	14,810.1814	15,206.7388
B0SRM84	ADARO FINANCE BV	14,810.1814	15,323.1912
B1G4Z18	RANHILL LABUAN LTD	14,810.1814	14,829.4346
B1GD6P6	KAZAKHGOLD GROUP LTD	14,810.1814	15,003.9282
B1GN3R7	BANCO CREDITO DEL PERU	14,810.1814	15,106.3850
B1JVT36	PROFILO TELRA	14,810.1814	16,436.8256
B1L8XZ5	AES PANAMA SA	14,810.1814	14,344.7714
B1PDXH8	TURKEY GOVT BOND ZERO CPN	56,278.6892	33,761.6393
B1PXMLL8	TSESNA INTER	14,810.1814	14,488.3709
B1R98F7	INDONESIA (REP OF)	14,810.1814	14,261.2716
B1TK182	GAZ CAPITAL GAZPROM	14,810.1814	14,632.0445
B1VJWP1	TNK-BP FINANCE SA	14,810.1814	14,403.5382
B1W7S67	TAM CAPITAL INC	14,810.1814	14,082.5127
B1WSCC4	CHINA PROPERTIES GROUP	14,810.1814	14,124.1441
B1XC0R6	GROUPO TELEVISA SA	159,949.9588	14,975.8525
B1XFJV2	TRINIDAD & TOBAGO	22,215.2721	21,348.8764
B1XL4W6	SADIA OVERSEAS LTD	29,620.3627	28,889.5691
B1XM9L3	AFRICAN DEVELOPMENT BANK	136,920,126.7415	14,715.3977
B1Y4DJ4	ISLAMIC REP OF PAKISTAN	14,810.1814	14,217.7741
EG1762210	STANDARD BANK PLC	14,810.1814	15,069.3595
EG2873503	GOL FINANCE	14,810.1814	14,461.6089

EG2949519	CERVECERIA NACIO CND	7,405.0907	8,534.3670
EG2959062	STANDARD BANK PLC	15,492.3383	15,435.0167
EG4256772	TRANSCREDIT FINANCE	14,810.1814	14,883.4473
EG4811766	HSBC BANK PLC	26,658.3265	36,261.2412
EG5399779	KAZKOMMERTSBANK KKB	14,810.1814	14,545.7456
EG5889142	DUBAI PORTS WORLD	14,810.1814	14,797.0003
EG6040687	BEMAX RESOURCES NL	14,810.1814	14,810.1814
LN212143	DURA OP CORP TRANCHE LOAN	12,034.2100	11,628.0554
P3505EBZ8	DESARROLLOS METROPOLITAN	29,620.3627	29,660.9723

Total Senior Securities & Convertibles

141,098,291.2930

2,416,297.6147

Common Stocks and Convertibles

0147899	AGGREKO	530.2714	6,117.5336
0164199	EASYJET	674.6231	7,112.2762
0185929	BOVIS HOMES GROUP	238.6221	4,279.0790
0311939	EXPRO INTL GRP	-324.0548	-6,354.4615
0345217	FIRSTGROUP	512.5957	6,876.0580
0375377	GO-AHEAD GROUP	117.8381	6,199.7633
0425045	REXAM	-509.6498	-5,104.3781
0447889	HUNTING	391.8117	5,763.3249
0459497	IMPERIAL CHEM INDS	518.4876	6,476.1497
0459497	IMPERIAL CHEM INDS	327.0724	4,085.2851
0468523	JJB SPORTS	1,325.6786	6,815.0069
0486622	KELLER GROUP	318.1629	6,881.0275
0719072	UK COAL	580.3526	5,996.0525
0732358	RENISHAW	-347.6224	-4,184.8995
0736554	CARILLION	728.5930	5,896.2802
0884709	TESCO	892.6236	7,501.5656
0932374	WSP GROUP	229.7843	3,451.5170
0946580	WEIR GROUP	188.5410	2,763.8640
001712108	AMICAS INC	111.6532	395.2522
001712108	AMICAS INC	588.7303	2,084.1053
2621272	NAL OIL & GAS TR	2,196.1579	25,914.7665
2643674	GPO MEXICO SA	8,143.9159	49,722.0984
002824100	ABBOTT LABS	154.8451	8,291.9574
003009107	ABERDEEN ASIA PACIFIC INCOM FD	1,764.8089	11,277.1287
3141100	XSTRATA PLC	103.1083	6,184.6780
3142318	VENTURE PRODUCTION	-409.4874	-6,076.7737
3169889	WILLIAM HILL	-654.0014	-8,076.8482
3305672	BENFIELD GROUP	-842.5424	-5,469.1318
3356313	WOLFSON MICROELECT	-854.3262	-5,202.5066
4002121	BOUYGUES	67.7569	5,703.1901
4005001	UMICORE	26.8082	5,851.4625
4024006	AMER SPORTS OYJ	-247.4600	-6,132.4934
4061393	CHRISTIAN DIOR	-47.1352	-6,138.3944
4084895	MONDADORI EDIT(ARN	-621.5960	-6,099.4392
4162791	THALES	91.3245	5,601.7156
4169219	CARLSBERG	59.6555	7,236.6947
4196897	INGENICO	-191.4869	-5,675.7980
4253350	DANIELI & C	286.7590	8,464.7954
4354350	FUCHS PETROLUB AG	53.0271	4,912.6452
4356646	SYNGENTA	-32.4055	-6,345.7963
4420723	COCA-COLA HELL BOT	129.6219	5,964.8708
4447476	HUHTAMAKI OYJ	-335.8386	-5,645.4152
4464237	MPC MUENCHMEYER PT	-9.7806	-1,001.0234
4466802	ENIRO AB	-524.3795	-6,689.6879
4492216	ITALMOBILIARE	41.2433	5,861.2033

4492227	ITALMOBILIARE	32.4055	3,530.6771
4562294	SOITEC S.A.	-232.7302	-4,979.9894
4574813	MEDIOBANCA SPA	-256.2979	-5,848.5239
4580586	INDESIT COMPANY	256.2979	6,001.1546
4581619	VALORA HOLDING	22.3892	5,865.3757
4588364	MICHELIN (CGDE)	44.1893	6,211.0811
4645742	NCC	126.6760	3,435.8390
4661607	OEST ELEKTRIZITATS	-103.1083	-5,286.2471
4665148	OUTOKUMPU OYJ	159.0814	5,387.0440
4682329	PERNOD RICARD	-36.6771	-8,138.6098
4704096	BARCO	-64.8110	-6,024.5195
4727662	RAUTARUUKKI OYJ	111.9462	7,207.5256
4730875	TOMRA SYSTEMS ASA	-712.9205	-6,250.3480
4755135	SOFTWARE AG	47.1352	4,588.8037
4755317	INBEV	70.7029	5,629.6261
4768768	SAIPEM	282.8114	9,707.1097
4800659	LUXOTTICA GROUP	-250.4060	-9,753.9194
4808084	SIKA AG	2.8576	5,848.4933
4874160	TECHNIP	79.5407	6,599.2366
4884006	TESSENDERLO CHEMIE	103.1083	6,334.2861
4916039	AIR FRANCE-KLM	100.1624	4,689.2018
4925701	STORK NV	-61.8650	-4,019.1107
4943402	VOESTALPINE AG	126.6760	10,715.6353
5036066	HOLMEN AB	-194.4329	-8,258.6774
5051252	UPM-KYMMENE CORP	-303.4331	-7,515.4982
5071432	M-REAL OYJ	-489.0281	-3,210.1054
5077946	MEDIASET	-951.5426	-9,858.6436
5107401	BEIERSDORF AG	91.3245	6,517.6181
5183359	NUTRECO HOLDING NV	97.2164	7,124.9506
5209073	HAGEMEYER	-701.1367	-3,634.5043
5231485	ALLIANZ SE	15.0244	3,509.7841
5240157	PFLEIDERER AG	-179.7031	-5,489.4754
5250769	ABN-AMRO HLDGS NV	196.2434	9,043.9048
5273131	ALTANA AG	-226.8383	-5,489.4356
5294411	SIDENOR S.A.	126.6760	2,698.6256
5330047	DASSAULT SYSTEMES	-156.1355	-9,881.4306
5337093	ERG SPA	191.4869	5,240.3942
5386534	H&R WASAG AG	11.7838	538.4332
5444012	ALTADIS SA	327.0724	21,779.7417
5465358	SALZGITTER AG	32.4055	6,232.4127
5468324	EBRO PULEVA SA	-265.1357	-5,730.8213
5481202	CARBONE LORRAINE	-79.5407	-6,213.8323
5485527	NORDDT AFFINERIE	91.3245	4,050.4901
5497102	VOLKSWAGEN AG	32.4055	5,160.4905
5516751	BUHRMANN NV	-614.8497	-9,470.1087
5519299	SUEZ	104.6632	1.4166
5554041	SECURITAS	-377.0819	-6,009.7568
5563520	MAN AG	41.2433	5,911.4421
5596991	UCB	-156.1355	-9,266.4827
5636927	THYSSENKRUPP AG	76.5948	4,545.8217
5666292	TUI AG	138.4598	3,821.0658
5671519	WOLTERS KLUWER	-103.1083	-3,160.8632
5679591	INVESTOR AB	229.7843	5,980.4661
5689051	AGFA GEVAERT NV	-276.9195	-7,181.1302
5730669	SOGECABLE SA	-209.1626	-8,790.0106
5733107	IFI(ISTIT FIN IND)	223.8924	9,036.3007
5733130	IFIL SPA	671.6772	7,263.5859
5738298	SOL MELIA SA	462.5145	10,328.8757
5740817	LINDE AG	-82.4867	-9,932.7859

5748521	FIAT SPA	132.5679	3,959.9006
5784462	SUEDZUCKER AG	-262.1898	-5,823.2848
5785993	EPCOS	282.8114	5,561.6839
5803925	BRISA(AUTO-ESTRADA	-583.2986	-7,855.2086
5817186	PORTUGAL TCOM SGPS	-430.1091	-5,955.2219
5817186	PORTUGAL TCOM SGPS	523.3158	7,245.7481
5836200	GR ED L'ESPRESSO	-571.5148	-3,032.1958
5898664	MYTILINEOS	114.8921	5,781.5389
5899281	TECHEM AG	-79.5407	-5,581.8990
5932539	GRENKELEASING AG	-79.5407	-3,728.0842
5962934	SEMAPA SOC INVEST	218.0005	3,936.0172
5978384	TELIASONERA AB	733.5422	5,416.4051
5983816	ZURICH FIN SVS GRP	10.9000	3,384.2277
5996126	NRJ GROUP	-335.8386	-5,809.0505
5997118	TF1 - TV FRANCAISE	-223.8924	-7,778.7337
6019419	AIFUL CORP	-0.8838	-25.4100
6031855	MINARA RESOURCES	1,076.0091	6,641.1307
6037734	AEON CREDIT SERV	-226.8383	-3,599.9359
6037745	CENTRO PROPS GP(NE	1,252.7663	9,027.8361
6049609	ARISAWA MFG CO	-288.7033	-2,506.5898
6075648	BK OF EAST ASIA	1,288.2945	7,249.4572
6109893	YANZHOU COAL MININ	44,667.6189	68,207.9201
6126892	ARUZE CORP	416.3617	12,951.5979
6132101	BRIDGESTONE CORP	-291.6493	-6,253.4345
6161503	CALTEX AUSTRALIA	246.4878	4,946.3911
6185495	CSL	75.9172	5,663.9252
6194468	KOSE CORPORATION	-156.1355	-4,425.6878
6194811	CHUNG HSIN ELEC	25,399.2343	18,431.5626
6197928	CITY DEVELOPMENTS	500.8119	5,660.0006
6226576	PETROCHINA CO	24,085.4808	35,485.0548
6249476	DAEGU BANK	2,364.7563	41,466.7448
6268976	M UFJ LEASE	-124.6138	-5,606.9879
6271026	INSURANCE AUST GRP	1,028.4025	4,969.7286
6278306	DOWA HOLDINGS	648.1095	6,921.9415
6293729	ONESTEEL	1,474.6259	8,038.7317
6309820	DENKI KAGAKU KOGYO	1,237.3000	5,577.2712
6317715	ENERGY RES OF AUST	-109.0002	-1,772.4367
6330080	LINTEC CORP	-391.8117	-8,305.6117
6332439	FAST RETAILING CO	-29.4595	-2,098.3557
6334781	NIPPON PAPER GROUP	-2.2978	-7,651.7002
6335331	NUFARM	1.1784	13.8365
6338590	BIL INTERNATIONAL	87.5836	89.8292
6338675	ABC LEARNING CENTR	-592.9613	-3,478.7812
6361411	KIATNAKIN BANK	9,590.4005	8,889.0029
6363172	SIAM COMMERCIAL BK	284.6466	601.8594
6363202	SIAM CITY BANK PUB	16,640.8776	9,109.7056
6372167	GIANT MFG CO	6,218.4332	11,409.1013
6390363	GUOCO GROUP	4,160.2194	58,366.0820
6408705	HANKYU DEPT STORES	589.1905	6,278.3181
6420390	PTT PUBLIC COMPANY	5,911.8907	46,233.4686
6420408	PTT PUBLIC COMPANY	2,189.5892	17,123.5069
6421854	FAR EASTONE TELECO	26,275.0700	32,617.9897
6428725	HIROSE ELECTRIC	-44.1893	-5,821.3216
6430559	GOLDEN MEDITECH	165,353.3945	94,950.4734
6432889	HUNG SHENG CONSTRU	35,909.2623	28,571.3871
6439813	HOSIDEN CORP	300.4871	3,982.9038
6441506	HOYA CORP	-279.8655	-9,296.6481
6444066	MEGA FINANCIAL HD	41,602.1941	28,164.3285
6456102	IBIDEN CO LTD	-100.1624	-6,475.4727

6456942	MACQUARIE INFRAS G	2,908.6861	8,877.5690
6458001	ORICA LIMITED	-240.8611	-6,085.2380
6467803	ITOCHU CORP	530.2714	6,150.0719
6467900	ITOHAM FOODS INC	1,561.3548	6,923.8555
6468624	JACCS CO LTD	-1,266.7595	-4,784.1071
6470986	JSR CORP	-312.2710	-7,545.2272
6479660	JUBILEE MINES NL	382.9738	5,178.7443
6480048	AEON CO LTD	-306.3791	-5,698.3393
6483360	KANEKA CORP	-648.1095	-5,437.5403
6484686	KAWASAKI KISEN KAI	736.4881	9,014.3154
6490995	KEYENCE CORP	-26.5136	-5,799.0699
6493745	KIRIN BREWERY CO	-353.5143	-5,291.5887
6496186	MITSUBISHI UFJ SEC	-471.3524	-5,294.4598
6496324	KOITO MFG CO LTD	-294.5952	-3,572.2289
6496368	HITACHI KOKUSAI EL	29.4595	363.6831
6497082	JTEKT CORPORATION	-327.0007	-5,922.5307
6497509	KUBOTA CORP	-677.5691	-5,503.0989
6497662	KURARAY CO	-471.3524	-5,531.8108
6499550	KYOWA HAKKO KOGYO	589.1905	5,565.3080
6512004	LEND LEASE CORP	383.1506	6,022.4597
6519481	LITE-ON TECHNOLOGY	29,997.3715	38,653.5839
6543792	JFE HOLDINGS INC	111.9462	6,973.6226
6563024	SUMITOMO MITSUI FG	-0.5892	-5,503.0989
6569464	MARUBENI CORP	412.4333	3,399.9582
6569527	MARUI CO	-527.3255	-6,659.8265
6572707	MATSUSHITA ELC IND	-275.0930	-5,462.7612
6586117	MILBON CO LTD	-106.0543	-3,066.4224
6597089	MITSUBISHI MATERLS	883.7857	4,830.7639
6597302	MITSUMI & CO	324.0548	6,461.3560
6597409	MITSUMI ELECTRIC	185.5950	6,662.5781
6597584	MITSUMI O.S.K.LINES	707.0286	9,612.7176
6610403	MURATA MFG CO	-82.4867	-6,223.7655
6622356	NICHII GAKKAN CO	-159.0814	-2,555.6391
6633767	NEW WORLD DEVEL CO	2,327.3024	5,821.8277
6640682	NIDEC CORPORATION	-94.2705	-5,543.2956
6641384	NIPPON METAL INDS	1,148.9214	5,850.7514
6641566	NIPPON YAKIN KOGYO	470.0562	5,508.9628
6641588	NISSAN CHEMICAL IN	-471.3524	-5,547.1238
6641599	NIPRO CORP	294.5952	6,065.3719
6641641	NISSHIN STEEL CO	1,355.1381	6,196.4895
6641801	NITTO DENKO CORP	-88.3786	-4,464.6881
6642387	YAMAHA CORP	244.5141	5,083.9064
6642569	NIPPON STEEL CORP	648.1095	4,569.0078
6643960	NIPPON YUSEN KK	618.6500	5,682.7870
6644015	ZEON CORPORATION	-562.6180	-5,986.0268
6653453	COL CAPITAL	21,900.2708	17,869.3125
6659116	ORIENT O/SEAS INTL	824.8667	8,059.6244
6666343	PACIFIC METALS CO	380.1162	6,375.1474
6675800	MITSUMI LTD	-1,119.4619	-5,609.8113
6681584	PERILYA LIMITED	1,793.0539	6,643.0800
6682394	PERPETUAL LIMITED	83.4883	5,557.0620
6710347	QANTAS AIRWAYS	1,293.7739	6,142.4428
6715740	QBE INS GROUP	202.5931	5,358.8801
6738220	RICOH CO	235.6762	5,455.2458
6744540	RYOSHOKU LTD	-238.6221	-5,349.0121
6769402	SAKAI CHEMICAL IND	471.3524	3,606.2046
6771720	SAMSUNG ELECTRONIC	43.7918	26,829.1924
6804529	SINANEN CO LTD	559.7310	2,782.1754
6812340	SINGAPORE PETROL	1,620.2738	6,086.2808

6858504	SUMITOMO BAKELITE	-769.4828	-5,393.4102
6858849	SUMITOMO METAL MNG	324.0548	7,040.3776
6858946	SUMITOMO CORP	365.2981	6,675.4981
6869131	THK CO LTD	-235.6762	-5,914.6349
6870382	TAKARA HOLDINGS	795.4072	5,310.2513
6870564	TAIYO YUDEN CO LTD	147.2976	3,415.5104
6870984	TANABE SEIYAKU CO	441.8929	5,268.6191
6876067	TAKEFUJI CORP	-127.8543	-4,299.0210
6880507	TEIJIN LTD	-1,196.0567	-6,547.3477
6894003	TOKAI CARBON CO	795.4072	7,461.4844
6894627	TOHO TITANIUM CO	-132.5679	-5,383.4664
6895404	TOKYO ELEC POWER	-265.1357	-8,527.4107
6895761	TOKUYAMA CORP	-349.5078	-4,558.8590
6895879	TOKYO STEEL MFG	-362.3521	-5,691.6876
6897024	TOPPAN PRINTING CO	-459.9810	-4,950.0494
6897143	TORAY INDS INC	-1,119.4619	-8,282.8817
6897466	TOTO LTD	-618.6500	-5,361.2148
6900289	TOSOH CORP	1,249.9382	6,953.9708
6900546	TOYOTA INDUSTRIES	120.7840	5,621.0566
6900591	TOYOTA BOSHOKU CP	238.6221	6,046.7093
6916628	UTD MICRO ELECT	106,676.7841	64,429.3241
6916781	UTD O/S BANK	618.6500	8,891.2627
6918981	USHIO INC	-271.0276	-6,020.3902
6926553	VALOR CO LTD	-272.5595	-3,110.2223
6926854	VARITRONIX INTL	11,079.3212	6,928.8266
6979728	WOODSIDE PETROLEUM	-189.3364	-7,343.7827
6985026	YAMADA DENKI CO	-73.3542	-7,673.5211
6985446	YAMATO KOGYO CO	91.3245	3,627.0207
6985565	YAMATO HOLDINGS CO	-382.9738	-5,421.5096
6986427	YOKOGAWA ELECTRIC	-256.2979	-3,442.9779
6986461	YOKOHAMA RUBBER CO	795.4072	5,995.0282
7042395	EURAZEO	30.9325	4,483.8206
7062713	SODEXHO ALLIANCE	79.5407	5,721.8503
7070396	NORSKE SKOGSINDUST	-550.8931	-7,959.3846
7077524	NOVO-NORDISK AS	46.3398	5,056.7253
7086650	SIG HOLDING AG	6.5414	2,225.1099
007094105	ADMINISTAFF INC	431.6865	14,457.1820
7103526	PEUGEOT SA	70.7029	5,720.5344
7107551	FRAPORT AG	-114.8921	-8,196.4742
7111314	INDITEX	88.3786	5,235.6097
7117895	BB MEDTECH AG	50.0812	3,290.2297
7123609	D.CARNEGIE & CO AB	-185.5950	-3,263.2176
7130836	NEXANS	35.3514	5,923.4038
7184725	SWATCH GROUP	31.8163	9,090.3675
7187627	LUNDIN PETROLEUM A	-527.3255	-5,281.5819
7376544	ASTALDI	129.4157	1,160.4236
7383072	ENAGAS SA	-170.8652	-4,238.9657
7390113	WENDEL	32.4055	5,927.5903
7448971	SUBSEA 7 INC	-335.8386	-7,204.3311
7515864	MEINL EUROPEAN LND	195.1693	5,597.3994
7635610	EMS-CHEMIE HLDG AG	47.1352	6,174.0796
7667163	AUTOSTRAD	-265.1357	-8,834.8668
7681248	HYPON REAL ESTATE	-82.4867	-5,343.1847
7751259	YARA INTERNATIONAL	170.8652	5,157.5835
008190100	AFFILIATED COMPUTER SERVICES	16.3536	927.5773
008252108	AFFILIATED MANAGERS GROUP	79.0048	10,172.6605
008318107	AFTERMARKET TECHNOLOGY CORP	449.9783	13,355.3570
008916108	AGRIUM INC	164.9733	7,217.5834
009158106	AIR PRODS & CHEMS INC	149.3150	12,000.4433

009363102	AIRGAS INC	143.7848	6,887.2908
013716105	ALCAN INC	261.6579	21,272.7890
013817101	ALCOA INC	32.7072	1,325.6244
013904305	ALCATEL-LUCENT	-695.2448	-9,733.4268
018490102	ALLERGAN INC	13.0829	754.0981
018581108	ALLIANCE DATA SYSTEMS CORP	310.7188	24,012.3474
019118108	ALLIED DEFENSE GROUP INC	-62.1547	-477.9698
020039103	ALLTEL CORP	654.1448	44,187.4814
020813101	ALPHARMA INC	163.5362	4,253.5766
023135106	AMAZON COM INC	146.7232	10,037.3365
025533407	AMERICAN ECOLOGY CORP	2,121.8491	45,450.0068
025816109	AMERICAN EXPRESS CO	114.4753	7,003.6013
025816109	AMERICAN EXPRESS CO	331.8110	20,300.1983
026760405	AMERICAN INDEPENDENCE CORP	1,437.8478	15,859.4608
026874107	AMERICAN INTL GROUP INC	676.7967	47,396.0717
026874107	AMERICAN INTL GROUP INC	248.8583	17,427.5444
030710107	AMERON INTL INC	277.0753	24,989.4177
031162100	AMGEN INC	735.3304	40,656.4206
032037103	AMPCO-PITTSBURGH CORP	261.6579	10,489.8661
032095101	AMPHENOL CORP NEW	291.8341	10,403.8867
032511107	ANADARKO PETE CORP	32.7072	1,700.4494
032654105	ANALOG DEVICES INC	-269.2613	-10,134.9962
034425108	ANDREW CORP	98.1217	1,416.8776
035128206	ANGLOGOLD ASHANTI LTD	-159.0814	-6,016.4597
037389103	AON CORP	160.3753	6,833.5927
037604105	APOLLO GROUP INC	-216.0540	-12,624.0349
037833100	APPLE INC	127.1942	15,522.7832
038020103	APPLERA CORP	-348.2661	-10,636.0480
038196200	APPLIED EXTRUSION (LRG CL A)	-18.3019	-128.1136
038196309	APPLIED EXTRUSION TECHNOLOGIES	-0.7489	-4.9948
038222105	APPLIED MATLS INC	1,659.0551	32,965.4250
039380100	ARCH COAL INC	-374.0636	-13,017.4144
039583109	ARCHSTONE SMITH TR	32.7072	1,933.3250
042260109	ARMOR HOLDINGS INC	261.6579	22,730.2236
042260109	ARMOR HOLDINGS INC	154.2635	13,400.8723
049375108	ATLAS MINING CO	336.9834	869.4172
049375108	ATLAS MINING CO	3,744.2603	9,660.1915
053499109	AVAYA INC	981.2172	16,523.6977
053611109	AVERY DENNISON CORP	-170.9084	-11,361.9894
053611109	AVERY DENNISON CORP	33.1811	2,205.8797
053774105	AVIS BUDGET GROUP	644.7017	18,328.8697
054303102	AVON PRODS INC	299.8958	11,021.1723
055262505	B A S F A G	47.1352	6,161.0471
055472104	BISYS GROUP INC	32.7072	386.9267
055482103	BJ SVCS CO	-362.7772	-10,317.3844
055482103	BJ SVCS CO	215.6694	6,133.6375
055482103	BJ SVCS CO	176.9659	5,032.9096
055622104	BP PLC	-50.0812	-3,612.8571
055921100	BMC SOFTWARE INC	317.6316	9,624.2381
060505104	BANK OF AMERICA CORPORATION	165.9055	8,111.1204
062540109	BANK HAWAII CORP	-233.7898	-12,072.9038
064057102	BANK NEW YORK INC	27.6509	1,145.8541
067901108	BARRICK GOLD CORP	196.2434	5,704.7968
068306109	BARR PHARMACEUTICALS INC	-230.5651	-11,581.2842
071625107	BAUER EDDIE HLDGS INC	688.5545	8,847.9252
071707103	BAUSCH & LOMB INC	130.8290	9,084.7630
071707103	BAUSCH & LOMB INC	796.1196	55,282.5448
073176109	BAYTEX ENERGY TR	306.5425	6,127.7842
073325102	BEA SYS INC	-957.7319	-13,111.3496

073902108	BEAR STEARNS COS INC	-109.7508	-15,365.1139
073902108	BEAR STEARNS COS INC	221.2073	30,969.0287
074002106	BEARINGPOINT INC	-393.5667	-2,876.9725
077454106	BELDEN INC	32.7072	1,810.3457
084670207	BERKSHIRE HATHAWAY INC DEL	2.2121	7,974.5249
086516101	BEST BUY INC	121.6640	5,678.0608
090613100	BIOMET INC	981.2172	44,861.2506
093671105	BLOCK H & R INC	32.7072	764.3682
093671105	BLOCK H & R INC	-633.6509	-14,808.4214
097023105	BOEING CO	154.8451	14,889.9090
099849101	BORLAND SOFTWARE CORP	212.5971	1,262.8265
101137107	BOSTON SCIENTIFIC CORP	-767.4754	-11,773.0724
103304101	BOYD GAMING CORP	196.2434	9,653.2149
104576103	BRADLEY PHARMACEUTICALS INC	-36.5836	-794.2301
110448107	BRITISH AMERN TOB PLC	88.3786	6,110.4945
115236101	BROWN & BROWN INC	-404.6982	-10,174.1116
115637209	BROWN FORMAN CORP	-174.1331	-12,725.6448
118759109	BUCYRUS INTL INC NEW	995.4331	70,456.7524
124857103	CBS CORP NEW	147.1826	4,905.5954
125965103	CSK AUTO CORP	327.0724	6,018.1322
126349109	CSG SYS INTL INC	-477.2536	-12,651.9930
126650100	CVS CAREMARK CORPORATION	130.8290	4,768.7156
126650100	CVS CAREMARK CORPORATION	431.3543	15,722.8653
127097103	CABOT OIL & GAS CORP	328.9180	12,130.4967
127209302	CADBURY SCHWEPPE PLC	490.6086	26,640.0471
131347106	CALPINE CORP	-1,533.0799	-5,657.0648
134429109	CAMPBELL SOUP CO	65.4145	2,538.7360
136644101	CANADIAN SUPERIOR ENERGY INC	5,654.2887	18,659.1528
140909102	CARAUSTAR INDS INC	-593.5701	-3,116.2430
143130102	CARMAX INC	478.8659	12,211.0816
144577103	CARRIZO OIL & CO INC	442.6616	18,357.1771
147339105	CASCADE NAT GAS CORP	81.7681	2,159.4955
148867104	CATALINA MARKETING CORP	16.3536	515.1390
149123101	CATERPILLAR INC DEL	49.7717	3,897.1205
150870103	CELANESE CORP DEL	348.2661	13,505.7610
151020104	CELGENE CORP	164.4590	9,428.4351
156779100	CERIDIAN CORP NEW	65.4145	2,289.5068
159423102	CHAPARRAL STL CO DEL	109.7508	7,887.7910
165167107	CHESAPEAKE ENERGY CORP	121.6640	4,209.5758
166764100	CHEVRON CORP NEW	49.0609	4,132.8869
166764100	CHEVRON CORP NEW	11.0604	931.7253
167250109	CHICAGO BRIDGE & IRON CO N V	144.3517	5,447.8320
168615102	CHICOS FAS INC	-519.1745	-12,636.7080
169905106	CHOICE HOTELS INTL INC	-291.8341	-11,533.2847
171340102	CHURCH & DWIGHT INC	228.9527	11,095.0498
171484108	CHURCHILL DOWNS INC	196.2434	10,279.2314
171871106	CINCINNATI BELL INC NEW	327.0724	1,890.4785
172967101	CITIGROUP INC	44.2415	2,269.1450
177376100	CITRIX SYS INC	-401.4735	-13,517.6117
184496107	CLEAN HARBORS INC	125.8071	6,217.3891
184502102	CLEAR CHANNEL COMMUNICATIONS	915.8027	34,635.6590
189054109	CLOROX CO DEL	248.8583	15,454.0983
189754104	COACH INC	275.7107	13,065.9299
189754104	COACH INC	1,023.0840	48,483.9500
191216100	COCA COLA CO	265.4488	13,885.6276
193068103	COLDWATER CREEK INC	-617.5275	-14,345.1630
203372107	COMMSCOPE INC	243.4638	14,206.1145
204412209	COMPANHIA VALE DO RIO DOCE	182.6490	8,137.0152
205363104	COMPUTER SCIENCES CORP	32.7072	1,934.6333

205887102	CONAGRA FOODS INC	1,781.6215	47,854.3545
205944101	CON-WAY INC	-188.6442	-9,477.4826
207195108	CONGOLEUM CORP NEW	-11.9816	-12.0415
207410101	CONMED CORP	81.7681	2,394.1700
210795308	CONTINENTAL AIRLS INC	270.8737	9,174.4911
228227104	CROWN CASTLE INTL CORP	49.0609	1,779.4374
228227104	CROWN CASTLE INTL CORP	-356.3279	-12,924.0114
229899109	CULLEN FROST BANKERS INC	-211.2170	-11,293.7711
232946103	CYTYC CORP	32.7072	1,410.0091
233293109	DPL INC	65.4145	1,853.8464
233326107	DST SYS INC DEL	127.3751	10,089.3830
235811106	DANA CORP	327.0724	660.6863
235811106	DANA CORP	3,296.4467	6,658.8224
247126105	DELPHI CORP	1,347.9337	3,196.3552
247126105	DELPHI CORP	-3,766.3065	-8,931.0427
247126105	DELPHI CORP	1,692.4056	4,013.2015
247361702	DELTA AIR LINES INC DEL	103.1319	2,031.6985
247361702	DELTA AIR LINES INC DEL	481.3022	9,481.6532
247361702	DELTA AIR LINES INC DEL	476.4496	9,386.0577
248019101	DELUXE CORP	240.2391	9,756.1116
251566105	DEUTSCHE TELEKOM AG	-642.2176	-11,823.2265
254687106	DISNEY WALT CO	414.7638	14,160.0354
256669102	DOLLAR GEN CORP	654.1448	14,338.8541
257386102	DOMINION HOMES INC	-821.7004	-3,804.4728
257559104	DOMTAR CORP	312.2710	3,484.9439
260003108	DOVER CORP	165.9055	8,486.0669
260174107	DOVER MOTORSPORTS INC	65.4145	396.4118
260561105	DOW JONES & CO INC	327.0724	18,790.3095
261608103	DRESSER-RAND GROUP INC	1,093.8498	43,207.0661
261608103	DRESSER-RAND GROUP INC	274.0984	10,826.8849
268648102	E M C CORP MASS	535.2794	9,688.5580
269246104	E TRADE FINANCIAL CORP	1,935.5643	42,756.6153
277461109	EASTMAN KODAK CO	-419.2092	-11,666.5933
278265103	EATON VANCE CORP	232.1774	10,257.5988
278762109	ECHOSTAR COMMUNICATIONS NEW	130.8290	5,674.0520
278762109	ECHOSTAR COMMUNICATIONS NEW	212.8293	9,230.4071
278865100	ECOLAB INC	-241.8515	-10,327.0585
281760108	EDWARDS AG INC	179.8898	15,209.6843
281760108	EDWARDS AG INC	16.5906	1,402.7311
285617106	ELECTRONIC CTL SEC INC	41,913.9820	43,590.5412
291525103	EMMIS COMMUNICATIONS CORP	163.5362	1,506.1684
292052107	EMPIRE RESORTS INC	224.6556	1,633.2463
292659109	ENERGY CONVERSION DEVICES INC	66.3622	2,045.2831
294549100	EQUITABLE RES INC	272.4860	13,504.4066
302130109	EXPEDITORS INTL WASH INC	-249.9132	-10,321.4153
302182100	EXPRESS SCRIPTS INC	217.6663	10,885.4936
302182100	EXPRESS SCRIPTS INC	293.0997	14,657.9178
303075105	FACTSET RESH SYS INC	183.8071	12,563.2173
303698104	FAIRCHILD CORP	196.2434	435.6604
306137100	FALCONSTOR SOFTWARE INC	114.4753	1,207.7148
314211103	FEDERATED INVS INC PA	-275.7107	-10,567.9910
314211103	FEDERATED INVS INC PA	99.5433	3,815.4949
315405100	FERRO CORP	490.6086	12,230.8724
315616102	F5 NETWORKS INC	162.8467	13,125.4414
319963104	FIRST DATA CORP	817.6810	26,713.6384
319963104	FIRST DATA CORP	66.3622	2,168.0532
336158100	FIRST REP BK SAN FRANCISCO	327.0724	17,550.7051
337756209	FISHER COMMUNICATIONS INC	130.8290	6,644.8029
339099103	FLEETWOOD ENTERPRISES INC	-331.5318	-3,000.3626

339099103	FLEETWOOD ENTERPRISES INC	732.8566	6,632.3520
340632108	FLORIDA EAST COAST INDS	49.0609	4,071.0702
341140101	FLORIDA ROCK INDS INC	65.4145	4,415.4774
343873105	FLUSHING FINL CORP	65.4145	1,050.5566
344123203	FOAMEX INTL INC	948.7057	10,815.2449
344912209	FOOTSTAR INC	2,335.2502	9,808.0509
345425102	FORDING CDN COAL TR	-229.7843	-7,541.5204
345550107	FOREST CITY ENTERPRISES INC	195.0935	11,994.3504
345838106	FOREST LABS INC	225.7281	10,304.4857
346091705	FOREST OIL CORP	55.3018	2,337.0556
349631101	FORTUNE BRANDS INC	65.4145	5,388.1907
354613101	FRANKLIN RES INC	79.0048	10,465.7684
356108100	FREDS INC	3,248.6241	43,466.5901
356905208	FREMONT GEN FING I	186.4941	4,362.0974
357288109	FREMONT GEN CORP	2,285.3467	24,590.3305
360921100	FURNITURE BRANDS INTL INC	-313.0202	-4,444.8863
361448103	GATX CORP	228.9507	11,275.8210
366651107	GARTNER INC	538.5226	13,242.2718
369550108	GENERAL DYNAMICS CORP	55.3018	4,325.7097
369604103	GENERAL ELECTRIC CO	1,024.3409	39,211.7706
369604103	GENERAL ELECTRIC CO	276.5092	10,584.7716
378973408	GLOBALSTAR INC	-539.7426	-5,586.3360
379336100	GLOBAL INDS LTD	415.9846	11,156.7058
380956409	GOLDCORP INC NEW	-223.8924	-5,304.0106
382388106	GOODRICH CORP	44.2415	2,635.0219
382550101	GOODYEAR TIRE & RUBR CO	348.2661	12,105.7311
390607109	GREAT LAKES DREDGE & DOCK CORP	698.0799	6,631.7589
398433102	GRIFFON CORP	65.4145	1,424.7274
399449107	GROUPE DANONE	327.0724	5,318.1972
404132102	HCC INS HLDGS INC	553.0184	18,476.3437
404251100	HNI CORP	-272.4860	-11,171.9264
404280406	HSBC HLDGS PLC	-128.4435	-11,787.2623
405217100	HAIN CELESTIAL GROUP INC	248.8583	6,754.0133
406216101	HALLIBURTON CO	305.7413	10,548.0754
410345102	HANESBRANDS INC	1,251.1593	33,818.8351
412822108	HARLEY DAVIDSON INC	-91.4590	-5,451.8717
413086109	HARMAN INTL INDS INC	49.0609	5,730.3085
413216300	HARMONY GOLD MNG LTD	-218.0005	-3,110.8668
413619107	HARRAHS ENTMT INC	327.0724	27,886.1929
413875105	HARRIS CORP DEL	212.8293	11,609.8388
416196103	HARTE-HANKS INC	-488.5400	-12,545.7073
419879101	HAWAIIAN HOLDINGS INC	4,020.1374	14,673.5014
420877201	HAYNES INTERNATIONAL INC	401.8340	33,926.8457
420877201	HAYNES INTERNATIONAL INC	228.4298	19,286.3306
423074103	HEINZ H J CO	130.8290	6,210.4508
426281101	HENRY JACK & ASSOC INC	396.6364	10,213.3883
427056106	HERCULES INC	130.8290	2,570.7891
427398102	HERLEY INDS INC DEL	817.6810	13,385.4380
427866108	HERSHEY CO	-246.6885	-12,487.3727
428236103	HEWLETT PACKARD CO	188.0262	8,389.7311
435758305	HOLLY CORP	187.0318	13,875.8905
436233100	HOLLYWOOD MEDIA CORP	2,557.1940	11,149.3656
437305204	HOME PRODUCTS INTL NEW	115.7426	3,675.9841
438128308	HONDA MOTOR LTD	99.5433	3,612.4266
438516106	HONEYWELL INTL INC	196.2434	11,044.5808
438516106	HONEYWELL INTL INC	204.6168	11,515.8333
441060100	HOSPIRA INC	369.4944	14,425.0616
441060100	HOSPIRA INC	-253.1379	-9,882.5032
444859102	HUMANA INC	829.5276	50,526.5234

445658107	HUNT J B TRANS SVCS INC	359.5525	10,542.0806
447011107	HUNTSMAN CORP	163.5362	3,975.5650
449934108	IMS HEALTH INC	196.2434	6,305.3018
450911102	ITT CORP NEW	114.4753	7,816.3762
450911102	ITT CORP NEW	22.1207	1,510.4038
451713101	IKON OFFICE SOLUTIONS INC	1,678.4470	26,200.5583
452704505	IMPERIAL CHEM INDS PLC	79.5407	3,970.4896
453096208	IMPERIAL SUGAR CO NEW	3,166.7156	97,503.1738
453440307	INDEPENDENCE HLDG CO NEW	1,952.1548	39,882.5235
456607100	INDYMAC BANCORP INC	-365.8360	-10,671.4374
458140100	INTEL CORP	276.5092	6,569.8582
458786100	INTERMEC INC	369.4944	9,351.9034
459200101	INTERNATIONAL BUSINESS MACHS	116.1339	12,223.0885
459506101	INTERNATIONAL FLAVORS&FRAGRANC	246.6885	12,862.3393
459902102	INTERNATIONAL GAME TECHNOLOGY	-272.4860	-10,817.6945
461915100	INVESTORS FINL SERVICES CORP	32.7072	2,017.0555
461915100	INVESTORS FINL SERVICES CORP	121.6640	7,503.0214
462622101	IPSCO INC	327.0724	51,965.2631
464286731	ISHARES INC	683.1518	10,930.4291
464286822	ISHARES INC	-100.0466	-6,167.8750
464287648	ISHARES TR	-124.3843	-10,669.6814
464287655	ISHARES TR	-914.5901	-75,874.3957
464287655	ISHARES TR	-285.3521	-23,672.8114
464287655	ISHARES TR	-9.7051	-805.1370
464287655	ISHARES TR	-829.5276	-68,817.6059
464287739	ISHARES TR	-267.0603	-20,675.8094
469814107	JACOBS ENGR GROUP INC DEL	180.5824	10,385.2963
470355207	JAMES RIVER COAL CO	392.4869	5,086.6300
476153101	JENNIFER CONVS INC	2,550.9747	12,805.8932
478160104	JOHNSON & JOHNSON	293.0997	18,060.8057
481165108	JOY GLOBAL INC	196.5886	11,467.0155
483548103	KAMAN CORP	278.0115	8,671.1800
486587108	KAYDON CORP	332.9108	17,351.3109
487169104	KEARNY FINL CORP	1,472.8193	19,853.6046
490057106	KENSEY NASH CORP	32.7072	876.8811
492914106	KEY ENERGY SVCS INC	1,174.2000	21,757.9264
500255104	KOHL'S CORP	141.8862	10,078.1772
500255104	KOHL'S CORP	132.7244	9,427.4148
500467303	KONINKLIJKE AHOLD N V	462.2814	5,787.7625
501014104	KRISPY KREME DOUGHNUTS INC	8,977.3283	83,130.0601
501044101	KROGER CO	348.2661	9,796.7266
501723100	LAN AIRLINES S A	58.9190	4,958.0379
505861401	LAFARGE COPPEE S A	209.1626	9,527.3574
524660107	LEGGETT & PLATT INC	179.7245	3,962.9251
532169109	LIFE SCIENCES RESH INC	427.9839	6,655.1501
532716107	LIMITED BRANDS INC	-401.4735	-11,020.4467
532774106	LIN TV CORP	327.0724	6,152.2319
535678106	LINEAR TECHNOLOGY CORP	-370.8389	-13,416.9531
539830109	LOCKHEED MARTIN CORP	215.6772	20,301.6915
540424207	LOEWS CORP	183.8071	14,202.7770
542307103	LONE STAR STEAKHOUSE SALOON	443.3204	12,124.8134
543881106	LORAL SPACE & COMMUNICATNS LTD	155.7912	7,677.3894
548661107	LOWES COS INC	116.1339	3,564.1481
552078107	LYONDELL CHEMICAL CO	1,410.1968	52,346.5068
552541104	M & F WORLDWIDE CORP	349.8637	23,293.9238
552715104	MEMC ELECTR MATLS INC	217.6663	13,303.7666
552715104	MEMC ELECTR MATLS INC	1,431.9913	87,523.3091
552715104	MEMC ELECTR MATLS INC	110.6037	6,760.0966
552953101	MGM MIRAGE	127.3751	10,505.8996

554382101	MACERICH CO	108.0270	8,903.5851
559079207	MAGELLAN HEALTH SVCS INC	553.2819	25,711.0077
560635104	MAIR HOLDINGS INC	1,760.6111	11,620.0332
563571108	MANITOWOC INC	161.2343	12,960.0150
564055101	MANOR CARE INC NEW	158.0096	10,316.4493
571834100	MARSHALL & ILSLEY CORP	82.9528	3,951.0397
574599106	MASCO CORP	-365.8360	-10,415.3522
576206106	MASSEY ENERGY CORP	-430.4956	-11,472.7090
576323109	MASTEC INC	3,113.2647	49,251.8482
577081102	MATTEL INC	393.4118	9,949.3832
577737109	MAXIM CRANE WORKS HOLDINGS	248.8885	13,471.0885
579489105	MCCLATCHY CO	229.7029	5,813.7816
579780206	MCCORMICK & CO INC	38.7113	1,477.9969
580135101	MCDONALDS CORP	409.2336	20,772.6972
580645109	MCGRAW HILL COS INC	154.8451	10,541.8574
583840103	MECHEL OAO	134.5416	4,914.8064
584404107	MEDIA GEN INC	98.1217	3,264.5096
584690309	MEDICIS PHARMACEUTICAL CORP	-359.5525	-10,980.7347
585055106	MEDTRONIC INC	221.2073	11,471.8131
589975101	MERIDIAN GOLD INC	-114.8921	-3,168.7253
590479101	MESA AIR GROUP INC	786.2947	5,197.4077
592671101	METSO CORP	41.2433	2,430.8821
592688105	METTLER TOLEDO INTERNATIONAL	130.5998	12,473.5872
594918104	MICROSOFT CORP	204.6168	6,030.0570
595626102	MIDAS GROUP INC	65.4145	1,482.9463
601073109	MILLIPORE CORP	121.6640	9,135.7529
617446448	MORGAN STANLEY	180.9526	15,178.3050
617446448	MORGAN STANLEY	77.4226	6,494.2053
624581104	MOVIE GALLERY INC	8,737.6058	16,601.4510
624581104	MOVIE GALLERY INC	203.6878	387.0067
628464109	MYERS INDS INC	49.0609	1,084.7356
629377508	NRG ENERGY INC	98.1217	4,078.9199
629491101	NYSE EURONEXT	128.9875	9,496.0568
631103108	NASDAQ STOCK MARKET INC	-320.8563	-9,532.6409
632381208	NATIONAL COAL CORP	149.7704	733.8750
637071101	NATIONAL OILWELL VARCO INC	553.0184	57,646.6349
637640103	NATIONAL SEMICONDUCTOR CORP	-443.3944	-12,534.7595
638620104	NATIONWIDE HEALTH PPTYS INC	226.7375	6,167.2609
649445103	NEW YORK CMNTY BANCORP INC	1,659.0551	28,237.1180
650203102	NEWALLIANCE BANCSHARES INC	163.5362	2,407.2529
654106103	NIKE INC	190.2565	11,090.0516
654106103	NIKE INC	88.4829	5,157.6705
654624105	NIPPON TELEG & TEL CORP	-421.2712	-9,339.5824
654744408	NISSAN MOTORS	-382.9738	-8,210.9586
654892108	NOBILITY HOMES INC	228.9507	4,814.8328
655664100	NORDSTROM INC	222.5034	11,374.3722
655844108	NORFOLK SOUTHERN CORP	82.9528	4,360.8264
656568508	NORTEL NETWORKS CORP NEW	536.9269	12,913.0925
667280101	NORTHWEST AIRLS CORP	-11,858.6414	-0.0012
667280408	NORTHWEST AIRLS CORP	123.3509	2,738.3902
667280408	NORTHWEST AIRLS CORP	747.3843	16,591.9316
667280408	NORTHWEST AIRLS CORP	557.5952	12,378.6143
668074305	NORTHWESTERN CORP	294.3652	9,363.7558
670346105	NUCOR CORP	256.0852	15,019.3988
675232102	OCEANEERING INTL INC	283.7724	14,937.7797
676220106	OFFICE DEPOT INC	-306.3452	-9,282.2601
677007205	OGLEBAY NORTON CO	3,306.3915	81,006.5918
677007205	OGLEBAY NORTON CO	1,960.3449	48,028.4503
681974309	OMTOOL LTD	1,734.9409	3,365.7853

686588104	ORLEANS HOMEBUILDERS INC	-666.7180	-5,633.7668
686701103	ORMET CORP	2,619.6642	60,907.1930
688582105	OSTEOTECH INC	32.7072	235.4921
690742101	OWENS CORNING NEW	224.8653	7,562.2199
693475105	PNC FINL SVCS GROUP INC	41.0476	2,938.1862
693483109	POSCO	38.2974	4,595.6858
693718108	PACCAR INC	141.8862	12,349.7754
695257105	PACTIV CORP	340.2044	10,849.1191
698657103	PANTRY INC	515.8288	23,779.7087
700416209	PARK ELECTROCHEMICAL CORP	32.7072	921.6900
703481101	PATTERSON UTI ENERGY INC	-478.8659	-12,551.0764
704326107	PAYCHEX INC	-336.9797	-13,182.6474
704549104	PEABODY ENERGY CORP	-219.2787	-10,608.7026
707569109	PENN NATL GAMING INC	177.3578	10,657.4276
708160106	PENNEY J C INC	143.7848	10,407.1421
713448108	PEPSICO INC	121.6640	7,889.9131
714157104	PERMA-FIX ENVIRONMENTAL SVCS	5,493.5787	16,865.2865
716578109	PETROLEUM DEV CORP	675.3148	32,063.9459
717124101	PHARMACEUTICAL PROD DEV INC	-372.4513	-14,253.7109
719358103	PHOTOMEDEX INC	6,750.8823	8,776.1470
720279108	PIER 1 IMPORTS INC	98.1217	833.0534
723443107	PINNACLE AIRL CORP	680.5567	12,760.4390
723643300	PIONEER COS INC	556.0231	19,110.5133
723787107	PIONEER NAT RES CO	16.3536	796.5848
729132100	PLEXUS CORP	-506.2758	-11,639.2802
732827100	POPE & TALBOT INC	-3,392.9588	-13,470.0464
740189105	PRECISION CASTPARTS CORP	119.3134	14,479.8743
740189105	PRECISION CASTPARTS CORP	38.7113	4,698.0017
741437305	PRICE COMMUNICATIONS CORP	32.7072	727.0819
741929103	PRIMUS TELECOMMUNICATIONS GRP	5,631.3675	5,631.3675
741930309	PRIMEWEST ENERGY TR	65.6877	1,381.4118
742718109	PROCTER & GAMBLE CO	403.7034	24,702.6117
743315103	PROGRESSIVE CORP OHIO	-575.6065	-13,774.2645
746904101	QIMONDA AG	1,207.2589	18,652.1507
747277101	QLOGIC CORP	-606.2411	-10,093.9137
750491102	RADNET INC	2,012.7933	19,181.9205
752344309	RANDGOLD RES LTD	-232.7302	-5,164.2840
754907103	RAYONIER INC	-306.3452	-13,828.4231
755111507	RAYTHEON CO	27.6509	1,490.1080
756577102	RED HAT INC	-553.0337	-12,321.5916
760759100	REPUBLIC SVCS INC	98.1217	3,006.4495
760759100	REPUBLIC SVCS INC	-488.5400	-14,968.8657
761152107	RESMED INC	-241.8515	-9,978.7924
767754104	RITE AID CORP	8,350.5774	53,276.6837
773903109	ROCKWELL AUTOMATION INC	-219.2787	-15,226.7117
774341101	ROCKWELL COLLINS INC	22.1207	1,562.6087
779528108	ROWE COS	3,656.4948	3.6565
783332109	RUTHS CHRIS STEAK HSE INC	276.5092	4,697.8911
784413106	S L INDS INC	114.4753	2,001.0290
786514208	SAFEWAY INC	88.3645	3,007.0454
790849103	ST JUDE MED INC	163.5362	6,785.1170
790849103	ST JUDE MED INC	143.7848	5,965.6304
792228108	ST MARY LD & EXPL CO	-275.7107	-10,096.5257
794093104	SALEM COMMUNICATIONS CORP DEL	163.5362	1,813.6165
803054204	SAP AKTIENGESELLSCHAFT	-162.0274	-8,274.7385
803111103	SARA LEE CORP	81.7681	1,422.7649
806857108	SCHLUMBERGER LTD	94.0131	7,985.4747
807863105	SCHOOL SPECIALTY INC	32.7072	1,159.1446
808513105	SCHWAB CHARLES CORP NEW	522.5471	10,722.6656

811054204	SCRIPPS E W CO OHIO	-269.2613	-12,302.5498
811371707	SEA CONTAINERS LTD	224.6556	260.6005
811371707	SEA CONTAINERS LTD	-1,684.3180	-1,953.8089
817315104	SEPRACOR INC	-261.1996	-10,714.4078
817320104	SEQUA CORPORATION	130.8290	14,652.8436
824348106	SHERWIN WILLIAMS CO	-252.4269	-16,778.8141
826919102	SILICON LABORATORIES INC	-359.5525	-12,444.1136
827056300	SILICON GRAPHICS INC	175.3212	4,653.0258
828336107	SILVER WHEATON CORP	-477.2443	-5,578.9858
828806109	SIMON PPTY GROUP INC NEW	101.5776	9,450.7822
830830105	SKYLINE CORP	98.1217	2,944.6328
831756101	SMITH & WESSON HLDG CORP	3,314.2095	55,513.0094
833635105	SOCIEDAD QUIMICA MINERA DE CHI	35.3514	6,081.8598
835898107	SOTHEBYS	266.0366	12,243.0060
847560109	SPECTRA ENERGY CORP	1,481.6360	38,463.2701
848565107	SPIRE CORP	2,907.5551	27,650.8493
852061100	SPRINT NEXTEL CORP	654.1448	13,547.3389
855030102	STAPLES INC	475.5958	11,285.8883
855244109	STARBUCKS CORP	149.3150	3,918.0245
857689103	STATION CASINOS INC	65.4145	5,677.9769
857873103	STEAK N SHAKE CO	327.0724	5,458.8384
858495104	STEINWAY MUSICAL INSTRS INC	106.0925	3,669.7379
861642106	STONE ENERGY CORP	81.7681	2,801.3751
863100202	STRATOS INTERNATIONAL INC	490.6086	3,910.1506
863667101	STRYKER CORP	201.5429	12,715.3419
863667101	STRYKER CORP	77.4226	4,884.5901
867892101	SUNSTONE HOTEL INVS INC NEW	254.3885	7,222.0881
868168105	SUPERIOR INDS INTL INC	-276.7757	-6,022.6397
868536103	SUPERVALU INC	98.1217	4,544.9981
871237103	SYKES ENTERPRISES INC	2,081.6071	39,529.7187
871829107	SYSCO CORP	-325.6933	-10,744.6232
871929204	SYSTEMS XCELLENCE INC	376.8111	10,840.8561
872275102	TCF FINL CORP	-511.1128	-14,208.9361
872962105	TOUSA INC	-3,206.4946	-13,435.2125
873168108	TXU CORP	294.3652	19,810.7754
876287103	TARRAGON CORP	1,353.5934	11,451.3999
876664103	TAUBMAN CTRS INC	224.1157	11,118.3804
879403780	TELEFONOS DE MEXICO S A B	138.4598	5,246.2404
879664100	TELLABS INC	3,047.4143	32,790.1773
880345103	TENNANT CO	130.8290	4,775.2571
880779103	TEREX CORP NEW	146.7232	11,928.5990
882508104	TEXAS INSTRS INC	165.9055	6,243.0244
884315102	THOMAS & BETTS CORP	196.2434	11,382.1196
885160101	THOR INDS INC	-275.7107	-12,445.5808
887100105	TIMBERLAND CO	-496.6017	-12,509.3973
888339207	TITANIUM METALS CORP	266.5314	8,502.3524
889478103	TOLL BROTHERS INC	-292.6688	-7,310.8675
890516107	TOOTSIE ROLL INDS INC	134.7538	3,734.0286
890786106	TOPPS INC	1,635.3620	17,187.6547
891092108	TORO CO	198.3182	11,678.9599
891906109	TOTAL SYS SVCS INC	404.6982	11,942.6426
892356106	TRACTOR SUPPLY CO	-246.6885	-12,840.1373
896106200	TRICO MARINE SERVICES INC	238.7340	9,759.4474
896239100	TRIMBLE NAVIGATION LTD	494.9894	15,938.6579
899896104	TUPPERWARE BRANDS CORP	359.5525	10,333.5401
902124106	TYCO INTL LTD NEW	327.0724	11,051.7764
902124106	TYCO INTL LTD NEW	277.1052	9,363.3852
904677101	UNIFI INC	455.3020	1,192.8914
907818108	UNION PAC CORP	82.9528	9,552.0098

911312106	UNITED PARCEL SERVICE INC	-267.0603	-19,495.4028
911684108	UNITED STATES CELLULAR CORP	212.5971	19,261.2937
912909108	UNITED STATES STL CORP NEW	73.1672	7,956.9340
918866104	VALASSIS COMMUNICATIONS INC	-543.3597	-9,340.3528
929248508	WHX CORP	163.5362	1,390.0577
929903102	WACHOVIA CORP NEW	276.5092	14,171.0957
931142103	WAL MART STORES INC	1,093.8498	52,625.1126
931422109	WALGREEN CO	392.6430	17,095.6781
934550104	WARNER MUSIC GROUP CORP	32.7072	472.6196
934550104	WARNER MUSIC GROUP CORP	-582.0559	-8,410.7079
938862208	WASHINGTON GROUP INTL INC	16.3536	1,308.4531
938862208	WASHINGTON GROUP INTL INC	1,574.6262	125,985.8417
939322103	WASHINGTON MUT INC	-230.4767	-9,827.5268
941848103	WATERS CORP	232.1774	13,782.0521
942749102	WATTS WATER TECHNOLOGIES INC	65.4145	2,451.0806
949746101	WELLS FARGO & CO NEW	553.0184	19,449.6561
957090103	WESTAMERICA BANCORPORATION	-280.5477	-12,411.4314
963142302	WHEELING PITTSBURGH CORP	428.0438	8,145.6742
966387102	WHITING PETE CORP NEW	165.9055	6,722.4913
966837106	WHOLE FOODS MKT INC	-230.5651	-8,830.6427
967590100	WIDEPOINT CORP	1,967.6837	1,967.6837
969199108	WILLBROS GROUP INC	123.7300	3,672.3064
969904101	WILLIAMS SONOMA INC	-370.8389	-11,711.0939
969904101	WILLIAMS SONOMA INC	1,437.8478	45,407.2323
974280307	WINN DIXIE STORES INC	1,593.4374	46,687.7146
983024100	WYETH	98.1217	5,626.2994
983134107	WYNN RESORTS LTD	116.0887	10,411.9967
983134107	WYNN RESORTS LTD	-69.4935	-6,232.8694
984121103	XEROX CORP	2,136.4825	39,482.1966
984332106	YAHOO INC	22.1207	600.1355
984846105	YANZHOU COAL MNG CO LTD	61.8650	4,724.2094
987434107	YOUNG BROADCASTING INC	392.4869	1,448.2766
001547GEC	AKS CALL 7/07 ST 25 AKS.GE	8.7801	10,931.1810
001547GGC	AK STEEL HOLDINGS ST 35 AKS.GG	2.8756	833.9216
001547GUC	AKS CALL 7/07 ST 37.5 AKS.GU	-3.6584	-585.3377
001547SFP	AKS PUT 7/07 ST 30 AKS.SF	-3.6584	-36.5836
00206R102	AT&T INC	132.7244	5,508.0630
00206R102	AT&T INC	553.0184	22,950.2623
00206RMHP	T 1/08 PUT ST 40 WFE.MH	5.5302	1,106.0367
00383E106	ABRAXIS BIOSCIENCE INC	-438.5574	-9,749.1302
00431M308	ACCESS PHARMACEUTICALS INC	1,929.2730	9,646.3648
00440P201	ACE AVIATION HLDGS INC	1,213.1703	30,589.7713
00685R409	ADELPHIA RECOVERY TRUST	5,243.2824	445.6790
00738A106	ADTRAN INC	-525.6239	-13,650.4526
00751Y106	ADVANCE AUTO PARTS INC	-261.1996	-10,586.4200
00763M108	ADVANCED MEDICAL OPTICS INC	98.1217	3,422.4856
00763M108	ADVANCED MEDICAL OPTICS INC	-291.8341	-10,179.1744
00817Y108	AETNA INC NEW	143.7848	7,102.9679
00817YAKC	AET 1/08 CALL ST 55 WLY.AK	-0.5530	-122.2171
00846U101	AGILENT TECHNOLOGIES INC	878.0065	33,750.5701
009158IPC	APD 9/07 CALL ST 80 APD.IP	-0.8848	-322.9627
009363JIC	ARG 10/07 CALL ST 45 ARG.JI	-0.4424	-210.1470
00971T101	AKAMAI TECHNOLOGIES INC	257.9749	12,547.9001
01566M204	ALGOMA STL INC	4,453.5430	235,425.8812
01741R102	ALLEGHENY TECHNOLOGIES INC	116.0887	12,175.3843
01741R102	ALLEGHENY TECHNOLOGIES INC	663.6220	69,600.6799
01741RJQC	ATI CALL 10/07 ST 85 ATI.JQ	-6.6362	-15,263.3070
02209S103	ALTRIA GROUP INC	445.0278	31,214.2498
02209S103	ALTRIA GROUP INC	219.1441	15,370.7647

025816ANC	AXP CALL 1/08 ST 70 AXP.AN	-0.6636	-84.6118
025816JNC	AXP 10/07 CALL ST 70 AXP.JN	-0.9954	-39.8173
02660R107	AMERICAN HOME MTG INVT CORP	190.2084	3,496.0308
03076C106	AMERIPRISE FINL INC	32.7072	2,079.1993
03076C106	AMERIPRISE FINL INC	49.7717	3,163.9840
03076CIMC	AMP 9/07 CALL ST 65 AMP.IM	-0.3871	-97.7460
03475V101	ANGIODYNAMICS INC	654.1448	11,781.1479
037389AJC	AOC 1/08 CALL ST 50 YNV.AJ	-0.5530	-37.3287
037833ALC	AAPL 1/08 CALL ST 160 APV.AL	-0.5530	-243.3281
037833JCC	AAPL 10/07 CALL ST 115 QAA.JC	-0.4424	-690.1669
037833JJC	AAPL CALL 10/07 ST 150 APV.JJ	-0.4424	-145.9968
038222GRC	AMAT 7/07 CALL ST 17 ANQ.GR	-16.5906	-4,852.7362
03836W103	AQUA AMERICA INC	-604.6287	-13,598.0999
03839G105	AQUANTIVE INC	163.5362	10,433.6096
03840P102	AQUILA INC	2,616.5792	10,701.8090
03937ESLP	MT PUT 7/07 ST 60 MT.SL	-1.8292	-169.1992
03937ESMP	MT PUT 7/07 ST 65 MT.SM	-1.4633	-453.6367
039380JHC	ACI 10/07 CALL ST 40 ACI.JH	5.2420	707.6652
039380VFP	ACI 10/07 PUT ST 30 ACI.VF	-5.2420	-524.1964
04247X102	ARMSTRONG WORLD INDS INC NEW	354.6264	17,784.5129
04516X106	ASIA SATELLITE TELECOMMUNCNT	130.8290	2,659.0986
055482AGC	BJS CALL 1/08 ST 35 BJS.AG	-0.5530	-47.0066
05548G102	BKF CAP GROUP INC	98.1217	226.6612
05548J106	BJS WHOLESALE CLUB INC	16.3536	589.2209
05873K108	BALLY TOTAL FITNESS HLDG CORP	-658.5049	-316.0823
06552BSXP	BKUNA PUT 7/07 ST 22.5 UDD.SX	-2.5609	-653.0173
06652B103	BANKUNITED FINL CORP	-731.6721	-14,684.6588
073902GFC	BCS 7/07 CALL ST 130 BSC.GF	-2.2121	-2,521.7638
073902GIC	BSC CALL 7/07 ST 145 BSC.GI	-1.4633	-285.3521
073902GJC	BSC 07/07 CALL 150 BSC.GJ	-1.8292	-137.1885
086516AM	BBY 1/08 CALL ST 65 WBY.AM	-1.0507	-10.5073
09253U108	BLACKSTONE GROUP L P	82.9528	2,428.0272
097023ABC	BA 1/08 CALL ST 110 WBO.AB	-0.6636	-137.7016
10575X101	BRAZIL ETHANOL INC	187.2130	1,366.6550
10575X119	BRAZIL ETHANOL INC	435.8319	479.4151
118759GIC	BUCY 7/07 CALL ST 45 HBU.GI	-9.9543	-25,781.7164
12189T104	BURLINGTON NORTHN SANTA FE CP	94.0131	8,004.2773
12189TGRC	BNI 7/07 CALL ST 90 BNI.GR	-0.4977	-27.3744
124835GJC	RUY CALL 7/07 ST 850 RUZ.GJ	-0.3658	-285.3521
124835GLC	RUY CALL 7/07 ST 860 RUZ.GL	-2.9267	-1,463.3442
12489V106	CBRL GROUP INC	65.4145	2,778.8071
12497T101	CB RICHARD ELLIS GROUP INC	303.1205	11,063.8994
12512N105	C D W CORP	32.7072	2,779.1342
12612L108	CNA SURETY CORP	327.0724	6,184.9391
12686C109	CABLEVISION SYS CORP	817.6810	29,591.8755
149123ARC	CAT CALL 1/08 ST 90 WKT.AR	-0.3318	-69.6803
149123HOC	CAT 8/07 CALL ST 75 CAT.HO	-0.4977	-248.8583
151020GM	CELG 7/07 CALL ST 65 LQH.GM	7.3388	110.0813
15133V208	CENTENNIAL COMMUNCTNS CORP NEW	98.1217	931.1751
159423GJC	CHAP CALL 7/07 ST 50 ZHQ.GJ	1.8292	4,024.1965
16359R103	CHEMED CORP NEW	32.7072	2,168.1629
17275R102	CISCO SYS INC	287.5696	8,008.8120
17275RAGC	CSCO 1/08 CALL ST 35 WCT.AG	-1.3272	-59.7260
17285T106	CITADEL BROADCASTING CORP	16.1481	104.1555
18451C109	CLEAR CHANNEL OUTDOOR HLDGS IN	393.4118	11,149.2891
189754HHC	COH 8/07 CALL ST 40 COH.HH	-10.2308	-8,082.3635
20449H109	COMPASS BANCSHARES INC	49.0609	3,384.2181
21988R102	CORPORATE EXECUTIVE BRD CO	-164.4590	-10,675.0344
22160K105	COSTCO WHSL CORP NEW	33.1811	1,941.7581

22160KAMC	COST 1/08 CALL ST 65 PRQ.AM	-0.5530	-105.0735
22281W103	COVANSYS CORP	654.1448	22,195.1332
22282E102	COVANTA HLDG CORP	507.8881	12,519.4422
23321E103	DHB INDS INC	4,002.4645	21,012.9384
23342J206	DADE BEHRING HLDGS INC	195.0935	10,363.3685
23342JSJP	DADE PUT 7/07 ST 50 JDQ.SJ	-1.3170	-23.0477
23342JTJP	DADE PUT 8/07 ST 50 JDQ.TJ	-1.8292	-150.9074
25153X208	DEUTSCHE BK CONTINGENT CAP TR	592.4073	14,531.7500
254687AHC	DIS 1/08 CALL ST 40 WDS.AH	-0.9954	-64.7031
25468Y107	DISCOVERY HOLDING CO	65.4145	1,503.8789
25659T107	DOLBY LABORATORIES INC	333.7551	11,818.2664
25811P704	DORAL FINL CORP	89.8622	12,131.4033
26441C105	DUKE ENERGY CORP NEW	121.6640	2,226.4520
26441C105	DUKE ENERGY CORP NEW	2,765.0918	50,601.1808
26441CJWC	DUK CALL 10/07 ST 17.50 DUK.JW	-27.6509	-3,871.1286
26817G102	DYNEGY INC DEL	4,435.2073	41,868.3571
26817GIUC	DYN 9/07 CALL ST 7.50 DYN.IU	-38.8219	-8,540.8157
26875P101	EOG RES INC	88.4829	6,464.5635
269246GDC	ETFC 7/07 CALL ST 20 EUS.GD	-19.3556	-4,451.7979
28336L109	EL PASO CORP	2,212.0735	38,114.0260
28336LG0C	EP 7/07 CALL ST 13 AP.GO	-22.1207	-9,401.3123
292659IIC	ENER 9/07 CALL ST 45 EQI.II	-0.6636	-29.8630
29266M109	ENERGY EAST CORP	65.4145	1,706.6638
29266R108	ENERGIZER HLDGS INC	141.8862	14,131.8661
29270U105	ENERGY PARTNERS LTD	157.8451	2,634.4354
29274D604	ENERPLUS RES FD	259.9186	12,236.9693
29274DGHC	ERF 7/07 CALL ST 40 ERF.GH	-2.5992	-1,832.4264
30067T103	EXCEL TECHNOLOGY INC	327.0724	9,138.4029
30231G102	EXXON MOBIL CORP	143.7848	12,060.6670
30249U101	FMC TECHNOLOGIES INC	190.2565	15,072.1202
31428X106	FEDEX CORP	44.2415	4,909.4759
34354P105	FLOWSERVE CORP	65.4145	4,683.6768
36227K106	GSE SYS INC	9.2561	61.0906
369550ASC	GD 1/08 CALL ST 95 WJR.AS	-0.3318	-25.7154
37184D101	GENESIS HEALTHCARE CORP	130.8290	8,951.3175
37229R206	GENIUS PRODUCTS INC	3,093.9572	8,663.0800
37247D106	GENWORTH FINL INC	359.4619	12,365.4907
37373P105	GERDAU AMERISTEEL CORP	444.8388	6,507.9919
37733W105	GLAXOSMITHKLINE PLC	-114.8921	-6,016.9016
37940X102	GLOBAL PMTS INC	537.7790	21,322.9368
37940X102	GLOBAL PMTS INC	-280.5477	-11,123.7173
38059T106	GOLD FIELDS LTD NEW	-621.5960	-9,759.0566
38141G104	GOLDMAN SACHS GROUP INC	-73.1672	-15,858.9925
38141G104	GOLDMAN SACHS GROUP INC	33.1811	7,192.0039
38141GJLC	GS 10/07 CALL ST 260 GPY.JC	-0.3318	-54.7488
38259P508	GOOGLE INC	21.0147	10,998.6727
38259PIB	GOOG 9/07 CALL ST 610 GOO.IB	-0.2212	-79.6346
38259PIYC	GOOG 9/07 CALL ST 550 GOP.IY	-0.2212	-362.7801
40422Y101	HLTH CORPORATION	741.6779	10,390.9073
41145W109	HARBIN ELECTRIC INC	1,598.7035	26,394.5950
412822GEC	HOG CALL 07/07 ST 67.50 HOG.GE	1.5365	19.2064
412822GZC	HOG CALL 07/07 ST 62.50 HOG.GE	0.9146	68.5943
41752X101	HARVEST ENERGY TR	906.4899	28,064.9277
42218Q102	HEALTH GRADES INC	6,779.6734	44,135.6738
42330P107	HELIX ENERGY SOLUTIONS GRP INC	330.8428	13,203.9377
42805T105	HERTZ GLOBAL HOLDINGS INC	85.6687	2,276.2167
428236AJC	HPQ 1/08 CALL ST 50 WPW.AJ	-0.7742	-120.0050
428236AKC	HPQ 1/08 CALL ST 55 WPW.AK	-0.6636	-39.8173
444859HKC	HUM 8/07 CALL ST 55 HUM.HK	-8.2953	-5,723.7401

44980Y305	IPCS INC	427.3249	14,473.4956
45031U101	ISTAR FINL INC	-256.0852	-11,352.2583
45068B109	ITT EDUCATIONAL SERVICES INC	85.4542	10,030.6131
450911JNC	ITT 10/07 CALL ST 70 ITT.JN	-0.2212	-60.2790
456607SFP	IMB PUT 7/07 ST 30 IMB.SF	-3.6584	-731.6721
45768S105	INNOSPEC INC	55.9731	3,314.1670
45774F105	INNOVIVE PHARMACEUTICALS INC	4,448.5663	15,125.1254
458140AE	INTC 1/08 CALL ST 25 WNL.AE	-0.7189	-102.8061
458140JE	INTC 10/07 CALL ST 25 INQ.JE	-1.3272	-127.4154
45822P105	INTEGRYS ENERGY GROUP INC	65.4145	3,318.4766
45865V100	INTERCONTINENTALEXCHANGE INC	85.4542	12,634.4023
459200ACC	IBM 1/08 CALL ST 115 WIB.AC	-0.7742	-249.3007
459200ADC	IBM CALL 1/08 ST 120 WIB.AD	-0.3871	-71.6159
45928H106	INTERNATIONAL COAL GRP INC NEW	5,929.9797	35,461.2786
45928H106	INTERNATIONAL COAL GRP INC NEW	2,662.9778	15,924.6073
46031W204	INTL SECS EXCHANGE HLDGS INC	32.7072	2,137.4181
46072H108	INTERSTATE BAKERIES CORP DEL	-420.7350	-1,178.0581
46072H108	INTERSTATE BAKERIES CORP DEL	5,196.1346	14,549.1770
46120E602	INTUITIVE SURGICAL INC	74.1678	10,292.2641
46122E105	INVENTIV HEALTH INC	18.2918	669.6629
46122ESGP	VTIV PUT 7/07 ST 35 QBP.SG	2.1218	95.4832
46122ESGP	VTIV PUT 7/07 ST 35 QBP.SG	-3.9510	-177.7963
46145F105	INVESTMENT TECHNOLOGY GRP NEW	-285.3848	-12,365.7214
46205A400	ION MEDIA NETWORKS INC	1.9770	17,693.8764
464287FEC	IWM 6/07 CALL ST 83 IQQ.FE	-4.1936	-20.9679
464287FQC	IWM 6/07 CALL ST 85 IQQ.FG	-5.9908	-2.9954
464287GFC	IWM CALL 7/07 ST 84 IOW.GF	-1.8292	-199.3806
464287GGC	IWM CALL 7/07 ST 85 IOW.GG	-1.8292	-126.2134
464287HKC	IOW 08/07 CALL ST 89 IOW.HK	-8.3871	-402.5829
464287LQC	IWM 12/07 CALL ST 85 IQQ.LG	-5.2420	-2,371.9889
464287ROP	IWM 6/07 PUT ST 75 IQQ.RW	16.4747	288.3080
464287SBP	IWM PUT 7/07 ST 80 IOW.SB	3.0364	209.5143
464287SCP	IWM PUT 7/07 ST 81 IOW.SC	3.8047	357.6413
464287SEP	IWM 07/07 PUT ST 83 IOW.SE	3.5120	558.4121
464287TCP	IOW 08/07 PUT ST 81 IOW.TC	8.3871	1,149.0386
464287XYP	IWM 12/07 PUT ST 77 IQQ.XY	5.2420	1,305.2491
46625H100	JP MORGAN CHASE & CO	226.7375	10,985.4334
47023A101	JAMBA INC	663.4230	6,063.6863
47214X100	JAZZ AIR INCOME FD	371.6832	2,857.6254
48020Q107	JONES LANG LASALLE INC	101.5776	11,529.0604
48207D101	JUPITERMEDIA CORP	98.1217	714.3261
48562P103	KAPSTONE PAPER & PACKAGING CRP	-23.3642	-177.3342
48562P111	KAPSTONE PAPER & PACKAGING CRP	1,214.9376	3,256.0327
48666K109	KB HOME	-182.9180	-7,201.4825
48666KSH	KBH PUT 7/07 ST 40 KBH.SH	-1.8292	-292.6688
49337W100	KEYSPAN CORP	457.9014	19,222.6992
49460W208	KINETIC CONCEPTS INC	224.1157	11,647.2935
50187A107	LHC GROUP INC	-44.9311	-1,177.1954
50730R102	LAIDLAW INTL INC	228.9507	7,910.2460
51206P109	LAKES ENTMNT INC	1,106.0367	13,062.2939
53071M302	LIBERTY MEDIA HLDG CORP	98.1217	11,546.9641
53222Q103	LIFETIME BRANDS INC	304.3335	6,223.6196
552078IFC	LYO 9/07 CALL ST 30 LYO.IF	-14.1020	-11,563.6141
552715GMC	WFR 7/07 CALL ST 65 WFR.GM	-0.6636	-53.0898
552715JOC	WFR MEMC 10/07 CALL 75 WFR.JO	-0.5530	-73.2749
55348A102	MRU HLDGS INC	2,163.2838	13,628.6880
574599GFC	MAS 7/07 30 CALL MAS.GF	3.6584	54.8754
57636Q104	MASTERCARD INC	104.8023	17,383.5593
57772K101	MAXIM INTEGRATED PRODS INC	-335.3674	-11,204.6247

580135IJC	MCD 9/07 CALL ST 50 MCD.IJ	-0.9954	-253.8354
58405U102	MEDCO HEALTH SOLUTIONS INC	27.6509	2,156.4951
58500P107	MEDIS TECHNOLOGIES LTD	553.0184	8,123.8399
58500PGWC	MDTL 7/07 CALL ST 17.50 MRU.GW	9.3460	233.6503
59022C178	MERRILL LYNCH & CO INC	296.2036	7,523.5721
601073ARC	MIL CALL 1/09 ST 90 ZIK.AR	-0.4424	-252.1764
60467R100	MIRANT CORP NEW	1,204.9329	51,390.3886
61166W101	MONSANTO CO NEW	201.5429	13,612.2079
62886E108	NCR CORP NEW	240.1119	12,615.4804
62913F201	NII HLDGS INC	149.9479	12,106.7952
62944T105	NVR INC	-15.8757	-10,791.4823
62985Q101	NALCO HOLDING COMPANY	415.9846	11,418.7761
637071HP	NOV 8/07 80 CALL NOV.HP	-5.5302	-14,820.8923
63934E108	NAVISTAR INTL CORP NEW	163.5362	10,793.3892
63936L100	NAVTEQ CORP	-283.7724	-12,014.9239
64120L104	NETWORK APPLIANCE INC	-340.2044	-9,933.9692
64126X201	NEUSTAR INC	-356.3279	-10,322.8180
6435EV108	NEW CENTURY FINANCIAL CORP MD	-147.1345	-59.5895
648815STP	SPX PUT 7/07 ST 1500 SXM.ST	0.7317	1,360.9101
648815TTP	SPX PUT 8/07 ST 1500 SXM.TT	0.9146	2,743.7703
649445MWP	NYB 1/08 PUT ST 17.50 WTD.MW	16.5906	1,990.8661
654106GYC	NKE 7/07 CALL ST 57.50 NKE.GY	-1.5485	-224.5255
655844AMC	NSC 1/08 CALL ST 65 YGC.AM	-0.4424	-51.9837
655844ILC	NSC 9/07 CALL ST 60 NSC.IL	-0.4424	-46.4535
656568AFC	NT 1/08 CALL ST 30 WNT.AF	5.2420	445.5670
656568GEC	NT CALL 7/07 ST 25 NT.GE	-5.3618	-268.0890
656568MDP	NT 1/08 PUT ST 20 WNT.MD	-5.2420	-393.1473
663376RTS	NEW WORLD DEVELOPMENT-RIGHTS	12.7874	0.0000
66987V109	NOVARTIS A G	160.3753	8,992.2446
66987VAMC	LYY 1/08 CALL ST 65 LYY.AM	-0.6636	-36.4992
67019E107	NSTAR	98.1217	3,184.0498
670346SLP	NUE PUT 7/07 ST 60 NUE.SL	-3.6584	-1,006.0491
67060N204	NUTRACEA	6,091.1701	20,770.8902
67060N204	NUTRACEA	5,451.6430	18,590.1025
67090F106	NUVEEN INVTS INC	130.8290	8,131.0199
68389X105	ORACLE CORP	696.8031	13,733.9900
68389XADC	ORCL 1/08 CALL ST 20 WOQ.AD	-1.3272	-218.9953
69840W108	PANERA BREAD CO	-219.2787	-10,099.9761
708160ASC	JCP CALL 1/08 ST 95 YMJ.AS	-0.6636	-29.8630
71343P200	PEPSIAMERICAS INC	163.5362	4,016.4491
71646E100	PETROCHINA CO LTD	26.5136	3,942.0379
71646E100	PETROCHINA CO LTD	48.1710	7,162.0586
73278L105	POOL CORPORATION	-298.2835	-11,642.0050
73935A104	POWERSHARES QQQ TRUST	-20.0393	-953.2686
740189IRC	PCP 9/07 CALL ST 90 PCP.IR	-0.2765	-895.8898
74332S102	PROGRESSIVE GAMING INTL CORP	-1,789.0675	-10,501.8260
74332S102	PROGRESSIVE GAMING INTL CORP	868.6684	5,099.0834
74386K104	PROVIDENT ENERGY TR	569.2932	6,768.8959
74439H108	PSYCHIATRIC SOLUTIONS INC	262.8119	9,529.5613
74838J101	QUIDEL CORP	654.0174	11,484.5461
75886N100	REGENERATION TECH INC DEL	147.1826	1,655.8040
7591EP100	REGIONS FINANCIAL CORP NEW	88.4829	2,928.7853
76132M102	REUTERS GROUP PLC	6.5414	488.3191
76687M101	RINKER GROUP LTD	359.7796	28,638.4595
767754GAC	RAD 7/07 CALL ST 5 RAD.GA	-55.3018	-7,465.7480
767754JAC	RAD 10/07 CALL ST 5 RAD.JA	-28.2039	-4,512.6299
77254B1	CGMHI HINDUJA TMT WARRANT	262.7507	3,019.0055
78388J106	SBA COMMUNICATIONS CORP	420.8216	14,135.3971
78442P106	SLM CORP	392.4869	22,599.3946

78462F103	SPDR TR	-182.9180	-27,516.3581
78503N107	SWS GROUP INC	408.8405	8,839.1316
790849AJC	STJ 1/08 CALL ST 50 WRU.AJ	-0.9954	-102.0319
80004C101	SANDISK CORP	-333.7551	-16,333.9723
806857AQC	SLB 1/08 CALL ST 85 WUB.AQ	-0.3318	-293.6528
806857AYC	SLB 1/08 CALL ST 105 SOL.AY	-0.4424	-95.1192
80874P109	SCIENTIFIC GAMES CORP	-298.2835	-10,425.0084
81369Y506	SELECT SECTOR SPDR TR	-404.1405	-27,881.6515
81369Y506	SELECT SECTOR SPDR TR	326.2808	22,510.1150
81369Y605	SELECT SECTOR SPDR TR	-1,463.3442	-52,943.7924
81369Y803	SELECT SECTOR SPDR TR	475.5958	12,175.2524
81369Y886	SELECT SECTOR SPDR TR	-625.5796	-24,760.4420
81369YSJ	XLF PUT 7/07 ST 36 XLF.SJ	-10.9751	-658.5049
81369YSKP	XLF PUT 7/07 ST 37 XLF.SK	-1.8292	-164.6262
81725T100	SENSIENT TECHNOLOGIES CORP	327.0724	8,304.3683
817315GGC	SEPR CALL 7/07 ST 35 ERQ.GG	3.6584	2,158.4327
81747T104	SERACARE LIFE SCIENCES INC DEL	1,251.8110	8,387.1340
82028K200	SHAW COMMUNICATIONS INC	32.7072	1,375.0124
824348GNC	SHW CALL 07/07 ST 70 SHW.GN	2.5243	176.6988
82823L106	SILVER STD RES INC	88.3786	3,037.5715
82967Y104	SIRVA INC	-889.9957	-1,762.1915
84265V105	SOUTHERN COPPER CORP	164.4590	15,501.9064
84265V105	SOUTHERN COPPER CORP	-599.0816	-56,469.4358
84649R101	SPANSION INC	475.9704	5,283.2711
84762LXUP	SPC 12/07 SRK 7.50 PUT SPC.XU	0.8986	141.5330
84763A108	SPECTRUM PHARMACEUTICALS INC	1,666.6393	11,949.8036
855030IFC	SPLS 9/07 CALL ST 30 PLQ.IF	-0.9954	-4.9772
85512C105	STAR GAS PARTNERS L P	449.3112	2,003.9281
855244AH	SBUX 1/08 CALL ST 40 WSP.AH	-0.9954	-7.4657
86330E745	STREETTRACKS SER TR	-931.6618	-28,164.1368
86764P109	SUNOCO INC	-193.4812	-15,416.5812
86764P109	SUNOCO INC	207.3122	16,518.6363
87236Y108	TD AMERITRADE HLDG CORP	-685.2459	-13,704.9176
87588Q109	TANOX INC	490.6086	9,522.7130
87612E106	TARGET CORP	71.8924	4,572.3559
87612EANC	TGT 1/08 CALL ST 70 TGT.AN	-0.9401	-270.2877
87651B104	TASER INTL INC	1,282.0347	17,897.2047
87815U204	TEAMSTAFF INC	23,852.1077	21,228.3758
88033G100	TENET HEALTHCARE CORP	449.3112	2,925.0161
88162F105	TETRA TECHNOLOGIES INC DEL	-401.4735	-11,321.5518
882508AIC	TXN 1/08 CALL ST 45 TNZ.AI	-0.9954	-88.5935
88265P208	TEXAS PETROCHEMICALS INC	215.6694	6,480.8652
88265P208	TEXAS PETROCHEMICALS INC	368.4352	11,071.4781
88706P106	TIM PARTICIPACOES S A	-91.3245	-3,147.9564
88732J108	TIME WARNER CABLE INC	79.4083	3,110.4220
88732J108	TIME WARNER CABLE INC	317.1538	12,422.9152
889478STP	TOL PUT 7/07 ST 27.5 TEP.ST	-2.9267	-775.5724
89151E109	TOTAL S A	149.3150	12,091.5254
89366E118	TRANSFORMA ACQUISITION GROUP I	688.9439	899.0718
89417E109	TRAVELERS COMPANIES INC	287.5696	15,384.9710
89579K109	TRIAD HOSPITALS INC	65.4145	3,516.6825
89579K109	TRIAD HOSPITALS INC	94.0131	5,054.1455
89675K102	TRIPLE CROWN MEDIA INC	16.3536	152.4157
900006JWC	OVEN 10/07 CALL ST 17.5 TCF.JW	6.8295	341.4765
900006VBP	OVEN 10/07 PUT ST 10 TCF.VB	-6.8295	-153.6644
902124GZC	TYC 7/07 CALL ST 32.50 TYE.GZ	3.3249	548.6090
902124SYP	TYC 7/07 PUT ST 27.50 TYC.SY	-3.3249	-8.3123
90338N103	U S XPRESS ENTERPRISES INC	32.7072	607.7005
90341W108	U S AIRWAYS GROUP INC	-362.7772	-10,981.2668

90934C105	UNITED AMERN HEALTHCARE CORP	2,087.7531	8,726.8081
911312GOC	UPS CALL 7/07 ST 75 UPS.GO	2.6706	106.8241
912909GCC	X CALL 07/07 ST 115 X.GC	-1.0975	-164.6262
912909GRC	X CALL 7/07 ST 90 X.GR	2.1950	4,137.6057
912909GUP	X CALL 7/07 ST 120 X.GU	-1.0975	-71.3380
912909SAP	X PUT 7/07 ST 105 X.SA	-1.0975	-214.0141
912909SBP	X PUT 7/07 ST 110 X.SB	-5.4875	-2,030.3900
91729G301	US DATAWORKS INC	10,585.5757	6,986.4800
91911X104	VALEANT PHARMACEUTICALS INTL	-767.4754	-12,809.1642
92046N102	VALUECLICK INC	415.9846	12,254.9051
92220P105	VARIAN MED SYS INC	-264.4243	-11,240.6767
92240M108	VECTOR GROUP LTD	437.3296	9,853.0359
92276H106	VENTANA MED SYS INC	3.2707	252.7288
92342Y109	VERIFONE HLDGS INC	291.8341	10,287.1530
92343V104	VERIZON COMMUNICATIONS	1,525.3218	62,797.4974
92343V104	VERIZON COMMUNICATIONS	376.0525	15,482.0811
92343V104	VERIZON COMMUNICATIONS	829.5276	34,151.6494
92343VAI	VZ 1/08 CALL ST 45 WLE.AI	-1.3272	-132.7244
92343VMH	VZ 1/08 PUT ST 40 WLE.MH	8.2953	1,576.1024
92532F100	VERTEX PHARMACEUTICALS INC	-396.6364	-11,327.9367
92534N101	VERTRUE INC	392.4869	19,145.5101
92553P102	VIACOM INC NEW	98.1217	4,081.8636
92553P201	VIACOM INC NEW	176.9659	7,367.0895
92906P106	VOTORANTIM CELLULOSE E PAPEL SA	-279.8655	-6,372.5370
92922P106	W & T OFFSHORE INC	-345.0415	-9,657.7103
929903MLP	WB 1/08 PUT ST 60 WVD.ML	2.7651	2,502.4081
93317Q105	WALTER INDS INC	-259.5873	-7,517.6471
939322HIC	WM EXP08/07 STK 45 CALL WM.HI	2.3048	161.3337
94106L109	WASTE MGMT INC DEL	-291.8341	-11,396.1227
94106L109	WASTE MGMT INC DEL	182.4961	7,126.4712
94106LAIC	WMI 1/08 CALL ST 45 WMI.AI	-1.0507	-78.8051
94770V102	WEBMD HEALTH CORP	201.5429	9,486.6246
94946T106	WELLCARE HEALTH PLANS INC	153.1726	13,863.6528
94946T106	WELLCARE HEALTH PLANS INC	553.0184	50,053.6926
94946TIOC	WCG WELCARE 9/07 CLL 75 WCG.IO	-5.5302	-9,926.6797
94973V107	WELLPOINT INC	165.9055	13,244.2369
94973VISC	WLP 9/07 CALL ST 95 WLP.IS	-0.7742	-3.8711
949746MUP	WFC 1/08 PUT ST 37.50 WWR.MU	5.5302	1,769.6588
96808B107	WILD OATS MARKETS INC	327.0724	5,481.7334
969904HFC	WSM 8/07 CALL ST 30 WSM.HF	-14.3785	-3,450.8346
97563A102	WINSTON HOTELS INC	163.5362	2,453.0430
98310W108	WYNDHAM WORLDWIDE CORP	414.5046	15,029.9364
98310W108	WYNDHAM WORLDWIDE CORP	265.4488	9,625.1741
98956P102	ZIMMER HLDGS INC	130.5998	11,086.6173
98956P102	ZIMMER HLDGS INC	16.5906	1,408.3719
99999ARSC	ARS CALL 02/07/08 STK 3	1,481.0181	673.8633
99999UNIF	UNIFI DILLON SHARES PVT PLCMNT	989.6829	2,592.9691
9999CTCCE	CTC CASH EQUIVALENT	9,223.5970	9,223.5970
9999INTER	INTERMET CORP	611.6025	201.8288
AD	AUSTRALIAN DOLLARS	0.0303	0.0256
AD	AUSTRALIAN DOLLARS	15,605.1709	13,230.1029
AD INT	INTEREST ON AUST DOLLAR	0.0295	0.0000
AD INT	INTEREST ON AUST DOLLAR	0.0438	0.0000
B00G2C3	ZINIFEX LTD ZFX AU	371.4551	5,926.8055
B00PXK5	LPN DEVELOPMENT-NVDR	72,974.6276	16,909.3997
B010K20	DEPFA BANK PLC	-188.5410	-3,325.0167
B011JK4	AXALTO HOLDINGS NV	-229.7843	-5,343.0250
B01FLQ6	ACS, ACTIVIDADES CONS Y SERV	97.2164	6,226.2725
B01N3F3	PAGESJAUNES GROUPE SA	179.8898	3,790.8702

B01YC48	KONINKLIJKE NUMICO NV	-185.6539	-9,681.5939
B02L3W3	BERKELEY GROUP HOLDINGS	164.9733	5,900.1871
B032D70	HUTCHISON TELECOMMUNICATIONS	25,289.7548	32,601.8940
B038516	CINTRA CONCESIONES DE INFRAE	-231.7581	-3,701.3538
B03QFW1	MCOT PLC-FOREIGN	17,867.0476	17,854.1097
B03XKD8	SOCIETE DES AUTOROUTES PARIS	35.3514	3,598.0611
B04M8J6	EURONAV SA	-265.1357	-9,678.1625
B0514B6	CITIGRP-CW09 GTL LTD WARRANT	15,808.8338	87,580.9390
B05DY78	MAUREL ET PROM	-259.2438	-5,322.7701
B0662J4	PREMIERE AG	-144.3517	-3,473.7398
B0704T9	RAIFFEISEN INTL BANK HOLDING	-38.2974	-6,100.8347
B07ZBW6	BUCHER INDUSTRIES AG-REG	47.1352	7,574.8238
B082RF1	RENTOKIL INITIAL PLC	-1,558.4088	-5,022.7844
B08Y382	BELLEVUE GROUP AG-BR	-109.9429	-8,640.6243
B09JC23	DE LA RUE PLC	430.1091	6,728.2814
B09MRX8	IMPREGILO SPA	718.8124	5,560.0091
B09RMQ1	SEADRILL LTD	-318.1629	-6,865.6211
B09YFD0	SAFT GROUPE SA	-150.2436	-6,320.0519
B0B87F6	MARR SPA	315.2169	3,583.7072
B0DKLN6	CITIGRP-CW10 RAJESH WARRANT	10,435.5820	136,601.7678
B0FS5D6	SEVEN & I HOLDINGS	-194.4329	-5,558.6083
B0H2K53	PETROFAC LTD	892.6236	8,048.2748
B0HF3S6	CGMHI ROLAT INDIA WARRANT	4,265.3197	48,880.5637
B0HZL93	KONINKLIJKE DSM NV	-103.1083	-5,100.6423
B0HZPV3	KAZAKHMYS PLC	241.5681	6,136.4643
B0J0914	CITIGRP-CW10 SRF LIMITED	7,357.0196	30,973.0525
B0JQTJ0	MITSUBISHI CHEMICAL HOLDINGS	662.8393	6,094.0838
B0KJTG5	PANALPINA WELTTRANSPORT-REG	11.7838	2,498.5727
B0KM9T7	STHREE PLC	338.7845	3,207.6971
B0LGLV4	ERSOL SOLAR ENERGY AG	-97.2164	-8,763.0969
B0LKYK6	CHINA SKY CHEMICAL FIBRE CO	30,654.2483	33,643.0752
B0M0C89	SUMCO CORP	159.0814	7,997.6775
B0M1DJ0	BW GAS ASA	-665.7852	-8,721.7817
B0P7049	PRAKTIKER BAU-UND HEIMWERK A	138.4598	5,638.8363
B0P7D39	THIELERT AG	-223.8924	-6,833.2860
B0QPV94	LINDEX AB	-590.8108	-7,969.1035
B0V3WR8	LOTTOMATICA SPA	-117.8381	-4,706.5063
B0Z5YZ2	ARKEMA	109.0002	7,153.5788
B0ZSH63	LADBROKES PLC	500.2245	4,349.5164
B0ZV9X3	TOYO TANSO CO LTD	-70.7029	-5,294.4598
B10RB15	INPEX HOLDINGS INC	-0.6481	-6,053.4087
B11Y3K8	PATRIZIA IMMOBILIEN AG	-268.0817	-4,760.4134
B11ZRK9	LEGRAND SA	-232.7302	-8,432.2780
B138ND1	CAT OIL AG	-162.0274	-4,440.7587
B151P43	MODERN TIMES GROUP-B SHARES	-150.2436	-9,742.8099
B156T57	SBM OFFSHORE NV	159.0814	6,093.2592
B15SLC4	TGS NOPEC GEOPHYSICAL CO ASA	238.6221	4,896.3073
B164FY1	ADP	-53.0271	-6,182.9714
B16FTB9	TECNICAS REUNIDAS SA	111.9462	7,598.4320
B16XQF6	NIBE INDUSTRIER AB-B SHS	397.7036	7,995.7073
B170DQ6	KLOECKNER & CO	92.3851	6,689.5866
B17H0S8	SSAB SVENSKT STAL AB-SER A	288.7033	11,925.1803
B197DR6	VALLOUREC(USIN A T	-17.9703	-5,793.7436
B19J059	ARCELOR MITTAL	76.5948	4,827.7974
B1CLXF3	ALINTA LTD.	-719.1364	-9,279.4160
B1FJOC0	BRAMBLES LTD.	-520.1668	-5,371.3645
B1FMNQ4	DAYLIGHT RESOURCES TRUST	2,627.5070	25,282.2783
B1HDJL2	NATIXIS	-321.1088	-7,857.6806
B1KKBX6	ELECTROLUX AB-SER B	244.5141	5,827.5514

B1L5QH9	RANK GROUP PLC	-642.6890	-2,403.7275
B1L9DW5	PROSAFE SE	-365.2981	-5,853.9872
B1VJ6Q0	STAGECOACH HOLDINGS PLC	2,009.3500	7,373.9649
B1WP656	D/S NORDEN	57.8585	3,756.6358
B1WT5G2	DSV A/S	-294.5952	-5,799.8571
B1WVF68	ANDRITZ AG	129.6219	8,594.6771
B1XH026	VINCI SA	58.9190	4,424.2116
B1Z4S76	CENTRON TELECOM INTL	8,495.6060	3,857.0953
CD	CANADIAN DOLLARS	-21.1784	-19.8811
CD	CANADIAN DOLLARS	633.6767	594.8619
CD INT	INTEREST ON CANADIAN DOLLARS	0.0438	0.0000
DK	DANISH KRONE	0.1918	0.0348
DK INT	INTEREST ON DANISH KORUNA	0.0295	0.0000
EU	EUROPEAN MONETARY UNIT	2,461.6075	3,331.6742
EU	EUROPEAN MONETARY UNIT	-214.2358	-289.9585
EU INT	INTEREST ON EURO DOLLARS	0.0295	0.0000
G0070K103	ACE LTD	105.0735	6,569.1946
G0070KANC	ACE 1/08 CALL ST 70 YJ.C.AN	-0.9954	-134.3835
G02602103	AMDOCS LTD	812.1560	32,340.0527
G04074103	APEX SILVER MINES LTD	-191.4869	-3,864.2058
G24182100	COOPER INDS LTD	65.4145	3,734.5127
G36535139	FOSTER WHEELER LTD	57.3920	6,140.3724
G3921A175	GLOBAL CROSSING LTD	-268.0817	-5,061.3819
G3930E101	GLOBALSANTAFE CORP	33.1811	2,397.3346
G3930EAOC	GSF 1/08 CALL ST 75 WEJ.AO	-0.4424	-227.8436
G4412G101	HERBALIFE LTD	32.7072	1,296.8421
G6359F103	NABORS INDUSTRIES LTD	16.5906	553.7926
G65422100	NOBLE CORPORATION	127.1942	12,403.9808
G65422ACC	NE CALL 1/08 ST 115 YVJ.AC	-0.3871	-137.4251
G65422AT	NE 1/08 CALL ST 100 YVJ.AT	-0.8848	-858.2845
G7945J104	SEAGATE TECHNOLOGY	2,765.0918	60,196.0495
G7945JIWC	STX 09/07 CALL ST 17.5 STX.IW	-27.6509	-12,719.4225
G81075106	SHIP FINANCE INTERNATIONAL LTD	120.7840	3,584.8706
G9143X208	TYCO INTERNATIONAL LTD	327.0724	17,557.2465
H01301102	ALCON INC	38.7113	5,222.5396
HK	HONG KONG DOLLARS	0.4313	0.0551
HK	HONG KONG DOLLARS	377,941.3005	48,335.0345
HK INT	INTEREST ON HONG KONG DOLLARS	0.0295	0.0000
HK INT	INTEREST ON HONG KONG DOLLARS	0.0438	0.0000
JY	JAPANESE YEN	5,903.7529	47.9492
JY	JAPANESE YEN	-862,574.8387	-7,005.6840
JY	JAPANESE YEN	-1,074,219.3698	-8,724.6243
JY INT	INTEREST ON JAPANESE YEN	0.0295	0.0000
KB	BRITISH POUNDS	5,377.7360	10,799.1003
KB	BRITISH POUNDS	0.0235	0.0474
KB	BRITISH POUNDS	3.9110	7.8536
KB INT	INTEREST ON BRITISH POUNDS	0.0295	0.0000
KB INT	INTEREST ON BRITISH POUNDS	0.0327	0.0000
KW	SOUTH KOREAN WON	-1.3138	-0.0013
L2399K107	DEUTSCHE BK MX BANCA MULTIPLE	1.3479	653.7478
L2399K107	DEUTSCHE BK MX BANCA MULTIPLE	53.6178	26,004.6365
L6388F110	MILLICOM INTL CELLULAR S A	98.1217	8,991.8745
M5364E104	INCREDIMAIL LTD	4,302.0856	33,556.2673
M8233P102	SAIFUN SEMICONDUCTORS LTD	-489.0281	-5,809.6538
M8737E108	TARO PHARMACEUTICAL INDS LTD	16.3536	110.3869
MX	MEXICAN PESO	-126,579.7892	-11,716.5539
NK	NORWEGIAN KRONER	0.2366	0.0401
NK INT	INTEREST ON NORWEGIAN KRONER	0.0295	0.0000
NXLCCRT	NEXTWAVE TAX ESCROW CERT	218.6648	0.0000

SA	SOUTH AFRICAN RAND	-548.5635	-77.6178
SD	SINGAPORE DOLLARS	0.2056	0.1343
SD	SINGAPORE DOLLARS	31,805.8649	20,777.9619
SD INT	INTEREST ON SINGAPORE DOLLAR	0.0295	0.0000
SF	SWISS FRANCS	0.2407	0.1971
SF INT	INTEREST ON SWISS FRANCS	0.0295	0.0000
SK	SWEDISH KRONA	2.9896	0.4372
SK	SWEDISH KRONA	-20,796.3619	-3,040.7594
SK INT	INTEREST ON SWEDISH KRONER	0.0295	0.0000
TB	THAILAND BAHT	244,346.6899	7,077.3841
TB INT	INTEREST ON THAILAND BAHT	0.0438	0.0000
TW	TAIWAN DOLLARS	979,775.4609	29,811.2171
V7780T103	ROYAL CARIBBEAN CRUISES LTD	-91.4590	-3,930.9083
V7780TGIC	RCL CALL 7/07 ST 45 RCL.GI	0.9146	27.4377
Y93691106	VERIGY LTD	342.9742	9,812.4930

Total Common Stocks and Options

757,888.3804 7,293,121.4642

Futures and Swaps

9999ADGS3	GOLDMAN SWAP	-20,836.5765	-18,099.6961
9999ADGS4	GOLDMAN SWAP	-20,836.5765	-17,196.5727
9999ADGS7	GOLDMAN SWAP	-20,836.5765	-18,525.8702
9999ADGS8	GOLDMAN SWAP	-20,836.5765	-20,506.2263
9999ARGEN	ARGEN SWAP	20,836.5765	22,326.5480
9999BS111	BEAR SWAP (BSRESCAP6111)	20,836.5765	20,177.7240
9999BS202	BEAR SWAP ADBS32029AAP_0	-8,334.6306	-6,775.5963
9999BS294	BEAR SWAP ADBS29445FCG10	-41,673.1530	-40,778.5554
9999BS320	BEAR SWAP ADBS32028TAS_0	-10,418.2883	-8,484.2372
9999BS362	BEAR SWAP ADBS362334GC_1	-5,209.1441	-4,946.2282
9999BS3BM	BEAR SWAP AXBSHE3BM061_0	291,712.0712	237,880.1715
9999BS437	BEAR SWAP ADBS43709NAP_0	-8,334.6306	-7,799.5682
9999BS911	BEAR SWAP CDBSCL_0911_0	-83,346.3060	-83,604.7838
9999BSABS	BEAR SWAP	-31,254.8648	-32,958.2757
9999BSAL	BEAR SWAP CDBSAL__1213_0	-31,254.8648	-31,290.4328
9999BSAZ0	BEAR SWAP	-20,836.5765	-21,350.5315
9999BSBBB	BEAR SWAP AXBSHEBBB061_2	-416,731.5302	-369,069.3409
9999BSBC0	BEAR SWAP (CDBSBC_091110)	-20,836.5765	-20,775.3586
9999BSBDK	BEAR SWAP CDBSBDK_1211_0	-31,254.8648	-31,401.8668
9999BSBM1	BEAR SWAP AXBSHE3BM062_1	41,673.1530	27,424.8520
9999BSBM7	BEAR SWAP AXBSHE3BM071_1	10,418.2883	5,755.0416
9999BSBSC	BEAR SWAP CDBSBSCP0314_0	-41,673.1530	-40,223.8024
9999BSCDH	INT SWAP BS CXBSCDXHY8_10	104,182.8826	103,373.5274
9999BSCDX	BEAR STEARNS SWAP	187,529.1886	193,123.3010
9999BSEMNI	BEAR SWAP	-20,836.5765	-21,060.9031
9999BSFD0	BEAR SWAP	-20,836.5765	-20,802.2170
9999BSHAS	BEAR SWAP	-20,836.5765	-21,186.6518
9999BSHCA	BEAR SWAP CDBSHCA_0309_0	20,836.5765	20,822.7827
9999BSHEB	BEAR SWAP AXBSHEBBB062_0	-5,209.1441	-3,878.2495
9999BSHY7	BEAR SWAP CXBSCDXHY7__0	104,182.8826	105,691.9299
9999BSJNY	BEAR SWAP	-20,836.5765	-20,933.9250
9999BSLZ	BEAR SWAP CDBSLZ__1211_0	-31,254.8648	-31,332.1268
9999BSMAS	BEAR SWAP (CDBSMAS_091110)	-20,836.5765	-20,712.2655
9999BSMDC	BEAR SWAP (CDBSMDC_091110)	-20,836.5765	-20,895.4815
9999BSNUE	BEAR SWAP CDBSNUE_1211_0	-31,254.8648	-31,334.6897
9999BSPBI	BEAR SWAP (BSPBI_091110)	-52,091.4413	-52,053.9146
9999BSRSH	BEAR SWAP	-20,836.5765	-21,121.0166
9999BSTWX	BEAR SWAP	-41,673.1530	-42,281.9561
9999BSWHR	BEAR SWAP	-20,836.5765	-21,076.1346

9999BSXHY	BEAR SWAP CXBSCDXHY7BB_0	31,254.8648	31,432.8925
9999GS302	GOLDMAN SWAP ADGS30247DAP_0	-10,418.2883	-6,952.7972
9999GS320	AIP GS SWAP ADGS32029GAN_0	-5,209.1441	-4,833.2873
9999GS463	GOLDMAN SWAP ADGS617463AM_0	-10,418.2883	-9,475.3377
9999GS542	AIP GS SWAP ADGS542514RE_0	-10,418.2883	-8,936.7812
9999GS590	AIP GS SWAP ADGS59020U3Q_0	-20,836.5765	-18,006.1491
9999GS617	GOLDMAN SWAP ADGS61744CYK_0	-10,418.2883	-8,744.1039
9999GS83	GOLDMAN SWAP ADGS83611MLG_2	-6,250.9730	-5,435.6367
9999GS836	GOLDMAN SWAP ADGS83611MLG_1	-8,334.6306	-7,311.2830
9999GS93	GOLDMAN SWAP ADGS93934JAN_1	-10,418.2883	-8,654.5116
9999GS939	GOLDMAN SWAP ADGS93934JAN_0	-10,418.2883	-8,828.0482
9999GSAGU	GOLDMAN SWAP	-20,836.5765	-21,115.6216
9999GSBAC	INT SWAP GS OBGSBACMAAA013	270,875.4947	270,723.9044
9999GSBD4	GOLDMAN SWAP (ADGS76112BD410)	20,836.5765	19,403.1178
9999GSBLC	GOLDMAN SWAP (CDBSBLC_091110)	-20,836.5765	-20,800.4042
9999GSBM4	GOLDMAN SWAP AXGSHE3BM062_4	20,836.5765	13,116.1069
9999GSBM5	GOLDMAN SWAP AXGSHE3BM062_5	20,836.5765	13,116.1069
9999GSBM6	GOLDMAN SWAP AXGSHE3BM062_5	62,509.7295	39,348.3208
9999GSBM7	GOLDMAN SWAP AXGSHE3BM071_0	10,418.2883	5,895.1649
9999GSCD7	GOLDMAN SWAP CXGSCDXIG7__0	187,529.1886	187,640.2103
9999GSCDI	GOLDMAN SWAP CXGSCDX1G5	312,548.6477	311,540.8389
9999GSCDX	GOLDMAN SWAP	250,038.9181	251,367.3084
9999GSCMC	GOLDMAN SWAP CDGSCMC_1211_0	-31,254.8648	-31,241.0280
9999GSDOW	GOLDMAN SWAP CDGSDOW_1213_0	-31,254.8648	-31,120.0313
9999GSDRI	GOLDMAN SWAP (CDGSDRI_091110)	-20,836.5765	-20,776.8766
9999GSDTC	GOLDMAN SWAP CDGSDTC_0312_0	-31,254.8648	-31,150.6542
9999GSE3B	GOLDMAN SWAP AXGSHE3BM071_1	8,334.6306	4,716.1320
9999GSEBB	GOLDMAN SWAP AXGSHEBBB071_0	8,334.6306	5,433.5770
9999GSFMC	GOLDMAN SWAP CDGSFMCC0309_0	15,627.4324	15,485.8283
9999GSFSL	GOLDMAN SWAP CDGSFSL_0308_0	15,627.4324	15,500.2916
9999GSGMA	GOLDMAN SWAP CDGSGMAC0309_0	20,836.5765	20,571.7367
9999GSGMT	GOLDMAN SWAP CDGSGMT_0614_0	-25,003.8918	-24,650.1620
9999GSGP0	GOLDMAN SWAP (CDGSGPS_091110)	-20,836.5765	-20,829.4971
9999GSGPS	GOLDMAN SWAP	-20,836.5765	-21,254.2219
9999GSGTT	GOLDMAN SWAP CDGSGT__0309_0	20,836.5765	20,764.8076
9999GSHAS	GOLDMAN SWAP (CDGSHAS_091110)	-20,836.5765	-20,934.4755
9999GSHE3	GOLDMAN SWAP AXGSHE3BM062_2	41,673.1530	26,232.2138
9999GSHE6	GOLDMAN SWAP AXGSHEBBB06117	-52,091.4413	-45,708.6614
9999GSHEA	GOLDMAN SWAP AXGSHEA061__6	104,182.8826	100,715.1266
9999GSHEB	GOLDMAN SWAP (AXGSHE3BM061_0)	-97,931.9096	-76,603.0038
9999GSHY7	AIP GOLDMAN SWAP CXGSCDXHY7__0	145,856.0356	147,952.7161
9999GSJAM	GOLDMAN SWAP ADGS93934JAM_1	-20,836.5765	-18,547.9513
9999GSJCI	GOLDMAN SWAP CDGSJCI_1213_0	-31,254.8648	-31,444.1696
9999GSJWN	GOLDMAN SWAP	-20,836.5765	-20,987.3221
9999GSKCW	GOLDMAN SWAP	-10,418.2883	-8,606.8813
9999GSKSS	GOLDMAN SWAP (CDGSKSS_091110)	-20,836.5765	-20,834.5864
9999GSLBC	INT SWAP GS OBGSLBCMAAA8_2	208,365.7651	208,445.4675
9999GSLMY	GOLDMAN SWAP (ADGS57643LMY10)	20,836.5765	15,795.4419
9999GSLow	GOLDMAN SWAP	-20,836.5765	-20,843.6224
9999GSLPX	GOLDMAN SWAP	-20,836.5765	-20,956.9225
9999GSLTD	GOLDMAN SWAP	-20,836.5765	-21,193.5977
9999GSLW0	GOLDMAN SWAP (CDGSLow_091110)	-20,836.5765	-20,786.4560
9999GSMAS	GOLDMAN SWAP	-20,836.5765	-21,008.7404
9999GSMDC	GOLDMAN SWAP	-20,836.5765	-21,056.6193
9999GSMER	GOLDMAN SWAP (CDGSMER_061210)	-104,182.8826	-103,861.8991
9999GSMEX	MEXICAN SWAP	20,836.5765	21,161.3716
9999GSMmm	GOLDMAN SWAP	-41,673.1530	-41,645.6887
9999GSMTG	AIP GS SWAP CDGSMTG_1213_0	-20,836.5765	-20,432.3055
9999GSMWV	GOLDMAN SWAP	-20,836.5765	-21,081.2748

9999GSNN1	GOLDMAN SWAP (ADGS126670NN10)	15,627.4324	13,848.6355
9999GSPAN	PANAMA SWAP	-20,836.5765	-21,374.9618
9999GSPMI	AIP GS SWAP CDGSPMI_1213_0	-20,836.5765	-20,680.5687
9999GSPPG	GOLDMAN SWAP	-20,836.5765	-20,950.6974
9999GSQAN	GOLDMAN SWAP ADGS59023QAN_0	-31,254.8648	-25,216.3249
9999GSR0	GOLDMAN SWAP CDGSR0CAP312_0	-41,673.1530	-40,076.5639
9999GSRDN	AIP GS SWAP CDGSRDN_1213_0	-20,836.5765	-20,446.9367
9999GSRRES	GOLDMAN SWAP CDGSR0CAP309_0	15,627.4324	15,356.8328
9999GSRSH	GOLDMAN SWAP (CDGSRSH_0911T0)	-20,836.5765	-20,955.2035
9999GSTJX	GOLDMAN SWAP	-20,836.5765	-20,913.4574
9999GSTSG	GOLDMAN SWAP CDGSTSG_0309_0	15,627.4324	15,581.2479
9999GSUL1	GOLDMAN SWAP (ADGS004421UL10)	20,836.5765	16,926.5502
9999GSVW0	GOLDMAN SWAP	-31,254.8648	-31,770.5680
9999GSWGL	GOLDMAN SWAP (ADGS81375WGL10)	20,836.5765	18,396.8243
9999GSWY9	GOLDMAN SWAP CDGSWY_091110	-41,673.1530	-42,043.0752
9999GSXAM	GOLDMAN SWAP ADGS83611XAMLO	-10,418.2883	-9,807.2575
9999LH320	LEHMAN SWAP ADLH32028TAN_0	-8,334.6306	-8,070.6797
9999LH437	LEHMAN SWAP ADLH437096AQ_0	-10,418.2883	-9,265.4838
9999LHAZO	LEHMAN SWAP CDLHAZO_1211_0	-31,254.8648	-31,565.5694
9999LHEBB	LEHMAN SWAP AXLHHEBB071_1	8,334.6306	5,433.0631
9999LHEM7	LEHMAN SWAP (CXLHCDXEM7__L0)	133,354.0897	134,077.2022
9999LHHEB	LEHMAN SWAP AXLHHEBB071L0	20,836.5765	13,582.6789
9999LHLBC	INT SWAP LB OBLHLBCMAAA8_4	312,548.6477	312,559.8525
9999LHOMC	LEHMAN SWAP (CDLHOMC_061210)	-52,091.4413	-52,042.3347
9999LHPHI	LEHMAN SWAP (NDLHPHILIP312_0)	-29,171.2071	-29,325.1477
9999LHREP	LEHMAN SWAP (NDLHREPHUN312_0)	-41,673.1530	-41,769.1726
9999LHSAF	LEHMAN SWAP (NDLHSAOF0312_0)	-45,840.4683	-45,996.8179
9999LHTUR	LEHMAN SWAP (NDLHTURKEY312_0)	-58,342.4142	-58,912.7947
9999LMCX1	DJ CDX LEHMAN SWAP(1HCDXIG6T0)	20,836.5765	20,864.4350
9999PHILI	PHILIP SWAP	-20,836.5765	-22,143.3112
C655664AG	NORDSTROM SWAP	-20,836.5765	-21,110.6283
CDGSCDXHY	CDX SWAP	-20,836.5765	-21,175.1709
CDGSMCC0	FORD MOTOR CO SWAP	20,836.5765	21,544.5292
CDGSLPX06	LOUISIANA PACIFIC CORP SWAP	-20,836.5765	-21,071.7252
CDSHY1006	CDS DJ SWAP	296,921.2153	318,819.1549
EDH0	90 DAY EURO \$ FUTURE MAR 10	0.1667	39,408.2172
EDH1	90 DAY EURO \$ FUTURE MAR 11	0.0625	14,756.2030
EDH8	90 DAY EURO FUTURES MARCH 08	0.8126	192,572.1610
EDH9	90 DAY EURO \$ FUTURE MAR 09	0.7710	182,600.2964
EDM0	90 DAY EURO \$ FUTURE JUN 10	-0.8126	-192,043.9538
EDM8	90 DAY EURO \$ FUTURE JUN 08	1.0002	237,099.4041
EDM9	90 DAY EURO \$ FUTURE JUN 09	1.7294	409,400.7017
EDU0	90 DAY EURO \$ FUTURE SEP 10	0.2917	68,913.3304
EDU7	90 DAY EURO FUTURES SEPT 07	0.8126	192,328.3731
EDU8	90 DAY EURO \$ FUTURE SEP 08	1.0002	237,074.4002
EDU9	90 DAY EURO \$ FUTURE SEP 09	1.6253	384,555.1679
EDZ0	90 DAY EURO \$ FUTURE DEC 10	0.2917	68,880.5128
EDZ7	90 DAY EURO FUTURES DEC 07	1.4586	345,368.8603
EDZ8	90 DAY EURO \$ FUTURE DEC 08	-0.7710	-182,677.3918
EDZ9	90 DAY EURO \$ FUTURE DEC 09	0.1875	44,348.3090
EU072607	EU FORWARD CONTRACT 7/26/07	11,598.7097	15,711.4300
FVU7	US 5-YR NOTE FUT SEPTEMBER 07	-1.4810	-154,141.5982
FVU7	US 5-YR NOTE FUT SEPTEMBER 07	-4.0631	-422,883.2242
GS07325NB	GOLDMAN CREDIT DEFAULT SWAP	-20,836.5765	-19,699.7683
GS81375WD	GOLDMAN CREDIT DEFAULT SWAP	-8,519.7415	-7,630.3960
NK072607	NK FORWARD CONTRACT 07/26/07	92,656.6885	15,727.3879
SF072607	SF FORWARD CONTRACT 07/26/07	-19,218.4699	-15,769.8198
SK072607	SK FORWARD CONTRACT 07/26/07	-107,083.0288	-15,683.1704
TUU7	US 2-YR NOTE FUTURE SEP 2007	-6.4802	-1,320,538.2867

TYU7	US10-YR NOTE FUTURE SEPT 2007	-1.1848	-125,238.6021
TYU7	US10-YR NOTE FUTURE SEPT 2007	14.2939	1,510,909.0701
USU7	US LONG BONDS FUT SEP 2007	-0.3125	-33,677.1168
Total Futures and Swaps		753,940.66	2,253,804.53
Forwards			
C0092807	COP FORWARD CONTRACT 09/28/07	29,294,538.7447	14,750.2733
IR091807	IR FORWARD CONTRACT 09/18/07	132,699,225.0518	14,628.7972
PP080707	FORW CONT PP 080707	713,110.2328	15,425.8388
Total Forwards		162,706,874.03	44,804.91