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NOMURA HOLDINGS INC
Form 13F-HR
August 14, 2007

OMB APPROVAL

OMB Number:
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hours per response.....

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended June 30, 2007

If amended report check here: ☐ Amendment Number: _____

This Amendment (Check only one): ☐ is a restatement
☐ adds new holding
entries.

PRIOR FILINGS FOR THE NOMURA GROUP WERE REPORTED UNDER THE NAME NOMURA SECURITIES COMPANY, WITH CIK NUMBER 0000110097. SUBSEQUENT FILINGS WILL BE MADE UNDER THE NAME NOMURA HOLDINGS, INC., CIK NUMBER 0001163653. NOMURA HOLDINGS, INC. (NHI) IS THE PARENT HOLDING COMPANY OF A NUMBER OF OPERATING SUBSIDIARIES, SOME OF WHICH ARE OR MAY BE INSTITUTIONAL INVESTMENT MANAGERS FOR THE PURPOSES OF THE REPORTING REQUIREMENTS UNDER SECTION 13(F) OF THE SECURITIES EXCHANGE ACT OF 1934 (THE ACT) AND THE RULES PROMULGATED THEREUNDER. NHI ITSELF DOES NOT DIRECTLY EXERCISE INVESTMENT DISCRETION WITH RESPECT TO ANY SECTION 13(F) SECURITIES POSITIONS. IN THAT NHI'S OWNERSHIP INTEREST IN SUCH OPERATING SUBSIDIARIES IS DEEMED THE EXERCISE OF INVESTMENT DISCRETION REGARDING CERTAIN OF SUCH SUBSIDIARIES' MANAGED ACCOUNTS, THE INFORMATION REQUIRED BY FORM 13F IS REPORTED BY NHI ON BEHALF OF CERTAIN OF NHI'S OPERATING SUBSIDIARIES WHICH ARE INSTITUTIONAL INVESTMENT MANAGERS SUBJECT TO SECTION 13(F) OF THE ACT.

Nomura Holdings Inc.

Name of Institutional Investment Manager

1-9-1, Nihonbashi, Chuo-ku, Tokyo 103-8011, Japan

Business Address (Street) (City) (State) (Zip)

13F File Number: 001-15270

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized

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to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

David A. Leibowitz Head of Compliance and Surveillance 212-667-9387

Name	(Title)	(Phone)
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/s/ David A. Leibowitz

(Manual Signature of Person Duly
Authorized to Submit This Report)

New York, NY August 14, 2007

(Place and Date of Signing)

Report Type:

[] 13F HOLDINGS REPORT.

[] 13F NOTICE.

[X] 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 636

Form 13F Information Table Value Total: \$9,664,955
(thousands)

List of Other Included Managers:

Name and 13F file numbers of ALL Institutional Investment Managers with respect to which this schedule is filed (other than the one filing this report): (List in alphabetical order).

13F File No.: Name:

6. 28-05739 Global Funds Management, S.A.

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2. 28-04985 Nomura International plc

4. 28-04993 Nomura Securities (Bermuda)

1. 28-04983 Nomura Securities International, Inc.

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INFORMATION TABLE

QUARTER ENDING

06/30/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OACE LTD		G0070K103	766	000000012025	SH		DEFINED	01
COOPER INDS LTD		G24182100	385	000000006654	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD		G4776G101	594	000000010692	SH		DEFINED	01
NABORS INDUSTRIES LTD		G6359F103	371	000000011141	SH		DEFINED	01
NOBLE CORPORATION		G65422100	468	000000004724	SH		DEFINED	01
PXRE GROUP LTD		G73018106	1,217	000000262320	SH		DEFINED	01
SINA CORP		G81477104	441	000000010538	SH		DEFINED	02
TRANSOCEAN INC		G90078109	1,127	000000010418	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT		G95089101	666	000000011954	SH		DEFINED	01
XL CAP LTD		G98255105	585	000000006886	SH		DEFINED	01
ABN AMRO HLDG NV		000937102	232	000000005000	SH		DEFINED	01
AFLAC INC		001055102	924	000000017738	SH		DEFINED	01
AES CORP		00130H105	545	000000024181	SH		DEFINED	01
AT&T INC		00206R102	9,401	000000224636	SH		DEFINED	01
ABBOTT LABS		002824100	2,978	000000054831	SH		DEFINED	01
ABERCROMBIE & FITCH CO		002896207	226	000000003131	SH		DEFINED	01
ADOBE SYS INC		00724F101	836	000000020827	SH		DEFINED	01
AEROFLEX INC		007768104	9,703	000000680000	SH		DEFINED	01
ADVANCED MICRO DEVICES INC		007903107	279	000000019448	SH		DEFINED	01
ADVANCED MICRO DEVICES INC		007903107	2,145	000000150000	SH		DEFINED	02
AETNA INC NEW		00817Y108	1,006	000000019961	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES		008190100	203	000000003546	SH		DEFINED	01
AGILENT TECHNOLOGIES INC		00846U101	551	000000014059	SH		DEFINED	01
AGILE SOFTWARE CORP DEL		00846X105	7,666	000000950000	SH		DEFINED	01
AIR PRODS & CHEMS INC		009158106	620	000000007679	SH		DEFINED	01
ALCAN INC		013716105	1,239	000000015000	SH		DEFINED	01
ALCOA INC		013817101	2,087	000000050804	SH		DEFINED	01
ALCOA INC		013817101	547	000000013500	SH		DEFINED	02
ALLEGHENY ENERGY INC		017361106	307	000000005854	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC		01741R102	389	000000003591	SH		DEFINED	01
ALLERGAN INC		018490102	625	000000010880	SH		DEFINED	01
ALLIANCE DATA SYSTEMS CORP		018581108	11,652	000000150551	SH		DEFINED	01
ALLSTATE CORP		020002101	1,398	000000022648	SH		DEFINED	01
ALLTEL CORP		020039103	8,654	000000127463	SH		DEFINED	01
ALTERA CORP		021441100	285	000000012589	SH		DEFINED	01
ALTRIA GROUP INC		02209S103	5,393	000000076066	SH		DEFINED	01
ALTUS PHARMACEUTICALS INC		02216N105	10,386	000000866624	SH		DEFINED	02
AMAZON COM INC		023135106	765	000000011003	SH		DEFINED	01
AMBAC FINL GROUP INC		023139108	313	000000003588	SH		DEFINED	01

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AMEREN CORP	023608102	366	000000007317	SH	DEFINED	01
AMERICAN ELEC PWR INC	025537101	645	000000014094	SH	DEFINED	01
AMERICAN EXPRESS CO	025816109	2,735	000000044278	SH	DEFINED	01
AMERICAN INTL GROUP INC	026874107	6,744	000000096073	SH	DEFINED	01
AMERICAN RAILCAR INDS INC	02916P103	1,105	000000028350	SH	DEFINED	01
AMERICAN STD COS INC DEL	029712106	379	000000006285	SH	DEFINED	01
AMERISOURCEBERGEN CORP	03073E105	350	000000007038	SH	DEFINED	01

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FORM 13F INFORMATION TABLE QUARTER ENDING 07/02/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0AMERIPRISE FINL INC		03076C106	579	000000008905	SH		DEFINED	01
AMGEN INC		031162100	2,379	000000043069	SH		DEFINED	01
AMGEN INC		031162100	2,493	000000045090	SH		DEFINED	02
ANADARKO PETE CORP		032511107	852	000000016432	SH		DEFINED	01
ANALOG DEVICES INC		032654105	480	000000012501	SH		DEFINED	01
ANDREW CORP		034425108	919	000000064001	SH		DEFINED	01
ANHEUSER BUSCH COS INC		035229103	1,724	000000032972	SH		DEFINED	01
AON CORP		037389103	462	000000010844	SH		DEFINED	01
APACHE CORP		037411105	966	000000011697	SH		DEFINED	01
APOLLO GROUP INC		037604105	289	000000004979	SH		DEFINED	01
APPLE INC		037833100	3,762	000000031026	SH		DEFINED	01
APPLIED MATLS INC		038222105	1,045	000000051835	SH		DEFINED	01
AQUA AMERICA INC		03836W103	2,729	000005571055	SH		DEFINED	02
AQUANTIVE INC		03839G105	4,529	000000070000	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO		039483102	791	000000023126	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO		039483102	369	000000011157	SH		DEFINED	02
ARCHSTONE SMITH TR		039583109	12,496	000000209605	SH		DEFINED	01
ARMOR HOLDINGS INC		042260109	2,175	000000025000	SH		DEFINED	01
ARMSTRONG WORLD I NDS INC NE		04247X102	2,775	000000055348	SH		DEFINED	01
ASSURANT INC		04621X108	216	000000003641	SH		DEFINED	01
AUTHORIZE NET HLDGS INC		052686102	1,208	000000066700	SH		DEFINED	01
AUTODESK INC		052769106	387	000000008200	SH		DEFINED	01
AUTOMATIC DATA PROCESSING IN		053015103	967	000000019860	SH		DEFINED	01
AUTOZONE INC		053332102	274	000000001989	SH		DEFINED	01
AVALONBAY CMNTYS INC		053484101	359	000000002941	SH		DEFINED	01
AVAYA INC		053499109	287	000000017030	SH		DEFINED	01
AVERY DENNISON CORP		053611109	233	000000003489	SH		DEFINED	01
AVON PRODS INC		054303102	571	000000015546	SH		DEFINED	01
BB&T CORP		054937107	808	000000019516	SH		DEFINED	01
BCE INC		05534B760	1,712	000000043400	SH		DEFINED	01
BISYS GROUP INC		055472104	3,851	000000325000	SH		DEFINED	01
BJ SVCS CO		055482103	296	000000010378	SH		DEFINED	01
BMC SOFTWARE INC		055921100	228	000000007565	SH		DEFINED	01
BAIDU COM INC		056752108	362	000000002158	SH		DEFINED	02
BAKER HUGHES INC		057224107	1,001	000000011655	SH		DEFINED	01
BALDOR ELEC CO		057741100	498	000000010122	SH		DEFINED	02
BANCOLOMBIA S A		05968L102	636	000000019400	SH		DEFINED	02
BANK OF AMERICA CORPORATION		060505104	8,091	000000164054	SH		DEFINED	01
BANK OF AMERICA CORPORATION		060505104	1,244	000000025451	SH		DEFINED	02
BANK NEW YORK INC		064057102	2,298	000000055473	SH		DEFINED	01
BARD C R INC		067383109	304	000000003660	SH		DEFINED	01
BAUSCH & LOMB INC		071707103	1,178	000000016949	SH		DEFINED	01
BAXTER INTL INC		071813109	1,368	000000023668	SH		DEFINED	01
BEAR STEARNS COS INC		073902108	601	000000004199	SH		DEFINED	01
BEAR STEARNS COS INC		073902108	96,400	000002410002	SH		DEFINED	02
BECTON DICKINSON & CO		075887109	662	000000008831	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OBED BATH & BEYOND INC		075896100	350	000000009708	SH		DEFINED	01
BEST BUY INC		086516101	673	000000014354	SH		DEFINED	01
BIOMET INC		090613100	6,131	000000133796	SH		DEFINED	01
BIOGEN IDEC INC		09062X103	542	000000010090	SH		DEFINED	01
BIOSITE INC		090945106	2,883	000000031340	SH		DEFINED	01
BLACK & DECKER CORP		091797100	214	000000002412	SH		DEFINED	01
BLOCK H & R INC		093671105	264	000000011449	SH		DEFINED	01
BOEING CO		097023105	2,748	000000028403	SH		DEFINED	01
BOEING CO		097023105	221	000000002300	SH		DEFINED	02
BOSTON PROPERTIES INC		101121101	476	000000004538	SH		DEFINED	01
BOSTON SCIENTIFIC CORP		101137107	694	0000000044880	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO		110122108	2,264	000000071123	SH		DEFINED	01
BRISTOL WEST HLDG S INC		11037M105	5,940	000000264000	SH		DEFINED	01
BROADCOM CORP		111320107	491	000000016498	SH		DEFINED	01
BURLINGTON NORTHN SANTA FE C		12189T104	1,089	000000012587	SH		DEFINED	01
CBS CORP NEW		124857202	952	0000000027824	SH		DEFINED	01
CB RICHARD ELLIS GROUP INC		12497T101	248	000000006651	SH		DEFINED	01
C D W CORP		12512N105	9,781	000000115000	SH		DEFINED	01
C H ROBINSON WORLDWIDE INC		12541W209	317	000000006030	SH		DEFINED	01
CIGNA CORP		125509109	572	000000010630	SH		DEFINED	01
CIT GROUP INC		125581108	380	000000006804	SH		DEFINED	01
CSX CORP		126408103	718	000000015500	SH		DEFINED	01
CVS CAREMARK CORPORATION		126650100	2,020	000000055283	SH		DEFINED	01
CA INC		12673P105	406	000000015731	SH		DEFINED	01
CABLEVISION SYS CORP		12686C109	7,742	000000213700	SH		DEFINED	01
CABLEVISION SYS CORP		12686C109	1,704	0000000047100	SH		DEFINED	01
CAMPBELL SOUP CO		134429109	317	000000008193	SH		DEFINED	01
CAPITAL ONE FINL CORP		14040H105	1,170	000000014866	SH		DEFINED	01
CAPSTONE TURBINE CORP		14067D102	133	000000123676	SH		DEFINED	02
CARDINAL HEALTH INC		14149Y108	1,023	000000014620	SH		DEFINED	01
CARNIVAL CORP		143658300	770	000000016068	SH		DEFINED	01
CATALINA MARKETING CORP		148867104	12,732	000000400000	SH		DEFINED	01
CATERPILLAR INC DEL		149123101	2,031	000000025253	SH		DEFINED	01
CATERPILLAR INC DEL		149123101	505	000000006457	SH		DEFINED	02
CBOT HLDGS INC		14984K106	613	000000003000	SH		DEFINED	01
CELGENE CORP		151020104	779	000000013469	SH		DEFINED	01
CENTERPOINT ENERGY INC		15189T107	199	000000011328	SH		DEFINED	01
CENTURYTEL INC		156700106	211	000000004299	SH		DEFINED	01
CERIDIAN CORP NEW		156779100	3,984	000000113900	SH		DEFINED	01
CHESAPEAKE ENERGY CORP		165167107	508	000000014477	SH		DEFINED	01
CHEVRON CORP NEW		166764100	6,722	000000078947	SH		DEFINED	01
CHICAGO MERCANTILE HLDGS INC		167760107	668	000000001255	SH		DEFINED	01
CHIQUITA BRANDS INTL INC		170032809	893	0000000047100	SH		DEFINED	01
CHITTENDEN CORP		170228100	1,233	000000035000	SH		DEFINED	01
CHOLESTECH CORP		170393102	4,452	000000200000	SH		DEFINED	01
CHUBB CORP		171232101	802	000000014709	SH		DEFINED	01

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FORM 13F INFORMATION TABLE QUARTER ENDING 07/02/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OCINCINNATI FINL CORP		172062101	370	000000008416	SH		DEFINED	01

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CISCO SYS INC	17275R102	6,178	000000221541	SH	DEFINED	01
CINTAS CORP	172908105	234	000000005882	SH	DEFINED	01
CITIGROUP INC	172967101	9,237	000000178886	SH	DEFINED	01
CITIGROUP INC	172967101	1,834	000000035769	SH	DEFINED	02
CITIZENS COMMUNICATIONS CO	17453B101	193	000000012610	SH	DEFINED	01
CITRIX SYS INC	177376100	216	000000006440	SH	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	184502102	14,470	000000382822	SH	DEFINED	01
CLOROX CO DEL	189054109	332	000000005353	SH	DEFINED	01
COACH INC	189754104	622	000000013179	SH	DEFINED	01
COCA COLA CO	191216100	3,834	000000072962	SH	DEFINED	01
COCA COLA ENTERPRISES INC	191219104	249	000000010297	SH	DEFINED	01
COEUR D ALENE MINES CORP IDA	192108108	37	000000010200	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	192446102	389	000000005116	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	1,246	000000019131	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	584	000000009020	SH	DEFINED	02
COLOR KINETICS INC	19624P100	5,169	000000155000	SH	DEFINED	01
COMCAST CORP NEW	20030N101	3,132	000000110139	SH	DEFINED	01
COMCAST CORP NEW	20030N200	1,290	000000046150	SH	DEFINED	01
COMERICA INC	200340107	355	000000005833	SH	DEFINED	01
COMMERCE BANCORP INC NJ	200519106	249	000000006788	SH	DEFINED	01
COMPASS BANCSHARES INC	20449H109	1,018	000000014671	SH	DEFINED	01
COMPUTER SCIENCES CORP	205363104	377	000000006371	SH	DEFINED	01
COMPUWARE CORP	205638109	143	000000011944	SH	DEFINED	01
CONAGRA FOODS INC	205887102	499	000000018218	SH	DEFINED	01
CONOCOPHILLIPS	20825C104	4,773	000000059666	SH	DEFINED	01
CONSECO INC	208464883	1,395	000000066822	SH	DEFINED	01
CONSOL ENERGY INC	20854P109	313	000000006715	SH	DEFINED	01
CONSOLIDATED EDISON INC	209115104	446	000000009790	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	210371100	569	000000006404	SH	DEFINED	01
CORE MARK HOLDING CO INC	218681104	2,484	000000069064	SH	DEFINED	01
CORNING INC	219350105	1,516	000000058873	SH	DEFINED	01
COSTCO WHSL CORP NEW	22160K105	970	000000016114	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	222372104	772	000000021040	SH	DEFINED	01
COVANSYS CORP	22281W103	6,982	000000205354	SH	DEFINED	01
COVAD COMMUNICATI ONS GROUP	222814204	57	000000063499	SH	DEFINED	01
COVENTRY HEALTH CARE INC	222862104	340	000000005780	SH	DEFINED	01
CREE INC	225447101	249	000000009642	SH	DEFINED	02
CRESCENT REAL ESTATE EQUITIE	225756105	11,225	000000500000	SH	DEFINED	01
CUMMINS INC	231021106	407	000000003874	SH	DEFINED	01
CYTYC CORP	232946103	621	000000014000	SH	DEFINED	01
DTE ENERGY CO	233331107	303	000000006226	SH	DEFINED	01
DANAHER CORP DEL	235851102	663	000000008667	SH	DEFINED	01
DARDEN RESTAURANTS INC	237194105	222	000000005049	SH	DEFINED	01
DEERE & CO	244199105	1,004	000000008132	SH	DEFINED	01
DELL INC	24702R101	2,362	000000081670	SH	DEFINED	01

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FORM 13F INFORMATION TABLE QUARTER ENDING 07/02/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
ODELL INC		24702R101	945	000000033112	SH		DEFINED	02
DELTA AIR LINES INC DEL		247361702	768	000000039022	SH		DEFINED	01
DELTA AIR LINES INC DEL		247361702	5,068	000000257275	SH		DEFINED	01
DENNYS CORP		24869P104	445	000000100000	SH		DEFINED	01
DEVELOPERS DIVERSIFIED RLTY		251591103	236	000000004388	SH		DEFINED	01
DEVON ENERGY CORP NEW		25179M103	1,363	000000017129	SH		DEFINED	01
DIAMONDS TR		252787106	580,592	000004292103	SH		DEFINED	01
DIGENE CORP		253752109	1,064	000000017500	SH		DEFINED	01
DIRECTV GROUP INC		25459L106	668	000000028861	SH		DEFINED	01

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DISNEY WALT CO	254687106	2,594	0000000075158	SH	DEFINED	01
DISNEY WALT CO	254687106	228	0000000006700	SH	DEFINED	02
DOLLAR GEN CORP	256669102	10,124	0000000461234	SH	DEFINED	01
DOMINION RES INC VA NEW	25746U109	1,094	0000000012599	SH	DEFINED	01
DONNELLEY R R & SONS CO	257867101	350	0000000007943	SH	DEFINED	01
DOVER CORP	260003108	377	0000000007225	SH	DEFINED	01
DOW CHEM CO	260543103	1,528	0000000033902	SH	DEFINED	01
DOW JONES & CO INC	260561105	278	0000000004836	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	263534109	1,726	0000000033325	SH	DEFINED	01
DUKE ENERGY CORP NEW	26441C105	939	0000000050781	SH	DEFINED	01
DYNEGY INC DEL	26817G102	136	0000000014222	SH	DEFINED	01
EGL INC	268484102	3,502	0000000075000	SH	DEFINED	01
E M C CORP MASS	268648102	1,433	0000000077268	SH	DEFINED	01
ENSCO INTL INC	26874Q100	363	0000000005764	SH	DEFINED	01
EOG RES INC	26875P101	637	0000000008605	SH	DEFINED	01
E TRADE FINANCIAL CORP	269246104	336	0000000015127	SH	DEFINED	01
EASTMAN CHEM CO	277432100	201	0000000003013	SH	DEFINED	01
EASTMAN KODAK CO	277461109	298	0000000010633	SH	DEFINED	01
EATON CORP	278058102	507	0000000005366	SH	DEFINED	01
EBAY INC	278642103	1,344	0000000041593	SH	DEFINED	01
ECOLAB INC	278865100	269	0000000006235	SH	DEFINED	01
ECOLLEGE COM	27887E100	6,346	0000000285000	SH	DEFINED	01
EDISON INTL	281020107	690	0000000012028	SH	DEFINED	01
EDWARDS AG INC	281760108	28,910	0000000338248	SH	DEFINED	01
EFUNDS CORP	28224R101	746	0000000021100	SH	DEFINED	01
EL PASO CORP	28336L109	469	0000000027127	SH	DEFINED	01
ELECTRONIC ARTS INC	285512109	527	0000000010947	SH	DEFINED	01
ELECTRONIC DATA SYS NEW	285661104	527	0000000018786	SH	DEFINED	01
EMBARQ CORP	29078E105	355	0000000005555	SH	DEFINED	01
EMERSON ELEC CO	291011104	1,361	0000000028682	SH	DEFINED	01
ENERGY CONVERSION DEVICES IN	292659109	337	0000000010938	SH	DEFINED	02
ENTERGY CORP NEW	29364G103	799	0000000007276	SH	DEFINED	01
EQUIFAX INC	294429105	236	0000000005249	SH	DEFINED	01
EQUITY INNS INC	294703103	3,393	000000150000	SH	DEFINED	01
EQUITY RESIDENTIAL	29476L107	472	0000000010249	SH	DEFINED	01
EVERGREEN SOLAR INC	30033R108	348	0000000037475	SH	DEFINED	02
EXELON CORP	30161N101	1,816	0000000023804	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
EXPRESS SCRIPTS INC		302182100	491	0000000009611	SH		DEFINED	01
EXXON MOBIL CORP		30231G102	17,769	000000209496	SH		DEFINED	01
EXXON MOBIL CORP		30231G102	276	0000000003300	SH		DEFINED	02
FPL GROUP INC		302571104	824	0000000014363	SH		DEFINED	01
FTI CONSULTING INC		302941109	998	0000000026250	SH		DEFINED	01
FEDERAL HOME LN MTG CORP		313400301	1,590	0000000025829	SH		DEFINED	01
FEDERAL NATL MTG ASSN		313586109	2,351	0000000035278	SH		DEFINED	01
FEDERATED INVS INC PA		314211103	226	0000000005840	SH		DEFINED	01
FEDEX CORP		31428X106	1,206	0000000010892	SH		DEFINED	01
FIDELITY NATL INFORMATION SV		31620M106	328	0000000005995	SH		DEFINED	01
FIFTH THIRD BANCORP		316773100	786	0000000019472	SH		DEFINED	01
FIRST DATA CORP		319963104	17,268	000000527287	SH		DEFINED	01
FIRST REP BK SAN FRANCISCO		336158100	14,474	000000269800	SH		DEFINED	01
FIRST SOLAR INC		336433107	347	0000000003895	SH		DEFINED	02
FISERV INC		337738108	340	0000000005993	SH		DEFINED	01
FIRSTENERGY CORP		337932107	835	0000000012583	SH		DEFINED	01
FLORIDA EAST COAST INDS		340632108	4,570	0000000055000	SH		DEFINED	01

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FLORIDA ROCK INDS INC	341140101	4,736	000000070000	SH	DEFINED	01
FLUOR CORP NEW	343412102	357	000000003157	SH	DEFINED	01
FLUOR CORP NEW	343412102	364	000000003272	SH	DEFINED	02
FORD MTR CO DEL	345370860	654	000000067903	SH	DEFINED	01
FOREST LABS INC	345838106	608	000000013227	SH	DEFINED	01
FORTUNE BRANDS INC	349631101	447	000000005408	SH	DEFINED	01
FRANKLIN RES INC	354613101	816	000000006090	SH	DEFINED	01
FREEPORT-MCMORAN COPPER & G	35671D782	1,509	000000011750	SH	DEFINED	01
FREEPORT-MCMORAN COPPER & GO	35671D857	1,168	000000013799	SH	DEFINED	01
FUELCELL ENERGY INC	35952H106	114	000000014419	SH	DEFINED	02
GANNETT INC	364730101	475	000000008621	SH	DEFINED	01
GAP INC DEL	364760108	373	000000019367	SH	DEFINED	01
GENERAL DYNAMICS CORP	369550108	1,122	000000014352	SH	DEFINED	01
GENERAL ELECTRIC CO	369604103	14,417	000000376822	SH	DEFINED	01
GENERAL GROWTH PPTYS INC	370021107	267	000000005000	SH	DEFINED	01
GENERAL MLS INC	370334104	779	000000013230	SH	DEFINED	01
GENERAL MTRS CORP	370442105	760	000000020015	SH	DEFINED	01
GENERAL MTRS CORP	370442105	994	000000026300	SH	DEFINED	02
GENESCO INC	371532102	2,219	000000042000	SH	DEFINED	01
GENESIS HEALTHCARE CORP	37184D101	12,019	000000175000	SH	DEFINED	01
GENUINE PARTS CO	372460105	303	000000006041	SH	DEFINED	01
GENWORTH FINL INC	37247D106	533	000000015319	SH	DEFINED	01
GENZYME CORP	372917104	613	000000009321	SH	DEFINED	01
GILEAD SCIENCES INC	375558103	1,351	000000034344	SH	DEFINED	01
GMARKET INC	38012G100	388	000000020000	SH	DEFINED	02
GOLDMAN SACHS GROUP INC	38141G104	3,265	000000014899	SH	DEFINED	01
GOODRICH CORP	382388106	266	000000004395	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	264	000000007377	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	3,936	000000113250	SH	DEFINED	01

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INFORMATION TABLE
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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
GOOGLE INC		38259P508	4,221	000000007959	SH		DEFINED	01
GOOGLE INC		38259P508	1,833	000000003508	SH		DEFINED	02
GRACE W R & CO DEL NEW		38388F108	2,147	000000087700	SH		DEFINED	01
GRAINGER W W INC		384802104	238	000000002533	SH		DEFINED	01
GREATER BAY BANCORP		391648102	12,577	000000450000	SH		DEFINED	01
GROUP 1 AUTOMOTIVE INC		398905109	502	000000012450	SH		DEFINED	01
GUITAR CTR MGMT INC		402040109	1,925	000000032100	SH		DEFINED	01
HALLIBURTON CO		406216101	1,217	000000034836	SH		DEFINED	01
HARLEY DAVIDSON INC		412822108	569	000000009417	SH		DEFINED	01
HARMAN INTL INDS INC		413086109	2,023	000000017347	SH		DEFINED	01
HARRAHS ENTMT INC		413619107	32,490	000000379869	SH		DEFINED	01
HARTFORD FINL SVCS GROUP INC		416515104	1,165	000000011679	SH		DEFINED	01
HAYES LEMMERZ INT L INC		420781304	2,273	000000425000	SH		DEFINED	01
HEINZ H J CO		423074103	574	000000012036	SH		DEFINED	01
HERSHEY CO		427866108	307	000000006037	SH		DEFINED	01
HESS CORP		42809H107	573	000000009644	SH		DEFINED	01
HEWLETT PACKARD CO		428236103	4,511	000000099839	SH		DEFINED	01
HIGHLAND HOSPITAL ITY CORP		430141101	12,460	000000650000	SH		DEFINED	01
HILTON HOTELS CORP		432848109	467	000000013796	SH		DEFINED	01
HOLOGIC INC		436440101	227	000000004000	SH		DEFINED	01
HOME DEPOT INC		437076102	2,803	000000071207	SH		DEFINED	01
HOME DEPOT INC		437076102	684	000000017385	SH		DEFINED	02
HONEYWELL INTL INC		438516106	1,681	000000029451	SH		DEFINED	01
HONEYWELL INTL INC		438516106	340	000000006045	SH		DEFINED	02
HORNBECK OFFSHORE SVCS INC N		440543106	2,011	000000051900	SH		DEFINED	01

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HOSPIRA INC	441060100	215	000000005523	SH	DEFINED	01
HOST HOTELS & RESORTS INC	44107P104	438	000000018442	SH	DEFINED	01
HUDSON CITY BANCORP	443683107	211	000000017135	SH	DEFINED	01
HUMANA INC	444859102	386	000000006161	SH	DEFINED	01
HUNTINGTON BANCSHARES INC	446150104	217	000000009616	SH	DEFINED	01
HUNTSMAN CORP	447011107	243	000000010000	SH	DEFINED	01
HUNTSMAN CORP	447011107	1,129	000000046479	SH	DEFINED	01
IAC INTERACTIVECORP	44919P300	318	000000009256	SH	DEFINED	01
ICO GLOBAL COMM H LDGS LTD D	44930K108	885	000000254429	SH	DEFINED	01
IMS HEALTH INC	449934108	237	000000007336	SH	DEFINED	01
ITT CORP NEW	450911102	477	000000006921	SH	DEFINED	01
IDENIX PHARMACEUTICALS INC	45166R204	1,814	000000301476	SH	DEFINED	02
ILLINOIS TOOL WKS INC	452308109	815	000000014668	SH	DEFINED	01
INFRASOURCE SVCS INC	45684P102	7,633	000000203400	SH	DEFINED	01
INTEL CORP	458140100	5,048	000000208000	SH	DEFINED	01
INTEL CORP	458140100	289	000000012200	SH	DEFINED	02
INTERNATIONAL BUSINESS MACHS	459200101	5,447	000000051873	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	459200101	851	000000008090	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	459902102	472	000000011762	SH	DEFINED	01
INTL PAPER CO	460146103	624	000000016125	SH	DEFINED	01
INTERNATIONAL RECTIFIER CORP	460254105	253	000000006813	SH	DEFINED	02

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DISCRETN	OT MAN
0 INTERPOOL INC		46062R108	5,398	000000200000	SH		DEFINED	01
INTERPUBLIC GROUP COS INC		460690100	188	000000016628	SH		DEFINED	01
INTUIT		461202103	366	000000012393	SH		DEFINED	01
INVESTORS FINL SERVICES CORP		461915100	15,535	000000250000	SH		DEFINED	01
IPSCO INC		462622101	7,959	000000050000	SH		DEFINED	01
ISHARES COMEX GOL D TR		464285105	3,731	000000057930	SH		DEFINED	02
ISHARES INC		464286608	3,197	000000027099	SH		DEFINED	02
ISHARES INC		464286699	2,574	0000000100753	SH		DEFINED	02
ISHARES INC		464286848	1,152	0000000078000	SH		DEFINED	01
ISHARES TR		464287234	9,449	0000000071775	SH		DEFINED	02
ISHARES TR		464287390	2,886	000000013539	SH		DEFINED	02
ISHARES TR		464287465	17,338	000000211600	SH		DEFINED	01
ISHARES TR		464287739	404	000000005224	SH		DEFINED	02
ITRON INC		465741106	259	0000000003327	SH		DEFINED	02
JA SOLAR HOLDINGS CO LTD		466090107	343	000000010184	SH		DEFINED	02
JP MORGAN CHASE & CO		46625H100	6,300	000000128192	SH		DEFINED	01
JOHNSON & JOHNSON		478160104	6,461	000000104468	SH		DEFINED	01
JOHNSON & JOHNSON		478160104	663	000000010774	SH		DEFINED	02
JOHNSON CTLS INC		478366107	835	000000007071	SH		DEFINED	01
JUNIPER NETWORKS INC		48203R104	536	000000020811	SH		DEFINED	01
KLA-TENCOR CORP		482480100	387	000000006997	SH		DEFINED	01
K2 INC		482732104	6,104	000000400000	SH		DEFINED	01
KELLOGG CO		487836108	460	000000008899	SH		DEFINED	01
KEYCORP NEW		493267108	502	000000014332	SH		DEFINED	01
KEYSPAN CORP		49337W100	2,811	000000066932	SH		DEFINED	01
KIMBERLY CLARK CORP		494368103	1,111	000000016424	SH		DEFINED	01
KIMCO REALTY CORP		49446R109	313	000000007976	SH		DEFINED	01
KING PHARMACEUTICALS INC		495582108	251	000000012089	SH		DEFINED	01
KOHL'S CORP		500255104	834	000000011885	SH		DEFINED	01
KRAFT FOODS INC		50075N104	2,068	000000058212	SH		DEFINED	01
KROGER CO		501044101	720	000000025062	SH		DEFINED	01
LDK SOLAR CO LTD		50183L107	350	000000011209	SH		DEFINED	02
LSI CORPORATION		502161102	206	000000027289	SH		DEFINED	01

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L-3 COMMUNICATIONS HLDGS INC	502424104	445	0000000004545	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	50540R409	353	0000000004469	SH	DEFINED	01
LEGG MASON INC	524901105	482	0000000004815	SH	DEFINED	01
LEHMAN BROS HLDGS INC	524908100	1,402	0000000018910	SH	DEFINED	01
LILLY ELI & CO	532457108	2,000	0000000035265	SH	DEFINED	01
LIMITED BRANDS INC	532716107	344	0000000012088	SH	DEFINED	01
LINCOLN NATL CORP IND	534187109	699	0000000009726	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	535678106	332	0000000009056	SH	DEFINED	01
LOCKHEED MARTIN CORP	539830109	1,315	0000000013898	SH	DEFINED	01
LOEWS CORP	540424108	952	0000000018326	SH	DEFINED	01
LOWES COS INC	548661107	1,660	0000000054083	SH	DEFINED	01
M & T BK CORP	55261F104	293	0000000002708	SH	DEFINED	01
MAF BANCORP INC	55261R108	5,978	0000000110000	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OMBIA INC		55262C100	290	0000000004680	SH		DEFINED	01
MEMC ELECTR MATLS INC		552715104	505	0000000007949	SH		DEFINED	01
MEMC ELECTR MATLS INC		552715104	350	0000000005727	SH		DEFINED	02
MTR GAMING GROUP INC		553769100	1,455	0000000094523	SH		DEFINED	01
MACYS INC		55616P104	692	0000000017387	SH		DEFINED	01
MAGELLAN HEALTH SVCS INC		559079207	4,656	0000000100202	SH		DEFINED	01
MANOR CARE INC NEW		564055101	485	0000000007578	SH		DEFINED	01
MARATHON OIL CORP		565849106	1,569	0000000025647	SH		DEFINED	01
MARSH & MCLENNAN COS INC		571748102	610	0000000019641	SH		DEFINED	01
MARSHALL & ILSLEY CORP		571834100	441	0000000009187	SH		DEFINED	01
MARRIOTT INTL INC NEW		571903202	532	0000000012161	SH		DEFINED	01
MASCO CORP		574599106	399	0000000013945	SH		DEFINED	01
MATTEL INC		577081102	373	0000000014521	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC		57772K101	378	0000000011326	SH		DEFINED	01
MCDONALDS CORP		580135101	2,234	0000000043497	SH		DEFINED	01
MCDONALDS CORP		580135101	425	0000000008388	SH		DEFINED	02
MCGRAW HILL COS INC		580645109	924	0000000013597	SH		DEFINED	01
MCKESSON CORP		58155Q103	665	0000000011167	SH		DEFINED	01
MEADWESTVACO CORP		583334107	233	0000000006540	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC		58405U102	855	0000000010755	SH		DEFINED	01
MEDIMMUNE INC		584699102	1,334	0000000023021	SH		DEFINED	01
MEDTRONIC INC		585055106	2,283	0000000042790	SH		DEFINED	01
MELLON FINL CORP		58551A108	12,443	000000282800	SH		DEFINED	01
MERCK & CO INC		589331107	3,829	0000000077254	SH		DEFINED	01
MERCK & CO INC		589331107	263	0000000005300	SH		DEFINED	02
MERRILL LYNCH & CO INC		590188108	2,706	0000000032404	SH		DEFINED	01
METLIFE INC		59156R108	1,821	0000000027774	SH		DEFINED	01
MICROSOFT CORP		594918104	9,187	000000308911	SH		DEFINED	01
MICROSOFT CORP		594918104	898	0000000030492	SH		DEFINED	02
MICRON TECHNOLOGY INC		595112103	333	0000000026746	SH		DEFINED	01
MIDCAP SPDR TR		595635103	50,661	000000307095	SH		DEFINED	01
MIRANT CORP NEW		60467R100	1,634	0000000038314	SH		DEFINED	01
MONSANTO CO NEW		61166W101	1,327	0000000019348	SH		DEFINED	01
MOODYS CORP		615369105	504	0000000008131	SH		DEFINED	01
MORGAN STANLEY		617446448	2,754	0000000038619	SH		DEFINED	01
MOSAIC CO		61945A107	538	0000000013800	SH		DEFINED	01
MUELLER WTR PRODS INC		624758207	680	0000000045352	SH		DEFINED	01
MURPHY OIL CORP		626717102	404	0000000006665	SH		DEFINED	01
NCR CORP NEW		62886E108	340	0000000006415	SH		DEFINED	01
NRG ENERGY INC		629377508	1,820	0000000043800	SH		DEFINED	01
NATIONAL CITY CORP		635405103	727	0000000021328	SH		DEFINED	01

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NATIONAL OILWELL VARCO INC	637071101	715	000000006566	SH	DEFINED	01
NATIONAL SEMICONDUCTOR CORP	637640103	291	000000010307	SH	DEFINED	01
NETWORK APPLIANCE INC	64120L104	390	000000013494	SH	DEFINED	01
NEWELL RUBBERMAID INC	651229106	319	000000010740	SH	DEFINED	01
NEWMONT MINING CORP	651639106	673	000000016895	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
ONEWS CORP		65248E104	1,754	000000082438	SH		DEFINED	01
NIKE INC		654106103	820	000000014051	SH		DEFINED	01
NIKE INC		654106103	774	000000013288	SH		DEFINED	02
NISOURCE INC		65473P105	213	000000010127	SH		DEFINED	01
NORDSTROM INC		655664100	424	000000008407	SH		DEFINED	01
NORFOLK SOUTHERN CORP		655844108	760	000000014188	SH		DEFINED	01
NORTHERN TR CORP		665859104	439	000000006780	SH		DEFINED	01
NORTHROP GRUMMAN CORP		666807102	977	000000012453	SH		DEFINED	01
NORTHWEST AIRLS CORP		667280408	15,276	000000688148	SH		DEFINED	01
NOVELL INC		670006105	101	000000012872	SH		DEFINED	01
NUCOR CORP		670346105	677	000000011355	SH		DEFINED	01
NVIDIA CORP		67066G104	556	000000012927	SH		DEFINED	01
NUVEEN INVTs INC		67090F106	1,343	000000021600	SH		DEFINED	01
OAKLEY INC		673662102	625	000000022100	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL		674599105	1,797	000000030606	SH		DEFINED	01
OFFICE DEPOT INC		676220106	300	000000009772	SH		DEFINED	01
OHIO CAS CORP		677240103	17,360	000000400000	SH		DEFINED	01
OMNICOM GROUP INC		681919106	669	000000012755	SH		DEFINED	01
ORACLE CORP		68389X105	2,908	000000146003	SH		DEFINED	01
ORMAT TECHNOLOGIE S INC		686688102	368	000000009772	SH		DEFINED	02
OSHKOSH TRUCK CORP		688239201	640	000000010000	SH		DEFINED	01
OWENS CORNING NEW		690742101	6,592	000000196036	SH		DEFINED	01
PG&E CORP		69331C108	574	000000012462	SH		DEFINED	01
PHH CORP		693320202	3,294	000000105000	SH		DEFINED	01
PNC FINL SVCS GROUP INC		693475105	929	000000012709	SH		DEFINED	01
PPG INDS INC		693506107	446	000000005800	SH		DEFINED	01
PPL CORP		69351T106	656	000000013600	SH		DEFINED	01
PACCAR INC		693718108	794	000000008879	SH		DEFINED	01
PALL CORP		696429307	202	000000004342	SH		DEFINED	01
PANTRY INC		698657103	525	000000011400	SH		DEFINED	01
PARKER HANNIFIN CORP		701094104	427	000000004290	SH		DEFINED	01
PATHMARK STORES INC NEW		70322A101	6,630	000000505000	SH		DEFINED	01
PAYCHEX INC		704326107	528	000000013433	SH		DEFINED	01
PEABODY ENERGY CORP		704549104	460	000000009371	SH		DEFINED	01
PEABODY ENERGY CORP		704549104	516	000000010670	SH		DEFINED	01
PENN NATL GAMING INC		707569109	5,208	000000086600	SH		DEFINED	01
PENNEY J C INC		708160106	600	000000008299	SH		DEFINED	01
PEPSICO INC		713448108	3,959	000000060637	SH		DEFINED	01
PEPSICO INC		713448108	589	000000009087	SH		DEFINED	02
PETROLEUM GEO SVC S ASA NEW		716599105	809	000000032800	SH		DEFINED	01
PFIZER INC		717081103	6,737	000000261835	SH		DEFINED	01
PFIZER INC		717081103	732	000000028633	SH		DEFINED	02
PIONEER COS INC		723643300	3,966	000000115000	SH		DEFINED	01
PITNEY BOWES INC		724479100	364	000000007755	SH		DEFINED	01
PLUG POWER INC		72919P103	115	000000036804	SH		DEFINED	02
PLUM CREEK TIMBER CO INC		729251108	282	000000006537	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING 07/02/2007		VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OPOLO RALPH LAUREN CORP		731572103			220	000000002221	SH		DEFINED	01
POWER-ONE INC		739308104			71	000000017943	SH		DEFINED	02
POWERSHARES QQQ TRUST		73935A104			2,091,811	000043570334	SH		DEFINED	01
PRAXAIR INC		74005P104			844	000000011579	SH		DEFINED	01
PRECISION CASTPARTS CORP		740189105			612	000000004878	SH		DEFINED	01
PRICE T ROWE GROUP INC		74144T108			585	000000010989	SH		DEFINED	01
PRINCIPAL FINANCIAL GROUP IN		74251V102			607	000000010119	SH		DEFINED	01
PROCTER & GAMBLE CO		742718109			7,261	000000117620	SH		DEFINED	01
PROCTER & GAMBLE CO		742718109			636	000000010394	SH		DEFINED	02
PROGRESS ENERGY INC		743263105			529	000000011389	SH		DEFINED	01
PROGRESSIVE CORP OHIO		743315103			612	000000026062	SH		DEFINED	01
PROLOGIS		743410102			536	000000009058	SH		DEFINED	01
PRUDENTIAL FINL INC		744320102			1,711	000000017364	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP		744573106			821	000000009003	SH		DEFINED	01
PUBLIC STORAGE		74460D109			342	000000004328	SH		DEFINED	01
PUGET ENERGY INC NEW		745310102			346	000000014348	SH		DEFINED	02
QUALCOMM INC		747525103			2,621	000000059665	SH		DEFINED	01
QUEST DIAGNOSTICS INC		74834L100			291	000000005646	SH		DEFINED	01
QUESTAR CORP		748356102			326	000000006085	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN		749121109			608	000000063077	SH		DEFINED	01
RCN CORP		749361200			1,243	000000066190	SH		DEFINED	01
R H DONNELLEY CORP		74955W307			659	000000008700	SH		DEFINED	01
RAYTHEON CO		755111507			913	000000016850	SH		DEFINED	01
REGIONAL BK HOLDRS TR		75902E100			106,889	000000682000	SH		DEFINED	01
REGIONS FINANCIAL CORP NEW		7591EP100			845	000000024942	SH		DEFINED	01
RES-CARE INC		760943100			668	000000031633	SH		DEFINED	01
RETAIL HOLDRS TR		76127U101			270,939	000002570100	SH		DEFINED	01
REUTERS GROUP PLC		76132M102			1,123	000000015000	SH		DEFINED	01
REYNOLDS AMERICAN INC		761713106			452	000000006916	SH		DEFINED	01
ROBERT HALF INTL INC		770323103			217	000000005868	SH		DEFINED	01
ROCKWELL AUTOMATION INC		773903109			451	000000006460	SH		DEFINED	01
ROCKWELL COLLINS INC		774341101			446	000000006241	SH		DEFINED	01
ROHM & HAAS CO		775371107			277	000000005049	SH		DEFINED	01
SLM CORP		78442P106			13,480	000000233226	SH		DEFINED	01
SPDR TR		78462F103			2,564,296	000016893709	SH		DEFINED	01
SAFECO CORP		786429100			236	000000003763	SH		DEFINED	01
SAFEWAY INC		786514208			552	000000015903	SH		DEFINED	01
ST JUDE MED INC		790849103			556	000000013250	SH		DEFINED	01
SANDISK CORP		80004C101			394	000000008143	SH		DEFINED	01
SANMINA SCI CORP		800907107			60	000000018786	SH		DEFINED	01
SARA LEE CORP		803111103			454	000000026018	SH		DEFINED	01
SCHERING PLOUGH CORP		806605101			1,695	000000054752	SH		DEFINED	01
SCHLUMBERGER LTD		806857108			3,628	000000041829	SH		DEFINED	01
SCHWAB CHARLES CORP NEW		808513105			841	000000038244	SH		DEFINED	01
SCOTTS MIRACLE GRO CO		810186106			536	000000012490	SH		DEFINED	01
SEACOR HOLDINGS INC		811904101			1,271	000000013620	SH		DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OSEARS HLDGS CORP		812350106	538	000000003176	SH		DEFINED	01
SELECT SECTOR SPDR TR		81369Y100	211,439	000005138269	SH		DEFINED	01
SELECT SECTOR SPDR TR		81369Y209	122,800	000003458185	SH		DEFINED	01

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SELECT SECTOR SPDR TR	81369Y308	43,619	000001599538	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y407	168,411	000004259258	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y506	775,659	000011047711	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y605	424,381	000011630079	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y704	171,952	000004373155	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y803	45,361	000001756819	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y886	380,621	000009479981	SH	DEFINED	01
SEMPRA ENERGY	816851109	586	000000009708	SH	DEFINED	01
SERVICEMASTER CO	81760N109	6,208	000000400000	SH	DEFINED	01
SHERWIN WILLIAMS CO	824348106	285	000000004262	SH	DEFINED	01
SIERRA HEALTH SVCS INC	826322109	4,160	000000100000	SH	DEFINED	01
SIGMA ALDRICH CORP	826552101	232	000000005403	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	828806109	764	000000007921	SH	DEFINED	01
SMITH INTL INC	832110100	423	000000007126	SH	DEFINED	01
SOHU COM INC	83408W103	367	000000011473	SH	DEFINED	02
SOLETRON CORP	834182107	867	000000232004	SH	DEFINED	01
SOUTHERN CO	842587107	939	000000027136	SH	DEFINED	01
SOUTHWEST AIRLS CO	844741108	413	000000027663	SH	DEFINED	01
SOVEREIGN BANCORP INC	845905108	274	000000012781	SH	DEFINED	01
SPECTRA ENERGY CORP	847560109	588	000000022332	SH	DEFINED	01
SPIRIT FIN CORP	848568309	9,635	000000665000	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	2,444	000000113255	SH	DEFINED	01
STAPLES INC	855030102	618	000000025312	SH	DEFINED	01
STARBUCKS CORP	855244109	700	000000026874	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	85590A401	510	000000007600	SH	DEFINED	01
STATE STR CORP	857477103	818	000000011909	SH	DEFINED	01
STATION CASINOS INC	857689103	14,872	000000170200	SH	DEFINED	01
STREETTRACKS SER TR	86330E745	97,303	000003221976	SH	DEFINED	01
STREETTRACKS INDEX SHS FDS	863308797	258,043	000004480700	SH	DEFINED	01
STRIDE RITE CORP	863314100	6,078	000000300000	SH	DEFINED	01
STRYKER CORP	863667101	672	000000010591	SH	DEFINED	01
SUN MICROSYSTEMS INC	866810104	658	000000126971	SH	DEFINED	01
SUNOCO INC	86764P109	344	000000004260	SH	DEFINED	01
SUNPOWER CORP	867652109	350	000000005557	SH	DEFINED	02
SUNTRUST BKS INC	867914103	1,096	000000012596	SH	DEFINED	01
SUNTECH PWR HLDGS CO LTD	86800C104	348	000000009550	SH	DEFINED	02
SUPERVALU INC	868536103	341	000000007388	SH	DEFINED	01
SYMANTEC CORP	871503108	681	000000034175	SH	DEFINED	01
SYNOVUS FINL CORP	87161C105	360	000000011593	SH	DEFINED	01
SYNERGY FINANCIAL GROUP INC	87162V102	1,694	000000125083	SH	DEFINED	01
SYSCO CORP	871829107	728	000000021844	SH	DEFINED	01
TJX COS INC NEW	872540109	462	000000016817	SH	DEFINED	01
TXU CORP	873168108	1,784	000000026373	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OTARGACEPT INC		87611R306	1,096	000000119047	SH		DEFINED	02
TARGET CORP		87612E106	1,943	000000030442	SH		DEFINED	01
TELLABS INC		879664100	176	000000016070	SH		DEFINED	01
TEMPLE INLAND INC		879868107	272	000000004376	SH		DEFINED	01
TENET HEALTHCARE CORP		88033G100	110	000000016770	SH		DEFINED	01
TEREX CORP NEW		880779103	320	000000003754	SH		DEFINED	01
TEXAS INSTRS INC		882508104	1,969	0000000051750	SH		DEFINED	01
TEXTRON INC		883203101	533	000000004703	SH		DEFINED	01
THERMO FISHER SCIENTIFIC INC		883556102	809	000000015431	SH		DEFINED	01
3M CO		88579Y101	2,280	000000025914	SH		DEFINED	01
3M CO		88579Y101	1,255	000000014467	SH		DEFINED	02

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TIERONE CORP	88650R108	913	000000030000	SH	DEFINED	01
TIFFANY & CO NEW	886547108	274	000000005071	SH	DEFINED	01
TIME WARNER INC	887317105	2,941	000000136736	SH	DEFINED	01
TIME WARNER CABLE INC	88732J108	6,216	000000158714	SH	DEFINED	01
TODCO	88889T107	773	000000016154	SH	DEFINED	01
TORCHMARK CORP	891027104	233	000000003436	SH	DEFINED	01
TOWN SPORTS INTL HLDGS INC	89214A102	940	000000048658	SH	DEFINED	01
TRAVELERS COMPANIES INC	89417E109	1,309	000000024044	SH	DEFINED	01
TRIAD HOSPITALS INC	89579K109	18,830	000000350000	SH	DEFINED	01
TRUMP ENTMT RESORTS INC	89816T103	325	000000025906	SH	DEFINED	01
21ST CENTY INS GR OUP	90130N103	5,462	000000250000	SH	DEFINED	01
24/7 REAL MEDIA INC	901314203	7,232	000000616016	SH	DEFINED	01
TYCO INTL LTD NEW	902124106	2,451	000000072554	SH	DEFINED	01
TYSON FOODS INC	902494103	1,275	000000054680	SH	DEFINED	01
UAL CORP	902549807	579	000000014277	SH	DEFINED	01
UST INC	902911106	305	000000005782	SH	DEFINED	01
US BANCORP DEL	902973304	2,059	000000062042	SH	DEFINED	01
US BANCORP DEL	902973304	575	000000017477	SH	DEFINED	02
U S G CORP	903293405	1,245	000000025400	SH	DEFINED	01
U S AIRWAYS GROUP INC	90341W108	650	000000021500	SH	DEFINED	01
UNION PAC CORP	907818108	1,261	000000010855	SH	DEFINED	01
UNISYS CORP	909214108	113	000000012262	SH	DEFINED	01
UNITED PARCEL SERVICE INC	911312106	2,748	000000037482	SH	DEFINED	01
UNITED RENTALS INC	911363109	615	000000018910	SH	DEFINED	01
UNITED STATES STL CORP NEW	912909108	491	000000004395	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	913017109	2,617	000000036129	SH	DEFINED	01
UNITEDHEALTH GROUP INC	91324P102	2,578	000000049386	SH	DEFINED	01
UNIVERSAL COMPRES SION PARTN	913430104	709	000000019400	SH	DEFINED	01
UNUM GROUP	91529Y106	327	000000012451	SH	DEFINED	01
V F CORP	918204108	291	000000003162	SH	DEFINED	01
VALERO ENERGY CORP NEW	91913Y100	1,556	000000020956	SH	DEFINED	01
VENTANA MED SYS INC	92276H106	579	000000007500	SH	DEFINED	01
VERASUN ENERGY CORP	92336G106	323	000000022368	SH	DEFINED	02
VERISIGN INC	92343E102	281	000000008727	SH	DEFINED	01
VERIZON COMMUNICATIONS	92343V104	4,498	000000108181	SH	DEFINED	01

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OVIACOM INC NEW		92553P201	1,069	000000025367	SH		DEFINED	01
VIACELL INC		92554J105	9,239	000001692184	SH		DEFINED	02
VIRGIN MEDIA INC		92769L101	2,351	000000096485	SH		DEFINED	01
VORNADO RLTY TR		929042109	527	000000004600	SH		DEFINED	01
VULCAN MATLS CO		929160109	395	000000003430	SH		DEFINED	01
WACHOVIA CORP NEW		929903102	3,546	000000067813	SH		DEFINED	01
WAL MART STORES INC		931142103	4,270	000000088362	SH		DEFINED	01
WAL MART STORES INC		931142103	710	000000014771	SH		DEFINED	02
WALGREEN CO		931422109	1,563	000000035766	SH		DEFINED	01
WALTER INDS INC		93317Q105	1,094	000000037800	SH		DEFINED	01
WASHINGTON MUT INC		939322103	1,382	000000032082	SH		DEFINED	01
WASTE MGMT INC DEL		94106L109	759	000000019124	SH		DEFINED	01
WATERS CORP		941848103	239	000000003997	SH		DEFINED	01
WELLPOINT INC		94973V107	1,901	000000023451	SH		DEFINED	01
WELLS FARGO & CO NEW		949746101	4,448	000000125274	SH		DEFINED	01
WELLS FARGO & CO NEW		949746101	331	000000009427	SH		DEFINED	02
WESTERN UN CO		959802109	582	000000027930	SH		DEFINED	01
WEYERHAEUSER CO		962166104	629	000000007861	SH		DEFINED	01
WHIRLPOOL CORP		963320106	315	000000002813	SH		DEFINED	01

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WILD OATS MARKETS INC	96808B107	1,089	000000064530	SH	DEFINED	01
WILLIAMS COS INC DEL	969457100	679	000000021211	SH	DEFINED	01
WINDSTREAM CORP	97381W104	249	000000016936	SH	DEFINED	01
WINN DIXIE STORES INC	974280307	1,970	000000067241	SH	DEFINED	01
WRIGLEY WM JR CO	982526105	433	000000007837	SH	DEFINED	01
WYETH	983024100	2,890	000000050010	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	98310W108	268	000000007119	SH	DEFINED	01
XTO ENERGY INC	98385X106	825	000000013523	SH	DEFINED	01
XCEL ENERGY INC	98389B100	302	000000014506	SH	DEFINED	01
XILINX INC	983919101	285	000000010575	SH	DEFINED	01
XEROX CORP	984121103	643	000000034412	SH	DEFINED	01
YAHOO INC	984332106	1,161	000000043240	SH	DEFINED	01
YAHOO INC	984332106	2,247	000000082841	SH	DEFINED	02
YARDVILLE NATL BA NCORP	985021104	1,930	000000055600	SH	DEFINED	01
YINGLI GREEN ENER GY HLDG CO	98584B103	364	000000025161	SH	DEFINED	02
YUM BRANDS INC	988498101	637	000000019129	SH	DEFINED	01
ZIMMER HLDGS INC	98956P102	773	000000009056	SH	DEFINED	01
ZIONS BANCORPORATION	989701107	303	000000003900	SH	DEFINED	01
ZOLTEK COS INC	98975W104	361	000000008693	SH	DEFINED	02