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

OMB APPROVAL

OMB Number:
Expires:
Estimated average burden
hours per response.....

SEC USE ONLY

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

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended September 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

[illegible]

/s/ David A. Leibowitz

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

New York, NY November 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: 648

Form 13F Information Table Value Total: \$9,864,912
(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

09/30/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OACE LTD		G0070K103	5,042	000000083247	SH		DEFINED	01
COOPER INDS LTD		G24182100	2,374	000000046479	SH		DEFINED	01
COVIDIEN LTD		G2552X108	5,220	000000125804	SH		DEFINED	01
INGERSOLL-RAND COMPANY LTD		G4776G101	3,950	000000072534	SH		DEFINED	01
NABORS INDUSTRIES LTD		G6359F103	2,189	000000071152	SH		DEFINED	01
NOBLE CORPORATION		G65422100	3,332	000000067940	SH		DEFINED	01
SINA CORP		G81477104	504	000000010538	SH		DEFINED	02
TRANSOCEAN INC		G90078109	8,320	000000073598	SH		DEFINED	01
TYCO INTL LTD BERMUDA		G9143X208	5,577	000000125794	SH		DEFINED	01
TYCO ELECTRONICS LTD		G9144P105	4,457	000000125808	SH		DEFINED	01
WEATHERFORD INTERNATIONAL LT		G95089101	5,728	000000085271	SH		DEFINED	01
XL CAP LTD		G98255105	3,642	000000045987	SH		DEFINED	01
MILLICOM INTL CELLULAR S A		L6388F110	1,879	000000022400	SH		DEFINED	01
AFLAC INC		001055102	7,050	000000123602	SH		DEFINED	01
AES CORP		00130H105	3,390	000000169180	SH		DEFINED	01
AT&T INC		00206R102	65,296	000001543281	SH		DEFINED	01
AT&T INC		00206R102	239	000000005669	SH		DEFINED	02
ABBOTT LABS		002824100	20,968	000000391061	SH		DEFINED	01
ABERCROMBIE & FITCH CO		002896207	1,769	000000021930	SH		DEFINED	01
ADOBE SYS INC		00724F101	6,500	000000148896	SH		DEFINED	01
ADVANCED MICRO DEVICES INC		007903107	1,837	000000139167	SH		DEFINED	01
AETNA INC NEW		00817Y108	7,082	000000130501	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES		008190100	1,265	000000025193	SH		DEFINED	01
AGILENT TECHNOLOGIES INC		00846U101	3,607	000000097814	SH		DEFINED	01
AIR PRODS & CHEMS INC		009158106	5,345	000000054678	SH		DEFINED	01
AKAMAI TECHNOLOGIES INC		00971T101	1,203	000000041904	SH		DEFINED	01
ALCOA INC		013817101	8,750	000000223690	SH		DEFINED	01
ALLEGHENY ENERGY INC		017361106	2,196	000000042022	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC		01741R102	2,844	000000025867	SH		DEFINED	01
ALLERGAN INC		018490102	5,016	000000077809	SH		DEFINED	01
ALLIANCE DATA SYSTEMS CORP		018581108	580	000000007500	SH		DEFINED	01
ALLIED WASTE INDS INC		019589308	930	000000072967	SH		DEFINED	01
ALLSTATE CORP		020002101	8,465	000000148026	SH		DEFINED	01
ALLTEL CORP		020039103	6,178	000000088667	SH		DEFINED	01
ALTERA CORP		021441100	2,169	000000090098	SH		DEFINED	01
ALTRIA GROUP INC		02209S103	37,066	000000533096	SH		DEFINED	01
ALTUS PHARMACEUTICALS INC		02216N105	9,129	000000866624	SH		DEFINED	02
AMAZON COM INC		023135106	7,203	000000077329	SH		DEFINED	01
AMBAC FINL GROUP INC		023139108	1,619	000000025743	SH		DEFINED	01

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AMEREN CORP	023608102	2,757	000000052528	SH	DEFINED	01
AMERICAN CAPITAL STRATEGIES	024937104	2,032	000000047555	SH	DEFINED	01
AMERICAN ELEC PWR INC	025537101	4,654	000000101013	SH	DEFINED	01
AMERICAN EXPRESS CO	025816109	17,770	000000299317	SH	DEFINED	01
AMERICAN INTL GROUP INC	026874107	43,897	000000648887	SH	DEFINED	01
AMERICAN RAILCAR INDS INC	02916P103	538	000000024450	SH	DEFINED	01
AMERICAN STD COS INC DEL	029712106	1,689	000000047422	SH	DEFINED	01

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FORM 13F INFORMATION TABLE QUARTER ENDING 09/30/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
AMERISOURCEBERGEN CORP		03073E105	2,066	000000045592	SH		DEFINED	01
AMERIPRISE FINL INC		03076C106	3,757	000000059534	SH		DEFINED	01
AMGEN INC		031162100	15,555	000000274986	SH		DEFINED	01
ANADARKO PETE CORP		032511107	6,309	000000117378	SH		DEFINED	01
ANALOG DEVICES INC		032654105	2,847	000000078737	SH		DEFINED	01
ANHEUSER BUSCH COS INC		035229103	9,481	000000189664	SH		DEFINED	01
AON CORP		037389103	3,319	000000074083	SH		DEFINED	01
APACHE CORP		037411105	7,565	000000084010	SH		DEFINED	01
APARTMENT INVT & MGMT CO		03748R101	1,104	000000024478	SH		DEFINED	01
APOLLO GROUP INC		037604105	2,162	000000035955	SH		DEFINED	01
APPLE INC		037833100	33,832	000000220453	SH		DEFINED	01
APPLERA CORP		038020103	1,607	000000046404	SH		DEFINED	01
APPLIED MATLS INC		038222105	7,218	000000348713	SH		DEFINED	01
ARCHER DANIELS MIDLAND CO		039483102	5,387	000000162851	SH		DEFINED	01
ARCHSTONE SMITH TR		039583109	3,403	000000056594	SH		DEFINED	01
ARMSTRONG WORLD INDS INC NEW		04247X102	2,285	000000056304	SH		DEFINED	01
ARROW INTL INC		042764100	3,184	000000070000	SH		DEFINED	01
ASHLAND INC NEW		044209104	893	000000014847	SH		DEFINED	01
ASSURANT INC		04621X108	1,306	000000024421	SH		DEFINED	01
AUTODESK INC		052769106	2,908	000000058197	SH		DEFINED	01
AUTOMATIC DATA PROCESSING IN		053015103	6,172	000000134379	SH		DEFINED	01
AUTONATION INC		05329W102	679	000000038347	SH		DEFINED	01
AUTOZONE INC		053332102	1,368	000000011781	SH		DEFINED	01
AVALONBAY CMNTYS INC		053484101	2,381	000000020176	SH		DEFINED	01
AVAYA INC		053499109	1,960	000000115620	SH		DEFINED	01
AVERY DENNISON CORP		053611109	1,536	000000026943	SH		DEFINED	01
AVON PRODS INC		054303102	4,108	000000109478	SH		DEFINED	01
BB&T CORP		054937107	5,641	000000139664	SH		DEFINED	01
BJ SVCS CO		055482103	1,959	000000073791	SH		DEFINED	01
BMC SOFTWARE INC		055921100	1,589	000000050912	SH		DEFINED	01
BAKER HUGHES INC		057224107	7,307	000000080860	SH		DEFINED	01
BALL CORP		058498106	1,392	000000025916	SH		DEFINED	01
BANCOLOMBIA S A		05968L102	232	000000006719	SH		DEFINED	02
BANK OF AMERICA CORPORATION		060505104	56,444	000001122825	SH		DEFINED	01
BANK OF NEW YORK MELLON CORP		064058100	12,708	000000287915	SH		DEFINED	01
BARD C R INC		067383109	2,306	000000026150	SH		DEFINED	01
BARR PHARMACEUTICALS INC		068306109	1,543	000000027128	SH		DEFINED	01
BAUSCH & LOMB INC		071707103	897	000000014021	SH		DEFINED	01
BAXTER INTL INC		071813109	9,181	000000163137	SH		DEFINED	01
BEAR STEARNS COS INC		073902108	3,609	000000029389	SH		DEFINED	01
BECTON DICKINSON & CO		075887109	5,053	000000061590	SH		DEFINED	01
BED BATH & BEYOND INC		075896100	2,342	000000068657	SH		DEFINED	01
BEMIS INC		081437105	769	000000026448	SH		DEFINED	01
BEST BUY INC		086516101	4,635	000000100725	SH		DEFINED	01
BIG LOTS INC		089302103	768	000000025753	SH		DEFINED	01
BIOGEN IDEC INC		09062X103	4,832	000000072859	SH		DEFINED	01

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FORM 13F INFORMATION TABLE QUARTER ENDING 09/28/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OBLACK & DECKER CORP		091797100	1,384	000000016620	SH		DEFINED	01
BLOCK H & R INC		093671105	1,739	000000082143	SH		DEFINED	01
BOEING CO		097023105	21,760	000000207262	SH		DEFINED	01
BOSTON PROPERTIES INC		101121101	3,129	000000030124	SH		DEFINED	01
BOSTON SCIENTIFIC CORP		101137107	4,709	000000337577	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO		110122108	14,424	000000500486	SH		DEFINED	01
BROADCOM CORP		111320107	4,325	000000118705	SH		DEFINED	01
BROWN FORMAN CORP		115637209	1,639	000000021882	SH		DEFINED	01
BRUNSWICK CORP		117043109	514	000000022502	SH		DEFINED	01
BURLINGTON NORTN SANTA FE C		12189T104	6,259	000000077114	SH		DEFINED	01
CBS CORP NEW		124857202	5,459	000000173310	SH		DEFINED	01
CB RICHARD ELLIS GROUP INC		12497T101	1,388	000000049892	SH		DEFINED	01
C H ROBINSON WORLDWIDE INC		12541W209	2,371	000000043676	SH		DEFINED	01
CIGNA CORP		125509109	3,862	000000072474	SH		DEFINED	01
CIT GROUP INC		125581108	1,940	000000048282	SH		DEFINED	01
CME GROUP INC		12572Q105	7,892	000000013438	SH		DEFINED	01
CMS ENERGY CORP		125896100	955	000000056832	SH		DEFINED	01
CSX CORP		126408103	4,746	000000111083	SH		DEFINED	01
CVS CAREMARK CORPORATION		126650100	14,850	000000374722	SH		DEFINED	01
CA INC		12673P105	2,529	000000098340	SH		DEFINED	01
CABLEVISION SYS CORP		12686C109	349	000000010000	SH		DEFINED	01
CABLEVISION SYS CORP		12686C109	1,463	000000041900	SH		DEFINED	01
CAMPBELL SOUP CO		134429109	2,103	000000056858	SH		DEFINED	01
CAPITAL ONE FINL CORP		14040H105	7,020	000000105688	SH		DEFINED	01
CAPSTONE TURBINE CORP		14067D102	150	000000125226	SH		DEFINED	02
CARDINAL HEALTH INC		14149Y108	5,767	000000092239	SH		DEFINED	01
CARNIVAL CORP		143658300	5,347	000000110416	SH		DEFINED	01
CATERPILLAR INC DEL		149123101	12,684	000000161731	SH		DEFINED	01
CATERPILLAR INC DEL		149123101	688	000000008775	SH		DEFINED	02
CELGENE CORP		151020104	6,905	000000096843	SH		DEFINED	01
CENTERPOINT ENERGY INC		15189T107	1,302	000000081271	SH		DEFINED	01
CENTEX CORP		152312104	806	000000030358	SH		DEFINED	01
CENTURYTEL INC		156700106	1,308	000000028319	SH		DEFINED	01
CERIDIAN CORP NEW		156779100	257	000000007400	SH		DEFINED	01
CHECKFREE CORP NEW		162813109	1,047	000000022500	SH		DEFINED	01
CHESAPEAKE ENERGY CORP		165167107	3,660	000000103824	SH		DEFINED	01
CHEVRON CORP NEW		166764100	50,477	000000539404	SH		DEFINED	01
CHUBB CORP		171232101	5,338	000000099522	SH		DEFINED	01
CHUNGHWA TELECOM CO LTD		17133Q205	19,588	000001060000	SH		DEFINED	01
CIENA CORP		171779309	828	000000021750	SH		DEFINED	01
CINCINNATI FINL CORP		172062101	1,884	000000043522	SH		DEFINED	01
CIRCUIT CITY STORE INC		172737108	337	000000042641	SH		DEFINED	01
CISCO SYS INC		17275R102	51,140	000001543634	SH		DEFINED	01
CINTAS CORP		172908105	1,266	000000034137	SH		DEFINED	01
CITIGROUP INC		172967101	58,825	000001260459	SH		DEFINED	01
CITIGROUP INC		172967101	2,250	000000048222	SH		DEFINED	02

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
0CITIZENS COMMUNICATIONS CO		17453B101	1,232	000000086093	SH		DEFINED	01

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CITRIX SYS INC	177376100	1,833	000000045485	SH	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	184502102	6,027	000000160995	SH	DEFINED	01
CLOROX CO DEL	189054109	2,135	000000035014	SH	DEFINED	01
COACH INC	189754104	4,462	000000094411	SH	DEFINED	01
COCA COLA CO	191216100	28,934	000000503466	SH	DEFINED	01
COCA COLA CO	191216100	635	000000011053	SH	DEFINED	02
COCA COLA ENTERPRISES INC	191219104	1,747	000000072131	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	192446102	2,919	000000036594	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	9,202	000000129038	SH	DEFINED	01
COLGATE PALMOLIVE CO	194162103	554	000000007779	SH	DEFINED	02
COMCAST CORP NEW	20030N101	18,965	000000784344	SH	DEFINED	01
COMCAST CORP NEW	20030N200	1,105	000000046150	SH	DEFINED	01
COMERICA INC	200340107	1,985	000000038717	SH	DEFINED	01
COMMERCE BANCORP INC NJ	200519106	1,886	000000048644	SH	DEFINED	01
COMPUTER SCIENCES CORP	205363104	2,461	000000044027	SH	DEFINED	01
COMPUWARE CORP	205638109	614	000000076679	SH	DEFINED	01
CONAGRA FOODS INC	205887102	3,238	000000123940	SH	DEFINED	01
CONOCOPHILLIPS	20825C104	36,138	000000411736	SH	DEFINED	01
CONOCOPHILLIPS	20825C104	965	000000011000	SH	DEFINED	02
CONSECO INC	208464883	1,069	000000066822	SH	DEFINED	01
CONSOL ENERGY INC	20854P109	2,149	000000046136	SH	DEFINED	01
CONSOLIDATED EDISON INC	209115104	3,174	000000068566	SH	DEFINED	01
CONSTELLATION BRANDS INC	21036P108	1,188	000000049095	SH	DEFINED	01
CONSTELLATION ENERGY GROUP I	210371100	3,918	000000045671	SH	DEFINED	01
CONVERGYS CORP	212485106	595	000000034306	SH	DEFINED	01
CORNING INC	219350105	9,811	000000398026	SH	DEFINED	01
COSTCO WHSL CORP NEW	22160K105	6,800	000000110814	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	222372104	2,770	000000145752	SH	DEFINED	01
COVAD COMMUNICATIONS GROUP I	222814204	42	000000063499	SH	DEFINED	01
COVENTRY HEALTH CARE INC	222862104	2,460	000000039552	SH	DEFINED	01
CREE INC	225447101	262	000000008448	SH	DEFINED	02
CTRIIP COM INTL LTD	22943F100	422	000000008164	SH	DEFINED	02
CUMMINS INC	231021106	3,367	000000026328	SH	DEFINED	01
CYTYC CORP	232946103	476	000000010000	SH	DEFINED	01
D R HORTON INC	23331A109	885	000000069144	SH	DEFINED	01
DTE ENERGY CO	233331107	2,091	000000043178	SH	DEFINED	01
DADE BEHRING HLDGS INC	23342J206	3,970	000000052000	SH	DEFINED	01
DANAHER CORP DEL	235851102	5,159	000000062385	SH	DEFINED	01
DARDEN RESTAURANTS INC	237194105	1,500	000000035850	SH	DEFINED	01
DEAN FOODS CO NEW	242370104	838	000000032770	SH	DEFINED	01
DEERE & CO	244199105	8,333	000000056147	SH	DEFINED	01
DELL INC	24702R101	15,864	000000574806	SH	DEFINED	01
DELTA AIR LINES INC DEL	247361702	700	000000039022	SH	DEFINED	01
DELTA AIR LINES INC DEL	247361702	4,091	000000227575	SH	DEFINED	01
DEVELOPERS DIVERSIFIED RLTY	251591103	1,755	000000031429	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
ODEVON ENERGY CORP NEW		25179M103	9,389	000000112854	SH		DEFINED	01
DIAMONDS TR		252787106	325,541	000002343543	SH		DEFINED	01
DILLARDS INC		254067101	336	000000015397	SH		DEFINED	01
DIRECTV GROUP INC		25459L106	4,666	000000192201	SH		DEFINED	01
DISNEY WALT CO		254687106	16,889	000000491128	SH		DEFINED	01
DISCOVER FINL SVCS		254709108	2,511	000000120756	SH		DEFINED	01
DOBSON COMMUNICATIONS CORP		256069105	127	000000010000	SH		DEFINED	01
DOMINION RES INC VA NEW		25746U109	6,208	000000073643	SH		DEFINED	01
DONNELLEY R R & SONS CO		257867101	2,054	000000056204	SH		DEFINED	01

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DOVER CORP	260003108	2,759	000000054164	SH	DEFINED	01
DOW CHEM CO	260543103	10,351	000000240402	SH	DEFINED	01
DOW JONES & CO INC	260561105	985	000000016509	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	263534109	11,563	000000233329	SH	DEFINED	01
DUKE ENERGY CORP NEW	26441C105	5,959	000000318882	SH	DEFINED	01
DYNEGY INC DEL	26817G102	1,158	000000125399	SH	DEFINED	01
E M C CORP MASS	268648102	11,038	000000530694	SH	DEFINED	01
ENSCO INTL INC	26874Q100	2,100	000000037450	SH	DEFINED	01
EOG RES INC	26875P101	4,480	000000061942	SH	DEFINED	01
E TRADE FINANCIAL CORP	269246104	1,404	000000107606	SH	DEFINED	01
EASTMAN CHEM CO	277432100	1,419	000000021267	SH	DEFINED	01
EASTMAN KODAK CO	277461109	1,943	000000072623	SH	DEFINED	01
EATON CORP	278058102	3,651	000000036868	SH	DEFINED	01
EBAY INC	278642103	11,295	000000289489	SH	DEFINED	01
ECHELON CORP	27874N105	215	000000008618	SH	DEFINED	02
ECOLAB INC	278865100	2,080	000000044071	SH	DEFINED	01
EDISON INTL	281020107	4,571	000000082443	SH	DEFINED	01
EDWARDS AG INC	281760108	34,731	000000414700	SH	DEFINED	01
EL PASO CORP	28336L109	3,008	000000177262	SH	DEFINED	01
ELECTRONIC ARTS INC	285512109	4,406	000000078704	SH	DEFINED	01
ELECTRONIC DATA SYS NEW	285661104	2,812	000000128777	SH	DEFINED	01
EMBARQ CORP	29078E105	2,268	000000040805	SH	DEFINED	01
EMERSON ELEC CO	291011104	10,740	000000201810	SH	DEFINED	01
ENERGY CONVERSION DEVICES IN	292659109	304	000000013407	SH	DEFINED	02
ENTERGY CORP NEW	29364G103	5,437	000000050212	SH	DEFINED	01
EQUIFAX INC	294429105	1,376	000000036113	SH	DEFINED	01
EQUITY INNS INC	294703103	496	000000022000	SH	DEFINED	01
EQUITY RESIDENTIAL	29476L107	2,970	000000070126	SH	DEFINED	01
EVERGREEN SOLAR INC	30033R108	341	000000038256	SH	DEFINED	02
EXELON CORP	30161N101	12,893	000000171087	SH	DEFINED	01
EXPRESS SCRIPTS INC	302182100	3,641	000000065243	SH	DEFINED	01
EXXON MOBIL CORP	30231G102	130,178	000001406424	SH	DEFINED	01
FPL GROUP INC	302571104	6,267	000000102942	SH	DEFINED	01
FTI CONSULTING INC	302941109	988	000000019650	SH	DEFINED	01
FAMILY DLR STORES INC	307000109	978	000000036842	SH	DEFINED	01
FEDERAL HOME LN MTG CORP	313400301	9,707	000000164507	SH	DEFINED	01
FEDERAL NATL MTG ASSN	313586109	14,978	000000246320	SH	DEFINED	01

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INFORMATION TABLE
QUARTER ENDING
09/30/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
00FEDERATED INVS INC PA		314211103	879	000000022151	SH		DEFINED	01
FEDEX CORP		31428X106	8,184	000000078130	SH		DEFINED	01
FIDELITY NATL INFORMATION SV		31620M106	1,907	000000042985	SH		DEFINED	01
FIFTH THIRD BANCORP		316773100	4,592	000000135548	SH		DEFINED	01
FIRST HORIZON NATL CORP		320517105	851	000000031942	SH		DEFINED	01
FIRST SOLAR INC		336433107	339	000000002880	SH		DEFINED	02
FISERV INC		337738108	2,183	000000042926	SH		DEFINED	01
FIRSTENERGY CORP		337932107	4,885	000000077133	SH		DEFINED	01
FLUOR CORP NEW		343412102	3,217	000000022347	SH		DEFINED	01
FLUOR CORP NEW		343412102	629	000000004372	SH		DEFINED	02
FORD MTR CO DEL		345370860	4,511	000000531377	SH		DEFINED	01
FOREST LABS INC		345838106	2,983	000000080001	SH		DEFINED	01
FORTUNE BRANDS INC		349631101	3,158	000000038759	SH		DEFINED	01
FRANKLIN RES INC		354613101	5,236	000000041073	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO		35671D782	1,357	000000008750	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO		35671D857	10,131	000000096591	SH		DEFINED	01
FUELCELL ENERGY INC		35952H106	106	000000011946	SH		DEFINED	02

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GANNETT INC	364730101	2,575	000000058934	SH	DEFINED	01
GAP INC DEL	364760108	2,336	000000126726	SH	DEFINED	01
GENERAL DYNAMICS CORP	369550108	8,705	000000103057	SH	DEFINED	01
GENERAL ELECTRIC CO	369604103	107,552	000002597891	SH	DEFINED	01
GENERAL ELECTRIC CO	369604103	1,104	000000026682	SH	DEFINED	02
GENERAL GROWTH PPTYS INC	370021107	3,332	000000062144	SH	DEFINED	01
GENERAL MLS INC	370334104	4,846	000000083550	SH	DEFINED	01
GENERAL MTRS CORP	370442105	5,254	000000143185	SH	DEFINED	01
GENERAL MTRS CORP	370442105	883	000000024084	SH	DEFINED	02
GENUINE PARTS CO	372460105	2,150	000000043003	SH	DEFINED	01
GENWORTH FINL INC	37247D106	3,531	000000114913	SH	DEFINED	01
GENZYME CORP	372917104	4,134	000000066727	SH	DEFINED	01
GILEAD SCIENCES INC	375558103	9,645	000000236001	SH	DEFINED	01
GMARKET INC	38012G100	469	000000020000	SH	DEFINED	02
GOLDMAN SACHS GROUP INC	38141G104	22,312	000000102948	SH	DEFINED	01
GOODRICH CORP	382388106	2,162	000000031692	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	1,623	000000053388	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	382550101	3,307	000000108750	SH	DEFINED	01
GOOGLE INC	38259P508	33,211	000000058546	SH	DEFINED	01
GRACE W R & CO DEL NEW	38388F108	1,705	000000063500	SH	DEFINED	01
GRAINGER W W INC	384802104	1,655	000000018151	SH	DEFINED	01
GREATER BAY BANCORP	391648102	9,738	000000350300	SH	DEFINED	01
GROUP 1 AUTOMOTIVE INC	398905109	417	000000012450	SH	DEFINED	01
GUITAR CTR MGMT INC	402040109	2,024	000000034132	SH	DEFINED	01
HALLIBURTON CO	406216101	8,703	000000226643	SH	DEFINED	01
HARLEY DAVIDSON INC	412822108	2,937	000000063565	SH	DEFINED	01
HARMAN INTL INDS INC	413086109	1,428	000000016508	SH	DEFINED	01
HARRAHS ENTMT INC	413619107	13,489	000000155176	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	416515104	7,439	000000080382	SH	DEFINED	01

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FORM 13F INFORMATION TABLE QUARTER ENDING 09/30/2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
-----	-----	-----	-----	-----	-----	-----	-----	-----
OHASBRO INC		418056107	1,145	000000041081	SH		DEFINED	01
HAYES LEMMERZ INTL INC		420781304	1,551	000000373000	SH		DEFINED	01
HEINZ H J CO		423074103	3,763	000000081454	SH		DEFINED	01
HERCULES INC		427056106	617	000000029353	SH		DEFINED	01
HERSHEY CO		427866108	1,985	000000042779	SH		DEFINED	01
HESS CORP		42809H107	4,657	000000070002	SH		DEFINED	01
HEWLETT PACKARD CO		428236103	32,555	000000653850	SH		DEFINED	01
HILTON HOTELS CORP		432848109	7,009	000000150784	SH		DEFINED	01
HOME DEPOT INC		437076102	13,860	000000427272	SH		DEFINED	01
HONEYWELL INTL INC		438516106	11,297	000000189968	SH		DEFINED	01
HONEYWELL INTL INC		438516106	584	000000009828	SH		DEFINED	02
HORNBECK OFFSHORE SVCS INC N		440543106	1,570	000000042800	SH		DEFINED	01
HOSPIRA INC		441060100	1,647	000000039752	SH		DEFINED	01
HOST HOTELS & RESORTS INC		44107P104	2,965	000000132150	SH		DEFINED	01
HUDSON CITY BANCORP		443683107	2,069	000000134570	SH		DEFINED	01
HUMANA INC		444859102	2,980	000000042653	SH		DEFINED	01
HUNTINGTON BANCSHARES INC		446150104	1,572	000000092592	SH		DEFINED	01
HUNTSMAN CORP		447011107	283	000000010700	SH		DEFINED	01
HUNTSMAN CORP		447011107	1,231	000000046479	SH		DEFINED	01
IAC INTERACTIVECORP		44919P300	1,434	000000048346	SH		DEFINED	01
ICO GLOBAL COMM HLDGS LTD DE		44930K108	885	000000254429	SH		DEFINED	01
IMS HEALTH INC		449934108	1,511	000000049336	SH		DEFINED	01
ITT CORP NEW		450911102	3,112	000000045821	SH		DEFINED	01
IDENIX PHARMACEUTICALS INC		45166R204	871	000000301476	SH		DEFINED	02
ILLINOIS TOOL WKS INC		452308109	6,331	000000106164	SH		DEFINED	01

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INNOPHOS HOLDINGS INC	45774N108	1,312	0000000086100	SH	DEFINED	01
INTEL CORP	458140100	38,214	000001477751	SH	DEFINED	01
INTEGRYS ENERGY GROUP INC	45822P105	985	000000019229	SH	DEFINED	01
INTERCONTINENTALEXCHANGE INC	45865V100	2,663	000000017533	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	459200101	40,550	000000344234	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	459200101	694	000000005894	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	459506101	1,194	000000022594	SH	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	459902102	3,659	0000000084917	SH	DEFINED	01
INTL PAPER CO	460146103	3,899	000000108708	SH	DEFINED	01
INTERNATIONAL RECTIFIER CORP	460254105	269	000000008158	SH	DEFINED	02
INTERPUBLIC GROUP COS INC	460690100	1,238	000000119301	SH	DEFINED	01
INTUIT	461202103	2,598	0000000085753	SH	DEFINED	01
ISHARES COMEX GOLD TR	464285105	4,483	0000000060888	SH	DEFINED	02
ISHARES INC	464286400	627	000000008531	SH	DEFINED	02
ISHARES INC	464286848	9,230	000000643700	SH	DEFINED	01
ISHARES TR	464287184	450	000000002500	SH	DEFINED	02
ISHARES TR	464287234	10,801	0000000072275	SH	DEFINED	02
ISHARES TR	464287390	3,692	000000015289	SH	DEFINED	02
ISHARES TR	464287465	1,007	000000012200	SH	DEFINED	01
ISHARES TR	464287739	1,939	000000025364	SH	DEFINED	01
ITRON INC	465741106	261	000000002808	SH	DEFINED	02

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DISCRETN	OT MAN
-----	-----	-----	-----	-----	-----	-----	-----	-----
OJA SOLAR HOLDINGS CO LTD		466090107	323	000000007203	SH		DEFINED	02
JDS UNIPHASE CORP		46612J507	801	0000000053561	SH		DEFINED	01
JP MORGAN CHASE & CO		46625H100	39,352	000000858859	SH		DEFINED	01
JP MORGAN CHASE & CO		46625H100	628	000000013719	SH		DEFINED	02
JABIL CIRCUIT INC		466313103	1,199	0000000052525	SH		DEFINED	01
JANUS CAP GROUP INC		47102X105	1,129	000000039938	SH		DEFINED	01
JOHNSON & JOHNSON		478160104	48,290	000000735021	SH		DEFINED	01
JOHNSON & JOHNSON		478160104	2,440	000000037142	SH		DEFINED	02
JOHNSON CTLS INC		478366107	5,917	0000000050100	SH		DEFINED	01
JONES APPAREL GROUP INC		480074103	499	000000023645	SH		DEFINED	01
JUNIPER NETWORKS INC		48203R104	4,762	000000130083	SH		DEFINED	01
KLA-TENCOR CORP		482480100	2,726	000000048875	SH		DEFINED	01
KB HOME		48666K109	488	000000019480	SH		DEFINED	01
KELLOGG CO		487836108	3,759	0000000067141	SH		DEFINED	01
KEYCORP NEW		493267108	3,185	000000098523	SH		DEFINED	01
KIMBERLY CLARK CORP		494368103	7,566	000000107691	SH		DEFINED	01
KIMCO REALTY CORP		49446R109	2,885	000000063822	SH		DEFINED	01
KING PHARMACEUTICALS INC		495582108	724	0000000061779	SH		DEFINED	01
KOHL'S CORP		500255104	4,609	0000000080410	SH		DEFINED	01
KRAFT FOODS INC		50075N104	13,768	000000398964	SH		DEFINED	01
KROGER CO		501044101	5,105	000000179025	SH		DEFINED	01
LDK SOLAR CO LTD		50183L107	343	000000004983	SH		DEFINED	02
LSI CORPORATION		502161102	1,344	000000181188	SH		DEFINED	01
L-3 COMMUNICATIONS HLDGS INC		502424104	3,257	0000000031894	SH		DEFINED	01
LABORATORY CORP AMER HLDGS		50540R409	2,322	000000029682	SH		DEFINED	01
LAUDER ESTEE COS INC		518439104	1,274	000000030005	SH		DEFINED	01
LEGGETT & PLATT INC		524660107	846	000000044204	SH		DEFINED	01
LEGG MASON INC		524901105	2,831	000000033595	SH		DEFINED	01
LEHMAN BROS HLDGS INC		524908100	8,346	000000135207	SH		DEFINED	01
LEHMAN BROS HLDGS INC		524908100	1,775	000000028763	SH		DEFINED	02
LENNAR CORP		526057104	799	000000035282	SH		DEFINED	01
LEUCADIA NATL CORP		527288104	2,008	000000041661	SH		DEFINED	01
LEXMARK INTL NEW		529771107	993	000000023913	SH		DEFINED	01

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LILLY ELI & CO	532457108	14,215	000000249706	SH	DEFINED	01
LIMITED BRANDS INC	532716107	1,846	000000080675	SH	DEFINED	01
LINCOLN NATL CORP IND	534187109	4,518	000000068494	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	535678106	1,965	000000056172	SH	DEFINED	01
LIZ CLAIBORNE INC	539320101	888	000000025881	SH	DEFINED	01
LOCKHEED MARTIN CORP	539830109	9,531	000000087857	SH	DEFINED	01
LOEWS CORP	540424108	5,540	000000114598	SH	DEFINED	01
LOWES COS INC	548661107	10,483	000000374142	SH	DEFINED	01
LYONDELL CHEMICAL CO	552078107	760	000000016400	SH	DEFINED	01
M & T BK CORP	55261F104	1,963	000000018978	SH	DEFINED	01
MBIA INC	55262C100	1,954	000000032021	SH	DEFINED	01
MEMC ELECTR MATLS INC	552715104	3,352	000000056960	SH	DEFINED	01
MEMC ELECTR MATLS INC	552715104	314	000000005340	SH	DEFINED	02

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVTMT DSCRETN	OT MAN
OMGIC INVT CORP WIS		552848103	670	000000020737	SH		DEFINED	01
MTR GAMING GROUP INC		553769100	975	000000102323	SH		DEFINED	01
MACYS INC		55616P104	3,697	000000114396	SH		DEFINED	01
MAGELLAN HEALTH SVCS INC		559079207	4,066	000000100202	SH		DEFINED	01
MANOR CARE INC NEW		564055101	1,192	000000018523	SH		DEFINED	01
MARATHON OIL CORP		565849106	9,827	000000172344	SH		DEFINED	01
MARSH & MCLENNAN COS INC		571748102	3,497	000000137145	SH		DEFINED	01
MARSHALL & ILSLEY CORP		571834100	2,952	000000067444	SH		DEFINED	01
MARRIOTT INTL INC NEW		571903202	3,514	000000080856	SH		DEFINED	01
MASCO CORP		574599106	2,152	000000092898	SH		DEFINED	01
MATTEL INC		577081102	2,410	000000102748	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC		57772K101	2,381	000000081147	SH		DEFINED	01
MCCORMICK & CO INC		579780206	1,180	000000032817	SH		DEFINED	01
MCDONALDS CORP		580135101	16,491	000000302766	SH		DEFINED	01
MCGRW HILL COS INC		580645109	4,508	000000088551	SH		DEFINED	01
MCKESSON CORP		58155Q103	4,403	000000074900	SH		DEFINED	01
MEADWESTVACO CORP		583334107	1,370	000000046413	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC		58405U102	6,193	000000068517	SH		DEFINED	01
MEDIS TECHNOLOGIES LTD		58500P107	154	000000011898	SH		DEFINED	02
MEDTRONIC INC		585055106	16,188	000000286973	SH		DEFINED	01
MERCK & CO INC		589331107	28,465	000000550702	SH		DEFINED	01
MERCK & CO INC		589331107	338	000000006541	SH		DEFINED	02
MEREDITH CORP		589433101	558	000000009740	SH		DEFINED	01
MERRILL LYNCH & CO INC		590188108	15,566	000000218390	SH		DEFINED	01
METLIFE INC		59156R108	13,107	000000187976	SH		DEFINED	01
MICROSOFT CORP		594918104	60,258	000002045445	SH		DEFINED	01
MICROSOFT CORP		594918104	779	000000026451	SH		DEFINED	02
MICROCHIP TECHNOLOGY INC		595017104	1,998	000000055021	SH		DEFINED	01
MICRON TECHNOLOGY INC		595112103	2,125	000000191513	SH		DEFINED	01
MIDCAP SPDR TR		595635103	145,098	000000902073	SH		DEFINED	01
MILLIPORE CORP		601073109	1,034	000000013651	SH		DEFINED	01
MIRANT CORP NEW		60467R100	1,826	000000044893	SH		DEFINED	01
MOLEX INC		608554101	978	000000036337	SH		DEFINED	01
MOLSON COORS BREWING CO		60871R209	1,718	000000017245	SH		DEFINED	01
MONSANTO CO NEW		61166W101	11,894	000000138723	SH		DEFINED	01
MONSTER WORLDWIDE INC		611742107	1,140	000000033493	SH		DEFINED	01
MOODYS CORP		615369105	2,825	000000056060	SH		DEFINED	01
MOODYS CORP		615369105	4,586	000000091000	SH		DEFINED	02
MORGAN STANLEY		617446448	16,842	000000267335	SH		DEFINED	01
MUELLER WTR PRODS INC		624758207	635	000000057752	SH		DEFINED	01
MURPHY OIL CORP		626717102	3,333	000000047702	SH		DEFINED	01

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MYLAN LABS INC	628530107	1,004	000000062955	SH	DEFINED	01
NCR CORP NEW	62886E108	2,274	000000045674	SH	DEFINED	01
NRG ENERGY INC	629377508	1,344	000000031800	SH	DEFINED	01
NATIONAL CITY CORP	635405103	4,020	000000160239	SH	DEFINED	01
NATIONAL OILWELL VARCO INC	637071101	6,512	000000045069	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
ONATIONAL SEMICONDUCTOR CORP		637640103	1,649	000000060831	SH		DEFINED	01
NETWORK APPLIANCE INC		64120L104	2,422	000000090034	SH		DEFINED	01
NEW YORK TIMES CO		650111107	719	000000036423	SH		DEFINED	01
NEWELL RUBBERMAID INC		651229106	2,014	000000069915	SH		DEFINED	01
NEWMONT MINING CORP		651639106	5,110	000000114258	SH		DEFINED	01
NEWS CORP		65248E104	12,916	000000587389	SH		DEFINED	01
NICOR INC		654086107	489	000000011417	SH		DEFINED	01
NIKE INC		654106103	5,738	000000097829	SH		DEFINED	01
NIKE INC		654106103	676	000000011540	SH		DEFINED	02
NISOURCE INC		65473P105	1,327	000000069373	SH		DEFINED	01
NORDSTROM INC		655664100	2,347	000000050057	SH		DEFINED	01
NORFOLK SOUTHERN CORP		655844108	5,169	000000099595	SH		DEFINED	01
NORTHERN TR CORP		665859104	3,210	000000048453	SH		DEFINED	01
NORTHROP GRUMMAN CORP		666807102	6,782	000000086961	SH		DEFINED	01
NORTHWEST AIRLS CORP		667280408	11,401	000000640550	SH		DEFINED	01
NOVELL INC		670006105	676	000000088521	SH		DEFINED	01
NOVELLUS SYS INC		670008101	853	000000031327	SH		DEFINED	01
NUCOR CORP		670346105	4,373	000000073549	SH		DEFINED	01
NUCOR CORP		670346105	2,628	000000044200	SH		DEFINED	02
NVIDIA CORP		67066G104	5,032	000000138870	SH		DEFINED	01
OAKLEY INC		673662102	658	000000022700	SH		DEFINED	01
OCCIDENTAL PETE CORP DEL		674599105	13,470	000000210206	SH		DEFINED	01
OFFICEMAX INC DEL		67622P101	653	000000019061	SH		DEFINED	01
OFFICE DEPOT INC		676220106	1,454	000000070518	SH		DEFINED	01
OMNICOM GROUP INC		681919106	3,994	000000083073	SH		DEFINED	01
ORACLE CORP		68389X105	21,652	000001000127	SH		DEFINED	01
ORMAT TECHNOLOGIES INC		686688102	460	000000009934	SH		DEFINED	02
OWENS CORNING NEW		690742101	4,910	000000196036	SH		DEFINED	01
PG&E CORP		69331C108	4,273	000000089413	SH		DEFINED	01
PNC FINL SVCS GROUP INC		693475105	5,893	000000086536	SH		DEFINED	01
PPG INDS INC		693506107	3,136	000000041512	SH		DEFINED	01
PPL CORP		69351T106	4,488	000000096939	SH		DEFINED	01
PACCAR INC		693718108	5,362	000000062904	SH		DEFINED	01
PACIFIC ETHANOL INC		69423U107	114	000000011853	SH		DEFINED	02
PACTIV CORP		695257105	965	000000033679	SH		DEFINED	01
PALL CORP		696429307	1,206	000000031025	SH		DEFINED	01
PANTRY INC		698657103	366	000000014300	SH		DEFINED	01
PARKER HANNIFIN CORP		701094104	3,287	000000029396	SH		DEFINED	01
PATHMARK STORES INC NEW		70322A101	1,568	000000123051	SH		DEFINED	01
PATTERSON COMPANIES INC		703395103	1,367	000000035413	SH		DEFINED	01
PAYCHEX INC		704326107	3,529	000000086074	SH		DEFINED	01
PEABODY ENERGY CORP		704549104	3,215	000000067180	SH		DEFINED	01
PENNEY J C INC		708160106	3,573	000000056387	SH		DEFINED	01
PEPSI BOTTLING GROUP INC		713409100	1,317	000000035451	SH		DEFINED	01
PEPSICO INC		713448108	29,952	000000408851	SH		DEFINED	01
PEPSICO INC		713448108	1,742	000000023788	SH		DEFINED	02

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	QUARTER ENDING 09/30/2007		VALUE X1000	SHARES PRN AMT	SH PRN	PUT CALL	INVSTMT DSCRETN	OT MAN
OPERKINELMER INC		714046109			896	000000030695	SH		DEFINED	01
PFIZER INC		717081103			42,887	000001755538	SH		DEFINED	01
PFIZER INC		717081103			1,042	000000042661	SH		DEFINED	02
PINNACLE WEST CAP CORP		723484101			1,002	000000025383	SH		DEFINED	01
PITNEY BOWES INC		724479100			2,527	000000055637	SH		DEFINED	01
PLAYTEX PRODS INC		72813P100			2,526	000000138200	SH		DEFINED	01
PLUG POWER INC		72919P103			115	000000037166	SH		DEFINED	02
PLUM CREEK TIMBER CO INC		729251108			1,977	000000044175	SH		DEFINED	01
POLO RALPH LAUREN CORP		731572103			1,178	000000015157	SH		DEFINED	01
POWER-ONE INC		739308104			133	000000026207	SH		DEFINED	02
POWERSHARES QQQ TRUST		73935A104			1,140,936	000022192896	SH		DEFINED	01
PRAXAIR INC		74005P104			6,779	000000080934	SH		DEFINED	01
PRECISION CASTPARTS CORP		740189105			5,161	000000034883	SH		DEFINED	01
PRICE T ROWE GROUP INC		74144T108			3,736	000000067098	SH		DEFINED	01
PRINCIPAL FINANCIAL GROUP IN		74251V102			4,385	000000069511	SH		DEFINED	01
PROCTER & GAMBLE CO		742718109			55,545	000000789669	SH		DEFINED	01
PROCTER & GAMBLE CO		742718109			1,411	000000020071	SH		DEFINED	02
PROGRESS ENERGY INC		743263105			3,069	000000065515	SH		DEFINED	01
PROGRESSIVE CORP OHIO		743315103			3,556	000000183221	SH		DEFINED	01
PROLOGIS		743410102			4,314	000000065022	SH		DEFINED	01
PRUDENTIAL FINL INC		744320102			11,333	000000116143	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP		744573106			5,661	000000064342	SH		DEFINED	01
PUBLIC STORAGE		74460D109			2,477	000000031495	SH		DEFINED	01
PULTE HOMES INC		745867101			731	000000053745	SH		DEFINED	01
QLOGIC CORP		747277101			500	000000037180	SH		DEFINED	01
QUALCOMM INC		747525103			18,017	000000426348	SH		DEFINED	01
QUEST DIAGNOSTICS INC		74834L100			2,285	000000039558	SH		DEFINED	01
QUESTAR CORP		748356102			2,294	000000043682	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN		749121109			3,703	000000404271	SH		DEFINED	01
RCN CORP		749361200			814	000000066190	SH		DEFINED	01
R H DONNELLEY CORP		74955W307			927	000000016550	SH		DEFINED	01
RADIOSHACK CORP		750438103			720	000000034863	SH		DEFINED	01
RARE HOSPITALITY INTL INC		753820109			1,143	000000030000	SH		DEFINED	01
RAYTHEON CO		755111507			7,062	000000110661	SH		DEFINED	01
REGIONAL BK HOLDRS TR		75902E100			95,183	000000641700	SH		DEFINED	01
REGIONS FINANCIAL CORP NEW		7591EP100			5,250	000000178115	SH		DEFINED	01
REPUBLIC PROPERTY TR		760737106			366	000000025000	SH		DEFINED	01
RES-CARE INC		760943100			496	000000021733	SH		DEFINED	01
RETAIL HOLDRS TR		76127U101			109,324	000001091500	SH		DEFINED	01
REYNOLDS AMERICAN INC		761713106			2,753	000000043295	SH		DEFINED	01
ROBERT HALF INTL INC		770323103			1,238	000000041481	SH		DEFINED	01
ROCKWELL AUTOMATION INC		773903109			2,683	000000038603	SH		DEFINED	01
ROCKWELL COLLINS INC		774341101			3,080	000000042174	SH		DEFINED	01
ROHM & HAAS CO		775371107			1,934	000000034753	SH		DEFINED	01
ROWAN COS INC		779382100			1,022	000000027963	SH		DEFINED	01
RURAL CELLULAR CORP		781904107			326	000000007500	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
ORYDER SYS INC		783549108	741	000000015140	SH		DEFINED	01
SLM CORP		78442P106	5,185	000000104404	SH		DEFINED	01
SPDR TR		78462F103	2,659,262	000017428641	SH		DEFINED	01

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SPDR INDEX SHS FDS	78463X830	241,178	000004335400	SH	DEFINED	01
SAFECO CORP	786429100	1,710	000000027941	SH	DEFINED	01
SAFEWAY INC	786514208	3,678	000000111109	SH	DEFINED	01
ST JUDE MED INC	790849103	3,801	000000086262	SH	DEFINED	01
SANDISK CORP	80004C101	3,176	000000057656	SH	DEFINED	01
SARA LEE CORP	803111103	3,059	000000183329	SH	DEFINED	01
SCHERING PLOUGH CORP	806605101	12,960	000000409769	SH	DEFINED	01
SCHLUMBERGER LTD	806857108	31,671	000000301638	SH	DEFINED	01
SCHWAB CHARLES CORP NEW	808513105	5,180	000000239823	SH	DEFINED	01
SCOTTS MIRACLE GRO CO	810186106	401	000000009390	SH	DEFINED	01
SCRIPPS E W CO OHIO	811054204	953	000000022713	SH	DEFINED	01
SEACOR HOLDINGS INC	811904101	933	000000009820	SH	DEFINED	01
SEALED AIR CORP NEW	81211K100	1,044	000000040871	SH	DEFINED	01
SEARS HLDGS CORP	812350106	2,436	000000019157	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y100	119,865	000002846483	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y209	48,652	000001376319	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y308	42,110	000001505012	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y407	60,145	000001633051	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y506	397,182	000005309929	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y605	319,737	000009316354	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y704	274,244	000006675864	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y803	36,615	000001357629	SH	DEFINED	01
SELECT SECTOR SPDR TR	81369Y886	164,237	000004126567	SH	DEFINED	01
SEMPRA ENERGY	816851109	3,882	000000066807	SH	DEFINED	01
SHERWIN WILLIAMS CO	824348106	1,805	000000027474	SH	DEFINED	01
SIGMA ALDRICH CORP	826552101	1,619	000000033228	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	828806109	5,653	000000056532	SH	DEFINED	01
SMITH INTL INC	832110100	3,622	000000050741	SH	DEFINED	01
SMITHFIELD FOODS INC	832248108	315	000000010000	SH	DEFINED	02
SNAP ON INC	833034101	726	000000014657	SH	DEFINED	01
SOHU COM INC	83408W103	432	000000011473	SH	DEFINED	02
SOLETRON CORP	834182107	901	000000231251	SH	DEFINED	01
SOUTHERN CO	842587107	6,943	000000191398	SH	DEFINED	01
SOUTHWEST AIRLS CO	844741108	2,798	000000189096	SH	DEFINED	01
SOVEREIGN BANCORP INC	845905108	1,549	000000090930	SH	DEFINED	01
SPECTRA ENERGY CORP	847560109	3,915	000000159950	SH	DEFINED	01
SPRINT NEXTEL CORP	852061100	13,685	000000720302	SH	DEFINED	01
STANLEY WKS	854616109	1,166	000000020774	SH	DEFINED	01
STAPLES INC	855030102	3,882	000000180649	SH	DEFINED	01
STARBUCKS CORP	855244109	4,941	000000188589	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	85590A401	3,225	000000053094	SH	DEFINED	01
STATE STR CORP	857477103	6,717	000000098562	SH	DEFINED	01
STATION CASINOS INC	857689103	437	000000005000	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
OSTRYKER CORP		863667101	4,127	000000060034	SH		DEFINED	01
SUN MICROSYSTEMS INC		866810104	5,030	000000895127	SH		DEFINED	01
SUN MICROSYSTEMS INC		866810104	5,196	000000019000	SH		DEFINED	02
SUNOCO INC		86764P109	2,155	000000030456	SH		DEFINED	01
SUNPOWER CORP		867652109	331	000000004005	SH		DEFINED	02
SUNTRUST BKS INC		867914103	6,683	000000088322	SH		DEFINED	01
SUNTECH PWR HLDGS CO LTD		86800C104	307	000000007700	SH		DEFINED	02
SUPERVALU INC		868536103	2,074	000000053166	SH		DEFINED	01
SYMANTEC CORP		871503108	4,410	000000227579	SH		DEFINED	01
SYNOVUS FINL CORP		87161C105	2,323	000000082848	SH		DEFINED	01
SYSCO CORP		871829107	5,493	000000154342	SH		DEFINED	01

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TECO ENERGY INC	872375100	875	000000053276	SH	DEFINED	01
TJX COS INC NEW	872540109	3,270	000000112505	SH	DEFINED	01
TXU CORP	873168108	7,989	000000116688	SH	DEFINED	01
TARGACEPT INC	87611R306	10,660	000001190476	SH	DEFINED	02
TARGET CORP	87612E106	13,618	000000214223	SH	DEFINED	01
TEKTRONIX INC	879131100	532	000000019211	SH	DEFINED	01
TELLABS INC	879664100	1,055	000000110903	SH	DEFINED	01
TEMPLE INLAND INC	879868107	1,411	000000026815	SH	DEFINED	01
TENET HEALTHCARE CORP	88033G100	402	000000119909	SH	DEFINED	01
TERADYNE INC	880770102	662	000000047993	SH	DEFINED	01
TEREX CORP NEW	880779103	2,294	000000025780	SH	DEFINED	01
TEXAS INSTRS INC	882508104	13,231	000000361613	SH	DEFINED	01
TEXTRON INC	883203101	3,930	000000063187	SH	DEFINED	01
THERMO FISHER SCIENTIFIC INC	883556102	6,230	000000107939	SH	DEFINED	01
3M CO	88579Y101	16,950	000000181129	SH	DEFINED	01
3M CO	88579Y101	685	000000007323	SH	DEFINED	02
TIFFANY & CO NEW	886547108	1,811	000000034598	SH	DEFINED	01
TIME WARNER INC	887317105	17,424	000000949057	SH	DEFINED	01
TIME WARNER CABLE INC	88732J108	4,544	000000138559	SH	DEFINED	01
TORCHMARK CORP	891027104	1,509	000000024214	SH	DEFINED	01
TOWN SPORTS INTL HLDGS INC	89214A102	785	000000051658	SH	DEFINED	01
TRAVELERS COMPANIES INC	89417E109	8,392	000000166720	SH	DEFINED	01
TRIBUNE CO NEW	896047107	532	000000019478	SH	DEFINED	01
TRUMP ENMTT RESORTS INC	89816T103	167	000000025906	SH	DEFINED	01
21ST CENTY INS GROUP	90130N103	8,693	000000395000	SH	DEFINED	01
TYSON FOODS INC	902494103	1,242	000000069605	SH	DEFINED	01
UAL CORP	902549807	663	000000014259	SH	DEFINED	01
UST INC	902911106	2,000	000000040323	SH	DEFINED	01
US BANCORP DEL	902973304	14,210	000000436854	SH	DEFINED	01
US BANCORP DEL	902973304	900	000000027682	SH	DEFINED	02
U S G CORP	903293405	702	000000018700	SH	DEFINED	01
U S AIRWAYS GROUP INC	90341W108	363	000000013850	SH	DEFINED	01
UNION PAC CORP	907818108	7,621	000000067411	SH	DEFINED	01
UNISYS CORP	909214108	586	000000088549	SH	DEFINED	01
UNITED PARCEL SERVICE INC	911312106	19,948	000000265632	SH	DEFINED	01

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OUNITED STATES STL CORP NEW		912909108	3,168	000000029912	SH		DEFINED	01
UNITED TECHNOLOGIES CORP		913017109	20,197	000000250959	SH		DEFINED	01
UNITEDHEALTH GROUP INC		91324P102	16,279	000000336145	SH		DEFINED	01
UNUM GROUP		91529Y106	2,233	000000091292	SH		DEFINED	01
V F CORP		918204108	1,815	000000022484	SH		DEFINED	01
VALERO ENERGY CORP NEW		91913Y100	9,414	000000140138	SH		DEFINED	01
VARIAN MED SYS INC		92220P105	1,339	000000031988	SH		DEFINED	01
VERASUN ENERGY CORP		92336G106	373	000000033925	SH		DEFINED	02
VERENIUM CORPORATION		92340P100	102	000000019428	SH		DEFINED	02
VERISIGN INC		92343E102	2,081	000000061702	SH		DEFINED	01
VERIZON COMMUNICATIONS		92343V104	32,521	000000734458	SH		DEFINED	01
VERIZON COMMUNICATIONS		92343V104	200	000000004532	SH		DEFINED	02
VIACOM INC NEW		92553P201	6,770	000000173735	SH		DEFINED	01
VIACELL INC		92554J105	7,953	000001692184	SH		DEFINED	02
VIRGIN MEDIA INC		92769L101	3,352	000000138151	SH		DEFINED	01
VORNADO RLTY TR		929042109	3,701	000000033847	SH		DEFINED	01
VULCAN MATLS CO		929160109	2,155	000000024177	SH		DEFINED	01
WACHOVIA CORP NEW		929903102	24,148	000000481533	SH		DEFINED	01
WAL MART STORES INC		931142103	26,511	000000607357	SH		DEFINED	01

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WAL MART STORES INC	931142103	710	000000016285	SH	DEFINED	02
WALGREEN CO	931422109	11,877	000000251427	SH	DEFINED	01
WALTER INDS INC	93317Q105	430	000000016000	SH	DEFINED	01
WASHINGTON MUT INC	939322103	7,824	000000221593	SH	DEFINED	01
WASTE MGMT INC DEL	94106L109	4,991	000000132253	SH	DEFINED	01
WATERS CORP	941848103	1,689	000000025254	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	942683103	840	000000025936	SH	DEFINED	01
WELLPOINT INC	94973V107	12,136	000000153787	SH	DEFINED	01
WELLS FARGO & CO NEW	949746101	30,126	000000845774	SH	DEFINED	01
WENDYS INTL INC	950590109	771	000000022096	SH	DEFINED	01
WESTERN UN CO	959802109	4,099	000000195506	SH	DEFINED	01
WEYERHAEUSER CO	962166104	3,949	000000054620	SH	DEFINED	01
WHIRLPOOL CORP	963320106	1,758	000000019738	SH	DEFINED	01
WHOLE FOODS MKT INC	966837106	1,721	000000035168	SH	DEFINED	01
WILLIAMS COS INC DEL	969457100	5,172	000000151877	SH	DEFINED	01
WINDSTREAM CORP	97381W104	1,705	000000120799	SH	DEFINED	01
WINN DIXIE STORES INC	974280307	1,258	000000067241	SH	DEFINED	01
WRIGLEY WM JR CO	982526105	3,530	000000054972	SH	DEFINED	01
WYETH	983024100	15,175	000000340644	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	98310W108	1,480	000000045190	SH	DEFINED	01
XTO ENERGY INC	98385X106	6,037	000000097626	SH	DEFINED	01
XCEL ENERGY INC	98389B100	2,288	000000106244	SH	DEFINED	01
XILINX INC	983919101	1,957	000000074873	SH	DEFINED	01
XEROX CORP	984121103	4,106	000000236802	SH	DEFINED	01
YAHOO INC	984332106	9,150	000000340886	SH	DEFINED	01
YAHOO INC	984332106	2,255	000000084029	SH	DEFINED	02
YINGLI GREEN ENERGY HLDG CO	98584B103	342	000000013141	SH	DEFINED	02

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OYUM BRANDS INC		988498101	4,450	000000131568	SH		DEFINED	01
ZIMMER HLDGS INC		98956P102	4,888	000000060363	SH		DEFINED	01
ZIONS BANCORPORATION		989701107	1,869	000000027225	SH		DEFINED	01
ZOLTEK COS INC		98975W104	472	000000010822	SH		DEFINED	02