

Sample Portfolios

Acct	Type	Series	Com.	Yr	Mth	F/C/P	Strike	Marginable Positions		
								Gross Long	Gross Short	Net
H001	Omnibus	HSIQ3	HSI	2003	8	F		2	0	
		HSIS3	HSI	2003	9	F		0	1	
H002	Hedge	HSIQ3	HSI	2003	8	F				2
		HSIS3	HSI	2003	9	F				-1
H003	Hedge	HSI10600H3	HSI	2003	8	C	10600			1
		HSI10800T3	HSI	2003	8	P	10800			1
H004	Omnibus	HSI12000I3	HSI	2003	9	C	12000	0	1	
		HSI7800T3	HSI	2003	8	P	7800	0	2	
H005	Hedge	HSI11800H3	HSI	2003	8	C	11800			-5
		HSI12000I3	HSI	2003	9	C	12000			-6
		HSI7800T3	HSI	2003	8	P	7800			-3
		HSI7900U3	HSI	2003	9	P	7900			-4
H006	Hedge	HSI10600U3	HSI	2003	9	P	10600			-1
		HSI10800U3	HSI	2003	9	P	10800			1
H007	Hedge	HSIQ3	HSI	2003	8	F				1
		HSI10800U3	HSI	2003	9	P	10800			2
H008	Hedge	MHIS3	MHI	2003	9	F				1
		MHIZ3	MHI	2003	12	F				-2
H009	Hedge	MHI10600H3	MHI	2003	8	C	10600			1
		MHI10800H3	MHI	2003	8	C	10800			-1
H010	Omnibus	HSIQ3	HSI	2003	8	F		1	0	
		MHIQ3	MHI	2003	8	F		0	4	
H011	Hedge	HSIQ3	HSI	2003	8	F				1
		MHIQ3	MHI	2003	8	F				-4
H012	Hedge	HSIQ3	HSI	2003	8	F				1
		MHIS3	MHI	2003	9	F				-5
H013	Hedge	HSIQ3	HSI	2003	8	F				8
		MHIQ3	MHI	2003	8	F				-6
		HSIS3	HSI	2003	9	F				-2
		MHIZ3	MHI	2003	12	F				-10
		HSI10000H3	HSI	2003	8	C	10000			-2
		HSI12000U3	HSI	2003	9	P	12000			2
		MHI10800T3	MHI	2003	8	P	10800			-20
H014	Hedge	HB3S3	HB3	2003	9	F				5
		HB3V3	HB3	2003	10	F				-1
		HB3X3	HB3	2003	11	F				2
		HB3Z3	HB3	2003	12	F				-4

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								Gross Long	Gross Short	Net
		HB3H4	HB3	2004	3	F				2
		HB3Z4	HB3	2004	12	F				5
		HB3M5	HB3	2005	6	F				-8
H015	Hedge	DJIS3	DJI	2003	9	F				2
		DJIZ3	DJI	2003	12	F				-5
		CFIQ3	CFI	2003	8	F				-2
		CFIS3	CFI	2003	9	F				3
		HKBQ3	HKB	2003	8	F				4
		HKBZ3	HKB	2003	12	F				-1
		HKBH4	HKB	2004	3	F				-2
S001	Omnibus	CKH42.00H3	CKH	2003	8	C	42	0	0	
		CKH42.00T3	CKH	2003	8	P	42	0	2	
		CKH60.00H3	CKH	2003	8	C	60	0	0	
		CKH60.00T3	CKH	2003	8	P	60	0	3	
		CKH70.00I3	CKH	2003	9	C	70	0	4	
		CKH70.00U3	CKH	2003	9	P	70	0	0	
S002	Hedge	CKH42.00H3	CKH	2003	8	C	42			2
		CKH42.00T3	CKH	2003	8	P	42			-2
		CKH60.00H3	CKH	2003	8	C	60			3
		CKH60.00T3	CKH	2003	8	P	60			-3
		CKH70.00I3	CKH	2003	9	C	70			-4
		CKH70.00U3	CKH	2003	9	P	70			4
S003	Hedge	BEA17.00H3	BEA	2003	8	C	17			2
		BEA18.00T3	BEA	2003	8	P	18			2
		BEA20.00C4	BEA	2004	3	C	20			-10
		BEA13.00O4	BEA	2004	3	P	13			-8
S004	Hedge	BEA17.00H3	BEA	2003	8	C	17			-5
		BEA18.00C4	BEA	2004	3	C	18			5
		CKH60.00T3	CKH	2003	8	P	60			-3
		CKH65.00U3	CKH	2003	9	P	65			3
S005	Omnibus	BEA17.00H3	BEA	2003	8	C	17	0	5	
		BEA18.00C4	BEA	2004	3	C	18	0	0	
		CKH60.00T3	CKH	2003	8	P	60	0	3	
		CKH65.00U3	CKH	2003	9	P	65	0	0	