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LABRANCHE & CO INC  
Form 13F-HR  
February 10, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

Check here if Amendment [ ] ; Amendment Number:  
This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Labranche & Co Inc.  
Address: One Exchange Plaza  
New York, NY 10271

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey M. Chertoff  
Title: Senior Vice President and Chief Financial Officer  
Phone: 212-482-8935

Signature, Place, and Date of Signing:

/s/ Jeffrey M. Chertoff New York, NY February 08, 2006

Report Type (Check only one.):

[ X ] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ ] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
Form13F Information Table Entry Total: 1138  
Form13F Information Table Value Total: \$2,199,838 (thousands)  
List of Other Included Managers:

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Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional managers with respect to which this report is filed, other than the manager filing this report.

| No. | 13F File Number | Name                               |
|-----|-----------------|------------------------------------|
| 01  | 28-10500        | Labranche & Co., LLC               |
| 02  | 28-10501        | Labranche Structured Products, LLC |

### FORM 13F INFORMATION TABLE

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO                        | COM            | 88579Y101 | 316                | 387                | SH         | Call         | DEFINED            | 02          |
| 3M CO                        | COM            | 88579Y101 | 283                | 623                | SH         | Put          | DEFINED            | 02          |
| 3M CO                        | COM            | 88579Y101 | 7140               | 92129              | SH         |              | DEFINED            | 02          |
| 4 KIDS ENTMT INC             | COM            | 350865101 | 711                | 45299              | SH         |              | DEFINED            | 01          |
| 99 CENTS ONLY STORES         | COM            | 65440K106 | 2206               | 210924             | SH         |              | DEFINED            | 02          |
| ABBOTT LABS                  | COM            | 002824100 | 3529               | 89504              | SH         |              | DEFINED            | 02          |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 286                | 318                | SH         | Call         | DEFINED            | 02          |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 623                | 9560               | SH         |              | DEFINED            | 02          |
| ACCELRY S INC                | COM            | 00430U103 | 141                | 17520              | SH         |              | DEFINED            | 02          |
| ACTIVE POWER INC             | COM            | 00504W100 | 155                | 40300              | SH         |              | DEFINED            | 02          |
| ADOLOR CORP                  | COM            | 00724X102 | 240                | 16408              | SH         |              | DEFINED            | 02          |
| ADTRAN INC                   | COM            | 00738A106 | 387                | 13000              | SH         |              | DEFINED            | 02          |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 1328               | 30557              | SH         |              | DEFINED            | 02          |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 440                | 1175               | SH         | Call         | DEFINED            | 02          |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 507                | 11544              | SH         | Put          | DEFINED            | 02          |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 2564               | 83792              | SH         |              | DEFINED            | 02          |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 3287               | 3496               | SH         | Call         | DEFINED            | 02          |
| ADVANCED SEMICONDUCTOR ENGR  | SPONSORED ADR  | 00756M404 | 77                 | 17040              | SH         |              | DEFINED            | 01          |
| AES CORP                     | COM            | 00130H105 | 396                | 25000              | SH         |              | DEFINED            | 02          |
| AFFILIATED COMPUTER SERVICES | CL A           | 008190100 | 9736               | 164518             | SH         |              | DEFINED            | 02          |
| AFFYMETRIX INC               | COM            | 00826T108 | 320                | 6697               | SH         |              | DEFINED            | 02          |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 1518               | 45585              | SH         |              | DEFINED            | 01          |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 204                | 600                | SH         | Call         | DEFINED            | 02          |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 1037               | 52475              | SH         |              | DEFINED            | 02          |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 218                | 1313               | SH         | Call         | DEFINED            | 02          |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101 | 335                | 500                | SH         | Call         | DEFINED            | 02          |
| ALASKA AIR GROUP INC         | COM            | 011659109 | 208                | 5824               | SH         |              | DEFINED            | 02          |
| ALBERTSONS INC               | COM            | 013104104 | 1177               | 4510               | SH         | Put          | DEFINED            | 02          |
| ALCOA INC                    | COM            | 013817101 | 605                | 20460              | SH         |              | DEFINED            | 02          |
| ALCON INC                    | COM SHS        | H01301102 | 343                | 2650               | SH         |              | DEFINED            | 02          |
| ALEXANDER & BALDWIN INC      | COM            | 014482103 | 1251               | 23066              | SH         |              | DEFINED            | 02          |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 542                | 541                | SH         | Call         | DEFINED            | 02          |
| ALLERGAN INC                 | COM            | 018490102 | 542                | 232                | SH         | Call         | DEFINED            | 02          |
| ALLIANCE CAP MGMT HLDG L P   | UNIT LTD PARTN | 01855A101 | 277                | 4900               | SH         |              | DEFINED            | 02          |
| ALLIANT TECHSYSTEMS INC      | COM            | 018804104 | 241                | 3162               | SH         |              | DEFINED            | 01          |
| ALLIED CAP CORP NEW          | COM            | 01903Q108 | 299                | 2300               | SH         | Put          | DEFINED            | 02          |
| ALLIED CAP CORP NEW          | COM            | 01903Q108 | 480                | 4000               | SH         | Call         | DEFINED            | 02          |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM            | 01988P108 | 365                | 1000               | SH         | Call         | DEFINED            | 02          |
| ALLSTATE CORP                | COM            | 020002101 | 331                | 2004               | SH         | Put          | DEFINED            | 02          |
| ALLTEL CORP                  | COM            | 020039103 | 1401               | 22202              | SH         |              | DEFINED            | 02          |
| ALPHA NATURAL RESOURCES INC  | COM            | 02076X102 | 288                | 15000              | SH         |              | DEFINED            | 02          |
| ALTAIR NANOTECHNOLOGIES INC  | COM            | 021373105 | 113                | 55428              | SH         |              | DEFINED            | 02          |
| ALTRIA GROUP INC             | COM            | 02209S103 | 14974              | 200400             | SH         |              | DEFINED            | 02          |
| ALTRIA GROUP INC             | COM            | 02209S103 | 5205               | 7392               | SH         | Call         | DEFINED            | 02          |
| ALTRIA GROUP INC             | COM            | 02209S103 | 437                | 5848               | SH         |              | DEFINED            | 01          |

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|                              |                |           |       |           |      |         |    |
|------------------------------|----------------|-----------|-------|-----------|------|---------|----|
| ALTRIA GROUP INC             | COM            | 02209S103 | 318   | 3093 SH   | Put  | DEFINED | 02 |
| ALUMINUM CORP CHINA LTD      | SPON ADR H SHS | 022276109 | 663   | 8683 SH   |      | DEFINED | 01 |
| ALVARION LTD                 | SHS            | M0861T100 | 338   | 38755 SH  |      | DEFINED | 02 |
| AMAZON COM INC               | COM            | 023135106 | 2411  | 51129 SH  |      | DEFINED | 02 |
| AMAZON COM INC               | COM            | 023135106 | 499   | 750 SH    | Call | DEFINED | 02 |
| AMAZON COM INC               | COM            | 023135106 | 382   | 984 SH    | Put  | DEFINED | 02 |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 474   | 6146 SH   |      | DEFINED | 02 |
| AMEDISYS INC                 | COM            | 023436108 | 285   | 1000 SH   | Put  | DEFINED | 02 |
| AMERADA HESS CORP            | COM            | 023551104 | 692   | 351 SH    | Call | DEFINED | 02 |
| AMERADA HESS CORP            | COM            | 023551104 | 9704  | 76516 SH  |      | DEFINED | 02 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 717   | 24481 SH  |      | DEFINED | 02 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 1149  | 2512 SH   | Call | DEFINED | 02 |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 303   | 1250 SH   | Put  | DEFINED | 02 |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 1125  | 48950 SH  |      | DEFINED | 02 |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 959   | 25850 SH  |      | DEFINED | 02 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 13843 | 269003 SH |      | DEFINED | 02 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 17713 | 21842 SH  | Call | DEFINED | 02 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 1464  | 28449 SH  |      | DEFINED | 01 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 294   | 7683 SH   |      | DEFINED | 02 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 505   | 13187 SH  |      | DEFINED | 01 |
| AMERICAN HOME MTG INVT CORP  | COM            | 02660R107 | 472   | 14500 SH  |      | DEFINED | 02 |
| AMERICAN HOME MTG INVT CORP  | COM            | 02660R107 | 287   | 841 SH    | Call | DEFINED | 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 15092 | 221195 SH |      | DEFINED | 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 5162  | 8515 SH   | Call | DEFINED | 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 586   | 6825 SH   | Put  | DEFINED | 02 |
| AMERICAN PHARMACEUTICALS PTN | COM            | 02886P109 | 7659  | 197451 SH |      | DEFINED | 02 |
| AMERICAN SCIENCE & ENGR INC  | COM            | 029429107 | 499   | 8000 SH   |      | DEFINED | 02 |
| AMERICAN SUPERCONDUCTOR CORP | COM            | 030111108 | 91    | 11532 SH  |      | DEFINED | 02 |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 2523  | 3388 SH   | Call | DEFINED | 02 |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 699   | 3828 SH   | Put  | DEFINED | 02 |
| AMERICREDIT CORP             | COM            | 03060R101 | 646   | 25204 SH  |      | DEFINED | 02 |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 2730  | 66594 SH  |      | DEFINED | 02 |
| AMERITRADE HLDG CORP NEW     | COM            | 03074K100 | 589   | 1384 SH   | Call | DEFINED | 02 |
| AMERITRADE HLDG CORP NEW     | COM            | 03074K100 | 5512  | 229687 SH |      | DEFINED | 02 |
| AMGEN INC                    | COM            | 031162100 | 7112  | 90191 SH  |      | DEFINED | 02 |
| AMGEN INC                    | COM            | 031162100 | 623   | 2323 SH   | Put  | DEFINED | 02 |
| AMKOR TECHNOLOGY INC         | COM            | 031652100 | 252   | 45000 SH  |      | DEFINED | 02 |
| AMR CORP                     | COM            | 001765106 | 2493  | 112134 SH |      | DEFINED | 02 |
| AMR CORP                     | COM            | 001765106 | 6037  | 9437 SH   | Call | DEFINED | 02 |
| AMR CORP                     | COM            | 001765106 | 243   | 4750 SH   | Put  | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC   | COM            | 032346108 | 493   | 1260 SH   | Put  | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC   | COM            | 032346108 | 8571  | 214699 SH |      | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC   | COM            | 032346108 | 1338  | 3411 SH   | Call | DEFINED | 02 |
| ANADARKO PETE CORP           | COM            | 032511107 | 312   | 400 SH    | Put  | DEFINED | 02 |
| ANADARKO PETE CORP           | COM            | 032511107 | 440   | 400 SH    | Call | DEFINED | 02 |
| ANALOG DEVICES INC           | COM            | 032654105 | 483   | 2226 SH   | Call | DEFINED | 02 |
| ANDREW CORP                  | COM            | 034425108 | 117   | 10916 SH  |      | DEFINED | 02 |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 1877  | 38057 SH  |      | DEFINED | 02 |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 276   | 300 SH    | Call | DEFINED | 02 |
| ANNALY MTG MGMT INC          | COM            | 035710409 | 314   | 475 SH    | Put  | DEFINED | 02 |
| ANNTAYLOR STORES CORP        | COM            | 036115103 | 403   | 849 SH    | Call | DEFINED | 02 |
| ANNTAYLOR STORES CORP        | COM            | 036115103 | 2574  | 74579 SH  |      | DEFINED | 02 |
| ANTIGENICS INC DEL           | COM            | 037032109 | 226   | 47500 SH  |      | DEFINED | 02 |
| AON CORP                     | COM            | 037389103 | 1510  | 42000 SH  |      | DEFINED | 02 |
| APACHE CORP                  | COM            | 037411105 | 2910  | 42463 SH  |      | DEFINED | 02 |
| APACHE CORP                  | COM            | 037411105 | 1211  | 2290 SH   | Call | DEFINED | 02 |
| APOLLO GROUP INC             | CL A           | 037604105 | 2855  | 47228 SH  |      | DEFINED | 02 |
| APPLE COMPUTER INC           | COM            | 037833100 | 291   | 4042 SH   |      | DEFINED | 02 |
| APPLE COMPUTER INC           | COM            | 037833100 | 11465 | 4818 SH   | Call | DEFINED | 02 |
| APPLE COMPUTER INC           | COM            | 037833100 | 385   | 1518 SH   | Put  | DEFINED | 02 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 219   | 8246 SH   |      | DEFINED | 02 |
| APPLIED MATLS INC            | COM            | 038222105 | 280   | 3250 SH   | Put  | DEFINED | 02 |

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|                              |               |           |       |        |    |         |            |
|------------------------------|---------------|-----------|-------|--------|----|---------|------------|
| APPLIED MICRO CIRCUITS CORP  | COM           | 03822W109 | 89    | 34800  | SH | DEFINED | 02         |
| APRIA HEALTHCARE GROUP INC   | COM           | 037933108 | 2397  | 99400  | SH | DEFINED | 02         |
| AQUANTIVE INC                | COM           | 03839G105 | 264   | 10475  | SH | DEFINED | 02         |
| ARCH COAL INC                | COM           | 039380100 | 3446  | 43345  | SH | DEFINED | 02         |
| ARCH COAL INC                | COM           | 039380100 | 300   | 252    | SH | Call    | DEFINED 02 |
| ARCHIPELAGO HLDG INC         | COM           | 03957A104 | 682   | 13700  | SH | DEFINED | 02         |
| ARCHIPELAGO HLDG INC         | COM           | 03957A104 | 316   | 515    | SH | Call    | DEFINED 02 |
| ARCHSTONE SMITH TR           | COM           | 039583109 | 880   | 21002  | SH | DEFINED | 02         |
| ARDEN RLTY INC               | COM           | 039793104 | 1384  | 30874  | SH | DEFINED | 01         |
| ARIAD PHARMACEUTICALS INC    | COM           | 04033A100 | 121   | 20700  | SH | DEFINED | 02         |
| ARROWHEAD RESH CORP          | COM           | 042797100 | 59    | 13923  | SH | DEFINED | 02         |
| ARTHROCARE CORP              | COM           | 043136100 | 632   | 15000  | SH | DEFINED | 02         |
| ASA BERMUDA LIMITED          | COM           | G3156P103 | 440   | 8000   | SH | DEFINED | 02         |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 1925  | 39600  | SH | DEFINED | 02         |
| AT&T INC                     | COM           | 00206R102 | 275   | 5430   | SH | Put     | DEFINED 02 |
| AT&T INC                     | COM           | 00206R102 | 1605  | 65533  | SH | DEFINED | 01         |
| AT&T INC                     | COM           | 00206R102 | 6285  | 256651 | SH | DEFINED | 02         |
| ATHEROGENICS INC             | COM           | 047439104 | 228   | 918    | SH | Put     | DEFINED 02 |
| ATHEROGENICS INC             | COM           | 047439104 | 372   | 1937   | SH | Call    | DEFINED 02 |
| ATMEL CORP                   | COM           | 049513104 | 62    | 20000  | SH | DEFINED | 02         |
| ATMI INC                     | COM           | 00207R101 | 211   | 7544   | SH | DEFINED | 02         |
| AUDIOCODES LTD               | ORD           | M15342104 | 157   | 14188  | SH | DEFINED | 02         |
| AUTOLIV INC                  | COM           | 052800109 | 397   | 8747   | SH | DEFINED | 01         |
| AUTONATION INC               | COM           | 05329W102 | 5284  | 243145 | SH | DEFINED | 02         |
| AUTONATION INC               | COM           | 05329W102 | 639   | 1485   | SH | Call    | DEFINED 02 |
| AUTOZONE INC                 | COM           | 053332102 | 493   | 5378   | SH | DEFINED | 02         |
| AUTOZONE INC                 | COM           | 053332102 | 277   | 924    | SH | Call    | DEFINED 02 |
| AVERY DENNISON CORP          | COM           | 053611109 | 276   | 4993   | SH | DEFINED | 01         |
| AVID TECHNOLOGY INC          | COM           | 05367P100 | 2529  | 46190  | SH | DEFINED | 02         |
| AVISTA CORP                  | COM           | 05379B107 | 182   | 10272  | SH | DEFINED | 02         |
| AVNET INC                    | COM           | 053807103 | 266   | 11100  | SH | DEFINED | 02         |
| AVON PRODS INC               | COM           | 054303102 | 307   | 10750  | SH | DEFINED | 02         |
| BAKER HUGHES INC             | COM           | 057224107 | 1605  | 26400  | SH | DEFINED | 02         |
| BANK NEW YORK INC            | COM           | 064057102 | 217   | 1621   | SH | Put     | DEFINED 02 |
| BANK NEW YORK INC            | COM           | 064057102 | 353   | 2663   | SH | Call    | DEFINED 02 |
| BANK OF AMERICA CORPORATION  | COM           | 060505104 | 467   | 10118  | SH | DEFINED | 02         |
| BARD C R INC                 | COM           | 067383109 | 534   | 8108   | SH | DEFINED | 02         |
| BARNES & NOBLE INC           | COM           | 067774109 | 2001  | 46899  | SH | DEFINED | 02         |
| BARR PHARMACEUTICALS INC     | COM           | 068306109 | 272   | 850    | SH | Call    | DEFINED 02 |
| BARRICK GOLD CORP            | COM           | 067901108 | 249   | 8952   | SH | DEFINED | 01         |
| BARRICK GOLD CORP            | COM           | 067901108 | 2186  | 78436  | SH | DEFINED | 02         |
| BAYER A G                    | SPONSORED ADR | 072730302 | 238   | 5700   | SH | DEFINED | 02         |
| BB&T CORP                    | COM           | 054937107 | 240   | 2473   | SH | Put     | DEFINED 02 |
| BEAR STEARNS COS INC         | COM           | 073902108 | 14111 | 122145 | SH | DEFINED | 02         |
| BEAR STEARNS COS INC         | COM           | 073902108 | 210   | 629    | SH | Call    | DEFINED 02 |
| BEAZER HOMES USA INC         | COM           | 07556Q105 | 3788  | 52000  | SH | DEFINED | 02         |
| BECKMAN COULTER INC          | COM           | 075811109 | 2743  | 48202  | SH | DEFINED | 02         |
| BED BATH & BEYOND INC        | COM           | 075896100 | 734   | 20300  | SH | DEFINED | 02         |
| BED BATH & BEYOND INC        | COM           | 075896100 | 342   | 512    | SH | Put     | DEFINED 02 |
| BELLSOUTH CORP               | COM           | 079860102 | 2114  | 78000  | SH | DEFINED | 02         |
| BELLSOUTH CORP               | COM           | 079860102 | 518   | 3000   | SH | Call    | DEFINED 02 |
| BERKSHIRE HATHAWAY INC DEL   | CL A          | 084670108 | 709   | 8      | SH | DEFINED | 01         |
| BERRY PETE CO                | CL A          | 085789105 | 681   | 11900  | SH | DEFINED | 02         |
| BEST BUY INC                 | COM           | 086516101 | 1221  | 28091  | SH | DEFINED | 02         |
| BHP BILLITON LTD             | SPONSORED ADR | 088606108 | 698   | 20900  | SH | DEFINED | 02         |
| BHP BILLITON LTD             | SPONSORED ADR | 088606108 | 446   | 1372   | SH | Call    | DEFINED 02 |
| BIOENVISION INC              | COM           | 09059N100 | 488   | 74700  | SH | DEFINED | 02         |
| BIOGEN IDEC INC              | COM           | 09062X103 | 294   | 6485   | SH | DEFINED | 02         |
| BIOMARIN PHARMACEUTICAL INC  | COM           | 09061G101 | 410   | 38059  | SH | DEFINED | 02         |
| BIOMET INC                   | COM           | 090613100 | 380   | 10383  | SH | DEFINED | 02         |
| BIOSANTE PHARMACEUTICALS INC | COM NEW       | 09065V203 | 87    | 23874  | SH | DEFINED | 02         |
| BIOSITE INC                  | COM           | 090945106 | 322   | 5725   | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 1716  | 458    | SH | Call | DEFINED | 02 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 1000  | 2129   | SH | Put  | DEFINED | 02 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 17044 | 84970  | SH |      | DEFINED | 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 3076  | 129625 | SH |      | DEFINED | 02 |
| BJ SVCS CO                   | COM            | 055482103 | 1408  | 38400  | SH |      | DEFINED | 02 |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 621   | 20996  | SH |      | DEFINED | 01 |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 1469  | 49680  | SH |      | DEFINED | 02 |
| BLOCK H & R INC              | COM            | 093671105 | 827   | 33695  | SH |      | DEFINED | 01 |
| BLOCK H & R INC              | COM            | 093671105 | 585   | 1000   | SH | Put  | DEFINED | 02 |
| BLOCKBUSTER INC              | CL A           | 093679108 | 120   | 32074  | SH |      | DEFINED | 01 |
| BLOCKBUSTER INC              | CL A           | 093679108 | 75    | 20000  | SH |      | DEFINED | 02 |
| BLOCKBUSTER INC              | CL A           | 093679108 | 422   | 2250   | SH | Put  | DEFINED | 02 |
| BLUE COAT SYSTEMS INC        | COM NEW        | 09534T508 | 472   | 10331  | SH |      | DEFINED | 02 |
| BLUELINK HLDGS INC           | COM            | 09624H109 | 191   | 17000  | SH |      | DEFINED | 02 |
| BMC SOFTWARE INC             | COM            | 055921100 | 803   | 39212  | SH |      | DEFINED | 01 |
| BOEING CO                    | COM            | 097023105 | 229   | 1042   | SH | Call | DEFINED | 02 |
| BOIS D ARC ENERGY INC        | COM            | 09738U103 | 492   | 31000  | SH |      | DEFINED | 02 |
| BOSTON COMMUNICATIONS GROUP  | COM            | 100582105 | 12    | 10488  | SH |      | DEFINED | 02 |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 3047  | 41102  | SH |      | DEFINED | 02 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 5685  | 88526  | SH |      | DEFINED | 02 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 330   | 1487   | SH | Call | DEFINED | 02 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 3012  | 131070 | SH |      | DEFINED | 02 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 206   | 1167   | SH | Put  | DEFINED | 02 |
| BROADCOM CORP                | CL A           | 111320107 | 641   | 13600  | SH |      | DEFINED | 02 |
| BROADCOM CORP                | CL A           | 111320107 | 1195  | 760    | SH | Call | DEFINED | 02 |
| BROADWING CORP               | COM            | 11161E101 | 68    | 11315  | SH |      | DEFINED | 02 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 491   | 7086   | SH |      | DEFINED | 01 |
| BUCKEYE PARTNERS L P         | UNIT LTD PARTN | 118230101 | 342   | 8106   | SH |      | DEFINED | 01 |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 322   | 244    | SH | Put  | DEFINED | 02 |
| BUNGE LIMITED                | COM            | G16962105 | 643   | 11350  | SH |      | DEFINED | 02 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 471   | 6653   | SH |      | DEFINED | 02 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 723   | 520    | SH | Call | DEFINED | 02 |
| BURLINGTON RES INC           | COM            | 122014103 | 1724  | 20000  | SH |      | DEFINED | 02 |
| BURLINGTON RES INC           | COM            | 122014103 | 1775  | 1600   | SH | Call | DEFINED | 02 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 373   | 10068  | SH |      | DEFINED | 02 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 286   | 522    | SH | Call | DEFINED | 02 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 705   | 3000   | SH | Put  | DEFINED | 02 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 742   | 3100   | SH | Call | DEFINED | 02 |
| CACI INTL INC                | CL A           | 127190304 | 235   | 700    | SH | Put  | DEFINED | 02 |
| CALLAWAY GOLF CO             | COM            | 131193104 | 277   | 20000  | SH |      | DEFINED | 02 |
| CAMBRIDGE DISPLAY TECH INC   | COM            | 132193103 | 124   | 14541  | SH |      | DEFINED | 02 |
| CANYON RESOURCES CORP        | COM NEW        | 138869300 | 20    | 27062  | SH |      | DEFINED | 01 |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 423   | 369    | SH | Call | DEFINED | 02 |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 508   | 5885   | SH |      | DEFINED | 01 |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 211   | 897    | SH | Put  | DEFINED | 02 |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 1461  | 3621   | SH | Call | DEFINED | 02 |
| CAREER EDUCATION CORP        | COM            | 141665109 | 356   | 1215   | SH | Put  | DEFINED | 02 |
| CAREMARK RX INC              | COM            | 141705103 | 1089  | 21022  | SH |      | DEFINED | 02 |
| CAREMARK RX INC              | COM            | 141705103 | 331   | 522    | SH | Call | DEFINED | 02 |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 216   | 4038   | SH |      | DEFINED | 02 |
| CARPENTER TECHNOLOGY CORP    | COM            | 144285103 | 273   | 3873   | SH |      | DEFINED | 02 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 2323  | 40218  | SH |      | DEFINED | 02 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 431   | 430    | SH | Call | DEFINED | 02 |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 247   | 4200   | SH |      | DEFINED | 02 |
| CBRL GROUP INC               | COM            | 12489V106 | 764   | 21726  | SH |      | DEFINED | 02 |
| CELGENE CORP                 | COM            | 151020104 | 1009  | 15568  | SH |      | DEFINED | 02 |
| CEMEX S A                    | SPON ADR 5 ORD | 151290889 | 2363  | 39835  | SH |      | DEFINED | 02 |
| CEMEX S A                    | SPON ADR 5 ORD | 151290889 | 587   | 569    | SH | Call | DEFINED | 02 |
| CENDANT CORP                 | COM            | 151313103 | 424   | 800    | SH | Put  | DEFINED | 02 |
| CENTENE CORP DEL             | COM            | 15135B101 | 230   | 8750   | SH |      | DEFINED | 02 |
| CEPHALON INC                 | COM            | 156708109 | 8463  | 130724 | SH |      | DEFINED | 02 |
| CEPHALON INC                 | COM            | 156708109 | 330   | 1164   | SH | Call | DEFINED | 02 |

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|                              |                |           |      |        |    |      |         |    |
|------------------------------|----------------|-----------|------|--------|----|------|---------|----|
| CERNER CORP                  | COM            | 156782104 | 216  | 400    | SH | Put  | DEFINED | 02 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 1030 | 1650   | SH | Call | DEFINED | 02 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 733  | 2900   | SH | Put  | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 290  | 9125   | SH |      | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 4702 | 148200 | SH |      | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 2077 | 5253   | SH | Call | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 305  | 2130   | SH | Put  | DEFINED | 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 348  | 6135   | SH |      | DEFINED | 01 |
| CHEVRON CORP NEW             | COM            | 166764100 | 833  | 3275   | SH | Put  | DEFINED | 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 266  | 4677   | SH |      | DEFINED | 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 758  | 7921   | SH | Call | DEFINED | 02 |
| CHICAGO MERCANTILE HLDGS INC | CL A           | 167760107 | 1176 | 3200   | SH |      | DEFINED | 02 |
| CHICOS FAS INC               | COM            | 168615102 | 3868 | 88050  | SH |      | DEFINED | 02 |
| CHINA FD INC                 | COM            | 169373107 | 5216 | 225000 | SH |      | DEFINED | 01 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 230  | 7100   | SH |      | DEFINED | 02 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 1520 | 30650  | SH |      | DEFINED | 02 |
| CIMAREX ENERGY CO            | COM            | 171798101 | 1149 | 26707  | SH |      | DEFINED | 02 |
| CINERGY CORP                 | COM            | 172474108 | 684  | 16100  | SH |      | DEFINED | 02 |
| CINTAS CORP                  | COM            | 172908105 | 1791 | 43500  | SH |      | DEFINED | 02 |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 763  | 33788  | SH |      | DEFINED | 01 |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 4769 | 211096 | SH |      | DEFINED | 02 |
| CISCO SYS INC                | COM            | 17275R102 | 636  | 37173  | SH |      | DEFINED | 02 |
| CIT GROUP INC                | COM            | 125581108 | 322  | 6219   | SH |      | DEFINED | 02 |
| CITIGROUP INC                | COM            | 172967101 | 2329 | 10070  | SH | Put  | DEFINED | 02 |
| CITIGROUP INC                | COM            | 172967101 | 5438 | 112062 | SH |      | DEFINED | 02 |
| CITIGROUP INC                | COM            | 172967101 | 2476 | 13077  | SH | Call | DEFINED | 02 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 261  | 21307  | SH |      | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 258  | 21095  | SH |      | DEFINED | 02 |
| CITRIX SYS INC               | COM            | 177376100 | 431  | 1000   | SH | Call | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 692  | 1619   | SH | Call | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 330  | 595    | SH | Put  | DEFINED | 02 |
| CLICK COMMERCE INC           | COM NEW        | 18681D208 | 464  | 2320   | SH | Call | DEFINED | 02 |
| CLICK COMMERCE INC           | COM NEW        | 18681D208 | 414  | 2320   | SH | Put  | DEFINED | 02 |
| CMS ENERGY CORP              | COM            | 125896100 | 392  | 27001  | SH |      | DEFINED | 02 |
| CNF INC                      | COM            | 12612W104 | 229  | 4100   | SH |      | DEFINED | 02 |
| COCA COLA CO                 | COM            | 191216100 | 274  | 1000   | SH | Put  | DEFINED | 02 |
| COCA COLA ENTERPRISES INC    | COM            | 191219104 | 477  | 24887  | SH |      | DEFINED | 02 |
| COGNOS INC                   | COM            | 19244C109 | 1018 | 29342  | SH |      | DEFINED | 02 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 300  | 1975   | SH | Put  | DEFINED | 02 |
| COMCAST CORP NEW             | CL A SPL       | 20030N200 | 376  | 800    | SH | Put  | DEFINED | 02 |
| COMERICA INC                 | COM            | 200340107 | 219  | 3851   | SH |      | DEFINED | 01 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 735  | 2026   | SH | Call | DEFINED | 02 |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 592  | 722    | SH | Put  | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 349  | 8479   | SH |      | DEFINED | 02 |
| COMPUCREDIT CORP             | COM            | 20478N100 | 1280 | 2000   | SH | Call | DEFINED | 02 |
| COMPUCREDIT CORP             | COM            | 20478N100 | 390  | 2000   | SH | Put  | DEFINED | 02 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 3767 | 133630 | SH |      | DEFINED | 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 1627 | 32130  | SH |      | DEFINED | 01 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 733  | 14466  | SH |      | DEFINED | 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 407  | 1466   | SH | Put  | DEFINED | 02 |
| COMPUWARE CORP               | COM            | 205638109 | 179  | 19949  | SH |      | DEFINED | 02 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 325  | 790    | SH | Call | DEFINED | 02 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 536  | 20145  | SH |      | DEFINED | 02 |
| CONAGRA FOODS INC            | COM            | 205887102 | 467  | 2955   | SH | Put  | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 3770 | 64800  | SH |      | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 1511 | 3015   | SH | Call | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 661  | 1450   | SH | Put  | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 9755 | 149656 | SH |      | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 2072 | 3767   | SH | Call | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 833  | 1764   | SH | Put  | DEFINED | 02 |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 587  | 12666  | SH |      | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 2643 | 124085 | SH |      | DEFINED | 02 |

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|                              |            |           |       |        |    |         |            |
|------------------------------|------------|-----------|-------|--------|----|---------|------------|
| CONVERGYS CORP               | COM        | 212485106 | 290   | 18300  | SH | DEFINED | 02         |
| COOPER CAMERON CORP          | COM        | 216640102 | 1535  | 37082  | SH | DEFINED | 02         |
| COOPER COS INC               | COM NEW    | 216648402 | 846   | 16490  | SH | DEFINED | 01         |
| COOPER COS INC               | COM NEW    | 216648402 | 3798  | 74036  | SH | DEFINED | 02         |
| CORNING INC                  | COM        | 219350105 | 429   | 21800  | SH | DEFINED | 02         |
| COSTCO WHSL CORP NEW         | COM        | 22160K105 | 1491  | 30147  | SH | DEFINED | 02         |
| COUNTRYWIDE FINANCIAL CORP   | COM        | 222372104 | 3314  | 96940  | SH | DEFINED | 02         |
| COVANTA HLDG CORP            | COM        | 22282E102 | 580   | 38500  | SH | DEFINED | 02         |
| COVENTRY HEALTH CARE INC     | COM        | 222862104 | 378   | 922    | SH | Call    | DEFINED 02 |
| COVENTRY HEALTH CARE INC     | COM        | 222862104 | 10496 | 184262 | SH | DEFINED | 02         |
| CREE INC                     | COM        | 225447101 | 285   | 11307  | SH | DEFINED | 02         |
| CROWN CASTLE INTL CORP       | COM        | 228227104 | 2017  | 74965  | SH | DEFINED | 02         |
| CROWN CASTLE INTL CORP       | COM        | 228227104 | 735   | 3283   | SH | Put     | DEFINED 02 |
| CSX CORP                     | COM        | 126408103 | 879   | 17301  | SH | DEFINED | 02         |
| CV THERAPEUTICS INC          | COM        | 126667104 | 540   | 21837  | SH | DEFINED | 02         |
| CYBERONICS INC               | COM        | 23251P102 | 1574  | 48719  | SH | DEFINED | 02         |
| CYPRESS SEMICONDUCTOR CORP   | COM        | 232806109 | 356   | 25000  | SH | DEFINED | 02         |
| CYTEC INDS INC               | COM        | 232820100 | 905   | 19000  | SH | DEFINED | 02         |
| CYTYC CORP                   | COM        | 232946103 | 455   | 16103  | SH | DEFINED | 02         |
| DANA CORP                    | COM        | 235811106 | 581   | 80888  | SH | DEFINED | 02         |
| DECODE GENETICS INC          | COM        | 243586104 | 95    | 11447  | SH | DEFINED | 02         |
| DEERE & CO                   | COM        | 244199105 | 860   | 12621  | SH | DEFINED | 02         |
| DELL INC                     | COM        | 24702R101 | 300   | 10003  | SH | DEFINED | 02         |
| DELPHI FINL GROUP INC        | CL A       | 247131105 | 336   | 7300   | SH | DEFINED | 02         |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 498   | 2219   | SH | Put     | DEFINED 02 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 793   | 1575   | SH | Call    | DEFINED 02 |
| DEVON ENERGY CORP NEW        | COM        | 25179M103 | 6364  | 101760 | SH | DEFINED | 02         |
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 2092  | 2800   | SH | Put     | DEFINED 02 |
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 1835  | 1000   | SH | Call    | DEFINED 02 |
| DIAMONDS TR                  | UNIT SER 1 | 252787106 | 728   | 2500   | SH | Put     | DEFINED 02 |
| DIEBOLD INC                  | COM        | 253651103 | 509   | 13398  | SH | DEFINED | 02         |
| DIGITAL RIV INC              | COM        | 25388B104 | 972   | 32675  | SH | DEFINED | 02         |
| DILLARDS INC                 | CL A       | 254067101 | 745   | 30000  | SH | DEFINED | 02         |
| DISCOVERY HOLDING CO         | CL A COM   | 25468Y107 | 212   | 14000  | SH | DEFINED | 02         |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 767   | 32000  | SH | DEFINED | 02         |
| DOLLAR GEN CORP              | COM        | 256669102 | 3482  | 182613 | SH | DEFINED | 02         |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 3621  | 46900  | SH | DEFINED | 02         |
| DORAL FINL CORP              | COM        | 25811P100 | 690   | 65100  | SH | DEFINED | 02         |
| DOVER CORP                   | COM        | 260003108 | 251   | 6200   | SH | DEFINED | 02         |
| DOW CHEM CO                  | COM        | 260543103 | 553   | 12612  | SH | DEFINED | 02         |
| DOWNEY FINL CORP             | COM        | 261018105 | 368   | 583    | SH | Put     | DEFINED 02 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT | 26200S101 | 116   | 29489  | SH | DEFINED | 01         |
| DREYFUS STRATEGIC MUNIS INC  | COM        | 261932107 | 123   | 14443  | SH | DEFINED | 01         |
| DST SYS INC DEL              | COM        | 233326107 | 265   | 4421   | SH | DEFINED | 01         |
| DST SYS INC DEL              | COM        | 233326107 | 384   | 680    | SH | Put     | DEFINED 02 |
| DST SYS INC DEL              | COM        | 233326107 | 239   | 260    | SH | Call    | DEFINED 02 |
| DSW INC                      | CL A       | 23334L102 | 235   | 8950   | SH | DEFINED | 02         |
| DTE ENERGY CO                | COM        | 233331107 | 360   | 8338   | SH | DEFINED | 02         |
| DU PONT E I DE NEMOURS & CO  | COM        | 263534109 | 728   | 17118  | SH | DEFINED | 01         |
| DU PONT E I DE NEMOURS & CO  | COM        | 263534109 | 2942  | 69224  | SH | DEFINED | 02         |
| DU PONT E I DE NEMOURS & CO  | COM        | 263534109 | 392   | 1500   | SH | Call    | DEFINED 02 |
| DUKE ENERGY CORP             | COM        | 264399106 | 650   | 1466   | SH | Call    | DEFINED 02 |
| DYCOM INDS INC               | COM        | 267475101 | 216   | 9839   | SH | DEFINED | 02         |
| E M C CORP MASS              | COM        | 268648102 | 1362  | 100000 | SH | DEFINED | 01         |
| E M C CORP MASS              | COM        | 268648102 | 224   | 16412  | SH | DEFINED | 02         |
| E TRADE FINANCIAL CORP       | COM        | 269246104 | 4402  | 211007 | SH | DEFINED | 02         |
| EAGLE BROADBAND INC          | COM        | 269437109 | 45    | 497203 | SH | DEFINED | 01         |
| EASTMAN CHEM CO              | COM        | 277432100 | 1124  | 21791  | SH | DEFINED | 02         |
| EASTMAN KODAK CO             | COM        | 277461109 | 355   | 500    | SH | Put     | DEFINED 02 |
| EATON CORP                   | COM        | 278058102 | 283   | 4222   | SH | DEFINED | 02         |
| EBAY INC                     | COM        | 278642103 | 1980  | 10175  | SH | Put     | DEFINED 02 |
| EBAY INC                     | COM        | 278642103 | 6849  | 13823  | SH | Call    | DEFINED 02 |

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|                              |               |           |       |        |    |         |            |
|------------------------------|---------------|-----------|-------|--------|----|---------|------------|
| ECC CAPITAL CORP             | COM           | 26826M108 | 68    | 29878  | SH | DEFINED | 01         |
| ECOLAB INC                   | COM           | 278865100 | 437   | 12048  | SH | DEFINED | 01         |
| EDISON INTL                  | COM           | 281020107 | 2556  | 58600  | SH | DEFINED | 02         |
| EDWARDS AG INC               | COM           | 281760108 | 2193  | 46794  | SH | DEFINED | 02         |
| EDWARDS LIFESCIENCES CORP    | COM           | 28176E108 | 595   | 14300  | SH | DEFINED | 02         |
| EFJ INC                      | COM           | 26843B101 | 219   | 21588  | SH | DEFINED | 02         |
| ELAN PLC                     | ADR           | 284131208 | 3221  | 231229 | SH | DEFINED | 02         |
| ELAN PLC                     | ADR           | 284131208 | 4803  | 11820  | SH | Call    | DEFINED 02 |
| ELAN PLC                     | ADR           | 284131208 | 1393  | 100000 | SH | DEFINED | 01         |
| ELAN PLC                     | ADR           | 284131208 | 901   | 8998   | SH | Put     | DEFINED 02 |
| ELECTRONIC ARTS INC          | COM           | 285512109 | 1094  | 20912  | SH | DEFINED | 02         |
| ELECTRONIC ARTS INC          | COM           | 285512109 | 995   | 1851   | SH | Put     | DEFINED 02 |
| ELECTRONIC DATA SYS NEW      | COM           | 285661104 | 394   | 16388  | SH | DEFINED | 02         |
| EMCORE CORP                  | COM           | 290846104 | 81    | 10860  | SH | DEFINED | 02         |
| EMERSON ELEC CO              | COM           | 291011104 | 275   | 3688   | SH | DEFINED | 01         |
| ENCANA CORP                  | COM           | 292505104 | 475   | 1641   | SH | Call    | DEFINED 02 |
| ENCANA CORP                  | COM           | 292505104 | 434   | 1006   | SH | Put     | DEFINED 02 |
| ENCANA CORP                  | COM           | 292505104 | 14860 | 329050 | SH | DEFINED | 02         |
| ENERGY CONVERSION DEVICES IN | COM           | 292659109 | 876   | 21500  | SH | DEFINED | 02         |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 365   | 2618   | SH | DEFINED | 01         |
| ENSCO INTL INC               | COM           | 26874Q100 | 717   | 16164  | SH | DEFINED | 02         |
| ENTERGY CORP NEW             | COM           | 29364G103 | 355   | 5164   | SH | DEFINED | 01         |
| ENTERGY CORP NEW             | COM           | 29364G103 | 687   | 10000  | SH | DEFINED | 02         |
| ENTERRA ENERGY TR            | TR UNIT       | 29381P102 | 322   | 19600  | SH | DEFINED | 02         |
| ENZO BIOCHEM INC             | COM           | 294100102 | 844   | 67970  | SH | DEFINED | 02         |
| ENZO BIOCHEM INC             | COM           | 294100102 | 153   | 12294  | SH | DEFINED | 01         |
| ENZON PHARMACEUTICALS INC    | COM           | 293904108 | 171   | 23064  | SH | DEFINED | 02         |
| EOG RES INC                  | COM           | 26875P101 | 3630  | 2425   | SH | Call    | DEFINED 02 |
| EOG RES INC                  | COM           | 26875P101 | 4996  | 68100  | SH | DEFINED | 02         |
| EPIX PHARMACEUTICALS INC     | COM           | 26881Q101 | 60    | 14892  | SH | DEFINED | 02         |
| EQUITY OFFICE PROPERTIES TRU | COM           | 294741103 | 2624  | 86529  | SH | DEFINED | 02         |
| EQUITY RESIDENTIAL           | SH BEN INT    | 29476L107 | 1413  | 36108  | SH | DEFINED | 02         |
| ESCO TECHNOLOGIES INC        | COM           | 296315104 | 420   | 9450   | SH | DEFINED | 02         |
| ESPEED INC                   | CL A          | 296643109 | 560   | 72583  | SH | DEFINED | 02         |
| ESS TECHNOLOGY INC           | COM           | 269151106 | 85    | 24885  | SH | DEFINED | 02         |
| EURONET WORLDWIDE INC        | COM           | 298736109 | 937   | 1420   | SH | Call    | DEFINED 02 |
| EVERGREEN SOLAR INC          | COM           | 30033R108 | 188   | 17686  | SH | DEFINED | 02         |
| EXELON CORP                  | COM           | 30161N101 | 348   | 6550   | SH | DEFINED | 01         |
| EXPEDIA INC DEL              | COM           | 30212P105 | 611   | 25500  | SH | DEFINED | 02         |
| EXPEDITORS INTL WASH INC     | COM           | 302130109 | 922   | 13654  | SH | DEFINED | 02         |
| EXXON MOBIL CORP             | COM           | 30231G102 | 5026  | 89472  | SH | DEFINED | 01         |
| EXXON MOBIL CORP             | COM           | 30231G102 | 1725  | 10387  | SH | Call    | DEFINED 02 |
| EXXON MOBIL CORP             | COM           | 30231G102 | 1703  | 2728   | SH | Put     | DEFINED 02 |
| FAIRMONT HOTELS RESORTS INC  | COM           | 305204109 | 205   | 483    | SH | Call    | DEFINED 02 |
| FAIRPOINT COMMUNICATIONS INC | COM           | 305560104 | 135   | 13007  | SH | DEFINED | 01         |
| FAMILY DLR STORES INC        | COM           | 307000109 | 3755  | 151453 | SH | DEFINED | 02         |
| FASTENAL CO                  | COM           | 311900104 | 470   | 12004  | SH | DEFINED | 02         |
| FASTENAL CO                  | COM           | 311900104 | 259   | 615    | SH | Call    | DEFINED 02 |
| FEDERATED DEPT STORES INC DE | COM           | 31410H101 | 3681  | 55492  | SH | DEFINED | 02         |
| FEDEX CORP                   | COM           | 31428X106 | 1956  | 18910  | SH | DEFINED | 02         |
| FEDEX CORP                   | COM           | 31428X106 | 933   | 1000   | SH | Call    | DEFINED 02 |
| FEI CO                       | COM           | 30241L109 | 4341  | 226448 | SH | DEFINED | 02         |
| FIDELITY NATL FINL INC       | COM           | 316326107 | 1744  | 1181   | SH | Call    | DEFINED 02 |
| FIRST DATA CORP              | COM           | 319963104 | 207   | 13990  | SH | Put     | DEFINED 02 |
| FIRST DATA CORP              | COM           | 319963104 | 9539  | 30701  | SH | Call    | DEFINED 02 |
| FIRST DATA CORP              | COM           | 319963104 | 2609  | 60656  | SH | DEFINED | 02         |
| FIRST TR VALUE LINE DIV FD   | COM SHS       | 33735A100 | 215   | 15503  | SH | DEFINED | 01         |
| FISHER SCIENTIFIC INTL INC   | COM NEW       | 338032204 | 379   | 825    | SH | Call    | DEFINED 02 |
| FLAGSTAR BANCORP INC         | COM           | 337930101 | 262   | 18224  | SH | DEFINED | 02         |
| FLAMEL TECHNOLOGIES SA       | SPONSORED ADR | 338488109 | 513   | 27172  | SH | DEFINED | 02         |
| FMC TECHNOLOGIES INC         | COM           | 30249U101 | 428   | 9962   | SH | DEFINED | 02         |
| FORD MTR CO CAP TR II        | PFD TR CV6.5% | 345395206 | 747   | 27077  | SH | DEFINED | 01         |



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|                               |                |           |       |           |      |         |    |
|-------------------------------|----------------|-----------|-------|-----------|------|---------|----|
| FORD MTR CO DEL               | COM PAR \$0.01 | 345370860 | 312   | 40366 SH  |      | DEFINED | 02 |
| FORD MTR CO DEL               | COM PAR \$0.01 | 345370860 | 1216  | 6908 SH   | Put  | DEFINED | 02 |
| FORDING CDN COAL TR           | TR UNIT        | 345425102 | 1217  | 35200 SH  |      | DEFINED | 02 |
| FOREST LABS INC               | COM            | 345838106 | 895   | 22009 SH  |      | DEFINED | 02 |
| FOSTER WHEELER LTD            | SHS NEW        | G36535139 | 368   | 10000 SH  |      | DEFINED | 02 |
| FOSTER WHEELER LTD            | SHS NEW        | G36535139 | 316   | 864 SH    | Call | DEFINED | 02 |
| FOUNDRY NETWORKS INC          | COM            | 35063R100 | 334   | 24200 SH  |      | DEFINED | 02 |
| FOXHOLLOW TECHNOLOGIES INC    | COM            | 35166A103 | 985   | 550 SH    | Put  | DEFINED | 02 |
| FPL GROUP INC                 | COM            | 302571104 | 1679  | 40400 SH  |      | DEFINED | 02 |
| FRANKLIN RES INC              | COM            | 354613101 | 216   | 2300 SH   |      | DEFINED | 02 |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 1689  | 31389 SH  |      | DEFINED | 02 |
| FREESCALE SEMICONDUCTOR INC   | CL B           | 35687M206 | 1070  | 42500 SH  |      | DEFINED | 02 |
| FRONTLINE LTD                 | SHS            | G3682E127 | 486   | 900 SH    | Put  | DEFINED | 02 |
| GAP INC DEL                   | COM            | 364760108 | 2579  | 146217 SH |      | DEFINED | 02 |
| GAP INC DEL                   | COM            | 364760108 | 663   | 3725 SH   | Put  | DEFINED | 02 |
| GARMIN LTD                    | ORD            | G37260109 | 290   | 4366 SH   |      | DEFINED | 02 |
| GATEWAY INC                   | COM            | 367626108 | 346   | 137900 SH |      | DEFINED | 01 |
| GATX CORP                     | COM            | 361448103 | 314   | 8699 SH   |      | DEFINED | 02 |
| GENENTECH INC                 | COM NEW        | 368710406 | 1207  | 798 SH    | Call | DEFINED | 02 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 1560  | 4528 SH   | Call | DEFINED | 02 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 3478  | 99229 SH  |      | DEFINED | 02 |
| GENERAL GROWTH PPTYS INC      | COM            | 370021107 | 597   | 12706 SH  |      | DEFINED | 02 |
| GENERAL MLS INC               | COM            | 370334104 | 523   | 10602 SH  |      | DEFINED | 02 |
| GENERAL MTRS CORP             | COM            | 370442105 | 910   | 5505 SH   | Put  | DEFINED | 02 |
| GENUINE PARTS CO              | COM            | 372460105 | 264   | 6000 SH   |      | DEFINED | 02 |
| GENZYME CORP                  | COM            | 372917104 | 342   | 4837 SH   |      | DEFINED | 02 |
| GEORGIA GULF CORP             | COM PAR \$0.01 | 373200203 | 245   | 8061 SH   |      | DEFINED | 02 |
| GERDAU S A                    | SPONSORED ADR  | 373737105 | 279   | 16700 SH  |      | DEFINED | 02 |
| GETTY IMAGES INC              | COM            | 374276103 | 509   | 5700 SH   |      | DEFINED | 02 |
| GILEAD SCIENCES INC           | COM            | 375558103 | 3039  | 57742 SH  |      | DEFINED | 02 |
| GIVEN IMAGING                 | ORD SHS        | M52020100 | 671   | 25709 SH  |      | DEFINED | 02 |
| GLAMIS GOLD LTD               | COM            | 376775102 | 660   | 24000 SH  |      | DEFINED | 02 |
| GLAMIS GOLD LTD               | COM            | 376775102 | 319   | 590 SH    | Call | DEFINED | 02 |
| GLOBAL HIGH INCOME DLR FD IN  | COM            | 37933G108 | 316   | 21095 SH  |      | DEFINED | 01 |
| GLOBAL INDS LTD               | COM            | 379336100 | 136   | 11962 SH  |      | DEFINED | 02 |
| GLOBALSANTAFE CORP            | SHS            | G3930E101 | 322   | 550 SH    | Call | DEFINED | 02 |
| GOLD FIELDS LTD NEW           | SPONSORED ADR  | 38059T106 | 265   | 1000 SH   | Call | DEFINED | 02 |
| GOLD FIELDS LTD NEW           | SPONSORED ADR  | 38059T106 | 587   | 33320 SH  |      | DEFINED | 01 |
| GOLD FIELDS LTD NEW           | SPONSORED ADR  | 38059T106 | 1025  | 58113 SH  |      | DEFINED | 02 |
| GOLDCORP INC NEW              | COM            | 380956409 | 3519  | 157930 SH |      | DEFINED | 02 |
| GOLDCORP INC NEW              | COM            | 380956409 | 735   | 1402 SH   | Call | DEFINED | 02 |
| GOLDMAN SACHS GROUP INC       | COM            | 38141G104 | 1656  | 12965 SH  |      | DEFINED | 02 |
| GOLDMAN SACHS GROUP INC       | COM            | 38141G104 | 7341  | 4175 SH   | Call | DEFINED | 02 |
| GOODRICH CORP                 | COM            | 382388106 | 2098  | 51051 SH  |      | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO       | COM            | 382550101 | 740   | 1000 SH   | Call | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO       | COM            | 382550101 | 307   | 17683 SH  |      | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO       | COM            | 382550101 | 367   | 21090 SH  |      | DEFINED | 01 |
| GOOGLE INC                    | CL A           | 38259P508 | 27259 | 65706 SH  |      | DEFINED | 02 |
| GOOGLE INC                    | CL A           | 38259P508 | 17268 | 2570 SH   | Call | DEFINED | 02 |
| GOOGLE INC                    | CL A           | 38259P508 | 3167  | 4569 SH   | Put  | DEFINED | 02 |
| GRACE W R & CO DEL NEW        | COM            | 38388F108 | 663   | 70573 SH  |      | DEFINED | 02 |
| GRAINGER W W INC              | COM            | 384802104 | 427   | 6002 SH   |      | DEFINED | 02 |
| GRANT PRIDECO INC             | COM            | 38821G101 | 857   | 19425 SH  |      | DEFINED | 02 |
| GRAPHIC PACKAGING CORP DEL    | COM            | 388688103 | 37    | 16092 SH  |      | DEFINED | 01 |
| GREAT PLAINS ENERGY INC       | COM            | 391164100 | 302   | 10804 SH  |      | DEFINED | 01 |
| GREATER CHINA FD INC          | COM            | 39167B102 | 664   | 50900 SH  |      | DEFINED | 01 |
| GTECH HLDGS CORP              | COM            | 400518106 | 3520  | 110900 SH |      | DEFINED | 02 |
| GUIDANT CORP                  | COM            | 401698105 | 1166  | 18008 SH  |      | DEFINED | 02 |
| HALLIBURTON CO                | COM            | 406216101 | 269   | 4334 SH   |      | DEFINED | 01 |
| HALLIBURTON CO                | COM            | 406216101 | 1403  | 950 SH    | Call | DEFINED | 02 |
| HANOVER COMPRESSOR CO         | COM            | 410768105 | 212   | 15000 SH  |      | DEFINED | 02 |
| HARLAND JOHN H CO             | COM            | 412693103 | 226   | 6013 SH   |      | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| HARLEY DAVIDSON INC          | COM            | 412822108 | 221   | 1401   | SH | Call | DEFINED | 02 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 666   | 51003  | SH |      | DEFINED | 02 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 528   | 1677   | SH | Call | DEFINED | 02 |
| HARRAHS ENTMT INC            | COM            | 413619107 | 241   | 3377   | SH |      | DEFINED | 02 |
| HARRAHS ENTMT INC            | COM            | 413619107 | 291   | 510    | SH | Call | DEFINED | 02 |
| HARSCO CORP                  | COM            | 415864107 | 251   | 3718   | SH |      | DEFINED | 01 |
| HASBRO INC                   | COM            | 418056107 | 707   | 35037  | SH |      | DEFINED | 02 |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 1128  | 51352  | SH |      | DEFINED | 02 |
| HEALTH NET INC               | COM            | 42222G108 | 1360  | 2101   | SH | Call | DEFINED | 02 |
| HEINZ H J CO                 | COM            | 423074103 | 1358  | 40279  | SH |      | DEFINED | 02 |
| HERBALIFE LTD                | COM USD SHS    | G4412G101 | 367   | 11300  | SH |      | DEFINED | 02 |
| HERSHEY CO                   | COM            | 427866108 | 823   | 14900  | SH |      | DEFINED | 02 |
| HEWLETT PACKARD CO           | COM            | 428236103 | 1467  | 51253  | SH |      | DEFINED | 02 |
| HILTON HOTELS CORP           | COM            | 432848109 | 682   | 28300  | SH |      | DEFINED | 02 |
| HOLOGIC INC                  | COM            | 436440101 | 700   | 18462  | SH |      | DEFINED | 02 |
| HOME DEPOT INC               | COM            | 437076102 | 3437  | 84900  | SH |      | DEFINED | 02 |
| HOME DEPOT INC               | COM            | 437076102 | 230   | 688    | SH | Call | DEFINED | 02 |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 255   | 8800   | SH |      | DEFINED | 02 |
| HONEYWELL INTL INC           | COM            | 438516106 | 2053  | 55116  | SH |      | DEFINED | 02 |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 276   | 3436   | SH |      | DEFINED | 01 |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 132   | 15395  | SH |      | DEFINED | 02 |
| HYPERION TOTAL RETURN & INCO | COM            | 449145101 | 241   | 29241  | SH |      | DEFINED | 01 |
| IAC INTERACTIVECORP          | COM NEW        | 44919P300 | 1468  | 2100   | SH | Call | DEFINED | 02 |
| IAMGOLD CORP                 | COM            | 450913108 | 213   | 27200  | SH |      | DEFINED | 02 |
| ICOS CORP                    | COM            | 449295104 | 324   | 11724  | SH |      | DEFINED | 02 |
| IMCLONE SYS INC              | COM            | 45245W109 | 712   | 20801  | SH |      | DEFINED | 02 |
| IMMUNICON CORP DEL           | COM            | 45260A107 | 42    | 12296  | SH |      | DEFINED | 02 |
| IMPCO TECHNOLOGIES INC       | COM            | 45255W106 | 59    | 11413  | SH |      | DEFINED | 02 |
| IMS HEALTH INC               | COM            | 449934108 | 606   | 24307  | SH |      | DEFINED | 02 |
| INAMED CORP                  | COM            | 453235103 | 2139  | 24400  | SH |      | DEFINED | 02 |
| INAMED CORP                  | COM            | 453235103 | 1130  | 927    | SH | Call | DEFINED | 02 |
| INCO LTD                     | COM            | 453258402 | 614   | 14100  | SH |      | DEFINED | 02 |
| INDEVUS PHARMACEUTICALS INC  | COM            | 454072109 | 480   | 89001  | SH |      | DEFINED | 02 |
| INGERSOLL-RAND COMPANY LTD   | CL A           | G4776G101 | 865   | 21434  | SH |      | DEFINED | 02 |
| INSITE VISION INC            | COM            | 457660108 | 67    | 80363  | SH |      | DEFINED | 01 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 1540  | 2000   | SH | Call | DEFINED | 02 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 225   | 2500   | SH | Put  | DEFINED | 02 |
| INTEGRATED ELECTRICAL SVC    | COM            | 45811E103 | 6     | 10272  | SH |      | DEFINED | 01 |
| INTEL CORP                   | COM            | 458140100 | 248   | 9933   | SH |      | DEFINED | 02 |
| INTERDIGITAL COMMUNICATIONS  | COM            | 45866A105 | 329   | 17942  | SH |      | DEFINED | 02 |
| INTERMUNE INC                | COM            | 45884X103 | 297   | 17700  | SH |      | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 10749 | 130765 | SH |      | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 338   | 10075  | SH |      | DEFINED | 02 |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 2148  | 69800  | SH |      | DEFINED | 02 |
| INTERNATIONAL RECTIFIER CORP | COM            | 460254105 | 248   | 7788   | SH |      | DEFINED | 02 |
| INTERNET HOLDRS TR           | DEPOSIT RCPT   | 46059W102 | 27208 | 413300 | SH |      | DEFINED | 02 |
| INTERNET HOLDRS TR           | DEPOSIT RCPT   | 46059W102 | 810   | 500    | SH | Call | DEFINED | 02 |
| INTEROIL CORP                | COM            | 460951106 | 415   | 15500  | SH |      | DEFINED | 02 |
| INTEROIL CORP                | COM            | 460951106 | 343   | 696    | SH | Call | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 228   | 760    | SH | Put  | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC    | COM            | 460690100 | 603   | 62485  | SH |      | DEFINED | 02 |
| INTL PAPER CO                | COM            | 460146103 | 1369  | 40734  | SH |      | DEFINED | 02 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 1624  | 818    | SH | Call | DEFINED | 02 |
| ISHARES INC                  | MSCI MALAYSIA  | 464286830 | 2119  | 310713 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRALIA | 464286103 | 8285  | 440460 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 1627  | 130396 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI UTD KINGD | 464286699 | 10594 | 570159 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SWITZERLD | 464286749 | 1732  | 89700  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SWEDEN    | 464286756 | 819   | 36100  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SPAIN     | 464286764 | 5215  | 144193 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SINGAPORE | 464286673 | 1219  | 154350 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI PAC J IDX | 464286665 | 3814  | 38668  | SH |      | DEFINED | 02 |

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|                              |                 |           |       |        |    |      |         |    |
|------------------------------|-----------------|-----------|-------|--------|----|------|---------|----|
| ISHARES INC                  | MSCI MEXICO     | 464286822 | 1006  | 28166  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI ITALY      | 464286855 | 681   | 26680  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI HONG KONG  | 464286871 | 7441  | 589640 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI GERMANY    | 464286806 | 8874  | 437567 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI FRANCE     | 464286707 | 2835  | 109148 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI EMU INDEX  | 464286608 | 3692  | 47550  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI BRAZIL     | 464286400 | 3494  | 104700 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRIA    | 464286202 | 2578  | 93460  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI BELGIUM    | 464286301 | 1740  | 90600  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 1833  | 135600 | SH |      | DEFINED | 02 |
| ISHARES TR                   | LEHMAN AGG BND  | 464287226 | 3161  | 31427  | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US FINL SVC  | 464287770 | 336   | 2939   | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US REAL EST  | 464287739 | 24789 | 386415 | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US REAL EST  | 464287739 | 1062  | 6582   | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | DJ US TECH SEC  | 464287721 | 1276  | 25660  | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US FINL SEC  | 464287788 | 2325  | 22977  | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US UTILS     | 464287697 | 21765 | 284653 | SH |      | DEFINED | 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 331   | 7251   | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | DJ US TELECOMM  | 464287713 | 1896  | 82949  | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US BAS MATL  | 464287838 | 13920 | 270072 | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ SEL DIV INX  | 464287168 | 343   | 5600   | SH |      | DEFINED | 02 |
| ISHARES TR                   | CONS GOODS IDX  | 464287812 | 19485 | 365855 | SH |      | DEFINED | 02 |
| ISHARES TR                   | 7-10 YR TRS BD  | 464287440 | 3491  | 41600  | SH |      | DEFINED | 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 1506  | 10161  | SH | Call | DEFINED | 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 11115 | 121100 | SH |      | DEFINED | 02 |
| ISHARES TR                   | 1-3 YR TRS BD   | 464287457 | 3993  | 49781  | SH |      | DEFINED | 02 |
| ISHARES TR                   | GS CORP BD FD   | 464287242 | 226   | 2100   | SH |      | DEFINED | 02 |
| ISHARES TR                   | COHEN&ST RLTY   | 464287564 | 3249  | 43414  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P GBL HLTHCR  | 464287325 | 3613  | 69220  | SH |      | DEFINED | 02 |
| ISHARES TR                   | TRANSP AVE IDX  | 464287192 | 1303  | 17283  | SH |      | DEFINED | 02 |
| ISHARES TR                   | SMLL GRWTH IDX  | 464288604 | 1418  | 21047  | SH |      | DEFINED | 02 |
| ISHARES TR                   | SMLL CORE INDX  | 464288505 | 1042  | 14487  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P500/BAR VAL  | 464287408 | 4837  | 74356  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P500/BAR GRW  | 464287309 | 658   | 11100  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P/TOPIX 150   | 464287382 | 2557  | 22043  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P SMLCP GROW  | 464287887 | 3937  | 33901  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P SMLCAP 600  | 464287804 | 6668  | 115355 | SH |      | DEFINED | 02 |
| ISHARES TR                   | FTSE XNHUA IDX  | 464287184 | 3663  | 59441  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P LTN AM 40   | 464287390 | 1339  | 10900  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P GBL FIN     | 464287333 | 213   | 2900   | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P GBL ENER    | 464287341 | 7716  | 82387  | SH |      | DEFINED | 02 |
| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 517   | 2660   | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 2468  | 41502  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P MIDCP VALU  | 464287705 | 2543  | 36040  | SH |      | DEFINED | 02 |
| ISHARES TR                   | MSCI VAL IDX    | 464288877 | 9106  | 161688 | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 6104  | 75570  | SH |      | DEFINED | 02 |
| ISHARES TR                   | NYSE COMP INDX  | 464287143 | 305   | 4300   | SH |      | DEFINED | 02 |
| ISHARES TR                   | RUSL 2000 GROW  | 464287648 | 2543  | 36500  | SH |      | DEFINED | 02 |
| ISHARES TR                   | RUSL 2000 VALU  | 464287630 | 732   | 11100  | SH |      | DEFINED | 02 |
| ISHARES TR                   | RUSL 3000 VALU  | 464287663 | 2871  | 31800  | SH |      | DEFINED | 02 |
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 2486  | 17861  | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | RUSSELL 3000    | 464287689 | 5173  | 71825  | SH |      | DEFINED | 02 |
| ISHARES TR                   | RUSSELL1000GRW  | 464287614 | 214   | 4200   | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P 500 INDEX   | 464287200 | 11462 | 91940  | SH |      | DEFINED | 02 |
| ISHARES TR                   | MSCI EMERG MKT  | 464287234 | 31184 | 353361 | SH |      | DEFINED | 02 |
| J JILL GROUP INC             | COM             | 466189107 | 249   | 13086  | SH |      | DEFINED | 02 |
| JABIL CIRCUIT INC            | COM             | 466313103 | 529   | 14250  | SH |      | DEFINED | 02 |
| JANUS CAP GROUP INC          | COM             | 47102X105 | 470   | 25216  | SH |      | DEFINED | 02 |
| JAPAN SMALLER CAPTLZTN FD IN | COM             | 47109U104 | 636   | 41711  | SH |      | DEFINED | 01 |
| JARDEN CORP                  | COM             | 471109108 | 390   | 12940  | SH |      | DEFINED | 02 |
| JDS UNIPHASE CORP            | COM             | 46612J101 | 472   | 200000 | SH |      | DEFINED | 01 |
| JEFFERIES GROUP INC NEW      | COM             | 472319102 | 1676  | 37251  | SH |      | DEFINED | 02 |

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|------------------------------|---------------|-----------|-------|--------|----|------|---------|----|
| JETBLUE AWYS CORP            | COM           | 477143101 | 170   | 11025  | SH |      | DEFINED | 02 |
| JLG INDS INC                 | COM           | 466210101 | 504   | 479    | SH | Call | DEFINED | 02 |
| JLG INDS INC                 | COM           | 466210101 | 395   | 8642   | SH |      | DEFINED | 01 |
| JO-ANN STORES INC            | COM           | 47758P307 | 146   | 12337  | SH |      | DEFINED | 01 |
| JOHNSON & JOHNSON            | COM           | 478160104 | 202   | 3365   | SH |      | DEFINED | 02 |
| JOHNSON CTLS INC             | COM           | 478366107 | 747   | 10243  | SH |      | DEFINED | 02 |
| JOHNSON CTLS INC             | COM           | 478366107 | 333   | 351    | SH | Call | DEFINED | 02 |
| JONES APPAREL GROUP INC      | COM           | 480074103 | 968   | 31518  | SH |      | DEFINED | 02 |
| JOURNAL REGISTER CO          | COM           | 481138105 | 211   | 14102  | SH |      | DEFINED | 01 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 213   | 2302   | SH | Put  | DEFINED | 02 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 586   | 14754  | SH |      | DEFINED | 02 |
| JP MORGAN CHASE & CO         | COM           | 46625H100 | 241   | 1511   | SH | Call | DEFINED | 02 |
| JUNIPER NETWORKS INC         | COM           | 48203R104 | 858   | 38470  | SH |      | DEFINED | 02 |
| JUNIPER NETWORKS INC         | COM           | 48203R104 | 447   | 1923   | SH | Call | DEFINED | 02 |
| KB HOME                      | COM           | 48666K109 | 294   | 1750   | SH | Put  | DEFINED | 02 |
| KERR MCGEE CORP              | COM           | 492386107 | 1008  | 11094  | SH |      | DEFINED | 02 |
| KFX INC                      | COM           | 48245L107 | 803   | 46932  | SH |      | DEFINED | 02 |
| KINDRED HEALTHCARE INC       | COM           | 494580103 | 365   | 14183  | SH |      | DEFINED | 02 |
| KINROSS GOLD CORP            | COM NO PAR    | 496902404 | 975   | 105745 | SH |      | DEFINED | 02 |
| KLA-TENCOR CORP              | COM           | 482480100 | 797   | 16165  | SH |      | DEFINED | 02 |
| KLA-TENCOR CORP              | COM           | 482480100 | 363   | 804    | SH | Put  | DEFINED | 02 |
| KNIGHT RIDDER INC            | COM           | 499040103 | 203   | 500    | SH | Call | DEFINED | 02 |
| KOHL'S CORP                  | COM           | 500255104 | 492   | 10128  | SH |      | DEFINED | 02 |
| KOHL'S CORP                  | COM           | 500255104 | 351   | 900    | SH | Call | DEFINED | 02 |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW  | 500467303 | 380   | 50500  | SH |      | DEFINED | 02 |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW | 500472303 | 234   | 7513   | SH |      | DEFINED | 01 |
| KRISPY KREME DOUGHNUTS INC   | COM           | 501014104 | 74    | 12900  | SH |      | DEFINED | 02 |
| KRISPY KREME DOUGHNUTS INC   | COM           | 501014104 | 339   | 1634   | SH | Put  | DEFINED | 02 |
| KRONOS WORLDWIDE INC         | COM           | 50105F105 | 236   | 8126   | SH |      | DEFINED | 01 |
| LA QUINTA CORP               | PAIRED CTF    | 50419U202 | 207   | 18544  | SH |      | DEFINED | 01 |
| LAMAR ADVERTISING CO         | CL A          | 512815101 | 461   | 10002  | SH |      | DEFINED | 02 |
| LANDSTAR SYS INC             | COM           | 515098101 | 207   | 4950   | SH |      | DEFINED | 02 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 268   | 8012   | SH |      | DEFINED | 01 |
| LAZARD LTD                   | SHS A         | G54050102 | 233   | 7300   | SH |      | DEFINED | 02 |
| LEGG MASON INC               | COM           | 524901105 | 2504  | 20924  | SH |      | DEFINED | 02 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 425   | 2121   | SH | Put  | DEFINED | 02 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 17957 | 140100 | SH |      | DEFINED | 02 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 7667  | 2263   | SH | Call | DEFINED | 02 |
| LENNAR CORP                  | CL A          | 526057104 | 4076  | 66793  | SH |      | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC   | COM           | 52729N100 | 148   | 51740  | SH |      | DEFINED | 02 |
| LEXAR MEDIA INC              | COM           | 52886P104 | 2258  | 275046 | SH |      | DEFINED | 02 |
| LIBERTY GLOBAL INC           | COM SER A     | 530555101 | 998   | 44366  | SH |      | DEFINED | 02 |
| LIBERTY GLOBAL INC           | COM SER C     | 530555309 | 447   | 21066  | SH |      | DEFINED | 02 |
| LILLY ELI & CO               | COM           | 532457108 | 1912  | 33791  | SH |      | DEFINED | 02 |
| LILLY ELI & CO               | COM           | 532457108 | 562   | 1881   | SH | Call | DEFINED | 02 |
| LIMITED BRANDS INC           | COM           | 532716107 | 1636  | 73200  | SH |      | DEFINED | 02 |
| LIONS GATE ENTMNT CORP       | COM NEW       | 535919203 | 227   | 29500  | SH |      | DEFINED | 01 |
| LIONS GATE ENTMNT CORP       | COM NEW       | 535919203 | 206   | 2800   | SH | Call | DEFINED | 02 |
| LOWES COS INC                | COM           | 548661107 | 631   | 9471   | SH |      | DEFINED | 01 |
| LSI LOGIC CORP               | COM           | 502161102 | 723   | 90400  | SH |      | DEFINED | 02 |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 1162  | 436683 | SH |      | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 473   | 9000   | SH | Call | DEFINED | 02 |
| LYONDELL CHEMICAL CO         | COM           | 552078107 | 263   | 11052  | SH |      | DEFINED | 01 |
| M & T BK CORP                | COM           | 55261F104 | 703   | 6450   | SH |      | DEFINED | 01 |
| M D C HLDGS INC              | COM           | 552676108 | 353   | 5700   | SH |      | DEFINED | 02 |
| MAGNETEK INC                 | COM           | 559424106 | 97    | 29926  | SH |      | DEFINED | 02 |
| MANAGED HIGH INCOME PORTFOLI | COM           | 56166C105 | 109   | 18139  | SH |      | DEFINED | 01 |
| MANOR CARE INC NEW           | COM           | 564055101 | 353   | 8885   | SH |      | DEFINED | 01 |
| MARATHON OIL CORP            | COM           | 565849106 | 920   | 531    | SH | Call | DEFINED | 02 |
| MARSH & MCLENNAN COS INC     | COM           | 571748102 | 755   | 23760  | SH |      | DEFINED | 02 |
| MARTEK BIOSCIENCES CORP      | COM           | 572901106 | 701   | 28486  | SH |      | DEFINED | 02 |
| MARTHA STEWART LIVING OMNIME | CL A          | 573083102 | 991   | 56837  | SH |      | DEFINED | 02 |

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|                              |            |           |       |        |    |      |         |    |
|------------------------------|------------|-----------|-------|--------|----|------|---------|----|
| MARTHA STEWART LIVING OMNIME | CL A       | 573083102 | 313   | 148    | SH | Put  | DEFINED | 02 |
| MARVEL ENTERTAINMENT INC     | COM        | 57383T103 | 676   | 41250  | SH |      | DEFINED | 02 |
| MARVELL TECHNOLOGY GROUP LTD | ORD        | G5876H105 | 3320  | 2380   | SH | Call | DEFINED | 02 |
| MASCO CORP                   | COM        | 574599106 | 323   | 10706  | SH |      | DEFINED | 02 |
| MASSEY ENERGY CORP           | COM        | 576206106 | 3938  | 104000 | SH |      | DEFINED | 02 |
| MASSEY ENERGY CORP           | COM        | 576206106 | 502   | 790    | SH | Put  | DEFINED | 02 |
| MATRITECH INC                | COM        | 576818108 | 7     | 13304  | SH |      | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC   | COM        | 57772K101 | 456   | 12576  | SH |      | DEFINED | 02 |
| MAXTOR CORP                  | COM NEW    | 577729205 | 101   | 14550  | SH |      | DEFINED | 02 |
| MBIA INC                     | COM        | 55262C100 | 4723  | 78505  | SH |      | DEFINED | 02 |
| MCAFEE INC                   | COM        | 579064106 | 1451  | 53500  | SH |      | DEFINED | 02 |
| MCDATA CORP                  | CL A       | 580031201 | 40    | 10453  | SH |      | DEFINED | 02 |
| MCDATA CORP                  | CL B       | 580031102 | 57    | 16539  | SH |      | DEFINED | 02 |
| MCDONALDS CORP               | COM        | 580135101 | 405   | 12000  | SH |      | DEFINED | 02 |
| MCDONALDS CORP               | COM        | 580135101 | 576   | 3130   | SH | Call | DEFINED | 02 |
| MECHANICAL TECHNOLOGY INC    | COM        | 583538103 | 53    | 18782  | SH |      | DEFINED | 02 |
| MEDCO HEALTH SOLUTIONS INC   | COM        | 58405U102 | 210   | 3764   | SH |      | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC   | COM        | 58405U102 | 1500  | 26885  | SH |      | DEFINED | 02 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW   | 584690309 | 411   | 750    | SH | Call | DEFINED | 02 |
| MEDIMMUNE INC                | COM        | 584699102 | 283   | 1204   | SH | Call | DEFINED | 02 |
| MEDTRONIC INC                | COM        | 585055106 | 2342  | 40678  | SH |      | DEFINED | 01 |
| MEDTRONIC INC                | COM        | 585055106 | 6064  | 105324 | SH |      | DEFINED | 02 |
| MERCK & CO INC               | COM        | 589331107 | 201   | 6316   | SH |      | DEFINED | 02 |
| MERCK & CO INC               | COM        | 589331107 | 243   | 1116   | SH | Call | DEFINED | 02 |
| MERCURY INTERACTIVE CORP     | COM        | 589405109 | 3963  | 142606 | SH |      | DEFINED | 02 |
| MERCURY INTERACTIVE CORP     | COM        | 589405109 | 389   | 2465   | SH | Put  | DEFINED | 02 |
| MERCURY INTERACTIVE CORP     | COM        | 589405109 | 701   | 2373   | SH | Call | DEFINED | 02 |
| MERIDIAN GOLD INC            | COM        | 589975101 | 464   | 21216  | SH |      | DEFINED | 02 |
| MERRILL LYNCH & CO INC       | COM        | 590188108 | 4860  | 71750  | SH |      | DEFINED | 02 |
| MERRILL LYNCH & CO INC       | COM        | 590188108 | 2446  | 3442   | SH | Call | DEFINED | 02 |
| MERRILL LYNCH & CO INC       | COM        | 590188108 | 289   | 6186   | SH | Put  | DEFINED | 02 |
| METLIFE INC                  | COM        | 59156R108 | 211   | 4308   | SH |      | DEFINED | 02 |
| MGM MIRAGE                   | COM        | 552953101 | 246   | 1417   | SH | Call | DEFINED | 02 |
| MGM MIRAGE                   | COM        | 552953101 | 267   | 2218   | SH | Put  | DEFINED | 02 |
| MGM MIRAGE                   | COM        | 552953101 | 715   | 19504  | SH |      | DEFINED | 02 |
| MICHAELS STORES INC          | COM        | 594087108 | 658   | 18604  | SH |      | DEFINED | 02 |
| MICROMUSE INC                | COM        | 595094103 | 273   | 1150   | SH | Call | DEFINED | 02 |
| MICRON TECHNOLOGY INC        | COM        | 595112103 | 1071  | 80500  | SH |      | DEFINED | 02 |
| MICROSOFT CORP               | COM        | 594918104 | 2129  | 81429  | SH |      | DEFINED | 02 |
| MICROSOFT CORP               | COM        | 594918104 | 963   | 9540   | SH | Call | DEFINED | 02 |
| MICROSOFT CORP               | COM        | 594918104 | 658   | 6035   | SH | Put  | DEFINED | 02 |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 355   | 1646   | SH | Put  | DEFINED | 02 |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 1037  | 1866   | SH | Call | DEFINED | 02 |
| MIDCAP SPDR TR               | UNIT SER 1 | 595635103 | 26768 | 198739 | SH |      | DEFINED | 02 |
| MILACRON INC                 | COM        | 598709103 | 91    | 72017  | SH |      | DEFINED | 01 |
| MILLENNIUM PHARMACEUTICALS I | COM        | 599902103 | 639   | 65912  | SH |      | DEFINED | 02 |
| MILICOM INTL CELLULAR S A    | SHS NEW    | L6388F110 | 341   | 12700  | SH |      | DEFINED | 02 |
| MINE SAFETY APPLIANCES CO    | COM        | 602720104 | 465   | 12836  | SH |      | DEFINED | 02 |
| MOHAWK INDS INC              | COM        | 608190104 | 705   | 8100   | SH |      | DEFINED | 02 |
| MOLSON COORS BREWING CO      | CL B       | 60871R209 | 238   | 3546   | SH |      | DEFINED | 01 |
| MONSANTO CO NEW              | COM        | 61166W101 | 11410 | 147175 | SH |      | DEFINED | 02 |
| MONSANTO CO NEW              | COM        | 61166W101 | 788   | 1267   | SH | Call | DEFINED | 02 |
| MONSANTO CO NEW              | COM        | 61166W101 | 933   | 2087   | SH | Put  | DEFINED | 02 |
| MONTPELIER RE HOLDINGS LTD   | SHS        | G62185106 | 2951  | 156158 | SH |      | DEFINED | 01 |
| MOODYS CORP                  | COM        | 615369105 | 953   | 15522  | SH |      | DEFINED | 02 |
| MOODYS CORP                  | COM        | 615369105 | 416   | 768    | SH | Call | DEFINED | 02 |
| MORGAN STANLEY               | COM NEW    | 617446448 | 1076  | 18955  | SH |      | DEFINED | 02 |
| MORGAN STANLEY               | COM NEW    | 617446448 | 553   | 3229   | SH | Call | DEFINED | 02 |
| MOSAIC CO                    | COM        | 61945A107 | 186   | 12695  | SH |      | DEFINED | 01 |
| MOTOROLA INC                 | COM        | 620076109 | 922   | 40815  | SH |      | DEFINED | 02 |
| MOTOROLA INC                 | COM        | 620076109 | 366   | 712    | SH | Call | DEFINED | 02 |
| MOVIE GALLERY INC            | COM        | 624581104 | 160   | 28600  | SH |      | DEFINED | 02 |

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|------------------------------|-----------------|-----------|------|---------|----|------|---------|----|
| MUNIYIELD QUALITY FD II      | COM             | 62630T104 | 198  | 15938   | SH |      | DEFINED | 01 |
| MURPHY OIL CORP              | COM             | 626717102 | 457  | 2340    | SH | Call | DEFINED | 02 |
| MYOGEN INC                   | COM             | 62856E104 | 5075 | 168264  | SH |      | DEFINED | 02 |
| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 1621 | 21400   | SH |      | DEFINED | 02 |
| NANOPHASE TCHNOLOGIES CORP   | COM             | 630079101 | 126  | 22351   | SH |      | DEFINED | 02 |
| NASDAQ STOCK MARKET INC      | COM             | 631103108 | 739  | 21000   | SH |      | DEFINED | 02 |
| NASTECH PHARMACEUTICAL INC   | COM PAR \$0.006 | 631728409 | 312  | 21225   | SH |      | DEFINED | 02 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 1193 | 19030   | SH |      | DEFINED | 02 |
| NATIONAL SEMICONDUCTOR CORP  | COM             | 637640103 | 924  | 35560   | SH |      | DEFINED | 02 |
| NAVARRE CORP                 | COM             | 639208107 | 211  | 38077   | SH |      | DEFINED | 02 |
| NAVARRE CORP                 | COM             | 639208107 | 2904 | 6965    | SH | Put  | DEFINED | 02 |
| NAVISTAR INTL CORP NEW       | COM             | 63934E108 | 428  | 14952   | SH |      | DEFINED | 02 |
| NCR CORP NEW                 | COM             | 62886E108 | 985  | 29033   | SH |      | DEFINED | 02 |
| NETEASE COM INC              | SPONSORED ADR   | 64110W102 | 373  | 699     | SH | Put  | DEFINED | 02 |
| NETEASE COM INC              | SPONSORED ADR   | 64110W102 | 428  | 1087    | SH | Call | DEFINED | 02 |
| NETEASE COM INC              | SPONSORED ADR   | 64110W102 | 1306 | 23250   | SH |      | DEFINED | 02 |
| NETFLIX COM INC              | COM             | 64110L106 | 268  | 1692    | SH | Call | DEFINED | 02 |
| NETFLIX COM INC              | COM             | 64110L106 | 697  | 1728    | SH | Put  | DEFINED | 02 |
| NETFLIX COM INC              | COM             | 64110L106 | 1256 | 46400   | SH |      | DEFINED | 02 |
| NEUROCRINE BIOSCIENCES INC   | COM             | 64125C109 | 454  | 7236    | SH |      | DEFINED | 02 |
| NEW CENTURY FINANCIAL CORP M | COM             | 6435EV108 | 1671 | 46329   | SH |      | DEFINED | 02 |
| NEWALLIANCE BANCSHARES INC   | COM             | 650203102 | 197  | 13552   | SH |      | DEFINED | 01 |
| NEWFIELD EXPL CO             | COM             | 651290108 | 996  | 19900   | SH |      | DEFINED | 02 |
| NEWMONT MINING CORP          | COM             | 651639106 | 7261 | 135977  | SH |      | DEFINED | 02 |
| NEWS CORP                    | CL B            | 65248E203 | 382  | 23000   | SH |      | DEFINED | 02 |
| NEWS CORP                    | CL A            | 65248E104 | 598  | 38451   | SH |      | DEFINED | 01 |
| NEXEN INC                    | COM             | 65334H102 | 543  | 11400   | SH |      | DEFINED | 02 |
| NEXTEL PARTNERS INC          | CL A            | 65333F107 | 1527 | 54658   | SH |      | DEFINED | 02 |
| NEXTEL PARTNERS INC          | CL A            | 65333F107 | 878  | 3418    | SH | Call | DEFINED | 02 |
| NGP CAP RES CO               | COM             | 62912R107 | 146  | 11120   | SH |      | DEFINED | 02 |
| NII HLDGS INC                | CL B NEW        | 62913F201 | 917  | 21000   | SH |      | DEFINED | 02 |
| NIKE INC                     | CL B            | 654106103 | 379  | 4369    | SH |      | DEFINED | 01 |
| NIKE INC                     | CL B            | 654106103 | 2604 | 30000   | SH |      | DEFINED | 02 |
| NITROMED INC                 | COM             | 654798503 | 248  | 17786   | SH |      | DEFINED | 02 |
| NOBLE CORPORATION            | SHS             | G65422100 | 309  | 4387    | SH |      | DEFINED | 01 |
| NOBLE CORPORATION            | SHS             | G65422100 | 2218 | 31441   | SH |      | DEFINED | 02 |
| NOKIA CORP                   | SPONSORED ADR   | 654902204 | 7824 | 427527  | SH |      | DEFINED | 01 |
| NOKIA CORP                   | SPONSORED ADR   | 654902204 | 216  | 1600    | SH | Put  | DEFINED | 02 |
| NORDSTROM INC                | COM             | 655664100 | 1503 | 40182   | SH |      | DEFINED | 02 |
| NORFOLK SOUTHERN CORP        | COM             | 655844108 | 542  | 12082   | SH |      | DEFINED | 02 |
| NORTEL NETWORKS CORP NEW     | COM             | 656568102 | 6120 | 2000000 | SH |      | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW     | COM             | 656568102 | 268  | 87500   | SH |      | DEFINED | 02 |
| NORTHFIELD LABS INC          | COM             | 666135108 | 134  | 10000   | SH |      | DEFINED | 02 |
| NOVASTAR FINL INC            | COM             | 669947400 | 1356 | 2600    | SH | Put  | DEFINED | 02 |
| NOVELIS INC                  | COM             | 67000X106 | 209  | 10000   | SH |      | DEFINED | 02 |
| NPS PHARMACEUTICALS INC      | COM             | 62936P103 | 500  | 42254   | SH |      | DEFINED | 02 |
| NRG ENERGY INC               | COM NEW         | 629377508 | 3267 | 4519    | SH | Call | DEFINED | 02 |
| NU SKIN ENTERPRISES INC      | CL A            | 67018T105 | 230  | 13086   | SH |      | DEFINED | 01 |
| NUCOR CORP                   | COM             | 670346105 | 358  | 500     | SH | Call | DEFINED | 02 |
| NUCOR CORP                   | COM             | 670346105 | 727  | 10900   | SH |      | DEFINED | 02 |
| NVIDIA CORP                  | COM             | 67066G104 | 2223 | 60809   | SH |      | DEFINED | 02 |
| OAKLEY INC                   | COM             | 673662102 | 883  | 60081   | SH |      | DEFINED | 02 |
| OFFICE DEPOT INC             | COM             | 676220106 | 2855 | 90924   | SH |      | DEFINED | 02 |
| OFFICEMAX INC DEL            | COM             | 67622P101 | 1697 | 66912   | SH |      | DEFINED | 02 |
| OIL STS INTL INC             | COM             | 678026105 | 610  | 19250   | SH |      | DEFINED | 02 |
| OIL SVC HOLDERS TR           | DEPOSTRY RCPT   | 678002106 | 312  | 1774    | SH | Put  | DEFINED | 02 |
| OMNICARE INC                 | COM             | 681904108 | 1528 | 26702   | SH |      | DEFINED | 02 |
| OMNICARE INC                 | COM             | 681904108 | 860  | 15024   | SH |      | DEFINED | 01 |
| OMNICOM GROUP INC            | COM             | 681919106 | 2369 | 27833   | SH |      | DEFINED | 02 |
| OMNIVISION TECHNOLOGIES INC  | COM             | 682128103 | 780  | 39080   | SH |      | DEFINED | 02 |
| ONYX PHARMACEUTICALS INC     | COM             | 683399109 | 295  | 10250   | SH |      | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR   | 68370R109 | 885  | 20000   | SH |      | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| ORACLE CORP                  | COM            | 68389X105 | 1174  | 96110   | SH |      | DEFINED | 02 |
| OSI PHARMACEUTICALS INC      | COM            | 671040103 | 263   | 1063    | SH | Put  | DEFINED | 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM            | 690368105 | 858   | 17027   | SH |      | DEFINED | 02 |
| OVERSTOCK COM INC DEL        | COM            | 690370101 | 1118  | 500     | SH | Put  | DEFINED | 02 |
| OWENS & MINOR INC NEW        | COM            | 690732102 | 295   | 10700   | SH |      | DEFINED | 02 |
| P F CHANGS CHINA BISTRO INC  | COM            | 69333Y108 | 1428  | 28778   | SH |      | DEFINED | 02 |
| PACTIV CORP                  | COM            | 695257105 | 539   | 24519   | SH |      | DEFINED | 02 |
| PAIN THERAPEUTICS INC        | COM            | 69562K100 | 231   | 1400    | SH | Call | DEFINED | 02 |
| PAN AMERICAN SILVER CORP     | COM            | 697900108 | 670   | 35606   | SH |      | DEFINED | 02 |
| PANERA BREAD CO              | CL A           | 69840W108 | 672   | 10225   | SH |      | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC   | COM            | 69888P106 | 5898  | 188209  | SH |      | DEFINED | 02 |
| PATTERSON COMPANIES INC      | COM            | 703395103 | 438   | 13111   | SH |      | DEFINED | 02 |
| PATTERSON UTI ENERGY INC     | COM            | 703481101 | 330   | 10000   | SH |      | DEFINED | 02 |
| PAYLESS SHOESOURCE INC       | COM            | 704379106 | 2874  | 114500  | SH |      | DEFINED | 02 |
| PAYLESS SHOESOURCE INC       | COM            | 704379106 | 503   | 1643    | SH | Call | DEFINED | 02 |
| PEABODY ENERGY CORP          | COM            | 704549104 | 334   | 590     | SH | Call | DEFINED | 02 |
| PEABODY ENERGY CORP          | COM            | 704549104 | 943   | 11440   | SH |      | DEFINED | 02 |
| PENNEY J C INC               | COM            | 708160106 | 1125  | 20235   | SH |      | DEFINED | 02 |
| PENNEY J C INC               | COM            | 708160106 | 832   | 1211    | SH | Call | DEFINED | 02 |
| PENTAIR INC                  | COM            | 709631105 | 468   | 13562   | SH |      | DEFINED | 02 |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 490   | 17121   | SH |      | DEFINED | 01 |
| PEPSICO INC                  | COM            | 713448108 | 1281  | 2865    | SH | Call | DEFINED | 02 |
| PER-SE TECHNOLOGIES INC      | COM NEW        | 713569309 | 409   | 17511   | SH |      | DEFINED | 02 |
| PERFORMANCE FOOD GROUP CO    | COM            | 713755106 | 210   | 7416    | SH |      | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 596   | 8360    | SH |      | DEFINED | 02 |
| PETSMART INC                 | COM            | 716768106 | 763   | 29732   | SH |      | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 5089  | 218243  | SH |      | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 211   | 3502    | SH | Call | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 488   | 2358    | SH | Put  | DEFINED | 02 |
| PG&E CORP                    | COM            | 69331C108 | 408   | 407     | SH | Call | DEFINED | 02 |
| PG&E CORP                    | COM            | 69331C108 | 1373  | 37000   | SH |      | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR      | DEPOSITRY RCPT | 71712A206 | 12824 | 184100  | SH |      | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR      | DEPOSITRY RCPT | 71712A206 | 1406  | 2700    | SH | Call | DEFINED | 02 |
| PHARMION CORP                | COM            | 71715B409 | 1610  | 90600   | SH |      | DEFINED | 02 |
| PHELPS DODGE CORP            | COM            | 717265102 | 6337  | 44050   | SH |      | DEFINED | 02 |
| PHELPS DODGE CORP            | COM            | 717265102 | 1096  | 391     | SH | Call | DEFINED | 02 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 234   | 6962    | SH |      | DEFINED | 01 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 402   | 12000   | SH |      | DEFINED | 02 |
| PIKE ELEC CORP               | COM            | 721283109 | 187   | 11500   | SH |      | DEFINED | 02 |
| PIONEER NAT RES CO           | COM            | 723787107 | 256   | 5000    | SH |      | DEFINED | 02 |
| PLACER DOME INC              | COM            | 725906101 | 1641  | 71567   | SH |      | DEFINED | 02 |
| PLACER DOME INC              | COM            | 725906101 | 751   | 3450    | SH | Call | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 864   | 21758   | SH |      | DEFINED | 02 |
| PLAYBOY ENTERPRISES INC      | CL B           | 728117300 | 215   | 15500   | SH |      | DEFINED | 02 |
| PLC SYS INC                  | COM            | 69341D104 | 11    | 22646   | SH |      | DEFINED | 01 |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 2693  | 43561   | SH |      | DEFINED | 02 |
| POGO PRODUCING CO            | COM            | 730448107 | 867   | 17400   | SH |      | DEFINED | 02 |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 802   | 14277   | SH |      | DEFINED | 02 |
| PORTALPLAYER INC             | COM            | 736187204 | 695   | 24556   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNM LRG CP GR | 73935X609 | 4026  | 253847  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNM MC GRWTH  | 73935X807 | 4831  | 276083  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNM SM CP GRW | 73935X872 | 2361  | 140600  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNM SM CP VAL | 73935X864 | 757   | 48800   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | HI GRW RT DIV  | 73935X724 | 2738  | 179100  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNAMIC TELECO | 73935X765 | 22428 | 1517483 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | ZACKS MC PRTFL | 73935X740 | 21139 | 1396211 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | GOLDEN DRG USX | 73935X401 | 2255  | 162600  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | WATER RESOURCE | 73935X575 | 14303 | 940969  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN BIOT & GEN | 73935X856 | 607   | 35100   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN RETAIL PTF | 73935X617 | 13607 | 843601  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN MC VAL    | 73935X880 | 6455  | 392413  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN EN EX PROD | 73935X658 | 34738 | 2072663 | SH |      | DEFINED | 02 |

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|                              |                  |           |       |         |    |      |         |    |
|------------------------------|------------------|-----------|-------|---------|----|------|---------|----|
| POWERSHARES ETF TRUST        | DYN FD & BEV     | 73935X849 | 15751 | 1096129 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | HI YLD EQ DVDN   | 73935X302 | 8926  | 597877  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN LSR & ENT    | 73935X757 | 18583 | 1220960 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN MEDIA PORT   | 73935X823 | 16343 | 1140494 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN NETWKG PRT   | 73935X815 | 13478 | 862306  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN OIL SVCS     | 73935X625 | 8287  | 456567  | SH |      | DEFINED | 02 |
| PPG INDS INC                 | COM              | 693506107 | 556   | 9596    | SH |      | DEFINED | 02 |
| PPG INDS INC                 | COM              | 693506107 | 274   | 4729    | SH |      | DEFINED | 01 |
| PRESTIGE BRANDS HLDGS INC    | COM              | 74112D101 | 130   | 10400   | SH |      | DEFINED | 02 |
| PRICELINE COM INC            | COM NEW          | 741503403 | 560   | 25100   | SH |      | DEFINED | 02 |
| PRICESMART INC               | RIGHT 99/99/9999 | 741511117 | 5     | 12200   | SH |      | DEFINED | 01 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 281   | 16885   | SH | Put  | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 45391 | 784233  | SH |      | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 1236  | 3364    | SH | Call | DEFINED | 02 |
| PROLOGIS                     | SH BEN INT       | 743410102 | 1402  | 30000   | SH |      | DEFINED | 02 |
| PROTEIN DESIGN LABS INC      | COM              | 74369L103 | 284   | 10000   | SH |      | DEFINED | 02 |
| PRUDENTIAL FINL INC          | COM              | 744320102 | 1118  | 2150    | SH | Call | DEFINED | 02 |
| PRUDENTIAL FINL INC          | COM              | 744320102 | 1451  | 5800    | SH | Put  | DEFINED | 02 |
| PSS WORLD MED INC            | COM              | 69366A100 | 263   | 1250    | SH | Call | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 2142  | 54430   | SH |      | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 605   | 1540    | SH | Call | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 361   | 4193    | SH | Put  | DEFINED | 02 |
| QLT INC                      | COM              | 746927102 | 595   | 93501   | SH |      | DEFINED | 02 |
| QUALCOMM INC                 | COM              | 747525103 | 10400 | 241420  | SH |      | DEFINED | 02 |
| QUALCOMM INC                 | COM              | 747525103 | 517   | 1814    | SH | Call | DEFINED | 02 |
| QUANTUM FUEL SYS TECH WORLDW | COM              | 74765E109 | 38    | 14002   | SH |      | DEFINED | 02 |
| QUICKSILVER RESOURCES INC    | COM              | 74837R104 | 292   | 6959    | SH |      | DEFINED | 02 |
| QWEST COMMUNICATIONS INTL IN | COM              | 749121109 | 141   | 24930   | SH |      | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL IN | COM              | 749121109 | 2968  | 525300  | SH |      | DEFINED | 02 |
| RADIOSHACK CORP              | COM              | 750438103 | 517   | 24605   | SH |      | DEFINED | 02 |
| RAMBUS INC DEL               | COM              | 750917106 | 4044  | 249766  | SH |      | DEFINED | 02 |
| RANDGOLD RES LTD             | ADR              | 752344309 | 297   | 18397   | SH |      | DEFINED | 02 |
| RAYMOND JAMES FINANCIAL INC  | COM              | 754730109 | 1727  | 45856   | SH |      | DEFINED | 02 |
| RAYONIER INC                 | COM              | 754907103 | 243   | 542     | SH | Call | DEFINED | 02 |
| RECKSON ASSOCS RLTY CORP     | COM              | 75621K106 | 371   | 10305   | SH |      | DEFINED | 02 |
| RED HAT INC                  | COM              | 756577102 | 1255  | 2000    | SH | Call | DEFINED | 02 |
| RED HAT INC                  | COM              | 756577102 | 209   | 2980    | SH | Put  | DEFINED | 02 |
| REDWOOD TR INC               | COM              | 758075402 | 920   | 22300   | SH |      | DEFINED | 02 |
| REEBOK INTL LTD              | COM              | 758110100 | 383   | 288     | SH | Call | DEFINED | 02 |
| REGAL ENTMT GROUP            | CL A             | 758766109 | 232   | 1581    | SH | Put  | DEFINED | 02 |
| REGIONAL BK HOLDERS TR       | DEPOSITRY RCPT   | 75902E100 | 75283 | 535900  | SH |      | DEFINED | 02 |
| REGIONS FINANCIAL CORP NEW   | COM              | 7591EP100 | 229   | 6691    | SH |      | DEFINED | 01 |
| RELIANT ENERGY INC           | COM              | 75952B105 | 1475  | 6450    | SH | Call | DEFINED | 02 |
| RENTECH INC                  | COM              | 760112102 | 220   | 2900    | SH | Call | DEFINED | 02 |
| RESEARCH IN MOTION LTD       | COM              | 760975102 | 1097  | 4400    | SH | Call | DEFINED | 02 |
| RESEARCH IN MOTION LTD       | COM              | 760975102 | 887   | 3225    | SH | Put  | DEFINED | 02 |
| RETAIL HOLDERS TR            | DEP RCPT         | 76127U101 | 333   | 2953    | SH | Call | DEFINED | 02 |
| RETAIL HOLDERS TR            | DEP RCPT         | 76127U101 | 2046  | 10852   | SH | Put  | DEFINED | 02 |
| REYNOLDS AMERICAN INC        | COM              | 761713106 | 340   | 1700    | SH | Call | DEFINED | 02 |
| RF MICRODEVICES INC          | COM              | 749941100 | 256   | 47276   | SH |      | DEFINED | 02 |
| RITE AID CORP                | COM              | 767754104 | 963   | 6182    | SH | Put  | DEFINED | 02 |
| RITE AID CORP                | COM              | 767754104 | 88    | 25163   | SH |      | DEFINED | 02 |
| ROSS STORES INC              | COM              | 778296103 | 636   | 22004   | SH |      | DEFINED | 02 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A      | 780259206 | 910   | 14806   | SH |      | DEFINED | 02 |
| RYDER SYS INC                | COM              | 783549108 | 926   | 22586   | SH |      | DEFINED | 02 |
| RYDEX ETF TRUST              | S&P 500 EQ TRD   | 78355W106 | 3169  | 19100   | SH |      | DEFINED | 02 |
| SABRE HLDGS CORP             | CL A             | 785905100 | 856   | 35500   | SH |      | DEFINED | 02 |
| SAKS INC                     | COM              | 79377W108 | 2376  | 140935  | SH |      | DEFINED | 02 |
| SALTON INC                   | COM              | 795757103 | 52    | 25301   | SH |      | DEFINED | 01 |
| SANDISK CORP                 | COM              | 80004C101 | 3968  | 63167   | SH |      | DEFINED | 02 |
| SANDISK CORP                 | COM              | 80004C101 | 2930  | 2127    | SH | Call | DEFINED | 02 |
| SCHERING PLOUGH CORP         | COM              | 806605101 | 297   | 1170    | SH | Call | DEFINED | 02 |



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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| SCHLUMBERGER LTD             | COM            | 806857108 | 586   | 1115   | SH | Call | DEFINED | 02 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 2538  | 173036 | SH |      | DEFINED | 02 |
| SCOTTISH PWR PLC             | SPON ADR FINAL | 81013T705 | 358   | 9576   | SH |      | DEFINED | 01 |
| SCP POOL CORP                | COM            | 784028102 | 288   | 7740   | SH |      | DEFINED | 02 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 520   | 26000  | SH |      | DEFINED | 02 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 259   | 12947  | SH |      | DEFINED | 01 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 228   | 4066   | SH |      | DEFINED | 02 |
| SEARS HLDGS CORP             | COM            | 812350106 | 433   | 389    | SH | Call | DEFINED | 02 |
| SEARS HLDGS CORP             | COM            | 812350106 | 733   | 500    | SH | Put  | DEFINED | 02 |
| SECURE COMPUTING CORP        | COM            | 813705100 | 299   | 24366  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 5931  | 61496  | SH | Put  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 477   | 4446   | SH | Put  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 5763  | 183600 | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 1680  | 80371  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 2177  | 68740  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 3266  | 18672  | SH | Call | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 12478 | 248015 | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 740   | 31760  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 1995  | 61110  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 1797  | 59660  | SH | Put  | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 13231 | 361096 | SH |      | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 241   | 2015   | SH | Call | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 1068  | 9612   | SH | Put  | DEFINED | 02 |
| SEPRACOR INC                 | COM            | 817315104 | 6765  | 131101 | SH |      | DEFINED | 02 |
| SEPRACOR INC                 | COM            | 817315104 | 1367  | 2564   | SH | Call | DEFINED | 02 |
| SEPRACOR INC                 | COM            | 817315104 | 1079  | 2287   | SH | Put  | DEFINED | 02 |
| SFBC INTL INC                | COM            | 784121105 | 327   | 2400   | SH | Put  | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 2249  | 147574 | SH |      | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 6239  | 9324   | SH | Put  | DEFINED | 02 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 536   | 11804  | SH |      | DEFINED | 02 |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 582   | 15000  | SH |      | DEFINED | 02 |
| SIEBEL SYS INC               | COM            | 826170102 | 2049  | 193670 | SH |      | DEFINED | 02 |
| SILICON LABORATORIES INC     | COM            | 826919102 | 203   | 300    | SH | Call | DEFINED | 02 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 336   | 1334   | SH | Call | DEFINED | 02 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 277   | 3615   | SH |      | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 5155  | 67274  | SH |      | DEFINED | 02 |
| SINA CORP                    | ORD            | G81477104 | 377   | 15600  | SH |      | DEFINED | 02 |
| SINGING MACH INC             | COM NEW        | 829322304 | 5     | 13628  | SH |      | DEFINED | 01 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 206   | 6350   | SH | Put  | DEFINED | 02 |
| SIRVA INC                    | COM            | 82967Y104 | 211   | 26412  | SH |      | DEFINED | 01 |
| SKYEPHARMA PLC               | SPONSORED ADR  | 830808101 | 205   | 24029  | SH |      | DEFINED | 02 |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 287   | 7700   | SH |      | DEFINED | 02 |
| SOHU COM INC                 | COM            | 83408W103 | 183   | 10000  | SH |      | DEFINED | 02 |
| SONICWALL INC                | COM            | 835470105 | 104   | 13097  | SH |      | DEFINED | 02 |
| SOUTHERN CO                  | COM            | 842587107 | 670   | 19400  | SH |      | DEFINED | 02 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 193   | 11755  | SH |      | DEFINED | 02 |
| SOUTHWEST WTR CO             | COM            | 845331107 | 177   | 12340  | SH |      | DEFINED | 02 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 2340  | 65100  | SH |      | DEFINED | 02 |
| SPRINT NEXTEL CORP           | COM FON        | 852061100 | 1711  | 73244  | SH |      | DEFINED | 02 |
| SPRINT NEXTEL CORP           | COM FON        | 852061100 | 201   | 1958   | SH | Call | DEFINED | 02 |
| SPX CORP                     | COM            | 784635104 | 3568  | 77952  | SH |      | DEFINED | 02 |
| SRA INTL INC                 | CL A           | 78464R105 | 387   | 12688  | SH |      | DEFINED | 01 |
| SRA INTL INC                 | CL A           | 78464R105 | 448   | 14672  | SH |      | DEFINED | 02 |
| ST JUDE MED INC              | COM            | 790849103 | 472   | 9400   | SH |      | DEFINED | 01 |
| ST JUDE MED INC              | COM            | 790849103 | 2761  | 55002  | SH |      | DEFINED | 02 |
| STAAR SURGICAL CO            | COM PAR \$0.01 | 852312305 | 103   | 13011  | SH |      | DEFINED | 02 |
| STARBUCKS CORP               | COM            | 855244109 | 345   | 2000   | SH | Put  | DEFINED | 02 |
| STEEL TECHNOLOGIES INC       | COM            | 858147101 | 600   | 21428  | SH |      | DEFINED | 02 |
| STOLT OFFSHORE S A           | SP ADR REG COM | 861567105 | 173   | 14800  | SH |      | DEFINED | 02 |
| STONE ENERGY CORP            | COM            | 861642106 | 942   | 20700  | SH |      | DEFINED | 02 |
| STREETTRACKS INDEX SHS FDS   | DJ EURO STX 50 | 863308201 | 1715  | 40506  | SH |      | DEFINED | 02 |
| STREETTRACKS SER TR          | DJ WL SMCP ETF | 86330E810 | 19935 | 368969 | SH |      | DEFINED | 02 |

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| STREETTRACKS SER TR          | DJ WLSH TOT MK | 86330E885 | 2394  | 26600  | SH | DEFINED | 02         |
| STREETTRACKS SER TR          | KBW CAP MK ETF | 86330E778 | 19296 | 353091 | SH | DEFINED | 02         |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 97    | 23242  | SH | DEFINED | 02         |
| SUNCOR ENERGY INC            | COM            | 867229106 | 3987  | 63150  | SH | DEFINED | 02         |
| SUNCOR ENERGY INC            | COM            | 867229106 | 1405  | 2290   | SH | Call    | DEFINED 02 |
| SUNCOR ENERGY INC            | COM            | 867229106 | 273   | 1549   | SH | Put     | DEFINED 02 |
| SUNOCO INC                   | COM            | 86764P109 | 6451  | 82300  | SH | DEFINED | 02         |
| SUNOCO INC                   | COM            | 86764P109 | 337   | 565    | SH | Call    | DEFINED 02 |
| SUNRISE SENIOR LIVING INC    | COM            | 86768K106 | 359   | 10640  | SH | DEFINED | 02         |
| SUNTRUST BKS INC             | COM            | 867914103 | 215   | 2953   | SH | DEFINED | 01         |
| SUPERGEN INC                 | COM            | 868059106 | 193   | 38251  | SH | DEFINED | 02         |
| SVB FINL GROUP               | COM            | 78486Q101 | 3977  | 84903  | SH | DEFINED | 02         |
| SWIFT ENERGY CO              | COM            | 870738101 | 293   | 6500   | SH | DEFINED | 02         |
| SYMANTEC CORP                | COM            | 871503108 | 1221  | 69795  | SH | DEFINED | 02         |
| SYMBOL TECHNOLOGIES INC      | COM            | 871508107 | 255   | 19871  | SH | DEFINED | 01         |
| SYMBOL TECHNOLOGIES INC      | COM            | 871508107 | 397   | 31000  | SH | DEFINED | 02         |
| SYNTROLEUM CORP              | COM            | 871630109 | 254   | 28124  | SH | DEFINED | 02         |
| TAG-IT PAC INC               | COM            | 873774103 | 32    | 89252  | SH | DEFINED | 01         |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 1408  | 142105 | SH | DEFINED | 01         |
| TALBOTS INC                  | COM            | 874161102 | 456   | 16400  | SH | DEFINED | 02         |
| TALISMAN ENERGY INC          | COM            | 87425E103 | 412   | 7800   | SH | DEFINED | 02         |
| TARGET CORP                  | COM            | 87612E106 | 2269  | 41278  | SH | DEFINED | 02         |
| TASER INTL INC               | COM            | 87651B104 | 262   | 37548  | SH | DEFINED | 02         |
| TECH DATA CORP               | COM            | 878237106 | 391   | 9859   | SH | DEFINED | 02         |
| TEEKAY SHIPPING MARSHALL ISL | COM            | Y8564W103 | 371   | 9300   | SH | DEFINED | 02         |
| TEKELEC                      | COM            | 879101103 | 4130  | 297100 | SH | DEFINED | 02         |
| TEKTRONIX INC                | COM            | 879131100 | 294   | 10425  | SH | DEFINED | 02         |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 230   | 12844  | SH | DEFINED | 02         |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 1419  | 57500  | SH | DEFINED | 02         |
| TELETECH HOLDINGS INC        | COM            | 879939106 | 142   | 11786  | SH | DEFINED | 02         |
| TELIK INC                    | COM            | 87959M109 | 294   | 1526   | SH | Call    | DEFINED 02 |
| TEMPLETON GLOBAL INCOME FD   | COM            | 880198106 | 399   | 49724  | SH | DEFINED | 01         |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 323   | 2750   | SH | Put     | DEFINED 02 |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 1917  | 16740  | SH | DEFINED | 02         |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 871   | 5476   | SH | Put     | DEFINED 02 |
| TENGASCO INC                 | COM NEW        | 88033R205 | 11    | 27114  | SH | DEFINED | 01         |
| TEREX CORP NEW               | COM            | 880779103 | 371   | 274    | SH | Call    | DEFINED 02 |
| TESORO CORP                  | COM            | 881609101 | 716   | 11628  | SH | DEFINED | 02         |
| TESORO CORP                  | COM            | 881609101 | 979   | 1212   | SH | Call    | DEFINED 02 |
| TESSERA TECHNOLOGIES INC     | COM            | 88164L100 | 780   | 2912   | SH | Put     | DEFINED 02 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 2487  | 57823  | SH | DEFINED | 02         |
| TEXAS INDS INC               | COM            | 882491103 | 699   | 14024  | SH | DEFINED | 02         |
| THOMAS & BETTS CORP          | COM            | 884315102 | 562   | 13400  | SH | DEFINED | 02         |
| TIDEWATER INC                | COM            | 886423102 | 2232  | 50200  | SH | DEFINED | 02         |
| TIFFANY & CO NEW             | COM            | 886547108 | 3772  | 98503  | SH | DEFINED | 02         |
| TIME WARNER INC              | COM            | 887317105 | 3867  | 221750 | SH | DEFINED | 02         |
| TIVO INC                     | COM            | 888706108 | 178   | 34854  | SH | DEFINED | 02         |
| TJX COS INC NEW              | COM            | 872540109 | 3264  | 140522 | SH | DEFINED | 02         |
| TODCO                        | CL A           | 88889T107 | 1298  | 34100  | SH | DEFINED | 02         |
| TOLL BROTHERS INC            | COM            | 889478103 | 11391 | 328834 | SH | DEFINED | 02         |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 527   | 10000  | SH | DEFINED | 02         |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 232   | 547    | SH | Call    | DEFINED 02 |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 2495  | 19736  | SH | DEFINED | 02         |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 5843  | 55847  | SH | DEFINED | 02         |
| TRANSOCEAN INC               | ORD            | G90078109 | 6436  | 3631   | SH | Call    | DEFINED 02 |
| TRANSOCEAN INC               | ORD            | G90078109 | 224   | 2211   | SH | Put     | DEFINED 02 |
| TRIBUNE CO NEW               | COM            | 896047107 | 1651  | 54549  | SH | DEFINED | 01         |
| TRIBUNE CO NEW               | COM            | 896047107 | 232   | 7673   | SH | DEFINED | 02         |
| TRIDENT MICROSYSTEMS INC     | COM            | 895919108 | 197   | 10924  | SH | DEFINED | 02         |
| TRIDENT MICROSYSTEMS INC     | COM            | 895919108 | 309   | 3272   | SH | Put     | DEFINED 02 |
| TXU CORP                     | COM            | 873168108 | 1176  | 3501   | SH | Call    | DEFINED 02 |
| TXU CORP                     | COM            | 873168108 | 9892  | 197088 | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| TYCO INTL LTD NEW            | COM            | 902124106 | 2241  | 4220   | SH | Call | DEFINED | 02 |
| TYCO INTL LTD NEW            | COM            | 902124106 | 2932  | 101587 | SH |      | DEFINED | 01 |
| TYCO INTL LTD NEW            | COM            | 902124106 | 3350  | 116091 | SH |      | DEFINED | 02 |
| TYSON FOODS INC              | CL A           | 902494103 | 282   | 16505  | SH |      | DEFINED | 01 |
| U S G CORP                   | COM NEW        | 903293405 | 221   | 3400   | SH |      | DEFINED | 02 |
| U S G CORP                   | COM NEW        | 903293405 | 401   | 200    | SH | Call | DEFINED | 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 231   | 1295   | SH | Put  | DEFINED | 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 16450 | 294803 | SH |      | DEFINED | 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 2794  | 2431   | SH | Call | DEFINED | 02 |
| UNDER ARMOUR INC             | CL A           | 904311107 | 356   | 499    | SH | Call | DEFINED | 02 |
| UNION PAC CORP               | COM            | 907818108 | 954   | 11844  | SH |      | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 83    | 26542  | SH |      | DEFINED | 01 |
| UNITED NAT FOODS INC         | COM            | 911163103 | 215   | 8160   | SH |      | DEFINED | 02 |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 406   | 5397   | SH |      | DEFINED | 01 |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 4220  | 56154  | SH |      | DEFINED | 02 |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 438   | 2061   | SH | Call | DEFINED | 02 |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 359   | 400    | SH | Call | DEFINED | 02 |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 803   | 16696  | SH |      | DEFINED | 02 |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 1337  | 23918  | SH |      | DEFINED | 02 |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 271   | 5793   | SH |      | DEFINED | 01 |
| UQM TECHNOLOGIES INC         | COM            | 903213106 | 112   | 28998  | SH |      | DEFINED | 02 |
| US BANCORP DEL               | COM NEW        | 902973304 | 231   | 7720   | SH |      | DEFINED | 01 |
| USEC INC                     | COM            | 90333E108 | 650   | 54364  | SH |      | DEFINED | 02 |
| UST INC                      | COM            | 902911106 | 1041  | 25500  | SH |      | DEFINED | 02 |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 16735 | 146800 | SH |      | DEFINED | 02 |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 984   | 1359   | SH | Call | DEFINED | 02 |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 648   | 22300  | SH |      | DEFINED | 02 |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 706   | 24290  | SH |      | DEFINED | 01 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 9959  | 193000 | SH |      | DEFINED | 02 |
| VALLEY NATL BANCORP          | COM            | 919794107 | 204   | 8472   | SH |      | DEFINED | 02 |
| VALOR COMMUNICATIONS GROUP I | COM            | 920255106 | 1358  | 119106 | SH |      | DEFINED | 01 |
| VANGUARD INDEX TR            | EXT MKT VIPERS | 922908652 | 859   | 9500   | SH |      | DEFINED | 02 |
| VANGUARD INDEX TR            | MID CAP VIPERS | 922908629 | 478   | 7400   | SH |      | DEFINED | 02 |
| VANGUARD INDEX TR            | SMLL CP VIPERS | 922908751 | 357   | 6000   | SH |      | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | PACIFIC VIPERS | 922042866 | 6540  | 107400 | SH |      | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT VIPERS | 922042858 | 1285  | 21099  | SH |      | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EURO VIPERS    | 922042874 | 7869  | 149600 | SH |      | DEFINED | 02 |
| VANGUARD SECTOR INDEX FDS    | CONSUMER DISC  | 92204A108 | 1162  | 22100  | SH |      | DEFINED | 02 |
| VARIAN MED SYS INC           | COM            | 92220P105 | 217   | 1375   | SH | Call | DEFINED | 02 |
| VEECO INSTRS INC DEL         | COM            | 922417100 | 223   | 737    | SH | Put  | DEFINED | 02 |
| VENTANA MED SYS INC          | COM            | 92276H106 | 318   | 7503   | SH |      | DEFINED | 02 |
| VERIFONE HLDGS INC           | COM            | 92342Y109 | 278   | 11000  | SH |      | DEFINED | 02 |
| VERISIGN INC                 | COM            | 92343E102 | 438   | 19961  | SH |      | DEFINED | 02 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 902   | 2115   | SH | Put  | DEFINED | 02 |
| VERTEX PHARMACEUTICALS INC   | COM            | 92532F100 | 679   | 1470   | SH | Put  | DEFINED | 02 |
| VERTEX PHARMACEUTICALS INC   | COM            | 92532F100 | 1035  | 1523   | SH | Call | DEFINED | 02 |
| VIACELL INC                  | COM            | 92554J105 | 58    | 10383  | SH |      | DEFINED | 02 |
| VIACOM INC                   | CL B           | 925524308 | 4065  | 124679 | SH |      | DEFINED | 01 |
| VIACOM INC                   | CL B           | 925524308 | 645   | 2750   | SH | Call | DEFINED | 02 |
| VINTAGE PETE INC             | COM            | 927460105 | 301   | 343    | SH | Call | DEFINED | 02 |
| VISTACARE INC                | CL A           | 92839Y109 | 157   | 12524  | SH |      | DEFINED | 02 |
| VISTEON CORP                 | COM            | 92839U107 | 303   | 48469  | SH |      | DEFINED | 01 |
| VISTEON CORP                 | COM            | 92839U107 | 186   | 29658  | SH |      | DEFINED | 02 |
| VISTEON CORP                 | COM            | 92839U107 | 252   | 2702   | SH | Call | DEFINED | 02 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR  | 92857W100 | 751   | 35000  | SH |      | DEFINED | 02 |
| VORNADO RLTY TR              | SH BEN INT     | 929042109 | 3711  | 44462  | SH |      | DEFINED | 02 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 418   | 1085   | SH | Call | DEFINED | 02 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 216   | 4086   | SH |      | DEFINED | 02 |
| WAL MART STORES INC          | COM            | 931142103 | 882   | 5660   | SH | Call | DEFINED | 02 |
| WAL MART STORES INC          | COM            | 931142103 | 406   | 4800   | SH | Put  | DEFINED | 02 |
| WALTER INDS INC              | COM            | 93317Q105 | 2278  | 45820  | SH |      | DEFINED | 02 |
| WARNER MUSIC GROUP CORP      | COM            | 934550104 | 620   | 32200  | SH |      | DEFINED | 02 |

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|                              |      |           |       |        |    |         |            |
|------------------------------|------|-----------|-------|--------|----|---------|------------|
| WATSON PHARMACEUTICALS INC   | COM  | 942683103 | 376   | 11555  | SH | DEFINED | 01         |
| WEATHERFORD INTERNATIONAL LT | COM  | G95089101 | 1912  | 52810  | SH | DEFINED | 02         |
| WEATHERFORD INTERNATIONAL LT | COM  | G95089101 | 280   | 735    | SH | Call    | DEFINED 02 |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 515   | 8204   | SH | DEFINED | 01         |
| WELLS FARGO & CO NEW         | COM  | 949746101 | 1370  | 21802  | SH | DEFINED | 02         |
| WENDYS INTL INC              | COM  | 950590109 | 553   | 1500   | SH | Call    | DEFINED 02 |
| WESCO INTL INC               | COM  | 95082P105 | 421   | 9850   | SH | DEFINED | 02         |
| WEST CORP                    | COM  | 952355105 | 392   | 9300   | SH | DEFINED | 02         |
| WESTAIM CORP                 | COM  | 956909105 | 99    | 26840  | SH | DEFINED | 02         |
| WESTAR ENERGY INC            | COM  | 95709T100 | 256   | 11886  | SH | DEFINED | 01         |
| WESTERN DIGITAL CORP         | COM  | 958102105 | 387   | 861    | SH | Call    | DEFINED 02 |
| WESTWOOD ONE INC             | COM  | 961815107 | 446   | 27368  | SH | DEFINED | 02         |
| WET SEAL INC                 | CL A | 961840105 | 444   | 100000 | SH | DEFINED | 02         |
| WEYERHAEUSER CO              | COM  | 962166104 | 458   | 6900   | SH | DEFINED | 02         |
| WHIRLPOOL CORP               | COM  | 963320106 | 982   | 11728  | SH | DEFINED | 02         |
| WHITING PETE CORP NEW        | COM  | 966387102 | 426   | 10641  | SH | DEFINED | 01         |
| WHOLE FOODS MKT INC          | COM  | 966837106 | 2838  | 36674  | SH | DEFINED | 02         |
| WHOLE FOODS MKT INC          | COM  | 966837106 | 1291  | 2788   | SH | Call    | DEFINED 02 |
| WILLIAMS COS INC DEL         | COM  | 969457100 | 307   | 2120   | SH | Call    | DEFINED 02 |
| WILLIAMS SONOMA INC          | COM  | 969904101 | 803   | 18600  | SH | DEFINED | 02         |
| WITNESS SYS INC              | COM  | 977424100 | 590   | 30003  | SH | DEFINED | 02         |
| WPS RESOURCES CORP           | COM  | 92931B106 | 409   | 7400   | SH | DEFINED | 02         |
| WRIGHT EXPRESS CORP          | COM  | 98233Q105 | 207   | 9396   | SH | DEFINED | 01         |
| WRIGLEY WM JR CO             | COM  | 982526105 | 1177  | 17700  | SH | DEFINED | 02         |
| WYETH                        | COM  | 983024100 | 535   | 11606  | SH | DEFINED | 02         |
| XANSER CORP                  | COM  | 98389J103 | 63    | 21348  | SH | DEFINED | 01         |
| XCEL ENERGY INC              | COM  | 98389B100 | 246   | 13348  | SH | DEFINED | 01         |
| XILINX INC                   | COM  | 983919101 | 2333  | 92550  | SH | DEFINED | 02         |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 349   | 1842   | SH | Call    | DEFINED 02 |
| XTO ENERGY INC               | COM  | 98385X106 | 1183  | 1700   | SH | Call    | DEFINED 02 |
| XTO ENERGY INC               | COM  | 98385X106 | 215   | 1000   | SH | Put     | DEFINED 02 |
| YAHOO INC                    | COM  | 984332106 | 11443 | 292064 | SH | DEFINED | 02         |
| YAHOO INC                    | COM  | 984332106 | 341   | 867    | SH | Call    | DEFINED 02 |
| YANKEE CANDLE INC            | COM  | 984757104 | 223   | 8707   | SH | DEFINED | 01         |
| YELLOW ROADWAY CORP          | COM  | 985577105 | 217   | 4873   | SH | DEFINED | 02         |
| YUM BRANDS INC               | COM  | 988498101 | 408   | 8700   | SH | DEFINED | 02         |
| ZIMMER HLDGS INC             | COM  | 98956P102 | 219   | 3242   | SH | DEFINED | 01         |
| ZIONS BANCORPORATION         | COM  | 989701107 | 608   | 875    | SH | Put     | DEFINED 02 |
| ZORAN CORP                   | COM  | 98975F101 | 376   | 23200  | SH | DEFINED | 02         |