

LABRANCHE & CO INC  
Form 13F-HR/A  
June 06, 2006

Form 13F

Report for the Calendar Year or Quarter Ended: March 31, 2006

Institutional Investment Manager Filing this Report:

13F File Number: 28-10499

Person Signing this Report on Behalf of Reporting Manager:

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon      New York, NY      June 2, 2006

Report Type (Check only one.):

[ X] 13F HOLDINGS REPORT.

[ ] 13F NOTICE.

[ ] 13F COMBINATION REPORT.

## Report Summary:

|                                        |                         |
|----------------------------------------|-------------------------|
| Number of Other Included Managers:     | 2                       |
| Form13F Information Table Entry Total: | 1501                    |
| Form13F Information Table Value Total: | \$3,450,347 (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                               |
|-----|-----------------|------------------------------------|
| 1   | 28-10500        | Labranche & Co., LLC               |
| 2   | 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 | MANA |
| 3COM CORP                    | COM            | 885535104 | 360                | 4000               | SH         | Call         | DEFINED            | 02  |      |
| 3COM CORP                    | COM            | 885535104 | 97                 | 18869              | SH         |              | DEFINED            | 02  |      |
| 3M CO                        | COM            | 88579Y101 | 497                | 6566               | SH         |              | DEFINED            | 01  |      |
| 3M CO                        | COM            | 88579Y101 | 4309               | 56923              | SH         |              | DEFINED            | 02  |      |
| 3M CO                        | COM            | 88579Y101 | 446                | 780                | SH         | Call         | DEFINED            | 02  |      |
| 3M CO                        | COM            | 88579Y101 | 781                | 1092               | SH         | Put          | DEFINED            | 02  |      |
| 4 KIDS ENTMT INC             | COM            | 350865101 | 679                | 39505              | SH         |              | DEFINED            | 01  |      |
| 99 CENTS ONLY STORES         | COM            | 65440K106 | 5072               | 374024             | SH         |              | DEFINED            | 02  |      |
| A D C TELECOMMUNICATIONS     | COM NEW        | 000886309 | 1292               | 2970               | SH         | Call         | DEFINED            | 02  |      |
| ABBOTT LABS                  | COM            | 002824100 | 1131               | 26641              | SH         |              | DEFINED            | 02  |      |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 1771               | 30370              | SH         |              | DEFINED            | 02  |      |
| ABGENIX INC                  | COM            | 00339B107 | 405                | 18000              | SH         |              | DEFINED            | 02  |      |
| ACCELRYX INC                 | COM            | 00430U103 | 86                 | 11784              | SH         |              | DEFINED            | 02  |      |
| ACCREDITED HOME LENDRS HLDG  | COM            | 00437P107 | 2102               | 41069              | SH         |              | DEFINED            | 02  |      |
| ACE LTD                      | ORD            | G0070K103 | 203                | 3904               | SH         |              | DEFINED            | 02  |      |
| ACM INCOME FUND INC          | COM            | 000912105 | 545                | 67443              | SH         |              | DEFINED            | 01  |      |
| ACTIVE POWER INC             | COM            | 00504W100 | 675                | 135327             | SH         |              | DEFINED            | 02  |      |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 1496               | 108484             | SH         |              | DEFINED            | 02  |      |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 777                | 4250               | SH         | Call         | DEFINED            | 02  |      |
| ACXIOM CORP                  | COM            | 005125109 | 588                | 22752              | SH         |              | DEFINED            | 02  |      |
| ADAPTEC INC                  | COM            | 00651F108 | 194                | 35035              | SH         |              | DEFINED            | 02  |      |
| ADECCO SA                    | SPONSORED ADR  | 006754105 | 181                | 12918              | SH         |              | DEFINED            | 01  |      |
| ADOBE SYS INC                | COM            | 00724F101 | 670                | 19194              | SH         |              | DEFINED            | 02  |      |
| ADOLOR CORP                  | COM            | 00724X102 | 677                | 1746               | SH         | Call         | DEFINED            | 02  |      |
| ADOLOR CORP                  | COM            | 00724X102 | 2106               | 88481              | SH         |              | DEFINED            | 02  |      |
| ADTRAN INC                   | COM            | 00738A106 | 340                | 13000              | SH         |              | DEFINED            | 02  |      |
| ADVANCE AMER CASH ADVANCE CT | COM            | 00739W107 | 157                | 10900              | SH         |              | DEFINED            | 02  |      |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 1849               | 44407              | SH         |              | DEFINED            | 02  |      |
| ADVANCED MEDICAL OPTICS INC  | COM            | 00763M108 | 1665               | 35709              | SH         |              | DEFINED            | 02  |      |
| ADVANCED MEDICAL OPTICS INC  | COM            | 00763M108 | 284                | 1256               | SH         | Call         | DEFINED            | 02  |      |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 4777               | 144047             | SH         |              | DEFINED            | 02  |      |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 2552               | 5493               | SH         | Call         | DEFINED            | 02  |      |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 1091               | 3868               | SH         | Put          | DEFINED            | 02  |      |
| AES CORP                     | COM            | 00130H105 | 2042               | 119700             | SH         |              | DEFINED            | 02  |      |
| AETNA INC NEW                | COM            | 00817Y108 | 288                | 5858               | SH         |              | DEFINED            | 02  |      |
| AFFILIATED COMPUTER SERVICES | CL A           | 008190100 | 9116               | 152797             | SH         |              | DEFINED            | 02  |      |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 1286               | 12061              | SH         |              | DEFINED            | 02  |      |
| AFFYMETRIX INC               | COM            | 00826T108 | 267                | 8097               | SH         |              | DEFINED            | 02  |      |
| AGERE SYS INC                | COM            | 00845V308 | 334                | 22202              | SH         |              | DEFINED            | 01  |      |
| AGERE SYS INC                | COM            | 00845V308 | 281                | 18700              | SH         |              | DEFINED            | 02  |      |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 6935               | 184675             | SH         |              | DEFINED            | 02  |      |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 3833               | 125875             | SH         |              | DEFINED            | 02  |      |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 1477               | 1814               | SH         | Call         | DEFINED            | 02  |      |
| AIR PRODS & CHEMS INC        | COM            | 009158106 | 528                | 7851               | SH         |              | DEFINED            | 02  |      |
| AIRGAS INC                   | COM            | 009363102 | 233                | 459                | SH         | Call         | DEFINED            | 02  |      |

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|                              |                |           |       |         |    |         |            |
|------------------------------|----------------|-----------|-------|---------|----|---------|------------|
| AIRTRAN HLDGS INC            | COM            | 00949P108 | 492   | 27181   | SH | DEFINED | 02         |
| AK STL HLDG CORP             | COM            | 001547108 | 412   | 3131    | SH | Call    | DEFINED 02 |
| AK STL HLDG CORP             | COM            | 001547108 | 2336  | 155728  | SH | DEFINED | 02         |
| AKAMAI TECHNOLOGIES INC      | COM            | 00971T101 | 893   | 500     | SH | Call    | DEFINED 02 |
| ALCOA INC                    | COM            | 013817101 | 619   | 20260   | SH | DEFINED | 02         |
| ALEXANDER & BALDWIN INC      | COM            | 014482103 | 487   | 10204   | SH | DEFINED | 02         |
| ALEXION PHARMACEUTICALS INC  | COM            | 015351109 | 274   | 607     | SH | Call    | DEFINED 02 |
| ALKERMES INC                 | COM            | 01642T108 | 592   | 26826   | SH | DEFINED | 02         |
| ALLEGHENY TECHNOLOGIES INC   | COM            | 01741R102 | 257   | 4200    | SH | DEFINED | 02         |
| ALLERGAN INC                 | COM            | 018490102 | 605   | 5575    | SH | DEFINED | 01         |
| ALLERGAN INC                 | COM            | 018490102 | 2674  | 24644   | SH | DEFINED | 02         |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 337   | 450     | SH | Call    | DEFINED 02 |
| ALLIANCE WORLD DLR GV FD II  | COM            | 01879R106 | 391   | 31017   | SH | DEFINED | 01         |
| ALLIANCEBERNSTEIN HOLDING LP | UNIT LTD PARTN | 01881G106 | 762   | 11500   | SH | DEFINED | 02         |
| ALLIANT TECHSYSTEMS INC      | COM            | 018804104 | 456   | 5907    | SH | DEFINED | 02         |
| ALLIED CAP CORP NEW          | COM            | 01903Q108 | 620   | 4000    | SH | Call    | DEFINED 02 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM            | 01988P108 | 1140  | 2000    | SH | Call    | DEFINED 02 |
| ALLTEL CORP                  | COM            | 020039103 | 223   | 3445    | SH | DEFINED | 02         |
| ALLTEL CORP                  | COM            | 020039103 | 270   | 1000    | SH | Call    | DEFINED 02 |
| ALPHA NATURAL RESOURCES INC  | COM            | 02076X102 | 606   | 26200   | SH | DEFINED | 02         |
| ALTAIR NANOTECHNOLOGIES INC  | COM            | 021373105 | 80    | 22571   | SH | DEFINED | 02         |
| ALTERA CORP                  | COM            | 021441100 | 1263  | 61211   | SH | DEFINED | 02         |
| ALTRIA GROUP INC             | COM            | 02209S103 | 1065  | 15024   | SH | DEFINED | 02         |
| ALTRIA GROUP INC             | COM            | 02209S103 | 5082  | 9291    | SH | Call    | DEFINED 02 |
| ALTRIA GROUP INC             | COM            | 02209S103 | 947   | 4492    | SH | Put     | DEFINED 02 |
| ALTRIA GROUP INC             | COM            | 02209S103 | 2083  | 29394   | SH | DEFINED | 01         |
| ALVARION LTD                 | SHS            | M0861T100 | 120   | 13342   | SH | DEFINED | 02         |
| AMAZON COM INC               | COM            | 023135106 | 2728  | 74724   | SH | DEFINED | 02         |
| AMBAC FINL GROUP INC         | COM            | 023139108 | 2017  | 25342   | SH | DEFINED | 02         |
| AMEDISYS INC                 | COM            | 023436108 | 454   | 13058   | SH | DEFINED | 02         |
| AMERADA HESS CORP            | COM            | 023551104 | 10295 | 72297   | SH | DEFINED | 02         |
| AMERADA HESS CORP            | COM            | 023551104 | 221   | 91      | SH | Call    | DEFINED 02 |
| AMERADA HESS CORP            | COM            | 023551104 | 225   | 664     | SH | Put     | DEFINED 02 |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 513   | 14965   | SH | DEFINED | 02         |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS | 02364W105 | 1583  | 1887    | SH | Call    | DEFINED 02 |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 1046  | 61089   | SH | DEFINED | 02         |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 434   | 1033    | SH | Put     | DEFINED 02 |
| AMERICAN CAMPUS CMNTYS INC   | COM            | 024835100 | 263   | 10154   | SH | DEFINED | 02         |
| AMERICAN COMMERCIAL LINES    | COM NEW        | 025195207 | 335   | 7100    | SH | DEFINED | 02         |
| AMERICAN EAGLE OUTFITTERS NE | COM            | 02553E106 | 1271  | 42550   | SH | DEFINED | 02         |
| AMERICAN ELEC PWR INC        | COM            | 025537101 | 474   | 13943   | SH | DEFINED | 01         |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 54567 | 1038383 | SH | DEFINED | 02         |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 745   | 2996    | SH | Call    | DEFINED 02 |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 565   | 13583   | SH | DEFINED | 02         |
| AMERICAN HOME MTG INVT CORP  | COM            | 02660R107 | 453   | 14500   | SH | DEFINED | 02         |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 713   | 3812    | SH | Put     | DEFINED 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 10107 | 152921  | SH | DEFINED | 02         |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 1685  | 4366    | SH | Call    | DEFINED 02 |
| AMERICAN PHARMACEUTICALS PTN | COM            | 02886P109 | 305   | 366     | SH | Put     | DEFINED 02 |
| AMERICAN PHARMACEUTICALS PTN | COM            | 02886P109 | 1762  | 61858   | SH | DEFINED | 02         |
| AMERICAN PWR CONVERSION CORP | COM            | 029066107 | 1443  | 62420   | SH | DEFINED | 02         |
| AMERICAN SCIENCE & ENGR INC  | COM            | 029429107 | 3857  | 41300   | SH | DEFINED | 02         |
| AMERICAN STD COS INC DEL     | COM            | 029712106 | 514   | 12000   | SH | DEFINED | 02         |
| AMERICAN STS WTR CO          | COM            | 029899101 | 1231  | 32953   | SH | DEFINED | 02         |
| AMERICAN SUPERCONDUCTOR CORP | COM            | 030111108 | 453   | 39913   | SH | DEFINED | 02         |
| AMERICAN TOWER CORP          | CL A           | 029912201 | 2362  | 2064    | SH | Call    | DEFINED 02 |
| AMERICREDIT CORP             | COM            | 03060R101 | 777   | 25269   | SH | DEFINED | 02         |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 5157  | 114444  | SH | DEFINED | 02         |
| AMERIPRISE FINL INC          | COM            | 03076C106 | 937   | 20785   | SH | DEFINED | 01         |
| AMGEN INC                    | COM            | 031162100 | 1760  | 24198   | SH | DEFINED | 02         |
| AMGEN INC                    | COM            | 031162100 | 810   | 1920    | SH | Put     | DEFINED 02 |
| AMKOR TECHNOLOGY INC         | COM            | 031652100 | 255   | 29506   | SH | DEFINED | 02         |

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|                              |               |           |       |        |    |         |            |
|------------------------------|---------------|-----------|-------|--------|----|---------|------------|
| AMPHENOL CORP NEW            | CL A          | 032095101 | 612   | 11731  | SH | DEFINED | 02         |
| AMR CORP                     | COM           | 001765106 | 3000  | 110898 | SH | DEFINED | 02         |
| AMR CORP                     | COM           | 001765106 | 5639  | 5132   | SH | Call    | DEFINED 02 |
| AMR CORP                     | COM           | 001765106 | 339   | 4250   | SH | Put     | DEFINED 02 |
| AMSOUTH BANCORPORATION       | COM           | 032165102 | 1318  | 48719  | SH | DEFINED | 02         |
| AMYLIN PHARMACEUTICALS INC   | COM           | 032346108 | 7360  | 150349 | SH | DEFINED | 02         |
| AMYLIN PHARMACEUTICALS INC   | COM           | 032346108 | 2768  | 4736   | SH | Call    | DEFINED 02 |
| AMYLIN PHARMACEUTICALS INC   | COM           | 032346108 | 300   | 1325   | SH | Put     | DEFINED 02 |
| ANADARKO PETE CORP           | COM           | 032511107 | 576   | 5703   | SH | DEFINED | 02         |
| ANADARKO PETE CORP           | COM           | 032511107 | 445   | 2000   | SH | Put     | DEFINED 02 |
| ANADARKO PETE CORP           | COM           | 032511107 | 514   | 400    | SH | Call    | DEFINED 02 |
| ANALOG DEVICES INC           | COM           | 032654105 | 4620  | 120648 | SH | DEFINED | 02         |
| ANDREW CORP                  | COM           | 034425108 | 216   | 17627  | SH | DEFINED | 02         |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR | 035128206 | 1764  | 32600  | SH | DEFINED | 02         |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR | 035128206 | 395   | 300    | SH | Call    | DEFINED 02 |
| ANHEUSER BUSCH COS INC       | COM           | 035229103 | 293   | 6854   | SH | DEFINED | 02         |
| ANNTAYLOR STORES CORP        | COM           | 036115103 | 4440  | 120679 | SH | DEFINED | 02         |
| ANTIGENICS INC DEL           | COM           | 037032109 | 109   | 39702  | SH | DEFINED | 02         |
| AON CORP                     | COM           | 037389103 | 1410  | 33979  | SH | DEFINED | 02         |
| APACHE CORP                  | COM           | 037411105 | 480   | 5019   | SH | Call    | DEFINED 02 |
| APACHE CORP                  | COM           | 037411105 | 481   | 1446   | SH | Put     | DEFINED 02 |
| APACHE CORP                  | COM           | 037411105 | 5654  | 86306  | SH | DEFINED | 02         |
| APEX SILVER MINES LTD        | ORD           | G04074103 | 350   | 1850   | SH | Call    | DEFINED 02 |
| APOLLO GROUP INC             | CL A          | 037604105 | 803   | 15287  | SH | DEFINED | 02         |
| APPLE COMPUTER INC           | COM           | 037833100 | 2179  | 34744  | SH | DEFINED | 02         |
| APPLE COMPUTER INC           | COM           | 037833100 | 7368  | 6235   | SH | Call    | DEFINED 02 |
| APPLE COMPUTER INC           | COM           | 037833100 | 778   | 1451   | SH | Put     | DEFINED 02 |
| APPLIED MATLS INC            | COM           | 038222105 | 6205  | 354381 | SH | DEFINED | 02         |
| APPLIED MICRO CIRCUITS CORP  | COM           | 03822W109 | 43    | 10526  | SH | DEFINED | 02         |
| APPLIED MICRO CIRCUITS CORP  | COM           | 03822W109 | 446   | 2574   | SH | Call    | DEFINED 02 |
| AQUA AMERICA INC             | COM           | 03836W103 | 809   | 29091  | SH | DEFINED | 02         |
| AQUILA INC                   | COM           | 03840P102 | 66    | 16435  | SH | DEFINED | 02         |
| ARCH COAL INC                | COM           | 039380100 | 28929 | 380945 | SH | DEFINED | 02         |
| ARCH COAL INC                | COM           | 039380100 | 1733  | 1873   | SH | Call    | DEFINED 02 |
| ARCHER DANIELS MIDLAND CO    | COM           | 039483102 | 528   | 15700  | SH | DEFINED | 02         |
| ARCHSTONE SMITH TR           | COM           | 039583109 | 1028  | 21076  | SH | DEFINED | 02         |
| ARENA RESOURCES INC          | COM           | 040049108 | 693   | 19859  | SH | DEFINED | 02         |
| ARIAD PHARMACEUTICALS INC    | COM           | 04033A100 | 136   | 20700  | SH | DEFINED | 02         |
| ARROWHEAD RESH CORP          | COM           | 042797100 | 276   | 53902  | SH | DEFINED | 02         |
| ARTHROCARE CORP              | COM           | 043136100 | 731   | 15290  | SH | DEFINED | 02         |
| ASA BERMUDA LIMITED          | COM           | G3156P103 | 1300  | 20000  | SH | DEFINED | 02         |
| ASHLAND INC NEW              | COM           | 044209104 | 307   | 4323   | SH | DEFINED | 02         |
| ASML HLDG NV                 | N Y SHS       | N07059111 | 483   | 23700  | SH | DEFINED | 02         |
| ASPREVA PHARMACEUTICALS CORP | COM           | 04538T109 | 363   | 14571  | SH | DEFINED | 02         |
| ASTRAZENECA PLC              | SPONSORED ADR | 046353108 | 1256  | 25000  | SH | DEFINED | 02         |
| AT&T INC                     | COM           | 00206R102 | 418   | 3000   | SH | Put     | DEFINED 02 |
| AT&T INC                     | COM           | 00206R102 | 4585  | 169574 | SH | DEFINED | 02         |
| ATMEL CORP                   | COM           | 049513104 | 661   | 140135 | SH | DEFINED | 02         |
| ATP OIL & GAS CORP           | COM           | 00208J108 | 248   | 426    | SH | Call    | DEFINED 02 |
| ATWOOD OCEANICS INC          | COM           | 050095108 | 307   | 3036   | SH | DEFINED | 02         |
| AU OPTRONICS CORP            | SPONSORED ADR | 002255107 | 784   | 52586  | SH | DEFINED | 02         |
| AUDIOCODES LTD               | ORD           | M15342104 | 184   | 13300  | SH | DEFINED | 02         |
| AUTODESK INC                 | COM           | 052769106 | 395   | 10243  | SH | DEFINED | 02         |
| AUTONATION INC               | COM           | 05329W102 | 8153  | 378331 | SH | DEFINED | 02         |
| AUTOZONE INC                 | COM           | 053332102 | 1314  | 13179  | SH | DEFINED | 02         |
| AVAYA INC                    | COM           | 053499109 | 130   | 11476  | SH | DEFINED | 01         |
| AVERY DENNISON CORP          | COM           | 053611109 | 466   | 7966   | SH | DEFINED | 01         |
| AVI BIOPHARMA INC            | COM           | 002346104 | 243   | 2005   | SH | Call    | DEFINED 02 |
| AVID TECHNOLOGY INC          | COM           | 05367P100 | 230   | 5290   | SH | DEFINED | 02         |
| AVISTA CORP                  | COM           | 05379B107 | 270   | 13072  | SH | DEFINED | 02         |
| AVNET INC                    | COM           | 053807103 | 282   | 11100  | SH | DEFINED | 02         |
| AVON PRODS INC               | COM           | 054303102 | 547   | 17551  | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| AXCAN PHARMA INC             | COM            | 054923107 | 133   | 10000  | SH | DEFINED | 02         |
| AZTAR CORP                   | COM            | 054802103 | 342   | 8153   | SH | DEFINED | 02         |
| BADGER METER INC             | COM            | 056525108 | 721   | 12656  | SH | DEFINED | 02         |
| BAKER HUGHES INC             | COM            | 057224107 | 748   | 10942  | SH | DEFINED | 02         |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 738   | 108869 | SH | DEFINED | 02         |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 719   | 24161  | SH | DEFINED | 02         |
| BANK NEW YORK INC            | COM            | 064057102 | 15009 | 416441 | SH | DEFINED | 02         |
| BANK NEW YORK INC            | COM            | 064057102 | 2478  | 7678   | SH | Call    | DEFINED 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 19550 | 429286 | SH | DEFINED | 02         |
| BARD C R INC                 | COM            | 067383109 | 3589  | 52934  | SH | DEFINED | 02         |
| BARNES & NOBLE INC           | COM            | 067774109 | 4233  | 91535  | SH | DEFINED | 02         |
| BARR PHARMACEUTICALS INC     | COM            | 068306109 | 7608  | 120801 | SH | DEFINED | 02         |
| BARRICK GOLD CORP            | COM            | 067901108 | 387   | 14202  | SH | DEFINED | 01         |
| BARRICK GOLD CORP            | COM            | 067901108 | 3067  | 112596 | SH | DEFINED | 02         |
| BAUSCH & LOMB INC            | COM            | 071707103 | 238   | 3740   | SH | DEFINED | 01         |
| BB&T CORP                    | COM            | 054937107 | 1142  | 29142  | SH | DEFINED | 02         |
| BEA SYS INC                  | COM            | 073325102 | 258   | 1029   | SH | Call    | DEFINED 02 |
| BEA SYS INC                  | COM            | 073325102 | 483   | 36821  | SH | DEFINED | 02         |
| BEAR STEARNS COS INC         | COM            | 073902108 | 1493  | 863    | SH | Call    | DEFINED 02 |
| BEAR STEARNS COS INC         | COM            | 073902108 | 11047 | 79645  | SH | DEFINED | 02         |
| BEAZER HOMES USA INC         | COM            | 07556Q105 | 2116  | 32200  | SH | DEFINED | 02         |
| BECKMAN COULTER INC          | COM            | 075811109 | 1487  | 27250  | SH | DEFINED | 02         |
| BED BATH & BEYOND INC        | COM            | 075896100 | 2673  | 69601  | SH | DEFINED | 02         |
| BELLSOUTH CORP               | COM            | 079860102 | 2703  | 78000  | SH | DEFINED | 02         |
| BELLSOUTH CORP               | COM            | 079860102 | 1875  | 3000   | SH | Call    | DEFINED 02 |
| BELO CORP                    | COM SER A      | 080555105 | 270   | 13597  | SH | DEFINED | 02         |
| BERRY PETE CO                | CL A           | 085789105 | 363   | 5308   | SH | DEFINED | 02         |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 260   | 1060   | SH | Call    | DEFINED 02 |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 3387  | 85000  | SH | DEFINED | 02         |
| BIOGEN IDEC INC              | COM            | 09062X103 | 3263  | 69281  | SH | DEFINED | 02         |
| BIOMARIN PHARMACEUTICAL INC  | COM            | 09061G101 | 769   | 57277  | SH | DEFINED | 02         |
| BIOMET INC                   | COM            | 090613100 | 308   | 8662   | SH | DEFINED | 02         |
| BIOSCRIP INC                 | COM            | 09069N108 | 92    | 12782  | SH | DEFINED | 02         |
| BIOSITE INC                  | COM            | 090945106 | 474   | 9125   | SH | DEFINED | 02         |
| BIOSITE INC                  | COM            | 090945106 | 244   | 402    | SH | Put     | DEFINED 02 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 27111 | 140000 | SH | DEFINED | 02         |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 465   | 988    | SH | Put     | DEFINED 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 8769  | 360121 | SH | DEFINED | 02         |
| BIOVAIL CORP                 | COM            | 09067J109 | 328   | 1276   | SH | Call    | DEFINED 02 |
| BJ SVCS CO                   | COM            | 055482103 | 801   | 23145  | SH | DEFINED | 02         |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 2448  | 77680  | SH | DEFINED | 02         |
| BLACK HILLS CORP             | COM            | 092113109 | 299   | 8800   | SH | DEFINED | 02         |
| BLOCK H & R INC              | COM            | 093671105 | 537   | 24810  | SH | DEFINED | 01         |
| BLOCKBUSTER INC              | CL A           | 093679108 | 139   | 34894  | SH | DEFINED | 01         |
| BLOCKBUSTER INC              | CL A           | 093679108 | 211   | 1085   | SH | Put     | DEFINED 02 |
| BLUE COAT SYSTEMS INC        | COM NEW        | 09534T508 | 651   | 29956  | SH | DEFINED | 02         |
| BLUE COAT SYSTEMS INC        | COM NEW        | 09534T508 | 357   | 899    | SH | Put     | DEFINED 02 |
| BLUEGREEN CORP               | COM            | 096231105 | 426   | 32227  | SH | DEFINED | 02         |
| BLUELINK HLDGS INC           | COM            | 09624H109 | 419   | 26200  | SH | DEFINED | 02         |
| BMC SOFTWARE INC             | COM            | 055921100 | 406   | 18732  | SH | DEFINED | 01         |
| BOC GROUP PLC                | SPONSORED ADR  | 055617609 | 244   | 4544   | SH | DEFINED | 02         |
| BOEING CO                    | COM            | 097023105 | 458   | 1042   | SH | Call    | DEFINED 02 |
| BORG WARNER INC              | COM            | 099724106 | 279   | 420    | SH | Call    | DEFINED 02 |
| BOSTON COMMUNICATIONS GROUP  | COM            | 100582105 | 28    | 10488  | SH | DEFINED | 02         |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 5134  | 55061  | SH | DEFINED | 02         |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 1190  | 51615  | SH | DEFINED | 02         |
| BOULDER TOTAL RETURN FD INC  | COM            | 101541100 | 256   | 14358  | SH | DEFINED | 01         |
| BOWATER INC                  | COM            | 102183100 | 621   | 20988  | SH | DEFINED | 02         |
| BP PLC                       | SPONSORED ADR  | 055622104 | 3619  | 52500  | SH | DEFINED | 02         |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 213   | 6021   | SH | DEFINED | 02         |
| BRINKS CO                    | COM            | 109696104 | 5596  | 110250 | SH | DEFINED | 02         |
| BRINKS CO                    | COM            | 109696104 | 411   | 1413   | SH | Call    | DEFINED 02 |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 742   | 30163  | SH | DEFINED | 01         |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 2416  | 98154  | SH | DEFINED | 02         |
| BROADCOM CORP                | CL A           | 111320107 | 8770  | 203207 | SH | DEFINED | 02         |
| BROADCOM CORP                | CL A           | 111320107 | 435   | 503    | SH | Put     | DEFINED 02 |
| BROADCOM CORP                | CL A           | 111320107 | 736   | 1467   | SH | Call    | DEFINED 02 |
| BROADWING CORP               | COM            | 11161E101 | 345   | 23415  | SH | DEFINED | 02         |
| BROADWING CORP               | COM            | 11161E101 | 276   | 860    | SH | Call    | DEFINED 02 |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 134   | 20097  | SH | DEFINED | 02         |
| BROWN FORMAN CORP            | CL B           | 115637209 | 1047  | 13603  | SH | DEFINED | 01         |
| BRUNSWICK CORP               | COM            | 117043109 | 972   | 25000  | SH | DEFINED | 01         |
| BUCKLE INC                   | COM            | 118440106 | 248   | 6056   | SH | DEFINED | 02         |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 2350  | 48775  | SH | DEFINED | 02         |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 304   | 8520   | SH | DEFINED | 02         |
| BUNGE LIMITED                | COM            | G16962105 | 2298  | 41250  | SH | DEFINED | 02         |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 3592  | 43102  | SH | DEFINED | 02         |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 1415  | 1191   | SH | Call    | DEFINED 02 |
| BURLINGTON RES INC           | COM            | 122014103 | 1928  | 20981  | SH | DEFINED | 02         |
| BURLINGTON RES INC           | COM            | 122014103 | 1359  | 600    | SH | Call    | DEFINED 02 |
| BUSINESS OBJECTS S A         | SPONSORED ADR  | 12328X107 | 380   | 10415  | SH | DEFINED | 02         |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 1068  | 21749  | SH | DEFINED | 02         |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 2399  | 1587   | SH | Call    | DEFINED 02 |
| CABLEVISION SYS CORP         | CL A NY CABLVS | 12686C109 | 911   | 2610   | SH | Call    | DEFINED 02 |
| CABOT CORP                   | COM            | 127055101 | 248   | 7300   | SH | DEFINED | 02         |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 2246  | 46855  | SH | DEFINED | 02         |
| CADENCE DESIGN SYSTEM INC    | COM            | 127387108 | 305   | 16471  | SH | DEFINED | 02         |
| CALGON CARBON CORP           | COM            | 129603106 | 1114  | 181141 | SH | DEFINED | 02         |
| CALIFORNIA PIZZA KITCHEN INC | COM            | 13054D109 | 284   | 8758   | SH | DEFINED | 02         |
| CALIFORNIA WTR SVC GROUP     | COM            | 130788102 | 950   | 21087  | SH | DEFINED | 02         |
| CALLAWAY GOLF CO             | COM            | 131193104 | 394   | 22886  | SH | DEFINED | 02         |
| CAMBRIDGE DISPLAY TECH INC   | COM            | 132193103 | 94    | 11284  | SH | DEFINED | 02         |
| CAMPBELL SOUP CO             | COM            | 134429109 | 573   | 17693  | SH | DEFINED | 02         |
| CANADIAN NAT RES LTD         | COM            | 136385101 | 1263  | 22800  | SH | DEFINED | 02         |
| CANYON RESOURCES CORP        | COM NEW        | 138869300 | 10    | 11784  | SH | DEFINED | 01         |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 648   | 8048   | SH | DEFINED | 01         |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 2438  | 30284  | SH | DEFINED | 02         |
| CAPSTONE TURBINE CORP        | COM            | 14067D102 | 736   | 202140 | SH | DEFINED | 02         |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 4025  | 5957   | SH | Call    | DEFINED 02 |
| CARDINAL HEALTH INC          | COM            | 14149Y108 | 2356  | 31612  | SH | DEFINED | 02         |
| CAREER EDUCATION CORP        | COM            | 141665109 | 513   | 13600  | SH | DEFINED | 02         |
| CARPENTER TECHNOLOGY CORP    | COM            | 144285103 | 886   | 9373   | SH | DEFINED | 02         |
| CATERPILLAR INC DEL          | COM            | 149123101 | 935   | 13017  | SH | DEFINED | 02         |
| CATERPILLAR INC DEL          | COM            | 149123101 | 585   | 880    | SH | Call    | DEFINED 02 |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 257   | 3179   | SH | DEFINED | 02         |
| CBRL GROUP INC               | COM            | 12489V106 | 7746  | 176400 | SH | DEFINED | 02         |
| CBRL GROUP INC               | COM            | 12489V106 | 490   | 1248   | SH | Call    | DEFINED 02 |
| CBS CORP NEW                 | CL B           | 124857202 | 210   | 8764   | SH | DEFINED | 01         |
| CDC CORP                     | SHS A          | G2022L106 | 63    | 14420  | SH | DEFINED | 02         |
| CELANESE CORP DEL            | COM SER A      | 150870103 | 271   | 12900  | SH | DEFINED | 02         |
| CELGENE CORP                 | COM            | 151020104 | 940   | 1000   | SH | Call    | DEFINED 02 |
| CEMEX S A                    | SPON ADR 5 ORD | 151290889 | 2728  | 41792  | SH | DEFINED | 02         |
| CEMEX S A                    | SPON ADR 5 ORD | 151290889 | 1132  | 745    | SH | Call    | DEFINED 02 |
| CENTENE CORP DEL             | COM            | 15135B101 | 597   | 20469  | SH | DEFINED | 02         |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW       | 15133V208 | 103   | 14000  | SH | DEFINED | 02         |
| CENTERPOINT ENERGY INC       | COM            | 15189T107 | 194   | 16254  | SH | DEFINED | 02         |
| CENTRAL EUROPEAN DIST CORP   | COM            | 153435102 | 466   | 12124  | SH | DEFINED | 02         |
| CENTURY ALUM CO              | COM            | 156431108 | 299   | 7055   | SH | DEFINED | 02         |
| CENTURYTEL INC               | COM            | 156700106 | 840   | 2000   | SH | Call    | DEFINED 02 |
| CEPHALON INC                 | COM            | 156708109 | 13018 | 216074 | SH | DEFINED | 02         |
| CEPHALON INC                 | COM            | 156708109 | 2419  | 3138   | SH | Put     | DEFINED 02 |
| CERADYNE INC                 | COM            | 156710105 | 1300  | 3999   | SH | Call    | DEFINED 02 |
| CHARLES RIV LABS INTL INC    | COM            | 159864107 | 948   | 19347  | SH | DEFINED | 02         |
| CHARTER COMMUNICATIONS INC D | CL A           | 16117M107 | 17    | 15743  | SH | DEFINED | 02         |

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|                              |                |           |      |        |    |         |            |
|------------------------------|----------------|-----------|------|--------|----|---------|------------|
| CHATTEM INC                  | COM            | 162456107 | 1072 | 28463  | SH | DEFINED | 02         |
| CHEESECAKE FACTORY INC       | COM            | 163072101 | 245  | 1012   | SH | Call    | DEFINED 02 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 2315 | 4975   | SH | Call    | DEFINED 02 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 240  | 1550   | SH | Put     | DEFINED 02 |
| CHESAPEAKE CORP              | COM            | 165159104 | 202  | 14589  | SH |         | DEFINED 01 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 3910 | 124469 | SH |         | DEFINED 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 2640 | 9649   | SH | Call    | DEFINED 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 851  | 4049   | SH | Put     | DEFINED 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 873  | 2724   | SH | Put     | DEFINED 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 2204 | 38026  | SH |         | DEFINED 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 627  | 2245   | SH | Call    | DEFINED 02 |
| CHICAGO MERCANTILE HLDGS INC | CL A           | 167760107 | 1880 | 4200   | SH |         | DEFINED 02 |
| CHICOS FAS INC               | COM            | 168615102 | 2205 | 54266  | SH |         | DEFINED 02 |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 206  | 4029   | SH |         | DEFINED 02 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 246  | 6958   | SH |         | DEFINED 01 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 318  | 5455   | SH |         | DEFINED 02 |
| CHIRON CORP                  | COM            | 170040109 | 1060 | 23130  | SH |         | DEFINED 02 |
| CIENA CORP                   | COM            | 171779101 | 167  | 32121  | SH |         | DEFINED 02 |
| CIGNA CORP                   | COM            | 125509109 | 994  | 7610   | SH |         | DEFINED 01 |
| CIMAREX ENERGY CO            | COM            | 171798101 | 2603 | 60173  | SH |         | DEFINED 02 |
| CINERGY CORP                 | COM            | 172474108 | 790  | 17400  | SH |         | DEFINED 02 |
| CINTAS CORP                  | COM            | 172908105 | 513  | 12044  | SH |         | DEFINED 02 |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 7503 | 306480 | SH |         | DEFINED 02 |
| CISCO SYS INC                | COM            | 17275R102 | 9971 | 460131 | SH |         | DEFINED 02 |
| CISCO SYS INC                | COM            | 17275R102 | 1479 | 4792   | SH | Call    | DEFINED 02 |
| CIT GROUP INC                | COM            | 125581108 | 394  | 7367   | SH |         | DEFINED 01 |
| CIT GROUP INC                | COM            | 125581108 | 336  | 6275   | SH |         | DEFINED 02 |
| CITIGROUP INC                | COM            | 172967101 | 204  | 4320   | SH |         | DEFINED 02 |
| CITIGROUP INC                | COM            | 172967101 | 1273 | 12472  | SH | Call    | DEFINED 02 |
| CITIGROUP INC                | COM            | 172967101 | 212  | 2589   | SH | Put     | DEFINED 02 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 408  | 30737  | SH |         | DEFINED 01 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 249  | 18795  | SH |         | DEFINED 02 |
| CITRIX SYS INC               | COM            | 177376100 | 227  | 5977   | SH |         | DEFINED 02 |
| CITRIX SYS INC               | COM            | 177376100 | 823  | 500    | SH | Call    | DEFINED 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 405  | 726    | SH | Call    | DEFINED 02 |
| CNET NETWORKS INC            | COM            | 12613R104 | 1108 | 77968  | SH |         | DEFINED 02 |
| CNF INC                      | COM            | 12612W104 | 624  | 12495  | SH |         | DEFINED 02 |
| CNOOC LTD                    | SPONSORED ADR  | 126132109 | 321  | 4100   | SH |         | DEFINED 02 |
| COCA COLA CO                 | COM            | 191216100 | 1620 | 38700  | SH |         | DEFINED 02 |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 915  | 139466 | SH |         | DEFINED 02 |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 1063 | 6452   | SH | Call    | DEFINED 02 |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 227  | 2309   | SH | Put     | DEFINED 02 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 242  | 4070   | SH |         | DEFINED 02 |
| COGNOS INC                   | COM            | 19244C109 | 344  | 8842   | SH |         | DEFINED 02 |
| COLDWATER CREEK INC          | COM            | 193068103 | 428  | 15401  | SH |         | DEFINED 02 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 1495 | 26183  | SH |         | DEFINED 02 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 822  | 31423  | SH |         | DEFINED 02 |
| COMERICA INC                 | COM            | 200340107 | 1369 | 23612  | SH |         | DEFINED 02 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 595  | 1562   | SH | Call    | DEFINED 02 |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 2531 | 73458  | SH |         | DEFINED 02 |
| COMMONWEALTH TEL ENTERPRISES | COM            | 203349105 | 512  | 1018   | SH | Put     | DEFINED 02 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 1085 | 25258  | SH |         | DEFINED 02 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR  | 20441A102 | 1008 | 45820  | SH |         | DEFINED 02 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 453  | 9970   | SH |         | DEFINED 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 4670 | 96233  | SH |         | DEFINED 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 428  | 500    | SH | Call    | DEFINED 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 775  | 3530   | SH | Put     | DEFINED 02 |
| COMPANIA DE TELECOMUNICS CHI | SPON ADR NEW   | 204449300 | 354  | 39578  | SH |         | DEFINED 02 |
| COMPUCREDIT CORP             | COM            | 20478N100 | 790  | 2000   | SH | Call    | DEFINED 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 429  | 7717   | SH |         | DEFINED 01 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 5564 | 100157 | SH |         | DEFINED 02 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 4317 | 183463 | SH |         | DEFINED 02 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 383   | 1741   | SH | Put  | DEFINED | 02 |
| CONAGRA FOODS INC            | COM            | 205887102 | 4081  | 190154 | SH |      | DEFINED | 02 |
| CONAGRA FOODS INC            | COM            | 205887102 | 381   | 3935   | SH | Put  | DEFINED | 02 |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 123   | 35782  | SH |      | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 13847 | 219272 | SH |      | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 726   | 4030   | SH | Call | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 293   | 2000   | SH | Put  | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 6860  | 92506  | SH |      | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 5234  | 5753   | SH | Call | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 676   | 2372   | SH | Put  | DEFINED | 02 |
| CONSOLIDATED EDISON INC      | COM            | 209115104 | 847   | 19466  | SH |      | DEFINED | 02 |
| CONSOLIDATED WATER CO INC    | ORD            | G23773107 | 1044  | 42632  | SH |      | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 4229  | 157187 | SH |      | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 2367  | 1537   | SH | Call | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 435   | 4237   | SH | Put  | DEFINED | 02 |
| COOPER CAMERON CORP          | COM            | 216640102 | 2724  | 61806  | SH |      | DEFINED | 02 |
| COOPER COS INC               | COM NEW        | 216648402 | 351   | 6500   | SH |      | DEFINED | 02 |
| COOPER COS INC               | COM NEW        | 216648402 | 1012  | 866    | SH | Call | DEFINED | 02 |
| COOPER COS INC               | COM NEW        | 216648402 | 282   | 1418   | SH | Put  | DEFINED | 02 |
| COOPER INDS LTD              | CL A           | G24182100 | 304   | 3502   | SH |      | DEFINED | 02 |
| COPART INC                   | COM            | 217204106 | 412   | 15000  | SH |      | DEFINED | 02 |
| CORNING INC                  | COM            | 219350105 | 1111  | 41297  | SH |      | DEFINED | 02 |
| COSTCO WHSL CORP NEW         | COM            | 22160K105 | 4983  | 92000  | SH |      | DEFINED | 02 |
| COUNTRYWIDE FINANCIAL CORP   | COM            | 222372104 | 2776  | 75653  | SH |      | DEFINED | 02 |
| COVANTA HLDG CORP            | COM            | 22282E102 | 339   | 4370   | SH | Call | DEFINED | 02 |
| COVENTRY HEALTH CARE INC     | COM            | 222862104 | 358   | 6627   | SH |      | DEFINED | 01 |
| COVENTRY HEALTH CARE INC     | COM            | 222862104 | 389   | 7198   | SH |      | DEFINED | 02 |
| COVENTRY HEALTH CARE INC     | COM            | 222862104 | 236   | 513    | SH | Put  | DEFINED | 02 |
| COX RADIO INC                | CL A           | 224051102 | 817   | 60887  | SH |      | DEFINED | 02 |
| CREE INC                     | COM            | 225447101 | 798   | 24313  | SH |      | DEFINED | 02 |
| CROWN CASTLE INTL CORP       | COM            | 228227104 | 844   | 29765  | SH |      | DEFINED | 02 |
| CSG SYS INTL INC             | COM            | 126349109 | 370   | 1000   | SH | Call | DEFINED | 02 |
| CSX CORP                     | COM            | 126408103 | 1124  | 18807  | SH |      | DEFINED | 02 |
| CUBIST PHARMACEUTICALS INC   | COM            | 229678107 | 311   | 13542  | SH |      | DEFINED | 02 |
| CV THERAPEUTICS INC          | COM            | 126667104 | 241   | 10926  | SH |      | DEFINED | 02 |
| CVS CORP                     | COM            | 126650100 | 453   | 15173  | SH |      | DEFINED | 01 |
| CYBERONICS INC               | COM            | 23251P102 | 204   | 1919   | SH | Call | DEFINED | 02 |
| CYPRESS SEMICONDUCTOR CORP   | COM            | 232806109 | 5076  | 299487 | SH |      | DEFINED | 02 |
| CYTEC INDS INC               | COM            | 232820100 | 211   | 227    | SH | Call | DEFINED | 02 |
| CYTYC CORP                   | COM            | 232946103 | 352   | 12503  | SH |      | DEFINED | 02 |
| DAIMLERCHRYSLER AG           | ORD            | D1668R123 | 417   | 7255   | SH |      | DEFINED | 01 |
| DAKTRONICS INC               | COM            | 234264109 | 453   | 12400  | SH |      | DEFINED | 02 |
| DANAHER CORP DEL             | COM            | 235851102 | 1167  | 18367  | SH |      | DEFINED | 02 |
| DAVITA INC                   | COM            | 23918K108 | 843   | 14000  | SH |      | DEFINED | 02 |
| DEERE & CO                   | COM            | 244199105 | 1178  | 14896  | SH |      | DEFINED | 02 |
| DEERE & CO                   | COM            | 244199105 | 225   | 150    | SH | Call | DEFINED | 02 |
| DELAWARE INV GLBL DIV & INC  | COM            | 245916101 | 193   | 15008  | SH |      | DEFINED | 01 |
| DELL INC                     | COM            | 24702R101 | 769   | 25826  | SH |      | DEFINED | 02 |
| DELPHI FINL GROUP INC        | CL A           | 247131105 | 589   | 11400  | SH |      | DEFINED | 02 |
| DELTA PETE CORP              | COM NEW        | 247907207 | 655   | 2200   | SH | Put  | DEFINED | 02 |
| DENBURY RES INC              | COM NEW        | 247916208 | 478   | 15084  | SH |      | DEFINED | 02 |
| DEVON ENERGY CORP NEW        | COM            | 25179M103 | 423   | 699    | SH | Put  | DEFINED | 02 |
| DEVON ENERGY CORP NEW        | COM            | 25179M103 | 3136  | 51267  | SH |      | DEFINED | 02 |
| DEVON ENERGY CORP NEW        | COM            | 25179M103 | 465   | 1650   | SH | Call | DEFINED | 02 |
| DIAMOND OFFSHORE DRILLING IN | COM            | 25271C102 | 219   | 2447   | SH |      | DEFINED | 02 |
| DIAMOND OFFSHORE DRILLING IN | COM            | 25271C102 | 7057  | 3059   | SH | Call | DEFINED | 02 |
| DIGENE CORP                  | COM            | 253752109 | 473   | 12102  | SH |      | DEFINED | 02 |
| DIGITAL RIV INC              | COM            | 25388B104 | 201   | 1474   | SH | Call | DEFINED | 02 |
| DILLARDS INC                 | CL A           | 254067101 | 2023  | 77700  | SH |      | DEFINED | 02 |
| DIONEX CORP                  | COM            | 254546104 | 889   | 14457  | SH |      | DEFINED | 02 |
| DIRECTV GROUP INC            | COM            | 25459L106 | 957   | 58371  | SH |      | DEFINED | 02 |
| DISCOVERY HOLDING CO         | CL A COM       | 25468Y107 | 282   | 18813  | SH |      | DEFINED | 02 |



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|                              |                |           |      |        |         |         |    |
|------------------------------|----------------|-----------|------|--------|---------|---------|----|
| DISNEY WALT CO               | COM DISNEY     | 254687106 | 2702 | 96892  | SH      | DEFINED | 02 |
| DISTRIBUTED ENERGY SYS CORP  | COM            | 25475V104 | 635  | 89458  | SH      | DEFINED | 02 |
| DOLLAR GEN CORP              | COM            | 256669102 | 5434 | 307505 | SH      | DEFINED | 02 |
| DOMINION RES INC VA NEW      | COM            | 25746U109 | 801  | 11600  | SH      | DEFINED | 02 |
| DOVER CORP                   | COM            | 260003108 | 349  | 7185   | SH      | DEFINED | 02 |
| DOW CHEM CO                  | COM            | 260543103 | 8977 | 221105 | SH      | DEFINED | 02 |
| DOW CHEM CO                  | COM            | 260543103 | 238  | 250    | SH Put  | DEFINED | 02 |
| DOW JONES & CO INC           | COM            | 260561105 | 246  | 6250   | SH      | DEFINED | 02 |
| DOWNEY FINL CORP             | COM            | 261018105 | 905  | 13450  | SH      | DEFINED | 02 |
| DRESSER-RAND GROUP INC       | COM            | 261608103 | 701  | 28200  | SH      | DEFINED | 02 |
| DREYFUS HIGH YIELD STRATEGIE | SH BEN INT     | 26200S101 | 272  | 67341  | SH      | DEFINED | 01 |
| DREYFUS STRATEGIC MUN BD FD  | COM            | 26202F107 | 128  | 14524  | SH      | DEFINED | 01 |
| DRS TECHNOLOGIES INC         | COM            | 23330X100 | 223  | 630    | SH Call | DEFINED | 02 |
| DST SYS INC DEL              | COM            | 233326107 | 405  | 708    | SH Call | DEFINED | 02 |
| DST SYS INC DEL              | COM            | 233326107 | 646  | 11144  | SH      | DEFINED | 02 |
| DTE ENERGY CO                | COM            | 233331107 | 537  | 13385  | SH      | DEFINED | 01 |
| DTE ENERGY CO                | COM            | 233331107 | 1136 | 28338  | SH      | DEFINED | 02 |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 2466 | 58426  | SH      | DEFINED | 02 |
| DU PONT E I DE NEMOURS & CO  | COM            | 263534109 | 294  | 1824   | SH Call | DEFINED | 02 |
| DUKE ENERGY CORP             | COM            | 264399106 | 755  | 1267   | SH Call | DEFINED | 02 |
| DUQUESNE LT HLDGS INC        | COM            | 266233105 | 239  | 14470  | SH      | DEFINED | 01 |
| DYCOM INDS INC               | COM            | 267475101 | 224  | 10539  | SH      | DEFINED | 02 |
| DYNEGY INC NEW               | CL A           | 26816Q101 | 596  | 6350   | SH Call | DEFINED | 02 |
| E M C CORP MASS              | COM            | 268648102 | 1363 | 100000 | SH      | DEFINED | 01 |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 723  | 1535   | SH Call | DEFINED | 02 |
| EAGLE BROADBAND INC          | COM            | 269437109 | 44   | 486801 | SH      | DEFINED | 01 |
| EARTHLINK INC                | COM            | 270321102 | 191  | 20000  | SH      | DEFINED | 02 |
| EASTMAN CHEM CO              | COM            | 277432100 | 1064 | 20791  | SH      | DEFINED | 02 |
| EASTMAN KODAK CO             | COM            | 277461109 | 572  | 20116  | SH      | DEFINED | 01 |
| EASTMAN KODAK CO             | COM            | 277461109 | 820  | 28850  | SH      | DEFINED | 02 |
| EASTMAN KODAK CO             | COM            | 277461109 | 265  | 2100   | SH Put  | DEFINED | 02 |
| EATON CORP                   | COM            | 278058102 | 1466 | 20089  | SH      | DEFINED | 02 |
| EBAY INC                     | COM            | 278642103 | 547  | 14006  | SH      | DEFINED | 02 |
| EBAY INC                     | COM            | 278642103 | 3507 | 11674  | SH Call | DEFINED | 02 |
| ECC CAPITAL CORP             | COM            | 26826M108 | 20   | 13407  | SH      | DEFINED | 01 |
| ECHELON CORP                 | COM            | 27874N105 | 1254 | 132792 | SH      | DEFINED | 02 |
| ECOLAB INC                   | COM            | 278865100 | 210  | 5486   | SH      | DEFINED | 02 |
| EDISON INTL                  | COM            | 281020107 | 2751 | 66800  | SH      | DEFINED | 02 |
| EDWARDS AG INC               | COM            | 281760108 | 780  | 15650  | SH      | DEFINED | 02 |
| EDWARDS LIFESCIENCES CORP    | COM            | 28176E108 | 409  | 9400   | SH      | DEFINED | 02 |
| EFJ INC                      | COM            | 26843B101 | 684  | 63415  | SH      | DEFINED | 02 |
| EFUNDS CORP                  | COM            | 28224R101 | 1104 | 42734  | SH      | DEFINED | 02 |
| ELAN PLC                     | ADR            | 284131208 | 1444 | 100000 | SH      | DEFINED | 01 |
| ELAN PLC                     | ADR            | 284131208 | 3212 | 222467 | SH      | DEFINED | 02 |
| ELAN PLC                     | ADR            | 284131208 | 4012 | 14202  | SH Call | DEFINED | 02 |
| ELAN PLC                     | ADR            | 284131208 | 1057 | 7445   | SH Put  | DEFINED | 02 |
| ELDORADO GOLD CORP NEW       | COM            | 284902103 | 164  | 34317  | SH      | DEFINED | 02 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 1899 | 34712  | SH      | DEFINED | 02 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 382  | 1378   | SH Call | DEFINED | 02 |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 397  | 1605   | SH Call | DEFINED | 02 |
| EMBRAER-EMPRESA BRASILEIRA D | SP ADR PFD SHS | 29081M102 | 431  | 11696  | SH      | DEFINED | 02 |
| EMCORE CORP                  | COM            | 290846104 | 921  | 90074  | SH      | DEFINED | 02 |
| EMDEON CORP                  | COM            | 290849108 | 516  | 47747  | SH      | DEFINED | 02 |
| EMERSON ELEC CO              | COM            | 291011104 | 488  | 5838   | SH      | DEFINED | 01 |
| EMERSON ELEC CO              | COM            | 291011104 | 843  | 10084  | SH      | DEFINED | 02 |
| ENCANA CORP                  | COM            | 292505104 | 5853 | 125250 | SH      | DEFINED | 02 |
| ENCANA CORP                  | COM            | 292505104 | 681  | 2090   | SH Call | DEFINED | 02 |
| ENCANA CORP                  | COM            | 292505104 | 1017 | 2647   | SH Put  | DEFINED | 02 |
| ENCORE MED CORP              | COM            | 29256E109 | 67   | 13010  | SH      | DEFINED | 02 |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 992  | 30249  | SH      | DEFINED | 02 |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 338  | 571    | SH Call | DEFINED | 02 |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 653  | 13282  | SH      | DEFINED | 02 |

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|                              |                |           |        |         |    |         |            |
|------------------------------|----------------|-----------|--------|---------|----|---------|------------|
| ENERSIS S A                  | SPONSORED ADR  | 29274F104 | 723    | 60939   | SH | DEFINED | 02         |
| ENSCO INTL INC               | COM            | 26874Q100 | 5652   | 109862  | SH | DEFINED | 02         |
| ENTERGY CORP NEW             | COM            | 29364G103 | 1358   | 19700   | SH | DEFINED | 02         |
| ENTERRA ENERGY TR            | TR UNIT        | 29381P102 | 319    | 23200   | SH | DEFINED | 02         |
| ENZO BIOCHEM INC             | COM            | 294100102 | 240    | 17775   | SH | DEFINED | 02         |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 365    | 45000   | SH | DEFINED | 02         |
| EOG RES INC                  | COM            | 26875P101 | 1855   | 25762   | SH | DEFINED | 02         |
| EQUITABLE RES INC            | COM            | 294549100 | 274    | 7505    | SH | DEFINED | 01         |
| EQUITY OFFICE PROPERTIES TRU | COM            | 294741103 | 1230   | 36628   | SH | DEFINED | 02         |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 3969   | 84826   | SH | DEFINED | 02         |
| EQUUS II INC                 | COM            | 294766100 | 106    | 13651   | SH | DEFINED | 01         |
| ESCO TECHNOLOGIES INC        | COM            | 296315104 | 767    | 15150   | SH | DEFINED | 02         |
| ESPEED INC                   | CL A           | 296643109 | 1330   | 166883  | SH | DEFINED | 02         |
| EURONET WORLDWIDE INC        | COM            | 298736109 | 1873   | 1461    | SH | Call    | DEFINED 02 |
| EVEREST RE GROUP LTD         | COM            | G3223R108 | 3792   | 40610   | SH | DEFINED | 02         |
| EVERGREEN SOLAR INC          | COM            | 30033R108 | 870    | 56473   | SH | DEFINED | 02         |
| EXELIXIS INC                 | COM            | 30161Q104 | 120    | 10000   | SH | DEFINED | 02         |
| EXELON CORP                  | COM            | 30161N101 | 361    | 6828    | SH | DEFINED | 01         |
| EXPEDIA INC DEL              | COM            | 30212P105 | 415    | 20458   | SH | DEFINED | 02         |
| EXPEDITORS INTL WASH INC     | COM            | 302130109 | 1215   | 14064   | SH | DEFINED | 02         |
| EXPRESS SCRIPTS INC          | COM            | 302182100 | 366    | 4164    | SH | DEFINED | 02         |
| EXTREME NETWORKS INC         | COM            | 30226D106 | 158    | 31499   | SH | DEFINED | 02         |
| EXXON MOBIL CORP             | COM            | 30231G102 | 3873   | 63638   | SH | DEFINED | 02         |
| EXXON MOBIL CORP             | COM            | 30231G102 | 4781   | 8670    | SH | Call    | DEFINED 02 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 6287   | 103299  | SH | DEFINED | 01         |
| EXXON MOBIL CORP             | COM            | 30231G102 | 702    | 4243    | SH | Put     | DEFINED 02 |
| F M C CORP                   | COM NEW        | 302491303 | 260    | 4200    | SH | DEFINED | 02         |
| FACTSET RESH SYS INC         | COM            | 303075105 | 355    | 8000    | SH | DEFINED | 02         |
| FAIRMONT HOTELS RESORTS INC  | COM            | 305204109 | 242    | 483     | SH | Call    | DEFINED 02 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 5726   | 215271  | SH | DEFINED | 02         |
| FASTENAL CO                  | COM            | 311900104 | 1746   | 36876   | SH | DEFINED | 02         |
| FASTENAL CO                  | COM            | 311900104 | 226    | 265     | SH | Call    | DEFINED 02 |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 1374   | 22519   | SH | DEFINED | 01         |
| FEDERAL HOME LN MTG CORP     | COM            | 313400301 | 633    | 10380   | SH | DEFINED | 02         |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 1172   | 22800   | SH | DEFINED | 02         |
| FEDERATED DEPT STORES INC DE | COM            | 31410H101 | 1336   | 18298   | SH | DEFINED | 02         |
| FEDEX CORP                   | COM            | 31428X106 | 1929   | 1450    | SH | Call    | DEFINED 02 |
| FEDEX CORP                   | COM            | 31428X106 | 2331   | 20633   | SH | DEFINED | 02         |
| FIDELITY NATL TITLE GROUP IN | CL A           | 31620R105 | 333    | 14630   | SH | DEFINED | 02         |
| FIFTH THIRD BANCORP          | COM            | 316773100 | 1610   | 40916   | SH | DEFINED | 02         |
| FINISH LINE INC              | CL A           | 317923100 | 272    | 16512   | SH | DEFINED | 02         |
| FIRST AMERN CORP CALIF       | COM            | 318522307 | 548    | 14000   | SH | DEFINED | 02         |
| FIRST DATA CORP              | COM            | 319963104 | 537    | 11461   | SH | DEFINED | 01         |
| FIRST DATA CORP              | COM            | 319963104 | 133521 | 2851788 | SH | DEFINED | 02         |
| FIRST DATA CORP              | COM            | 319963104 | 2112   | 21665   | SH | Put     | DEFINED 02 |
| FIRST MARBLEHEAD CORP        | COM            | 320771108 | 651    | 3425    | SH | Call    | DEFINED 02 |
| FIRST MARBLEHEAD CORP        | COM            | 320771108 | 265    | 2000    | SH | Put     | DEFINED 02 |
| FIRST MARBLEHEAD CORP        | COM            | 320771108 | 3828   | 88500   | SH | DEFINED | 02         |
| FISERV INC                   | COM            | 337738108 | 303    | 7114    | SH | DEFINED | 02         |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 960    | 14100   | SH | DEFINED | 02         |
| FISHER SCIENTIFIC INTL INC   | COM NEW        | 338032204 | 509    | 932     | SH | Call    | DEFINED 02 |
| FLAHERTY & CRUMRINE PFD INC  | COM            | 33848E106 | 232    | 20256   | SH | DEFINED | 01         |
| FLAMEL TECHNOLOGIES SA       | SPONSORED ADR  | 338488109 | 723    | 34163   | SH | DEFINED | 02         |
| FLEETWOOD ENTERPRISES INC    | COM            | 339099103 | 255    | 22819   | SH | DEFINED | 02         |
| FLEXTRONICS INTL LTD         | ORD            | Y2573F102 | 283    | 27310   | SH | DEFINED | 02         |
| FLIR SYS INC                 | COM            | 302445101 | 303    | 704     | SH | Call    | DEFINED 02 |
| FLORIDA ROCK INDS INC        | COM            | 341140101 | 545    | 9700    | SH | DEFINED | 02         |
| FLOWERVE CORP                | COM            | 34354P105 | 396    | 6782    | SH | DEFINED | 02         |
| FLOWERVE CORP                | COM            | 34354P105 | 355    | 6086    | SH | DEFINED | 01         |
| FLUOR CORP NEW               | COM            | 343412102 | 464    | 5412    | SH | DEFINED | 02         |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 531    | 10362   | SH | DEFINED | 02         |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 807    | 8800    | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 1055  | 132516 | SH |      | DEFINED | 02 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 364   | 2333   | SH | Put  | DEFINED | 02 |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 384   | 10100  | SH |      | DEFINED | 02 |
| FOREST OIL CORP              | COM PAR \$0.01 | 346091705 | 2583  | 69471  | SH |      | DEFINED | 02 |
| FOSTER WHEELER LTD           | SHS NEW        | G36535139 | 1310  | 27700  | SH |      | DEFINED | 02 |
| FOUNDATION COAL HLDGS INC    | COM            | 35039W100 | 1321  | 32100  | SH |      | DEFINED | 02 |
| FOUNDRY NETWORKS INC         | COM            | 35063R100 | 240   | 13200  | SH |      | DEFINED | 02 |
| FPL GROUP INC                | COM            | 302571104 | 682   | 17000  | SH |      | DEFINED | 02 |
| FRANKLIN ELEC INC            | COM            | 353514102 | 1144  | 20927  | SH |      | DEFINED | 02 |
| FRANKLIN RES INC             | COM            | 354613101 | 217   | 2300   | SH |      | DEFINED | 02 |
| FREDS INC                    | CL A           | 356108100 | 254   | 19140  | SH |      | DEFINED | 02 |
| FREEPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 2259  | 37798  | SH |      | DEFINED | 02 |
| FREEPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 713   | 2850   | SH | Put  | DEFINED | 02 |
| FREESCALE SEMICONDUCTOR INC  | CL B           | 35687M206 | 1393  | 50163  | SH |      | DEFINED | 02 |
| FRONTIER OIL CORP            | COM            | 35914P105 | 728   | 12272  | SH |      | DEFINED | 02 |
| FRONTLINE LTD                | SHS            | G3682E127 | 242   | 3055   | SH | Put  | DEFINED | 02 |
| FUELCELL ENERGY INC          | COM            | 35952H106 | 774   | 67453  | SH |      | DEFINED | 02 |
| GAP INC DEL                  | COM            | 364760108 | 3790  | 202877 | SH |      | DEFINED | 02 |
| GAP INC DEL                  | COM            | 364760108 | 349   | 1755   | SH | Call | DEFINED | 02 |
| GARMIN LTD                   | ORD            | G37260109 | 1203  | 1323   | SH | Call | DEFINED | 02 |
| GARMIN LTD                   | ORD            | G37260109 | 3352  | 42201  | SH |      | DEFINED | 02 |
| GATEWAY INC                  | COM            | 367626108 | 39    | 17755  | SH |      | DEFINED | 02 |
| GATEWAY INC                  | COM            | 367626108 | 110   | 50000  | SH |      | DEFINED | 01 |
| GATX CORP                    | COM            | 361448103 | 309   | 7473   | SH |      | DEFINED | 02 |
| GEMSTAR-TV GUIDE INTL INC    | COM            | 36866W106 | 368   | 119116 | SH |      | DEFINED | 02 |
| GENENTECH INC                | COM NEW        | 368710406 | 10043 | 118839 | SH |      | DEFINED | 02 |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 3829  | 110081 | SH |      | DEFINED | 02 |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 1472  | 4487   | SH | Call | DEFINED | 02 |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 316   | 2317   | SH | Put  | DEFINED | 02 |
| GENERAL GROWTH PPTYS INC     | COM            | 370021107 | 662   | 13539  | SH |      | DEFINED | 02 |
| GENERAL MLS INC              | COM            | 370334104 | 578   | 11402  | SH |      | DEFINED | 02 |
| GENERAL MTRS CORP            | COM            | 370442105 | 1236  | 4700   | SH | Call | DEFINED | 02 |
| GENERAL MTRS CORP            | COM            | 370442105 | 487   | 1560   | SH | Put  | DEFINED | 02 |
| GENITOPE CORP                | COM            | 37229P507 | 300   | 34462  | SH |      | DEFINED | 02 |
| GENTEX CORP                  | COM            | 371901109 | 550   | 31518  | SH |      | DEFINED | 02 |
| GENUINE PARTS CO             | COM            | 372460105 | 1947  | 44427  | SH |      | DEFINED | 02 |
| GENZYME CORP                 | COM            | 372917104 | 1054  | 15679  | SH |      | DEFINED | 02 |
| GEORGIA GULF CORP            | COM PAR \$0.01 | 373200203 | 300   | 11561  | SH |      | DEFINED | 02 |
| GERDAU S A                   | SPONSORED ADR  | 373737105 | 668   | 29665  | SH |      | DEFINED | 02 |
| GETTY IMAGES INC             | COM            | 374276103 | 464   | 6200   | SH |      | DEFINED | 02 |
| GIANT INDS INC               | COM            | 374508109 | 296   | 4253   | SH |      | DEFINED | 02 |
| GILEAD SCIENCES INC          | COM            | 375558103 | 3988  | 64093  | SH |      | DEFINED | 02 |
| GIVEN IMAGING                | ORD SHS        | M52020100 | 212   | 9195   | SH |      | DEFINED | 02 |
| GLAMIS GOLD LTD              | COM            | 376775102 | 1023  | 31317  | SH |      | DEFINED | 02 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 1585  | 30300  | SH |      | DEFINED | 02 |
| GLOBAL INDS LTD              | COM            | 379336100 | 753   | 51962  | SH |      | DEFINED | 02 |
| GLOBAL PMTS INC              | COM            | 37940X102 | 288   | 5429   | SH |      | DEFINED | 01 |
| GLOBALSANTAFE CORP           | SHS            | G3930E101 | 787   | 550    | SH | Call | DEFINED | 02 |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 339   | 15415  | SH |      | DEFINED | 01 |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 1898  | 86355  | SH |      | DEFINED | 02 |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 369   | 4440   | SH | Call | DEFINED | 02 |
| GOLDCORP INC NEW             | COM            | 380956409 | 504   | 17228  | SH |      | DEFINED | 01 |
| GOLDCORP INC NEW             | COM            | 380956409 | 4355  | 148879 | SH |      | DEFINED | 02 |
| GOLDCORP INC NEW             | COM            | 380956409 | 683   | 1408   | SH | Call | DEFINED | 02 |
| GOLDEN STAR RES LTD CDA      | COM            | 38119T104 | 190   | 59616  | SH |      | DEFINED | 02 |
| GOLDEN STAR RES LTD CDA      | COM            | 38119T104 | 199   | 62251  | SH |      | DEFINED | 01 |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 506   | 7454   | SH |      | DEFINED | 02 |
| GOLDEN WEST FINL CORP DEL    | COM            | 381317106 | 257   | 662    | SH | Put  | DEFINED | 02 |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 13314 | 4324   | SH | Call | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 482   | 33283  | SH |      | DEFINED | 02 |
| GOOGLE INC                   | CL A           | 38259P508 | 9205  | 23602  | SH |      | DEFINED | 02 |
| GOOGLE INC                   | CL A           | 38259P508 | 16636 | 4196   | SH | Call | DEFINED | 02 |

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|------------------------------|---------------|-----------|-------|--------|----|------|---------|----|
| GOOGLE INC                   | CL A          | 38259P508 | 6804  | 4102   | SH | Put  | DEFINED | 02 |
| GRACE W R & CO DEL NEW       | COM           | 38388F108 | 852   | 64053  | SH |      | DEFINED | 02 |
| GRAINGER W W INC             | COM           | 384802104 | 2076  | 27552  | SH |      | DEFINED | 02 |
| GRANT PRIDECO INC            | COM           | 38821G101 | 1095  | 25555  | SH |      | DEFINED | 02 |
| GRAPHIC PACKAGING CORP DEL   | COM           | 388688103 | 147   | 71043  | SH |      | DEFINED | 01 |
| GREAT ATLANTIC & PAC TEA INC | COM           | 390064103 | 2177  | 62315  | SH |      | DEFINED | 02 |
| GREIF INC                    | CL A          | 397624107 | 274   | 4000   | SH |      | DEFINED | 02 |
| GROUP 1 AUTOMOTIVE INC       | COM           | 398905109 | 1475  | 1766   | SH | Call | DEFINED | 02 |
| GUIDANT CORP                 | COM           | 401698105 | 326   | 3050   | SH | Call | DEFINED | 02 |
| HAEMONETICS CORP             | COM           | 405024100 | 339   | 6687   | SH |      | DEFINED | 01 |
| HALLIBURTON CO               | COM           | 406216101 | 1497  | 20496  | SH |      | DEFINED | 01 |
| HALLIBURTON CO               | COM           | 406216101 | 13550 | 185562 | SH |      | DEFINED | 02 |
| HALLIBURTON CO               | COM           | 406216101 | 1453  | 500    | SH | Call | DEFINED | 02 |
| HALLIBURTON CO               | COM           | 406216101 | 612   | 2765   | SH | Put  | DEFINED | 02 |
| HANOVER COMPRESSOR CO        | COM           | 410768105 | 354   | 19000  | SH |      | DEFINED | 02 |
| HANOVER COMPRESSOR CO        | COM           | 410768105 | 505   | 1299   | SH | Call | DEFINED | 02 |
| HARLEY DAVIDSON INC          | COM           | 412822108 | 3896  | 75100  | SH |      | DEFINED | 02 |
| HARMAN INTL INDS INC         | COM           | 413086109 | 476   | 4281   | SH |      | DEFINED | 02 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR | 413216300 | 595   | 2787   | SH | Call | DEFINED | 02 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR | 413216300 | 235   | 1047   | SH | Put  | DEFINED | 02 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR | 413216300 | 1001  | 63061  | SH |      | DEFINED | 02 |
| HARRAHS ENTMT INC            | COM           | 413619107 | 302   | 3876   | SH |      | DEFINED | 02 |
| HARRAHS ENTMT INC            | COM           | 413619107 | 301   | 343    | SH | Call | DEFINED | 02 |
| HARRIS CORP DEL              | COM           | 413875105 | 485   | 1217   | SH | Call | DEFINED | 02 |
| HARSCO CORP                  | COM           | 415864107 | 339   | 4100   | SH |      | DEFINED | 02 |
| HARTFORD FINL SVCS GROUP INC | COM           | 416515104 | 667   | 8282   | SH |      | DEFINED | 01 |
| HASBRO INC                   | COM           | 418056107 | 213   | 10100  | SH |      | DEFINED | 02 |
| HCC INS HLDGS INC            | COM           | 404132102 | 508   | 14600  | SH |      | DEFINED | 02 |
| HEADWATERS INC               | COM           | 42210P102 | 1539  | 38682  | SH |      | DEFINED | 02 |
| HEALTH MGMT ASSOC INC NEW    | CL A          | 421933102 | 1057  | 49017  | SH |      | DEFINED | 02 |
| HEALTH NET INC               | COM           | 42222G108 | 1065  | 2312   | SH | Call | DEFINED | 02 |
| HEALTHWAYS INC               | COM           | 422245100 | 255   | 5000   | SH |      | DEFINED | 02 |
| HECLA MNG CO                 | COM           | 422704106 | 294   | 44441  | SH |      | DEFINED | 02 |
| HELMERICH & PAYNE INC        | COM           | 423452101 | 1027  | 14704  | SH |      | DEFINED | 02 |
| HEWLETT PACKARD CO           | COM           | 428236103 | 3695  | 112324 | SH |      | DEFINED | 02 |
| HILFINGER TOMMY CORP         | ORD           | G8915Z102 | 511   | 31000  | SH |      | DEFINED | 02 |
| HILTON HOTELS CORP           | COM           | 432848109 | 1128  | 44300  | SH |      | DEFINED | 02 |
| HOLOGIC INC                  | COM           | 436440101 | 520   | 9388   | SH |      | DEFINED | 02 |
| HOME DEPOT INC               | COM           | 437076102 | 17989 | 425271 | SH |      | DEFINED | 02 |
| HONEYWELL INTL INC           | COM           | 438516106 | 585   | 13667  | SH |      | DEFINED | 02 |
| HOSPIRA INC                  | COM           | 441060100 | 798   | 20229  | SH |      | DEFINED | 02 |
| HUANENG PWR INTL INC         | SPON ADR N    | 443304100 | 249   | 8955   | SH |      | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC    | COM           | 444903108 | 436   | 2650   | SH | Put  | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC    | COM           | 444903108 | 2321  | 213481 | SH |      | DEFINED | 02 |
| HUMANA INC                   | COM           | 444859102 | 881   | 16727  | SH |      | DEFINED | 02 |
| HUNTINGTON BANCSHARES INC    | COM           | 446150104 | 232   | 9597   | SH |      | DEFINED | 02 |
| HYDROGENICS CORP             | COM           | 448882100 | 533   | 153279 | SH |      | DEFINED | 02 |
| HYPERCOM CORP                | COM           | 44913M105 | 111   | 11891  | SH |      | DEFINED | 01 |
| I2 TECHNOLOGIES INC          | COM NEW       | 465754208 | 287   | 16700  | SH |      | DEFINED | 02 |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 285   | 9658   | SH |      | DEFINED | 02 |
| IAC INTERACTIVECORP          | COM NEW       | 44919P300 | 1560  | 1000   | SH | Call | DEFINED | 02 |
| IAMGOLD CORP                 | COM           | 450913108 | 394   | 45634  | SH |      | DEFINED | 02 |
| IDACORP INC                  | COM           | 451107106 | 335   | 10287  | SH |      | DEFINED | 02 |
| IDEX CORP                    | COM           | 45167R104 | 336   | 6437   | SH |      | DEFINED | 02 |
| IDEXX LABS INC               | COM           | 45168D104 | 925   | 10707  | SH |      | DEFINED | 02 |
| IMPCO TECHNOLOGIES INC       | COM           | 45255W106 | 592   | 90763  | SH |      | DEFINED | 02 |
| IMS HEALTH INC               | COM           | 449934108 | 1472  | 57130  | SH |      | DEFINED | 02 |
| INCO LTD                     | COM           | 453258402 | 1078  | 21600  | SH |      | DEFINED | 02 |
| INDEVUS PHARMACEUTICALS INC  | COM           | 454072109 | 490   | 79001  | SH |      | DEFINED | 02 |
| INGERSOLL-RAND COMPANY LTD   | CL A          | G4776G101 | 1100  | 26334  | SH |      | DEFINED | 02 |
| INHIBITEX INC                | COM           | 45719T103 | 225   | 1113   | SH | Call | DEFINED | 02 |
| INSITE VISION INC            | COM           | 457660108 | 29    | 13428  | SH |      | DEFINED | 01 |

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|                              |                 |           |       |         |    |         |            |
|------------------------------|-----------------|-----------|-------|---------|----|---------|------------|
| INSITUFORM TECHNOLOGIES INC  | CL A            | 457667103 | 1230  | 46255   | SH | DEFINED | 02         |
| INSTEEL INDUSTRIES INC       | COM             | 45774W108 | 396   | 252     | SH | Call    | DEFINED 02 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 2300  | 2000    | SH | Call    | DEFINED 02 |
| INTEL CORP                   | COM             | 458140100 | 17353 | 896791  | SH |         | DEFINED 02 |
| INTEL CORP                   | COM             | 458140100 | 649   | 8783    | SH | Call    | DEFINED 02 |
| INTEL CORP                   | COM             | 458140100 | 3593  | 7520    | SH | Put     | DEFINED 02 |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 511   | 7400    | SH |         | DEFINED 02 |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 210   | 542     | SH | Call    | DEFINED 02 |
| INTERDIGITAL COMMUNICATIONS  | COM             | 45866A105 | 1224  | 49906   | SH |         | DEFINED 02 |
| INTERLEUKIN GENETICS INC     | COM             | 458738101 | 106   | 14816   | SH |         | DEFINED 01 |
| INTERMAGNETICS GEN CORP      | COM             | 458771102 | 493   | 19683   | SH |         | DEFINED 02 |
| INTERMUNE INC                | COM             | 45884X103 | 401   | 1335    | SH | Call    | DEFINED 02 |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 870   | 10554   | SH |         | DEFINED 02 |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 217   | 1880    | SH | Call    | DEFINED 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM             | 459506101 | 783   | 22817   | SH |         | DEFINED 02 |
| INTERNATIONAL GAME TECHNOLOG | COM             | 459902102 | 566   | 674     | SH | Call    | DEFINED 02 |
| INTERNATIONAL RECTIFIER CORP | COM             | 460254105 | 978   | 23607   | SH |         | DEFINED 02 |
| INTEROIL CORP                | COM             | 460951106 | 204   | 15500   | SH |         | DEFINED 02 |
| INTL PAPER CO                | COM             | 460146103 | 893   | 25834   | SH |         | DEFINED 02 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 2361  | 20009   | SH |         | DEFINED 02 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 568   | 366     | SH | Call    | DEFINED 02 |
| IPSCO INC                    | COM             | 462622101 | 416   | 4000    | SH |         | DEFINED 02 |
| IRELAND BK                   | SPONSORED ADR   | 46267Q103 | 223   | 2994    | SH |         | DEFINED 01 |
| ISHARES INC                  | MSCI MEXICO     | 464286822 | 12639 | 329650  | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI UTD KINGD  | 464286699 | 4120  | 204378  | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI TAIWAN     | 464286731 | 1723  | 135313  | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI SWITZERLD  | 464286749 | 1903  | 90900   | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI STH AFRCA  | 464286780 | 5701  | 49569   | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI SPAIN      | 464286764 | 5565  | 136193  | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI HONG KONG  | 464286871 | 27857 | 2064976 | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI GERMANY    | 464286806 | 1426  | 61877   | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI FRANCE     | 464286707 | 1471  | 50362   | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI BRAZIL     | 464286400 | 11675 | 292246  | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI AUSTRIA    | 464286202 | 243   | 7800    | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI AUSTRALIA  | 464286103 | 8459  | 422960  | SH |         | DEFINED 02 |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 32150 | 2232595 | SH |         | DEFINED 02 |
| ISHARES TR                   | RUSL 2000 GROW  | 464287648 | 303   | 354     | SH | Call    | DEFINED 02 |
| ISHARES TR                   | RUSSELL1000GRW  | 464287614 | 222   | 4200    | SH |         | DEFINED 02 |
| ISHARES TR                   | RUSSELL 3000    | 464287689 | 6789  | 89692   | SH |         | DEFINED 02 |
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 503   | 4800    | SH | Put     | DEFINED 02 |
| ISHARES TR                   | S&P 500 INDEX   | 464287200 | 8137  | 62640   | SH |         | DEFINED 02 |
| ISHARES TR                   | RUSL 2000 VALU  | 464287630 | 9720  | 130055  | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P LTN AM 40   | 464287390 | 6750  | 48139   | SH |         | DEFINED 02 |
| ISHARES TR                   | NYSE COMP INDX  | 464287143 | 475   | 6300    | SH |         | DEFINED 02 |
| ISHARES TR                   | RUSL 3000 VALU  | 464287663 | 3042  | 31800   | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P 500 VALUE   | 464287408 | 6979  | 101502  | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 14107 | 158770  | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P GBL FIN     | 464287333 | 246   | 3100    | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P MIDCP VALU  | 464287705 | 825   | 10760   | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P/TOPIX 150   | 464287382 | 974   | 7800    | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P SMLCAP 600  | 464287804 | 7525  | 115355  | SH |         | DEFINED 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 312   | 1340    | SH | Put     | DEFINED 02 |
| ISHARES TR                   | S&P SMLCP GROW  | 464287887 | 4392  | 33901   | SH |         | DEFINED 02 |
| ISHARES TR                   | NYSE 100INX FD  | 464287135 | 209   | 3100    | SH |         | DEFINED 02 |
| ISHARES TR                   | S&P GBL ENER    | 464287341 | 7517  | 73887   | SH |         | DEFINED 02 |
| ISHARES TR                   | DJ SEL DIV INX  | 464287168 | 6502  | 103700  | SH |         | DEFINED 02 |
| ISHARES TR                   | CONS GOODS IDX  | 464287812 | 25902 | 480474  | SH |         | DEFINED 02 |
| ISHARES TR                   | COHEN&ST RLTY   | 464287564 | 5350  | 62284   | SH |         | DEFINED 02 |
| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 719   | 8605    | SH | Call    | DEFINED 02 |
| ISHARES TR                   | DJ US BAS MATL  | 464287838 | 7286  | 130417  | SH |         | DEFINED 02 |
| ISHARES TR                   | DJ US FINL SEC  | 464287788 | 2417  | 22977   | SH |         | DEFINED 02 |
| ISHARES TR                   | DJ US FINL SVC  | 464287770 | 350   | 2939    | SH |         | DEFINED 02 |

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|                            |                |           |       |        |    |         |            |
|----------------------------|----------------|-----------|-------|--------|----|---------|------------|
| ISHARES TR                 | DJ US REAL EST | 464287739 | 27978 | 380653 | SH | DEFINED | 02         |
| ISHARES TR                 | DJ US TECH SEC | 464287721 | 1449  | 27660  | SH | DEFINED | 02         |
| ISHARES TR                 | DJ US UTILS    | 464287697 | 27340 | 361501 | SH | DEFINED | 02         |
| ISHARES TR                 | GS CORP BD FD  | 464287242 | 263   | 2500   | SH | DEFINED | 02         |
| ISHARES TR                 | MSCI EAFE IDX  | 464287465 | 8942  | 137735 | SH | DEFINED | 02         |
| ISHARES TR                 | MSCI EMERG MKT | 464287234 | 2216  | 22387  | SH | DEFINED | 02         |
| ISHARES TR                 | MSCI EMERG MKT | 464287234 | 555   | 1370   | SH | Call    | DEFINED 02 |
| ISHARES TR                 | MSCI EMERG MKT | 464287234 | 278   | 877    | SH | Put     | DEFINED 02 |
| ISHARES TR                 | NASDQ BIO INDX | 464287556 | 40428 | 490750 | SH | DEFINED | 02         |
| ISHARES TR                 | 20+ YR TRS BD  | 464287432 | 4509  | 51900  | SH | DEFINED | 02         |
| ISHARES TR                 | DJ US TELECOMM | 464287713 | 896   | 34633  | SH | DEFINED | 02         |
| ITRON INC                  | COM            | 465741106 | 915   | 15293  | SH | DEFINED | 02         |
| ITT INDS INC IND           | COM            | 450911102 | 1126  | 20032  | SH | DEFINED | 02         |
| IVILLAGE INC               | COM            | 46588H105 | 251   | 29848  | SH | DEFINED | 02         |
| J JILL GROUP INC           | COM            | 466189107 | 248   | 10386  | SH | DEFINED | 02         |
| JABIL CIRCUIT INC          | COM            | 466313103 | 1110  | 25903  | SH | DEFINED | 02         |
| JAMES RIVER COAL CO        | COM NEW        | 470355207 | 410   | 2075   | SH | Call    | DEFINED 02 |
| JANUS CAP GROUP INC        | COM            | 47102X105 | 378   | 16316  | SH | DEFINED | 02         |
| JDS UNIPHASE CORP          | COM            | 46612J101 | 834   | 200000 | SH | DEFINED | 01         |
| JDS UNIPHASE CORP          | COM            | 46612J101 | 215   | 51518  | SH | DEFINED | 02         |
| JEFFERIES GROUP INC NEW    | COM            | 472319102 | 233   | 150    | SH | Call    | DEFINED 02 |
| JEFFERSON PILOT CORP       | COM            | 475070108 | 444   | 7946   | SH | DEFINED | 02         |
| JETBLUE AWYS CORP          | COM            | 477143101 | 306   | 28548  | SH | DEFINED | 02         |
| JLG INDS INC               | COM            | 466210101 | 2187  | 71040  | SH | DEFINED | 02         |
| JOHNSON & JOHNSON          | COM            | 478160104 | 2054  | 34677  | SH | DEFINED | 02         |
| JOHNSON & JOHNSON          | COM            | 478160104 | 261   | 1875   | SH | Call    | DEFINED 02 |
| JOHNSON CTLS INC           | COM            | 478366107 | 336   | 373    | SH | Call    | DEFINED 02 |
| JONES LANG LASALLE INC     | COM            | 48020Q107 | 217   | 2837   | SH | DEFINED | 02         |
| JOURNAL COMMUNICATIONS INC | CL A           | 481130102 | 194   | 15635  | SH | DEFINED | 02         |
| JOY GLOBAL INC             | COM            | 481165108 | 1872  | 31312  | SH | DEFINED | 02         |
| JOY GLOBAL INC             | COM            | 481165108 | 366   | 474    | SH | Put     | DEFINED 02 |
| JP MORGAN CHASE & CO       | COM            | 46625H100 | 19167 | 460299 | SH | DEFINED | 02         |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 479   | 3123   | SH | Call    | DEFINED 02 |
| JUNIPER NETWORKS INC       | COM            | 48203R104 | 1423  | 74427  | SH | DEFINED | 02         |
| JUPITERMEDIA CORP          | COM            | 48207D101 | 245   | 13641  | SH | DEFINED | 02         |
| K2 INC                     | COM            | 482732104 | 245   | 19503  | SH | DEFINED | 02         |
| KERR MCGEE CORP            | COM            | 492386107 | 4511  | 47245  | SH | DEFINED | 02         |
| KEYCORP NEW                | COM            | 493267108 | 1798  | 48847  | SH | DEFINED | 02         |
| KEYSPAN CORP               | COM            | 49337W100 | 307   | 521    | SH | Call    | DEFINED 02 |
| KFX INC                    | COM            | 48245L107 | 2183  | 119932 | SH | DEFINED | 02         |
| KFX INC                    | COM            | 48245L107 | 441   | 2163   | SH | Put     | DEFINED 02 |
| KIMCO REALTY CORP          | COM            | 49446R109 | 1421  | 34976  | SH | DEFINED | 02         |
| KINDER MORGAN INC KANS     | COM            | 49455P101 | 234   | 553    | SH | Put     | DEFINED 02 |
| KINDRED HEALTHCARE INC     | COM            | 494580103 | 445   | 17709  | SH | DEFINED | 02         |
| KINETIC CONCEPTS INC       | COM NEW        | 49460W208 | 1490  | 36180  | SH | DEFINED | 02         |
| KING PHARMACEUTICALS INC   | COM            | 495582108 | 237   | 13720  | SH | DEFINED | 02         |
| KINROSS GOLD CORP          | COM NO PAR     | 496902404 | 889   | 81315  | SH | DEFINED | 02         |
| KLA-TENCOR CORP            | COM            | 482480100 | 4360  | 90164  | SH | DEFINED | 02         |
| KNIGHT RIDDER INC          | COM            | 499040103 | 222   | 3517   | SH | DEFINED | 02         |
| KOHL'S CORP                | COM            | 500255104 | 2878  | 54299  | SH | DEFINED | 02         |
| KOHL'S CORP                | COM            | 500255104 | 302   | 570    | SH | Call    | DEFINED 02 |
| KONINKLIJKE AHOLD N V      | SPON ADR NEW   | 500467303 | 395   | 50700  | SH | DEFINED | 02         |
| KOOKMIN BK NEW             | SPONSORED ADR  | 50049M109 | 244   | 2850   | SH | DEFINED | 01         |
| KOREA ELECTRIC PWR         | SPONSORED ADR  | 500631106 | 671   | 31082  | SH | DEFINED | 02         |
| KOS PHARMACEUTICALS INC    | COM            | 500648100 | 955   | 20000  | SH | DEFINED | 02         |
| KRISPY KREME DOUGHNUTS INC | COM            | 501014104 | 422   | 1064   | SH | Call    | DEFINED 02 |
| KROGER CO                  | COM            | 501044101 | 1716  | 84264  | SH | DEFINED | 02         |
| KT CORP                    | SPONSORED ADR  | 48268K101 | 360   | 16915  | SH | DEFINED | 02         |
| KYOCERA CORP               | ADR            | 501556203 | 691   | 7840   | SH | DEFINED | 02         |
| LABORATORY CORP AMER HLDGS | COM NEW        | 50540R409 | 904   | 15450  | SH | DEFINED | 02         |
| LAFARGE NORTH AMERICA INC  | COM            | 505862102 | 438   | 5220   | SH | DEFINED | 02         |
| LAM RESEARCH CORP          | COM            | 512807108 | 242   | 5623   | SH | DEFINED | 02         |

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|------------------------------|---------------|-----------|-------|--------|----|---------|------------|
| LAMAR ADVERTISING CO         | CL A          | 512815101 | 1815  | 34501  | SH | DEFINED | 02         |
| LANDAMERICA FINL GROUP INC   | COM           | 514936103 | 505   | 7447   | SH | DEFINED | 02         |
| LANDSTAR SYS INC             | COM           | 515098101 | 311   | 7043   | SH | DEFINED | 02         |
| LAS VEGAS SANDS CORP         | COM           | 517834107 | 275   | 510    | SH | Call    | DEFINED 02 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 512   | 13778  | SH | DEFINED | 01         |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 346   | 9300   | SH | DEFINED | 02         |
| LAYNE CHRISTENSEN CO         | COM           | 521050104 | 883   | 26352  | SH | DEFINED | 02         |
| LAZARD LTD                   | SHS A         | G54050102 | 708   | 16000  | SH | DEFINED | 02         |
| LEAR CORP                    | COM           | 521865105 | 316   | 701    | SH | Call    | DEFINED 02 |
| LEAR CORP                    | COM           | 521865105 | 257   | 222    | SH | Put     | DEFINED 02 |
| LEGG MASON INC               | COM           | 524901105 | 3011  | 24024  | SH | DEFINED | 02         |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 5955  | 41200  | SH | DEFINED | 02         |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 7617  | 1820   | SH | Call    | DEFINED 02 |
| LEHMAN BROS HLDGS INC        | COM           | 524908100 | 478   | 1432   | SH | Put     | DEFINED 02 |
| LENNAR CORP                  | CL A          | 526057104 | 11713 | 193992 | SH | DEFINED | 02         |
| LEVEL 3 COMMUNICATIONS INC   | COM           | 52729N100 | 181   | 34940  | SH | DEFINED | 02         |
| LEVEL 3 COMMUNICATIONS INC   | COM           | 52729N100 | 1561  | 5650   | SH | Call    | DEFINED 02 |
| LEXMARK INTL NEW             | CL A          | 529771107 | 953   | 21000  | SH | DEFINED | 02         |
| LG PHILIP LCD CO LTD         | SPONS ADR REP | 50186V102 | 204   | 9000   | SH | DEFINED | 02         |
| LIBERTY GLOBAL INC           | COM SER C     | 530555309 | 562   | 28466  | SH | DEFINED | 02         |
| LIBERTY GLOBAL INC           | COM SER A     | 530555101 | 597   | 29150  | SH | DEFINED | 02         |
| LIFECCELL CORP               | COM           | 531927101 | 419   | 18600  | SH | DEFINED | 02         |
| LIFEPOINT HOSPITALS INC      | COM           | 53219L109 | 277   | 1400   | SH | Call    | DEFINED 02 |
| LILLY ELI & CO               | COM           | 532457108 | 7241  | 130942 | SH | DEFINED | 02         |
| LILLY ELI & CO               | COM           | 532457108 | 548   | 1447   | SH | Put     | DEFINED 02 |
| LIMITED BRANDS INC           | COM           | 532716107 | 3699  | 151213 | SH | DEFINED | 02         |
| LINDSAY MFG CO               | COM           | 535555106 | 639   | 23574  | SH | DEFINED | 02         |
| LINEAR TECHNOLOGY CORP       | COM           | 535678106 | 982   | 27992  | SH | DEFINED | 02         |
| LIONS GATE ENTMTNT CORP      | COM NEW       | 535919203 | 576   | 3638   | SH | Call    | DEFINED 02 |
| LITHIA MTRS INC              | CL A          | 536797103 | 279   | 8043   | SH | DEFINED | 02         |
| LSI LOGIC CORP               | COM           | 502161102 | 1386  | 119898 | SH | DEFINED | 02         |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 1245  | 408068 | SH | DEFINED | 01         |
| LUCENT TECHNOLOGIES INC      | COM           | 549463107 | 563   | 9000   | SH | Call    | DEFINED 02 |
| M & T BK CORP                | COM           | 55261F104 | 241   | 2113   | SH | DEFINED | 01         |
| M & T BK CORP                | COM           | 55261F104 | 728   | 6375   | SH | DEFINED | 02         |
| MAF BANCORP INC              | COM           | 55261R108 | 494   | 11288  | SH | DEFINED | 02         |
| MAGNETEK INC                 | COM           | 559424106 | 423   | 106630 | SH | DEFINED | 02         |
| MANNKIND CORP                | COM           | 56400P201 | 318   | 15540  | SH | DEFINED | 02         |
| MANOR CARE INC NEW           | COM           | 564055101 | 591   | 13315  | SH | DEFINED | 01         |
| MANOR CARE INC NEW           | COM           | 564055101 | 238   | 5375   | SH | DEFINED | 02         |
| MARRIOTT INTL INC NEW        | CL A          | 571903202 | 1201  | 17500  | SH | DEFINED | 02         |
| MARSH & MCLENNAN COS INC     | COM           | 571748102 | 1907  | 64959  | SH | DEFINED | 02         |
| MARSHALL & ILSLEY CORP       | COM           | 571834100 | 906   | 20784  | SH | DEFINED | 02         |
| MARTEK BIOSCIENCES CORP      | COM           | 572901106 | 244   | 1708   | SH | Call    | DEFINED 02 |
| MARTEK BIOSCIENCES CORP      | COM           | 572901106 | 427   | 13000  | SH | DEFINED | 02         |
| MARTHA STEWART LIVING OMNIME | CL A          | 573083102 | 323   | 691    | SH | Put     | DEFINED 02 |
| MARTIN MARIETTA MATLS INC    | COM           | 573284106 | 2313  | 21613  | SH | DEFINED | 02         |
| MARVELL TECHNOLOGY GROUP LTD | ORD           | G5876H105 | 1679  | 1930   | SH | Call    | DEFINED 02 |
| MASCO CORP                   | COM           | 574599106 | 1000  | 30793  | SH | DEFINED | 02         |
| MASSEY ENERGY CORP           | COM           | 576206106 | 2933  | 8275   | SH | Call    | DEFINED 02 |
| MATRITECH INC                | COM           | 576818108 | 32    | 38080  | SH | DEFINED | 01         |
| MAXIM INTEGRATED PRODS INC   | COM           | 57772K101 | 2696  | 72576  | SH | DEFINED | 02         |
| MAXTOR CORP                  | COM NEW       | 577729205 | 415   | 43450  | SH | DEFINED | 02         |
| MAXWELL TECHNOLOGIES INC     | COM           | 577767106 | 701   | 35912  | SH | DEFINED | 02         |
| MBIA INC                     | COM           | 55262C100 | 3223  | 53601  | SH | DEFINED | 02         |
| MCAFEE INC                   | COM           | 579064106 | 3423  | 140700 | SH | DEFINED | 02         |
| MCAFEE INC                   | COM           | 579064106 | 882   | 1400   | SH | Put     | DEFINED 02 |
| MCDATA CORP                  | CL A          | 580031201 | 76    | 16412  | SH | DEFINED | 02         |
| MCDERMOTT INTL INC           | COM           | 580037109 | 664   | 12199  | SH | DEFINED | 02         |
| MCDONALDS CORP               | COM           | 580135101 | 518   | 15064  | SH | DEFINED | 02         |
| MCMORAN EXPLORATION CO       | COM           | 582411104 | 988   | 55373  | SH | DEFINED | 02         |
| MECHANICAL TECHNOLOGY INC    | COM           | 583538103 | 762   | 203317 | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| MEDAREX INC                  | COM            | 583916101 | 882   | 66697  | SH | DEFINED | 02         |
| MEDCO HEALTH SOLUTIONS INC   | COM            | 58405U102 | 5245  | 91662  | SH | DEFINED | 02         |
| MEDCO HEALTH SOLUTIONS INC   | COM            | 58405U102 | 361   | 6313   | SH | DEFINED | 01         |
| MEDIA GEN INC                | CL A           | 584404107 | 832   | 17848  | SH | DEFINED | 02         |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW       | 584690309 | 361   | 750    | SH | Call    | DEFINED 02 |
| MEDIMMUNE INC                | COM            | 584699102 | 1335  | 36508  | SH | DEFINED | 02         |
| MEDIS TECHNOLOGIES LTD       | COM            | 58500P107 | 621   | 26601  | SH | DEFINED | 02         |
| MEDIS TECHNOLOGIES LTD       | COM            | 58500P107 | 229   | 215    | SH | Call    | DEFINED 02 |
| MEDTRONIC INC                | COM            | 585055106 | 3050  | 60093  | SH | DEFINED | 01         |
| MEDTRONIC INC                | COM            | 585055106 | 270   | 5324   | SH | DEFINED | 02         |
| MELLON FINL CORP             | COM            | 58551A108 | 2574  | 72307  | SH | DEFINED | 02         |
| MEMC ELECTR MATLS INC        | COM            | 552715104 | 1247  | 33764  | SH | DEFINED | 02         |
| MERCK & CO INC               | COM            | 589331107 | 3481  | 98811  | SH | DEFINED | 02         |
| MERCK & CO INC               | COM            | 589331107 | 208   | 1159   | SH | Call    | DEFINED 02 |
| MEREDITH CORP                | COM            | 589433101 | 465   | 8339   | SH | DEFINED | 01         |
| MERIDIAN GOLD INC            | COM            | 589975101 | 841   | 28362  | SH | DEFINED | 02         |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 9912  | 125850 | SH | DEFINED | 02         |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 6174  | 5066   | SH | Call    | DEFINED 02 |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 586   | 4937   | SH | Put     | DEFINED 02 |
| METLIFE INC                  | COM            | 59156R108 | 600   | 12400  | SH | DEFINED | 02         |
| MGM MIRAGE                   | COM            | 552953101 | 323   | 7500   | SH | DEFINED | 02         |
| MGM MIRAGE                   | COM            | 552953101 | 346   | 720    | SH | Call    | DEFINED 02 |
| MGP INGREDIENTS INC          | COM            | 55302G103 | 620   | 38266  | SH | DEFINED | 02         |
| MICHAELS STORES INC          | COM            | 594087108 | 2067  | 55000  | SH | DEFINED | 02         |
| MICRON TECHNOLOGY INC        | COM            | 595112103 | 4803  | 326276 | SH | DEFINED | 02         |
| MICRON TECHNOLOGY INC        | COM            | 595112103 | 439   | 2950   | SH | Put     | DEFINED 02 |
| MICROSOFT CORP               | COM            | 594918104 | 3864  | 142000 | SH | DEFINED | 02         |
| MICROSOFT CORP               | COM            | 594918104 | 1315  | 10478  | SH | Call    | DEFINED 02 |
| MID-AMER APT CMNTYS INC      | COM            | 59522J103 | 305   | 5574   | SH | DEFINED | 01         |
| MIDCAP SPDR TR               | UNIT SER 1     | 595635103 | 33118 | 228639 | SH | DEFINED | 02         |
| MIDCAP SPDR TR               | UNIT SER 1     | 595635103 | 415   | 548    | SH | Call    | DEFINED 02 |
| MIDCAP SPDR TR               | UNIT SER 1     | 595635103 | 284   | 1505   | SH | Put     | DEFINED 02 |
| MIDWAY GAMES INC             | COM            | 598148104 | 105   | 11366  | SH | DEFINED | 02         |
| MIDWAY GAMES INC             | COM            | 598148104 | 245   | 204    | SH | Put     | DEFINED 02 |
| MILACRON INC                 | COM            | 598709103 | 276   | 171554 | SH | DEFINED | 01         |
| MILLENNIUM PHARMACEUTICALS I | COM            | 599902103 | 950   | 93950  | SH | DEFINED | 02         |
| MILICOM INTL CELLULAR S A    | SHS NEW        | L6388F110 | 2925  | 8261   | SH | Call    | DEFINED 02 |
| MILLIPORE CORP               | COM            | 601073109 | 773   | 10585  | SH | DEFINED | 02         |
| MIRANT CORP NEW              | COM            | 60467R100 | 5880  | 235216 | SH | DEFINED | 02         |
| MITTAL STEEL CO N V          | NY REG SH CL A | 60684P101 | 201   | 113    | SH | Call    | DEFINED 02 |
| MITTAL STEEL CO N V          | NY REG SH CL A | 60684P101 | 2076  | 55000  | SH | DEFINED | 02         |
| MOHAWK INDS INC              | COM            | 608190104 | 313   | 3883   | SH | DEFINED | 01         |
| MOLEX INC                    | COM            | 608554101 | 234   | 7063   | SH | DEFINED | 02         |
| MOLSON COORS BREWING CO      | CL B           | 60871R209 | 471   | 6862   | SH | DEFINED | 01         |
| MOLSON COORS BREWING CO      | CL B           | 60871R209 | 789   | 11500  | SH | DEFINED | 02         |
| MONSANTO CO NEW              | COM            | 61166W101 | 10155 | 119825 | SH | DEFINED | 02         |
| MONSANTO CO NEW              | COM            | 61166W101 | 1005  | 1627   | SH | Call    | DEFINED 02 |
| MONSANTO CO NEW              | COM            | 61166W101 | 3608  | 4455   | SH | Put     | DEFINED 02 |
| MONTPELIER RE HOLDINGS LTD   | SHS            | G62185106 | 2392  | 146756 | SH | DEFINED | 01         |
| MOODYS CORP                  | COM            | 615369105 | 725   | 10151  | SH | DEFINED | 02         |
| MOODYS CORP                  | COM            | 615369105 | 457   | 683    | SH | Call    | DEFINED 02 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 970   | 15437  | SH | DEFINED | 02         |
| MORGAN STANLEY               | COM NEW        | 617446448 | 997   | 2475   | SH | Call    | DEFINED 02 |
| MORGAN STANLEY               | COM NEW        | 617446448 | 435   | 6918   | SH | DEFINED | 01         |
| MORNINGSTAR INC              | COM            | 617700109 | 255   | 5700   | SH | DEFINED | 02         |
| MOSAIC CO                    | COM            | 61945A107 | 860   | 59918  | SH | DEFINED | 01         |
| MOSAIC CO                    | COM            | 61945A107 | 626   | 43602  | SH | DEFINED | 02         |
| MOTOROLA INC                 | COM            | 620076109 | 738   | 32215  | SH | DEFINED | 02         |
| MOTOROLA INC                 | COM            | 620076109 | 483   | 1544   | SH | Call    | DEFINED 02 |
| MOVIE GALLERY INC            | COM            | 624581104 | 96    | 31862  | SH | DEFINED | 02         |
| MUNICIPAL HIGH INCOME FD INC | COM            | 626214100 | 123   | 16739  | SH | DEFINED | 01         |
| MURPHY OIL CORP              | COM            | 626717102 | 257   | 1550   | SH | Call    | DEFINED 02 |



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| MURPHY OIL CORP             | COM             | 626717102 | 293   | 1000    | SH | Put  | DEFINED | 02 |
| MYRIAD GENETICS INC         | COM             | 62855J104 | 879   | 33693   | SH |      | DEFINED | 02 |
| NABORS INDUSTRIES LTD       | SHS             | G6359F103 | 317   | 568     | SH | Call | DEFINED | 02 |
| NALCO HOLDING COMPANY       | COM             | 62985Q101 | 1107  | 62543   | SH |      | DEFINED | 02 |
| NANOMETRICS INC             | COM             | 630077105 | 208   | 15021   | SH |      | DEFINED | 02 |
| NANOPHASE TECHNOLOGIES CORP | COM             | 630079101 | 86    | 11167   | SH |      | DEFINED | 02 |
| NASDAQ STOCK MARKET INC     | COM             | 631103108 | 1145  | 28600   | SH |      | DEFINED | 02 |
| NASTECH PHARMACEUTICAL INC  | COM PAR \$0.006 | 631728409 | 398   | 22125   | SH |      | DEFINED | 02 |
| NATIONAL AUSTRALIA BK LTD   | SPONSORED ADR   | 632525408 | 289   | 2150    | SH |      | DEFINED | 02 |
| NATIONAL CITY CORP          | COM             | 635405103 | 2517  | 72113   | SH |      | DEFINED | 02 |
| NATIONAL INSTRS CORP        | COM             | 636518102 | 581   | 17800   | SH |      | DEFINED | 02 |
| NATIONAL OILWELL VARCO INC  | COM             | 637071101 | 1538  | 23986   | SH |      | DEFINED | 02 |
| NATIONAL SEMICONDUCTOR CORP | COM             | 637640103 | 3364  | 120845  | SH |      | DEFINED | 02 |
| NAVARRE CORP                | COM             | 639208107 | 180   | 41877   | SH |      | DEFINED | 02 |
| NAVISTAR INTL CORP NEW      | COM             | 63934E108 | 412   | 14950   | SH |      | DEFINED | 02 |
| NAVTEQ CORP                 | COM             | 63936L100 | 306   | 6044    | SH |      | DEFINED | 02 |
| NBTY INC                    | COM             | 628782104 | 314   | 13927   | SH |      | DEFINED | 02 |
| NCR CORP NEW                | COM             | 62886E108 | 482   | 11529   | SH |      | DEFINED | 02 |
| NELNET INC                  | CL A            | 64031N108 | 1033  | 24795   | SH |      | DEFINED | 02 |
| NETEASE COM INC             | SPONSORED ADR   | 64110W102 | 6845  | 278940  | SH |      | DEFINED | 02 |
| NETEASE COM INC             | SPONSORED ADR   | 64110W102 | 1338  | 2717    | SH | Call | DEFINED | 02 |
| NETFLIX COM INC             | COM             | 64110L106 | 464   | 2790    | SH | Put  | DEFINED | 02 |
| NETFLIX COM INC             | COM             | 64110L106 | 1082  | 37320   | SH |      | DEFINED | 02 |
| NETFLIX COM INC             | COM             | 64110L106 | 316   | 2042    | SH | Call | DEFINED | 02 |
| NETWORK APPLIANCE INC       | COM             | 64120L104 | 360   | 9985    | SH |      | DEFINED | 02 |
| NEUROCHEM INC               | COM             | 64125K101 | 205   | 14600   | SH |      | DEFINED | 02 |
| NEUROCRINE BIOSCIENCES INC  | COM             | 64125C109 | 439   | 6800    | SH |      | DEFINED | 02 |
| NEW YORK CMNTY BANCORP INC  | COM             | 649445103 | 371   | 21161   | SH |      | DEFINED | 01 |
| NEW YORK CMNTY BANCORP INC  | COM             | 649445103 | 437   | 24958   | SH |      | DEFINED | 02 |
| NEWELL RUBBERMAID INC       | COM             | 651229106 | 478   | 18991   | SH |      | DEFINED | 02 |
| NEWFIELD EXPL CO            | COM             | 651290108 | 2575  | 61450   | SH |      | DEFINED | 02 |
| NEWMONT MINING CORP         | COM             | 651639106 | 29429 | 567149  | SH |      | DEFINED | 02 |
| NEWMONT MINING CORP         | COM             | 651639106 | 399   | 525     | SH | Call | DEFINED | 02 |
| NEWMONT MINING CORP         | COM             | 651639106 | 226   | 1669    | SH | Put  | DEFINED | 02 |
| NEWS CORP                   | CL A            | 65248E104 | 526   | 31651   | SH |      | DEFINED | 01 |
| NEWS CORP                   | CL B            | 65248E203 | 766   | 43595   | SH |      | DEFINED | 01 |
| NEWS CORP                   | CL B            | 65248E203 | 404   | 23000   | SH |      | DEFINED | 02 |
| NEXTEL PARTNERS INC         | CL A            | 65333F107 | 2196  | 77549   | SH |      | DEFINED | 02 |
| NGP CAP RES CO              | COM             | 62912R107 | 149   | 10920   | SH |      | DEFINED | 02 |
| NII HLDGS INC               | CL B NEW        | 62913F201 | 1474  | 25004   | SH |      | DEFINED | 02 |
| NIKE INC                    | CL B            | 654106103 | 2262  | 26576   | SH |      | DEFINED | 01 |
| NIKE INC                    | CL B            | 654106103 | 2809  | 33008   | SH |      | DEFINED | 02 |
| NISOURCE INC                | COM             | 65473P105 | 416   | 20582   | SH |      | DEFINED | 01 |
| NITROMED INC                | COM             | 654798503 | 341   | 40600   | SH |      | DEFINED | 02 |
| NITROMED INC                | COM             | 654798503 | 433   | 647     | SH | Put  | DEFINED | 02 |
| NOBLE CORPORATION           | SHS             | G65422100 | 779   | 1247    | SH | Call | DEFINED | 02 |
| NOKIA CORP                  | SPONSORED ADR   | 654902204 | 8273  | 399297  | SH |      | DEFINED | 01 |
| NOKIA CORP                  | SPONSORED ADR   | 654902204 | 505   | 2000    | SH | Call | DEFINED | 02 |
| NORDSTROM INC               | COM             | 655664100 | 2448  | 62482   | SH |      | DEFINED | 02 |
| NORFOLK SOUTHERN CORP       | COM             | 655844108 | 2176  | 40230   | SH |      | DEFINED | 02 |
| NORTEL NETWORKS CORP NEW    | COM             | 656568102 | 5490  | 1800000 | SH |      | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW    | COM             | 656568102 | 310   | 101700  | SH |      | DEFINED | 02 |
| NORTHERN TR CORP            | COM             | 665859104 | 1114  | 21228   | SH |      | DEFINED | 02 |
| NORTHFIELD LABS INC         | COM             | 666135108 | 150   | 15000   | SH |      | DEFINED | 02 |
| NORTHROP GRUMMAN CORP       | COM             | 666807102 | 683   | 10000   | SH |      | DEFINED | 02 |
| NOVARTIS A G                | SPONSORED ADR   | 66987V109 | 824   | 14862   | SH |      | DEFINED | 01 |
| NOVARTIS A G                | SPONSORED ADR   | 66987V109 | 2107  | 38000   | SH |      | DEFINED | 02 |
| NOVELIS INC                 | COM             | 67000X106 | 206   | 10000   | SH |      | DEFINED | 02 |
| NOVELL INC                  | COM             | 670006105 | 699   | 5593    | SH | Call | DEFINED | 02 |
| NOVELLUS SYS INC            | COM             | 670008101 | 1822  | 75900   | SH |      | DEFINED | 02 |
| NPS PHARMACEUTICALS INC     | COM             | 62936P103 | 436   | 51104   | SH |      | DEFINED | 02 |
| NRG ENERGY INC              | COM NEW         | 629377508 | 27290 | 603500  | SH |      | DEFINED | 02 |

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|------------------------------|---------------|-----------|--------|---------|----|------|---------|----|
| NRG ENERGY INC               | COM NEW       | 629377508 | 1037   | 8285    | SH | Call | DEFINED | 02 |
| NRG ENERGY INC               | COM NEW       | 629377508 | 1210   | 8917    | SH | Put  | DEFINED | 02 |
| NTL INC NEW                  | COM           | 62941W101 | 3558   | 122210  | SH |      | DEFINED | 02 |
| NTL INC NEW                  | COM           | 62941W101 | 973    | 1689    | SH | Call | DEFINED | 02 |
| NUCOR CORP                   | COM           | 670346105 | 2796   | 26682   | SH |      | DEFINED | 02 |
| NUCOR CORP                   | COM           | 670346105 | 470    | 492     | SH | Call | DEFINED | 02 |
| NVIDIA CORP                  | COM           | 67066G104 | 2511   | 43853   | SH |      | DEFINED | 02 |
| NYSE GROUP INC               | COM           | 62949W103 | 737    | 902     | SH | Call | DEFINED | 02 |
| NYSE GROUP INC               | COM           | 62949W103 | 4597   | 58010   | SH |      | DEFINED | 02 |
| NYSE GROUP INC               | COM           | 62949W103 | 247806 | 3126903 | SH |      | DEFINED | 01 |
| O REILLY AUTOMOTIVE INC      | COM           | 686091109 | 1048   | 28665   | SH |      | DEFINED | 02 |
| OAKLEY INC                   | COM           | 673662102 | 401    | 23581   | SH |      | DEFINED | 02 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 555    | 5987    | SH |      | DEFINED | 02 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 781    | 1165    | SH | Call | DEFINED | 02 |
| OFFICE DEPOT INC             | COM           | 676220106 | 419    | 11249   | SH |      | DEFINED | 01 |
| OFFICE DEPOT INC             | COM           | 676220106 | 4958   | 133124  | SH |      | DEFINED | 02 |
| OFFICEMAX INC DEL            | COM           | 67622P101 | 2251   | 74600   | SH |      | DEFINED | 02 |
| OFFICEMAX INC DEL            | COM           | 67622P101 | 575    | 2350    | SH | Call | DEFINED | 02 |
| OHIO CAS CORP                | COM           | 677240103 | 309    | 9757    | SH |      | DEFINED | 02 |
| OIL STS INTL INC             | COM           | 678026105 | 798    | 21645   | SH |      | DEFINED | 02 |
| OIL STS INTL INC             | COM           | 678026105 | 412    | 530     | SH | Call | DEFINED | 02 |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 1347   | 1499    | SH | Call | DEFINED | 02 |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 516    | 6547    | SH | Put  | DEFINED | 02 |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 11892  | 81000   | SH |      | DEFINED | 02 |
| OMNICARE INC                 | COM           | 681904108 | 246    | 4475    | SH |      | DEFINED | 01 |
| OMNICARE INC                 | COM           | 681904108 | 1023   | 18607   | SH |      | DEFINED | 02 |
| OMNICARE INC                 | COM           | 681904108 | 265    | 2882    | SH | Call | DEFINED | 02 |
| OMNICOM GROUP INC            | COM           | 681919106 | 545    | 6550    | SH |      | DEFINED | 02 |
| OMNIVISION TECHNOLOGIES INC  | COM           | 682128103 | 1011   | 33480   | SH |      | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 516    | 12000   | SH |      | DEFINED | 02 |
| OPENWAVE SYS INC             | COM NEW       | 683718308 | 1103   | 51099   | SH |      | DEFINED | 02 |
| ORACLE CORP                  | COM           | 68389X105 | 2296   | 167728  | SH |      | DEFINED | 02 |
| ORCKIT COMMUNICATIONS LTD    | SHS NEW       | M7531S206 | 676    | 30739   | SH |      | DEFINED | 02 |
| OREGON STL MLS INC           | COM           | 686079104 | 742    | 14500   | SH |      | DEFINED | 02 |
| ORMAT TECHNOLOGIES INC       | COM           | 686688102 | 575    | 15079   | SH |      | DEFINED | 02 |
| OUTBACK STEAKHOUSE INC       | COM           | 689899102 | 17206  | 391053  | SH |      | DEFINED | 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM           | 690368105 | 249    | 5190    | SH |      | DEFINED | 02 |
| OWENS & MINOR INC NEW        | COM           | 690732102 | 311    | 9501    | SH |      | DEFINED | 02 |
| P F CHANGS CHINA BISTRO INC  | COM           | 69333Y108 | 816    | 16559   | SH |      | DEFINED | 02 |
| PACCAR INC                   | COM           | 693718108 | 562    | 7974    | SH |      | DEFINED | 02 |
| PACIFIC ETHANOL INC          | COM           | 69423U107 | 624    | 28917   | SH |      | DEFINED | 02 |
| PACIFIC ETHANOL INC          | COM           | 69423U107 | 6818   | 6000    | SH | Call | DEFINED | 02 |
| PACTIV CORP                  | COM           | 695257105 | 891    | 36315   | SH |      | DEFINED | 02 |
| PAIN THERAPEUTICS INC        | COM           | 69562K100 | 861    | 2050    | SH | Call | DEFINED | 02 |
| PALL CORP                    | COM           | 696429307 | 1184   | 37964   | SH |      | DEFINED | 02 |
| PALM INC NEW                 | COM           | 696643105 | 315    | 500     | SH | Call | DEFINED | 02 |
| PALM INC NEW                 | COM           | 696643105 | 1385   | 59802   | SH |      | DEFINED | 02 |
| PAN AMERICAN SILVER CORP     | COM           | 697900108 | 2228   | 87706   | SH |      | DEFINED | 02 |
| PAN AMERICAN SILVER CORP     | COM           | 697900108 | 1308   | 2544    | SH | Call | DEFINED | 02 |
| PANACOS PHARMACEUTICALS INC  | COM           | 69811Q106 | 102    | 13500   | SH |      | DEFINED | 02 |
| PANERA BREAD CO              | CL A          | 69840W108 | 737    | 9800    | SH |      | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC   | COM           | 69888P106 | 1502   | 53284   | SH |      | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC   | COM           | 69888P106 | 200    | 539     | SH | Put  | DEFINED | 02 |
| PATHMARK STORES INC NEW      | COM           | 70322A101 | 130    | 12384   | SH |      | DEFINED | 02 |
| PATTERSON COMPANIES INC      | COM           | 703395103 | 226    | 6432    | SH |      | DEFINED | 02 |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 3282   | 102679  | SH |      | DEFINED | 02 |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 268    | 1500    | SH | Put  | DEFINED | 02 |
| PAYCHEX INC                  | COM           | 704326107 | 327    | 7850    | SH |      | DEFINED | 02 |
| PAYCHEX INC                  | COM           | 704326107 | 1727   | 4156    | SH | Call | DEFINED | 02 |
| PAYLESS SHOESOURCE INC       | COM           | 704379106 | 1584   | 69200   | SH |      | DEFINED | 02 |
| PDL BIOPHARMA INC            | COM           | 69329Y104 | 1020   | 31100   | SH |      | DEFINED | 02 |
| PEABODY ENERGY CORP          | COM           | 704549104 | 2399   | 47580   | SH |      | DEFINED | 02 |

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| PEABODY ENERGY CORP          | COM            | 704549104 | 758   | 1112    | SH | Call | DEFINED | 02 |
| PEABODY ENERGY CORP          | COM            | 704549104 | 425   | 2021    | SH | Put  | DEFINED | 02 |
| PENNEY J C INC               | COM            | 708160106 | 2467  | 40835   | SH |      | DEFINED | 02 |
| PENNEY J C INC               | COM            | 708160106 | 1443  | 1533    | SH | Call | DEFINED | 02 |
| PENTAIR INC                  | COM            | 709631105 | 989   | 24276   | SH |      | DEFINED | 02 |
| PEP BOYS MANNY MOE & JACK    | COM            | 713278109 | 1292  | 85536   | SH |      | DEFINED | 02 |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 342   | 11247   | SH |      | DEFINED | 01 |
| PEPSICO INC                  | COM            | 713448108 | 10915 | 188865  | SH |      | DEFINED | 02 |
| PEPSICO INC                  | COM            | 713448108 | 232   | 1212    | SH | Call | DEFINED | 02 |
| PEPSICO INC                  | COM            | 713448108 | 509   | 2525    | SH | Put  | DEFINED | 02 |
| PER-SE TECHNOLOGIES INC      | COM NEW        | 713569309 | 387   | 14511   | SH |      | DEFINED | 02 |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 220   | 2097    | SH |      | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 3326  | 38371   | SH |      | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 240   | 850     | SH | Call | DEFINED | 02 |
| PETSMART INC                 | COM            | 716768106 | 326   | 11579   | SH |      | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 312   | 2306    | SH | Call | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 3377  | 135519  | SH |      | DEFINED | 02 |
| PG&E CORP                    | COM            | 69331C108 | 212   | 401     | SH | Call | DEFINED | 02 |
| PG&E CORP                    | COM            | 69331C108 | 2392  | 61500   | SH |      | DEFINED | 02 |
| PHARMACEUTICAL HLDERS TR     | DEPOSITRY RCPT | 71712A206 | 1400  | 2500    | SH | Call | DEFINED | 02 |
| PHARMACYCLICS INC            | COM            | 716933106 | 353   | 76700   | SH |      | DEFINED | 02 |
| PHARMION CORP                | COM            | 71715B409 | 250   | 13900   | SH |      | DEFINED | 02 |
| PHARMION CORP                | COM            | 71715B409 | 216   | 2156    | SH | Call | DEFINED | 02 |
| PHELPS DODGE CORP            | COM            | 717265102 | 652   | 8100    | SH |      | DEFINED | 02 |
| PHELPS DODGE CORP            | COM            | 717265102 | 1860  | 736     | SH | Call | DEFINED | 02 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 894   | 23800   | SH |      | DEFINED | 02 |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 178   | 15302   | SH |      | DEFINED | 01 |
| PIKE ELEC CORP               | COM            | 721283109 | 242   | 11500   | SH |      | DEFINED | 02 |
| PIONEER DRILLING CO          | COM            | 723655106 | 1320  | 80356   | SH |      | DEFINED | 02 |
| PIONEER NAT RES CO           | COM            | 723787107 | 2432  | 54961   | SH |      | DEFINED | 02 |
| PIXAR                        | COM            | 725811103 | 16610 | 258972  | SH |      | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 2802  | 72508   | SH |      | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 291   | 793     | SH | Put  | DEFINED | 02 |
| PLAYBOY ENTERPRISES INC      | CL B           | 728117300 | 274   | 19300   | SH |      | DEFINED | 02 |
| PLC SYS INC                  | COM            | 69341D104 | 12    | 16206   | SH |      | DEFINED | 01 |
| PLUG POWER INC               | COM            | 72919P103 | 484   | 96851   | SH |      | DEFINED | 02 |
| PMC-SIERRA INC               | COM            | 69344F106 | 491   | 39928   | SH |      | DEFINED | 02 |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 6215  | 92331   | SH |      | DEFINED | 02 |
| POGO PRODUCING CO            | COM            | 730448107 | 1301  | 25890   | SH |      | DEFINED | 02 |
| POLARIS INDS INC             | COM            | 731068102 | 211   | 390     | SH | Call | DEFINED | 02 |
| POLO RALPH LAUREN CORP       | CL A           | 731572103 | 4096  | 67577   | SH |      | DEFINED | 02 |
| POLYCOM INC                  | COM            | 73172K104 | 637   | 29392   | SH |      | DEFINED | 02 |
| PORTALPLAYER INC             | COM            | 736187204 | 368   | 16569   | SH |      | DEFINED | 02 |
| PORTUGAL TELECOM SGPS S A    | SPONSORED ADR  | 737273102 | 149   | 12203   | SH |      | DEFINED | 01 |
| POSCO                        | SPONSORED ADR  | 693483109 | 632   | 9911    | SH |      | DEFINED | 02 |
| POTASH CORP SASK INC         | COM            | 73755L107 | 625   | 7100    | SH |      | DEFINED | 02 |
| POTLATCH CORP NEW            | COM            | 737630103 | 415   | 9696    | SH |      | DEFINED | 02 |
| POWER INTEGRATIONS INC       | COM            | 739276103 | 453   | 18284   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN MEDIA PORT | 73935X823 | 13955 | 952583  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | ZACKS MC PRTFL | 73935X740 | 329   | 19100   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | LX NANOTCH PTF | 73935X633 | 327   | 17900   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | HI YLD EQ DVDN | 73935X302 | 16710 | 1112538 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | HI GRW RT DIV  | 73935X724 | 3233  | 204900  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | GOLDEN DRG USX | 73935X401 | 7309  | 439800  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNM SM CP GRW | 73935X872 | 2075  | 113000  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNM LRG CP VL | 73935X708 | 4477  | 262723  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNAMIC TELECO | 73935X765 | 17734 | 1061906 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN NETWKG PRT | 73935X815 | 8248  | 459770  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN LSR & ENT  | 73935X757 | 17504 | 1071209 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN FD & BEV   | 73935X849 | 14464 | 951603  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN BIOT & GEN | 73935X856 | 11402 | 632735  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN RETAIL PTF | 73935X617 | 15455 | 860458  | SH |      | DEFINED | 02 |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| POWERWAVE TECHNOLOGIES INC   | COM            | 739363109 | 356   | 26372  | SH | DEFINED | 02         |
| PPG INDS INC                 | COM            | 693506107 | 893   | 14096  | SH | DEFINED | 02         |
| PPL CORP                     | COM            | 69351T106 | 1068  | 36329  | SH | DEFINED | 02         |
| PRE PAID LEGAL SVCS INC      | COM            | 740065107 | 564   | 15889  | SH | DEFINED | 02         |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 1112  | 18725  | SH | DEFINED | 02         |
| PRESTIGE BRANDS HLDGS INC    | COM            | 74112D101 | 167   | 13700  | SH | DEFINED | 02         |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 354   | 4527   | SH | DEFINED | 02         |
| PRICELINE COM INC            | COM NEW        | 741503403 | 1294  | 52090  | SH | DEFINED | 02         |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 1052  | 33738  | SH | DEFINED | 02         |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 2080  | 3633   | SH | Call    | DEFINED 02 |
| PROASSURANCE CORP            | COM            | 74267C106 | 246   | 4732   | SH | DEFINED | 01         |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 1273  | 6167   | SH | Put     | DEFINED 02 |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 31177 | 541077 | SH | DEFINED | 02         |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 933   | 4132   | SH | Call    | DEFINED 02 |
| PROLOGIS                     | SH BEN INT     | 743410102 | 285   | 5333   | SH | DEFINED | 01         |
| PROLOGIS                     | SH BEN INT     | 743410102 | 4280  | 80000  | SH | DEFINED | 02         |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 1021  | 2150   | SH | Call    | DEFINED 02 |
| PSS WORLD MED INC            | COM            | 69366A100 | 563   | 1250   | SH | Call    | DEFINED 02 |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 250   | 3900   | SH | DEFINED | 02         |
| PULTE HOMES INC              | COM            | 745867101 | 4042  | 105200 | SH | DEFINED | 02         |
| PULTE HOMES INC              | COM            | 745867101 | 431   | 962    | SH | Call    | DEFINED 02 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT     | 746819101 | 282   | 31972  | SH | DEFINED | 01         |
| PYR ENERGY CORP              | COM            | 693677106 | 48    | 36932  | SH | DEFINED | 01         |
| QLT INC                      | COM            | 746927102 | 804   | 104501 | SH | DEFINED | 02         |
| QUALCOMM INC                 | COM            | 747525103 | 673   | 3100   | SH | Put     | DEFINED 02 |
| QUALCOMM INC                 | COM            | 747525103 | 4053  | 80092  | SH | DEFINED | 02         |
| QUANTA SVCS INC              | COM            | 74762E102 | 2365  | 6200   | SH | Call    | DEFINED 02 |
| QUANTUM CORP                 | COM DSSG       | 747906204 | 44    | 11686  | SH | DEFINED | 02         |
| QUANTUM FUEL SYS TECH WORLDW | COM            | 74765E109 | 538   | 150244 | SH | DEFINED | 02         |
| QUESTAR CORP                 | COM            | 748356102 | 462   | 6598   | SH | DEFINED | 02         |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 5900  | 152619 | SH | DEFINED | 02         |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 823   | 3044   | SH | Put     | DEFINED 02 |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 1580  | 232299 | SH | DEFINED | 01         |
| R H DONNELLEY CORP           | COM NEW        | 74955W307 | 210   | 3608   | SH | DEFINED | 02         |
| RADIAN GROUP INC             | COM            | 750236101 | 811   | 13455  | SH | DEFINED | 01         |
| RADIAN GROUP INC             | COM            | 750236101 | 803   | 13328  | SH | DEFINED | 02         |
| RADIOSHACK CORP              | COM            | 750438103 | 1242  | 64600  | SH | DEFINED | 02         |
| RAMBUS INC DEL               | COM            | 750917106 | 854   | 1375   | SH | Call    | DEFINED 02 |
| RANDGOLD RES LTD             | ADR            | 752344309 | 324   | 17835  | SH | DEFINED | 02         |
| RANGE RES CORP               | COM            | 75281A109 | 2571  | 94149  | SH | DEFINED | 02         |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 641   | 21684  | SH | DEFINED | 02         |
| RAYONIER INC                 | COM            | 754907103 | 903   | 19809  | SH | DEFINED | 02         |
| RAYTHEON CO                  | COM NEW        | 755111507 | 1162  | 25354  | SH | DEFINED | 02         |
| RECKSON ASSOCS RLTY CORP     | COM            | 75621K106 | 463   | 10105  | SH | DEFINED | 02         |
| RED HAT INC                  | COM            | 756577102 | 1592  | 3145   | SH | Call    | DEFINED 02 |
| REDBACK NETWORKS INC         | COM NEW        | 757209507 | 1557  | 71807  | SH | DEFINED | 02         |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 679   | 40806  | SH | DEFINED | 02         |
| REGIONAL BK HOLDRS TR        | DEPOSITRY RCPT | 75902E100 | 347   | 450    | SH | Call    | DEFINED 02 |
| REGIONAL BK HOLDRS TR        | DEPOSITRY RCPT | 75902E100 | 5214  | 35900  | SH | DEFINED | 02         |
| RELIANT ENERGY INC           | COM            | 75952B105 | 1577  | 6515   | SH | Call    | DEFINED 02 |
| REMINGTON OIL & GAS CORP     | COM            | 759594302 | 539   | 12465  | SH | DEFINED | 02         |
| RENOVIS INC                  | COM            | 759885106 | 1467  | 68792  | SH | DEFINED | 02         |
| RENOVIS INC                  | COM            | 759885106 | 231   | 1015   | SH | Call    | DEFINED 02 |
| RENT A CTR INC NEW           | COM            | 76009N100 | 408   | 15938  | SH | DEFINED | 02         |
| RENTECH INC                  | COM            | 760112102 | 53    | 12106  | SH | DEFINED | 01         |
| REPSOL YPF S A               | SPONSORED ADR  | 76026T205 | 588   | 20631  | SH | DEFINED | 02         |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 477   | 5620   | SH | DEFINED | 02         |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 2599  | 5650   | SH | Call    | DEFINED 02 |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 486   | 250    | SH | Put     | DEFINED 02 |
| REVLON INC                   | CL A           | 761525500 | 756   | 239366 | SH | DEFINED | 01         |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 612   | 5800   | SH | DEFINED | 02         |
| RF MICRODEVICES INC          | COM            | 749941100 | 1272  | 147077 | SH | DEFINED | 02         |

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|                              |                |           |       |         |    |      |         |    |
|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| RITE AID CORP                | COM            | 767754104 | 101   | 25163   | SH |      | DEFINED | 02 |
| ROCKWELL AUTOMATION INC      | COM            | 773903109 | 431   | 6000    | SH |      | DEFINED | 02 |
| ROCKWELL COLLINS INC         | COM            | 774341101 | 393   | 595     | SH | Call | DEFINED | 02 |
| ROPER INDS INC NEW           | COM            | 776696106 | 262   | 5380    | SH |      | DEFINED | 02 |
| ROSS STORES INC              | COM            | 778296103 | 1460  | 50000   | SH |      | DEFINED | 02 |
| ROWAN COS INC                | COM            | 779382100 | 4482  | 101961  | SH |      | DEFINED | 02 |
| ROYAL CARIBBEAN CRUISES LTD  | COM            | V7780T103 | 933   | 22203   | SH |      | DEFINED | 02 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    | 780259206 | 1762  | 28306   | SH |      | DEFINED | 02 |
| RUDDICK CORP                 | COM            | 781258108 | 742   | 30515   | SH |      | DEFINED | 02 |
| RYDER SYS INC                | COM            | 783549108 | 1314  | 29351   | SH |      | DEFINED | 02 |
| RYDEX ETF TRUST              | S&P 500 EQ TRD | 78355W106 | 8661  | 49100   | SH |      | DEFINED | 02 |
| RYDEX ETF TRUST              | S&P 500 EQ TRD | 78355W106 | 264   | 253     | SH | Call | DEFINED | 02 |
| RYLAND GROUP INC             | COM            | 783764103 | 1319  | 19000   | SH |      | DEFINED | 02 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 1005  | 40000   | SH |      | DEFINED | 02 |
| SAKS INC                     | COM            | 79377W108 | 4941  | 256035  | SH |      | DEFINED | 02 |
| SALESFORCE COM INC           | COM            | 79466L302 | 254   | 7000    | SH |      | DEFINED | 02 |
| SALTON INC                   | COM            | 795757103 | 65    | 23552   | SH |      | DEFINED | 01 |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT   | 798241105 | 340   | 8305    | SH |      | DEFINED | 01 |
| SANDERSON FARMS INC          | COM            | 800013104 | 402   | 17925   | SH |      | DEFINED | 02 |
| SANDISK CORP                 | COM            | 80004C101 | 1649  | 9091    | SH | Put  | DEFINED | 02 |
| SANDISK CORP                 | COM            | 80004C101 | 2314  | 40222   | SH |      | DEFINED | 02 |
| SANDISK CORP                 | COM            | 80004C101 | 1015  | 500     | SH | Call | DEFINED | 02 |
| SANOFI AVENTIS               | SPONSORED ADR  | 80105N105 | 1306  | 27534   | SH |      | DEFINED | 02 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 543   | 10000   | SH |      | DEFINED | 02 |
| SAPIENT CORP                 | COM            | 803062108 | 92    | 12017   | SH |      | DEFINED | 02 |
| SBA COMMUNICATIONS CORP      | COM            | 78388J106 | 217   | 9259    | SH |      | DEFINED | 02 |
| SCHEIN HENRY INC             | COM            | 806407102 | 281   | 922     | SH | Call | DEFINED | 02 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 1444  | 76047   | SH |      | DEFINED | 02 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 645   | 5095    | SH |      | DEFINED | 02 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1785  | 2250    | SH | Call | DEFINED | 02 |
| SCHNITZER STL INDS           | CL A           | 806882106 | 1138  | 26560   | SH |      | DEFINED | 02 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 1190  | 69136   | SH |      | DEFINED | 02 |
| SCICLONE PHARMACEUTICALS INC | COM            | 80862K104 | 157   | 43913   | SH |      | DEFINED | 02 |
| SCIENTIFIC GAMES CORP        | CL A           | 80874P109 | 335   | 650     | SH | Call | DEFINED | 02 |
| SCOTTISH PWR PLC             | SPON ADR FINAL | 81013T705 | 359   | 8910    | SH |      | DEFINED | 01 |
| SCOTTISH PWR PLC             | SPON ADR FINAL | 81013T705 | 453   | 11254   | SH |      | DEFINED | 02 |
| SCP POOL CORP                | COM            | 784028102 | 1591  | 33920   | SH |      | DEFINED | 02 |
| SEABOARD CORP                | COM            | 811543107 | 319   | 200     | SH |      | DEFINED | 02 |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 454   | 17243   | SH |      | DEFINED | 02 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 623   | 10764   | SH |      | DEFINED | 02 |
| SEARS HLDGS CORP             | COM            | 812350106 | 1700  | 1668    | SH | Call | DEFINED | 02 |
| SEARS HLDGS CORP             | COM            | 812350106 | 379   | 500     | SH | Put  | DEFINED | 02 |
| SECURE COMPUTING CORP        | COM            | 813705100 | 199   | 17253   | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 55781 | 1026706 | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 817   | 4781    | SH | Put  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 8390  | 271800  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 1710  | 77171   | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 2697  | 79800   | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 272   | 1041    | SH | Call | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 16647 | 511438  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 2193  | 8008    | SH | Call | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 738   | 31260   | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 2661  | 79110   | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 1780  | 24444   | SH | Put  | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 285   | 1380    | SH | Call | DEFINED | 02 |
| SEMICONDUCTOR MFG INTL CORP  | SPONSORED ADR  | 81663N206 | 166   | 22173   | SH |      | DEFINED | 02 |
| SEPRACOR INC                 | COM            | 817315104 | 1650  | 4534    | SH | Put  | DEFINED | 02 |
| SEPRACOR INC                 | COM            | 817315104 | 269   | 7313    | SH | Call | DEFINED | 02 |
| SEPRACOR INC                 | COM            | 817315104 | 8690  | 178042  | SH |      | DEFINED | 02 |
| SFBC INTL INC                | COM            | 784121105 | 243   | 825     | SH | Call | DEFINED | 02 |
| SFBC INTL INC                | COM            | 784121105 | 1480  | 3320    | SH | Put  | DEFINED | 02 |
| SFBC INTL INC                | COM            | 784121105 | 341   | 14000   | SH |      | DEFINED | 02 |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 906   | 63145  | SH |      | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 608   | 2560   | SH | Put  | DEFINED | 02 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 1033  | 20900  | SH |      | DEFINED | 02 |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 8117  | 174598 | SH |      | DEFINED | 02 |
| SHUFFLE MASTER INC           | COM            | 825549108 | 286   | 8011   | SH |      | DEFINED | 02 |
| SHUFFLE MASTER INC           | COM            | 825549108 | 1374  | 1290   | SH | Call | DEFINED | 02 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 251   | 2692   | SH |      | DEFINED | 02 |
| SIERRA PAC RES NEW           | COM            | 826428104 | 748   | 54145  | SH |      | DEFINED | 01 |
| SIERRA WIRELESS INC          | COM            | 826516106 | 191   | 16330  | SH |      | DEFINED | 02 |
| SIGMA DESIGNS INC            | COM            | 826565103 | 365   | 25015  | SH |      | DEFINED | 02 |
| SILICON LABORATORIES INC     | COM            | 826919102 | 1082  | 19688  | SH |      | DEFINED | 02 |
| SILVER WHEATON CORP          | COM            | 828336107 | 213   | 20000  | SH |      | DEFINED | 02 |
| SILVERLEAF RESORTS INC       | COM            | 828395103 | 66    | 22106  | SH |      | DEFINED | 02 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 14520 | 172574 | SH |      | DEFINED | 02 |
| SINA CORP                    | ORD            | G81477104 | 847   | 30370  | SH |      | DEFINED | 02 |
| SINGING MACH INC             | COM NEW        | 829322304 | 8     | 24299  | SH |      | DEFINED | 01 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 770   | 2000   | SH | Put  | DEFINED | 02 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 199   | 39160  | SH |      | DEFINED | 02 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 380   | 2900   | SH | Call | DEFINED | 02 |
| SIX FLAGS INC                | COM            | 83001P109 | 418   | 41092  | SH |      | DEFINED | 01 |
| SK TELECOM LTD               | SPONSORED ADR  | 78440P108 | 457   | 19373  | SH |      | DEFINED | 02 |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 290   | 7700   | SH |      | DEFINED | 02 |
| SOHU COM INC                 | COM            | 83408W103 | 751   | 28136  | SH |      | DEFINED | 02 |
| SONIC SOLUTIONS              | COM            | 835460106 | 210   | 11573  | SH |      | DEFINED | 02 |
| SONICWALL INC                | COM            | 835470105 | 104   | 14723  | SH |      | DEFINED | 02 |
| SONUS NETWORKS INC           | COM            | 835916107 | 104   | 18979  | SH |      | DEFINED | 02 |
| SOUTHERN CO                  | COM            | 842587107 | 1661  | 50700  | SH |      | DEFINED | 02 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 2361  | 27950  | SH |      | DEFINED | 02 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 246   | 2172   | SH | Put  | DEFINED | 02 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 267   | 14829  | SH |      | DEFINED | 02 |
| SOUTHWEST WTR CO             | COM            | 845331107 | 1070  | 67102  | SH |      | DEFINED | 02 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 4360  | 135434 | SH |      | DEFINED | 02 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 484   | 1312   | SH | Put  | DEFINED | 02 |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 220   | 1404   | SH | Call | DEFINED | 02 |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 72056 | 555000 | SH |      | DEFINED | 02 |
| SPORTS AUTH INC NEW          | COM            | 84917U109 | 3329  | 90217  | SH |      | DEFINED | 02 |
| SPRINT NEXTEL CORP           | COM FON        | 852061100 | 18241 | 705905 | SH |      | DEFINED | 02 |
| SPRINT NEXTEL CORP           | COM FON        | 852061100 | 753   | 2518   | SH | Call | DEFINED | 02 |
| SRA INTL INC                 | CL A           | 78464R105 | 708   | 18772  | SH |      | DEFINED | 02 |
| ST JUDE MED INC              | COM            | 790849103 | 4622  | 112733 | SH |      | DEFINED | 02 |
| ST JUDE MED INC              | COM            | 790849103 | 904   | 1239   | SH | Put  | DEFINED | 02 |
| ST PAUL TRAVELERS INC        | COM            | 792860108 | 278   | 6663   | SH |      | DEFINED | 02 |
| STAPLES INC                  | COM            | 855030102 | 339   | 13300  | SH |      | DEFINED | 02 |
| STAR SCIENTIFIC INC          | COM            | 85517P101 | 1445  | 461682 | SH |      | DEFINED | 02 |
| STARBUCKS CORP               | COM            | 855244109 | 956   | 25406  | SH |      | DEFINED | 02 |
| STARBUCKS CORP               | COM            | 855244109 | 608   | 1250   | SH | Call | DEFINED | 02 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF     | 85590A203 | 635   | 1072   | SH | Call | DEFINED | 02 |
| STATE STR CORP               | COM            | 857477103 | 2635  | 43606  | SH |      | DEFINED | 02 |
| STATE STR CORP               | COM            | 857477103 | 204   | 305    | SH | Call | DEFINED | 02 |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 221   | 12000  | SH |      | DEFINED | 02 |
| STOLT OFFSHORE S A           | SP ADR REG COM | 861567105 | 229   | 14800  | SH |      | DEFINED | 02 |
| STONE ENERGY CORP            | COM            | 861642106 | 560   | 12694  | SH |      | DEFINED | 02 |
| STREETTRACKS SER TR          | DJ WLSH TOT MK | 86330E885 | 2500  | 26600  | SH |      | DEFINED | 02 |
| STREETTRACKS SER TR          | KBW CAP MK ETF | 86330E778 | 10492 | 175162 | SH |      | DEFINED | 02 |
| STREETTRACKS SER TR          | DJ WL SMCP ETF | 86330E810 | 21909 | 361057 | SH |      | DEFINED | 02 |
| STRYKER CORP                 | COM            | 863667101 | 941   | 21212  | SH |      | DEFINED | 02 |
| SUEZ                         | SPONSORED ADR  | 864686100 | 217   | 5497   | SH |      | DEFINED | 02 |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 267   | 52059  | SH |      | DEFINED | 02 |
| SUN MICROSYSTEMS INC         | COM            | 866810104 | 694   | 10600  | SH | Call | DEFINED | 02 |
| SUNCOR ENERGY INC            | COM            | 867229106 | 2646  | 34350  | SH |      | DEFINED | 02 |
| SUNCOR ENERGY INC            | COM            | 867229106 | 1466  | 2476   | SH | Call | DEFINED | 02 |
| SUNOCO INC                   | COM            | 86764P109 | 1357  | 17500  | SH |      | DEFINED | 02 |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| SUNOCO INC                   | COM            | 86764P109 | 212   | 683    | SH | Call | DEFINED | 02 |
| SUNPOWER CORP                | COM CL A       | 867652109 | 552   | 14458  | SH |      | DEFINED | 02 |
| SUNRISE SENIOR LIVING INC    | COM            | 86768K106 | 223   | 472    | SH | Call | DEFINED | 02 |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 1583  | 42801  | SH |      | DEFINED | 02 |
| SUNTRUST BKS INC             | COM            | 867914103 | 2536  | 34855  | SH |      | DEFINED | 02 |
| SUNTRUST BKS INC             | COM            | 867914103 | 892   | 12263  | SH |      | DEFINED | 01 |
| SUPERGEN INC                 | COM            | 868059106 | 217   | 38251  | SH |      | DEFINED | 02 |
| SVB FINL GROUP               | COM            | 78486Q101 | 1131  | 21315  | SH |      | DEFINED | 02 |
| SYMANTEC CORP                | COM            | 871503108 | 877   | 52087  | SH |      | DEFINED | 02 |
| SYMBOL TECHNOLOGIES INC      | COM            | 871508107 | 565   | 53372  | SH |      | DEFINED | 01 |
| SYMBOL TECHNOLOGIES INC      | COM            | 871508107 | 485   | 45813  | SH |      | DEFINED | 02 |
| SYNAGRO TECHNOLOGIES INC     | COM NEW        | 871562203 | 1026  | 205206 | SH |      | DEFINED | 02 |
| SYNIVERSE HLDGS INC          | COM            | 87163F106 | 374   | 23700  | SH |      | DEFINED | 02 |
| SYNOVUS FINL CORP            | COM            | 87161C105 | 706   | 26073  | SH |      | DEFINED | 02 |
| SYNTROLEUM CORP              | COM            | 871630109 | 133   | 16024  | SH |      | DEFINED | 02 |
| SYSCO CORP                   | COM            | 871829107 | 209   | 6532   | SH |      | DEFINED | 02 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 5945  | 590941 | SH |      | DEFINED | 01 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 2017  | 200459 | SH |      | DEFINED | 02 |
| TALBOTS INC                  | COM            | 874161102 | 1236  | 46000  | SH |      | DEFINED | 02 |
| TARGET CORP                  | COM            | 87612E106 | 7952  | 152900 | SH |      | DEFINED | 02 |
| TASER INTL INC               | COM            | 87651B104 | 580   | 54784  | SH |      | DEFINED | 02 |
| TCW STRATEGIC INCOME FUND IN | COM            | 872340104 | 499   | 99494  | SH |      | DEFINED | 01 |
| TD AMERITRADE HLDG CORP      | COM            | 87236Y108 | 16270 | 779564 | SH |      | DEFINED | 02 |
| TD AMERITRADE HLDG CORP      | COM            | 87236Y108 | 698   | 1081   | SH | Call | DEFINED | 02 |
| TD AMERITRADE HLDG CORP      | COM            | 87236Y108 | 399   | 3177   | SH | Put  | DEFINED | 02 |
| TECH DATA CORP               | COM            | 878237106 | 452   | 12259  | SH |      | DEFINED | 02 |
| TEEKAY SHIPPING MARSHALL ISL | COM            | Y8564W103 | 612   | 1175   | SH | Put  | DEFINED | 02 |
| TEEKAY SHIPPING MARSHALL ISL | COM            | Y8564W103 | 801   | 21600  | SH |      | DEFINED | 02 |
| TEKELEC                      | COM            | 879101103 | 1083  | 4298   | SH | Put  | DEFINED | 02 |
| TEKELEC                      | COM            | 879101103 | 4151  | 300176 | SH |      | DEFINED | 02 |
| TEKTRONIX INC                | COM            | 879131100 | 201   | 5625   | SH |      | DEFINED | 02 |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 398   | 23880  | SH |      | DEFINED | 02 |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 232   | 10330  | SH |      | DEFINED | 01 |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 540   | 24000  | SH |      | DEFINED | 02 |
| TELETOUCH COMMUNICATIONS INC | COM NEW        | 87951V206 | 6     | 16726  | SH |      | DEFINED | 01 |
| TELIK INC                    | COM            | 87959M109 | 1975  | 102000 | SH |      | DEFINED | 02 |
| TELIK INC                    | COM            | 87959M109 | 870   | 3519   | SH | Call | DEFINED | 02 |
| TELIK INC                    | COM            | 87959M109 | 543   | 4909   | SH | Put  | DEFINED | 02 |
| TELLABS INC                  | COM            | 879664100 | 229   | 14377  | SH |      | DEFINED | 02 |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 4081  | 22590  | SH |      | DEFINED | 02 |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 1228  | 766    | SH | Call | DEFINED | 02 |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 755   | 1535   | SH | Put  | DEFINED | 02 |
| TEREX CORP NEW               | COM            | 880779103 | 1731  | 21850  | SH |      | DEFINED | 02 |
| TESORO CORP                  | COM            | 881609101 | 3620  | 52967  | SH |      | DEFINED | 02 |
| TESORO CORP                  | COM            | 881609101 | 576   | 1091   | SH | Call | DEFINED | 02 |
| TESORO CORP                  | COM            | 881609101 | 574   | 3105   | SH | Put  | DEFINED | 02 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 640   | 33532  | SH |      | DEFINED | 02 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 2312  | 56133  | SH |      | DEFINED | 02 |
| TEXAS INDS INC               | COM            | 882491103 | 733   | 12124  | SH |      | DEFINED | 02 |
| TEXAS INSTRS INC             | COM            | 882508104 | 10639 | 327668 | SH |      | DEFINED | 02 |
| THOMAS & BETTS CORP          | COM            | 884315102 | 535   | 10412  | SH |      | DEFINED | 02 |
| TIDEWATER INC                | COM            | 886423102 | 4623  | 83711  | SH |      | DEFINED | 02 |
| TIFFANY & CO NEW             | COM            | 886547108 | 7228  | 192540 | SH |      | DEFINED | 02 |
| TIME WARNER INC              | COM            | 887317105 | 7750  | 461604 | SH |      | DEFINED | 02 |
| TIME WARNER INC              | COM            | 887317105 | 596   | 2250   | SH | Put  | DEFINED | 02 |
| TIME WARNER TELECOM INC      | CL A           | 887319101 | 386   | 21500  | SH |      | DEFINED | 02 |
| TJX COS INC NEW              | COM            | 872540109 | 354   | 14259  | SH |      | DEFINED | 01 |
| TJX COS INC NEW              | COM            | 872540109 | 4849  | 195366 | SH |      | DEFINED | 02 |
| TODCO                        | CL A           | 88889T107 | 586   | 14880  | SH |      | DEFINED | 02 |
| TOLL BROTHERS INC            | COM            | 889478103 | 263   | 2404   | SH | Call | DEFINED | 02 |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 557   | 10000  | SH |      | DEFINED | 02 |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 840   | 6375   | SH |      | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 4349  | 33016  | SH | DEFINED | 02         |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 264   | 2421   | SH | DEFINED | 01         |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 292   | 435    | SH | Call    | DEFINED 02 |
| TRANSOCEAN INC               | ORD            | G90078109 | 8170  | 4112   | SH | Call    | DEFINED 02 |
| TRANSOCEAN INC               | ORD            | G90078109 | 980   | 4900   | SH | Put     | DEFINED 02 |
| TRANSOCEAN INC               | ORD            | G90078109 | 14888 | 185403 | SH | DEFINED | 02         |
| TRIBUNE CO NEW               | COM            | 896047107 | 369   | 13466  | SH | DEFINED | 01         |
| TXU CORP                     | COM            | 873168108 | 263   | 3680   | SH | Call    | DEFINED 02 |
| TXU CORP                     | COM            | 873168108 | 1145  | 2209   | SH | Put     | DEFINED 02 |
| TYCO INTL LTD NEW            | COM            | 902124106 | 10023 | 372863 | SH | DEFINED | 02         |
| TYCO INTL LTD NEW            | COM            | 902124106 | 1435  | 5922   | SH | Call    | DEFINED 02 |
| TYCO INTL LTD NEW            | COM            | 902124106 | 490   | 4815   | SH | Put     | DEFINED 02 |
| U S G CORP                   | COM NEW        | 903293405 | 607   | 6389   | SH | DEFINED | 02         |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 9608  | 6865   | SH | Put     | DEFINED 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 1586  | 2926   | SH | Call    | DEFINED 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 39480 | 633600 | SH | DEFINED | 02         |
| ULTRALIFE BATTERIES INC      | COM            | 903899102 | 459   | 35734  | SH | DEFINED | 02         |
| UNDER ARMOUR INC             | CL A           | 904311107 | 669   | 20660  | SH | DEFINED | 02         |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 729   | 9868   | SH | DEFINED | 02         |
| UNION PAC CORP               | COM            | 907818108 | 842   | 9015   | SH | DEFINED | 02         |
| UNIT CORP                    | COM            | 909218109 | 720   | 12912  | SH | DEFINED | 02         |
| UNITED NAT FOODS INC         | COM            | 911163103 | 323   | 9226   | SH | DEFINED | 02         |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 1749  | 3230   | SH | Call    | DEFINED 02 |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 343   | 4317   | SH | DEFINED | 01         |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 4290  | 54048  | SH | DEFINED | 02         |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 585   | 1000   | SH | Put     | DEFINED 02 |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 2621  | 43196  | SH | DEFINED | 02         |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 656   | 925    | SH | Call    | DEFINED 02 |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 498   | 8588   | SH | DEFINED | 02         |
| UNITED THERAPEUTICS CORP DEL | COM            | 91307C102 | 278   | 4200   | SH | DEFINED | 02         |
| UNITED THERAPEUTICS CORP DEL | COM            | 91307C102 | 608   | 1389   | SH | Call    | DEFINED 02 |
| UNITED UTILS PLC             | SPONSORED ADR  | 91311Q105 | 1032  | 42546  | SH | DEFINED | 02         |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 797   | 14261  | SH | DEFINED | 02         |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 347   | 344    | SH | Call    | DEFINED 02 |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 378   | 18439  | SH | DEFINED | 01         |
| UNUMPROVIDENT CORP           | COM            | 91529Y106 | 477   | 23313  | SH | DEFINED | 02         |
| UQM TECHNOLOGIES INC         | COM            | 903213106 | 546   | 121508 | SH | DEFINED | 02         |
| URS CORP NEW                 | COM            | 903236107 | 624   | 15509  | SH | DEFINED | 02         |
| US BANCORP DEL               | COM NEW        | 902973304 | 1532  | 50234  | SH | DEFINED | 01         |
| US BANCORP DEL               | COM NEW        | 902973304 | 5222  | 171210 | SH | DEFINED | 02         |
| USEC INC                     | COM            | 90333E108 | 839   | 69664  | SH | DEFINED | 02         |
| UST INC                      | COM            | 902911106 | 699   | 16800  | SH | DEFINED | 02         |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 7378  | 66900  | SH | DEFINED | 02         |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 414   | 946    | SH | Call    | DEFINED 02 |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 321   | 415    | SH | Put     | DEFINED 02 |
| UTSTARCOM INC                | COM            | 918076100 | 73    | 11638  | SH | DEFINED | 02         |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 711   | 24200  | SH | DEFINED | 02         |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 393   | 24817  | SH | DEFINED | 02         |
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 258   | 3000   | SH | Put     | DEFINED 02 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 482   | 702    | SH | Call    | DEFINED 02 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 964   | 3300   | SH | Put     | DEFINED 02 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 2981  | 49872  | SH | DEFINED | 02         |
| VALLEY NATL BANCORP          | COM            | 919794107 | 1252  | 48872  | SH | DEFINED | 02         |
| VALMONT INDS INC             | COM            | 920253101 | 648   | 15412  | SH | DEFINED | 02         |
| VANGUARD INDEX FDS           | EXT MKT VIPERS | 922908652 | 942   | 9500   | SH | DEFINED | 02         |
| VANGUARD INDEX FDS           | MID CAP VIPERS | 922908629 | 516   | 7400   | SH | DEFINED | 02         |
| VANGUARD INDEX FDS           | SMLL CP VIPERS | 922908751 | 401   | 6000   | SH | DEFINED | 02         |
| VANGUARD INTL EQUITY INDEX F | EURO VIPERS    | 922042874 | 360   | 6200   | SH | DEFINED | 02         |
| VANGUARD INTL EQUITY INDEX F | PACIFIC VIPERS | 922042866 | 5101  | 79000  | SH | DEFINED | 02         |
| VANGUARD SECTOR INDEX FDS    | CONSUMER DISC  | 92204A108 | 1638  | 30000  | SH | DEFINED | 02         |
| VANGUARD SECTOR INDEX FDS    | FINLS VIPERS   | 92204A405 | 321   | 5500   | SH | DEFINED | 02         |
| VARIAN MED SYS INC           | COM            | 92220P105 | 999   | 17793  | SH | DEFINED | 02         |



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|------------------------------|---------------|-----------|-------|--------|----|---------|------------|
| VEECO INSTRS INC DEL         | COM           | 922417100 | 842   | 36061  | SH | DEFINED | 02         |
| VEECO INSTRS INC DEL         | COM           | 922417100 | 428   | 845    | SH | Call    | DEFINED 02 |
| VENTANA MED SYS INC          | COM           | 92276H106 | 420   | 10052  | SH | DEFINED | 02         |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR | 92334N103 | 853   | 15367  | SH | DEFINED | 02         |
| VERIFONE HLDGS INC           | COM           | 92342Y109 | 273   | 9000   | SH | DEFINED | 02         |
| VERISIGN INC                 | COM           | 92343E102 | 240   | 1000   | SH | Call    | DEFINED 02 |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 10448 | 306742 | SH | DEFINED | 02         |
| VERIZON COMMUNICATIONS       | COM           | 92343V104 | 624   | 4800   | SH | Put     | DEFINED 02 |
| VERTEX PHARMACEUTICALS INC   | COM           | 92532F100 | 1632  | 1684   | SH | Call    | DEFINED 02 |
| VIACOM INC NEW               | CL B          | 92553P201 | 256   | 6600   | SH | DEFINED | 01         |
| VIACOM INC NEW               | CL B          | 92553P201 | 345   | 2750   | SH | Call    | DEFINED 02 |
| VIAD CORP                    | COM NEW       | 92552R406 | 998   | 29112  | SH | DEFINED | 02         |
| VIMICRO INTL CORP            | ADR           | 92718N109 | 221   | 12300  | SH | DEFINED | 02         |
| VIRAGEN INC                  | COM NEW       | 927638403 | 22    | 36905  | SH | DEFINED | 01         |
| VIOPHARMA INC                | COM           | 928241108 | 286   | 22490  | SH | DEFINED | 02         |
| VIOPHARMA INC                | COM           | 928241108 | 313   | 955    | SH | Put     | DEFINED 02 |
| VISHAY INTERTECHNOLOGY INC   | COM           | 928298108 | 367   | 2984   | SH | Call    | DEFINED 02 |
| VISTACARE INC                | CL A          | 92839Y109 | 217   | 14024  | SH | DEFINED | 02         |
| VISTEON CORP                 | COM           | 92839U107 | 207   | 722    | SH | Put     | DEFINED 02 |
| VITESSE SEMICONDUCTOR CORP   | COM           | 928497106 | 166   | 46342  | SH | DEFINED | 02         |
| VIVENDI UNIVERSAL            | SPON ADR NEW  | 92851S204 | 277   | 603    | SH | Call    | DEFINED 02 |
| VODAFONE GROUP PLC NEW       | SPONSORED ADR | 92857W100 | 410   | 2000   | SH | Call    | DEFINED 02 |
| VORNADO RLTY TR              | SH BEN INT    | 929042109 | 1829  | 19052  | SH | DEFINED | 02         |
| W & T OFFSHORE INC           | COM           | 92922P106 | 305   | 7570   | SH | DEFINED | 02         |
| WABASH NATL CORP             | COM           | 929566107 | 335   | 16971  | SH | DEFINED | 01         |
| WACHOVIA CORP 2ND NEW        | COM           | 929903102 | 5682  | 101369 | SH | DEFINED | 02         |
| WAL MART STORES INC          | COM           | 931142103 | 41817 | 885212 | SH | DEFINED | 02         |
| WAL MART STORES INC          | COM           | 931142103 | 357   | 2726   | SH | Call    | DEFINED 02 |
| WALGREEN CO                  | COM           | 931422109 | 3082  | 71448  | SH | DEFINED | 02         |
| WALTER INDS INC              | COM           | 93317Q105 | 5984  | 89820  | SH | DEFINED | 02         |
| WALTER INDS INC              | COM           | 93317Q105 | 276   | 1900   | SH | Put     | DEFINED 02 |
| WARNER MUSIC GROUP CORP      | COM           | 934550104 | 432   | 19900  | SH | DEFINED | 02         |
| WASHINGTON MUT INC           | COM           | 939322103 | 1321  | 31006  | SH | DEFINED | 02         |
| WATSCO INC                   | COM           | 942622200 | 384   | 5400   | SH | DEFINED | 02         |
| WATSON PHARMACEUTICALS INC   | COM           | 942683103 | 1196  | 41605  | SH | DEFINED | 02         |
| WATTS WATER TECHNOLOGIES INC | CL A          | 942749102 | 1124  | 30924  | SH | DEFINED | 02         |
| WCI CMNTYS INC               | COM           | 92923C104 | 643   | 23120  | SH | DEFINED | 02         |
| WEATHERFORD INTERNATIONAL LT | COM           | G95089101 | 790   | 17264  | SH | DEFINED | 02         |
| WEATHERFORD INTERNATIONAL LT | COM           | G95089101 | 2227  | 1490   | SH | Call    | DEFINED 02 |
| WEBMETHODS INC               | COM           | 94768C108 | 236   | 28013  | SH | DEFINED | 02         |
| WELLPOINT INC                | COM           | 94973V107 | 254   | 3276   | SH | DEFINED | 02         |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 1805  | 28256  | SH | DEFINED | 01         |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 7611  | 119161 | SH | DEFINED | 02         |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 335   | 7315   | SH | Put     | DEFINED 02 |
| WENDYS INTL INC              | COM           | 950590109 | 3068  | 49429  | SH | DEFINED | 02         |
| WESCO INTL INC               | COM           | 95082P105 | 284   | 259    | SH | Call    | DEFINED 02 |
| WESCO INTL INC               | COM           | 95082P105 | 295   | 4344   | SH | DEFINED | 02         |
| WEST CORP                    | COM           | 952355105 | 300   | 6720   | SH | DEFINED | 02         |
| WESTAIM CORP                 | COM           | 956909105 | 921   | 146639 | SH | DEFINED | 02         |
| WESTERN DIGITAL CORP         | COM           | 958102105 | 1132  | 58263  | SH | DEFINED | 02         |
| WESTERN DIGITAL CORP         | COM           | 958102105 | 631   | 1808   | SH | Call    | DEFINED 02 |
| WESTERN GAS RES INC          | COM           | 958259103 | 2090  | 43318  | SH | DEFINED | 02         |
| WESTERN SILVER CORP          | COM           | 959531104 | 526   | 22400  | SH | DEFINED | 02         |
| WESTWOOD ONE INC             | COM           | 961815107 | 302   | 27368  | SH | DEFINED | 02         |
| WET SEAL INC                 | CL A          | 961840105 | 799   | 120178 | SH | DEFINED | 02         |
| WEYERHAEUSER CO              | COM           | 962166104 | 500   | 6900   | SH | DEFINED | 02         |
| WEYERHAEUSER CO              | COM           | 962166104 | 262   | 440    | SH | Call    | DEFINED 02 |
| WHIRLPOOL CORP               | COM           | 963320106 | 332   | 3500   | SH | Call    | DEFINED 02 |
| WHIRLPOOL CORP               | COM           | 963320106 | 1486  | 16246  | SH | DEFINED | 02         |
| WHOLE FOODS MKT INC          | COM           | 966837106 | 3204  | 48224  | SH | DEFINED | 02         |
| WHOLE FOODS MKT INC          | COM           | 966837106 | 344   | 844    | SH | Put     | DEFINED 02 |
| WILLIAMS SONOMA INC          | COM           | 969904101 | 212   | 5000   | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| WIND RIVER SYSTEMS INC       | COM            | 973149107 | 377   | 30264  | SH | DEFINED | 02         |
| WIRELESS HOLDRS TR           | DEPOSITRY RCPT | 97653L208 | 963   | 15000  | SH | DEFINED | 02         |
| WITNESS SYS INC              | COM            | 977424100 | 490   | 19303  | SH | DEFINED | 02         |
| WMS INDS INC                 | COM            | 929297109 | 538   | 1034   | SH | Call    | DEFINED 02 |
| WPS RESOURCES CORP           | COM            | 92931B106 | 256   | 5200   | SH | DEFINED | 02         |
| WPS RESOURCES CORP           | COM            | 92931B106 | 255   | 5177   | SH | DEFINED | 01         |
| WYETH                        | COM            | 983024100 | 2257  | 46527  | SH | DEFINED | 02         |
| WYNN RESORTS LTD             | COM            | 983134107 | 661   | 8599   | SH | DEFINED | 02         |
| XILINX INC                   | COM            | 983919101 | 1614  | 63375  | SH | DEFINED | 02         |
| XL CAP LTD                   | CL A           | G98255105 | 641   | 10000  | SH | DEFINED | 02         |
| XM SATELLITE RADIO HLDGS INC | CL A           | 983759101 | 7180  | 322401 | SH | DEFINED | 02         |
| XM SATELLITE RADIO HLDGS INC | CL A           | 983759101 | 487   | 2842   | SH | Call    | DEFINED 02 |
| XM SATELLITE RADIO HLDGS INC | CL A           | 983759101 | 4468  | 13067  | SH | Put     | DEFINED 02 |
| XTO ENERGY INC               | COM            | 98385X106 | 243   | 5574   | SH | DEFINED | 02         |
| XTO ENERGY INC               | COM            | 98385X106 | 823   | 2285   | SH | Call    | DEFINED 02 |
| XTO ENERGY INC               | COM            | 98385X106 | 295   | 1000   | SH | Put     | DEFINED 02 |
| YAHOO INC                    | COM            | 984332106 | 320   | 1813   | SH | Call    | DEFINED 02 |
| YAHOO INC                    | COM            | 984332106 | 1255  | 5184   | SH | Put     | DEFINED 02 |
| YAHOO INC                    | COM            | 984332106 | 16128 | 499945 | SH | DEFINED | 02         |
| YANZHOU COAL MNG CO LTD      | SPON ADR H SHS | 984846105 | 212   | 4837   | SH | DEFINED | 02         |
| YM BIOSCIENCES INC           | COM            | 984238105 | 73    | 13200  | SH | DEFINED | 02         |
| YRC WORLDWIDE INC            | COM            | 984249102 | 632   | 16617  | SH | DEFINED | 02         |
| YRC WORLDWIDE INC            | COM            | 984249102 | 236   | 555    | SH | Put     | DEFINED 02 |
| ZEBRA TECHNOLOGIES CORP      | CL A           | 989207105 | 322   | 7196   | SH | DEFINED | 02         |
| ZHONE TECHNOLOGIES INC NEW   | COM            | 98950P108 | 30    | 11357  | SH | DEFINED | 02         |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 874   | 12934  | SH | DEFINED | 02         |
| ZIONS BANCORPORATION         | COM            | 989701107 | 387   | 4677   | SH | DEFINED | 02         |
| ZOLTEK COS INC               | COM            | 98975W104 | 858   | 37516  | SH | DEFINED | 02         |
| ZORAN CORP                   | COM            | 98975F101 | 302   | 13800  | SH | DEFINED | 02         |
| ZYMOGENETICS INC             | COM            | 98985T109 | 259   | 11987  | SH | DEFINED | 02         |