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LABRANCHE & CO INC
Form 13F-HR
August 09, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2005

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Harvey S. Traison
Title: Senior Vice President and Chief Financial Officer
Phone: 212-482-8950

Signature, Place, and Date of Signing:

/s/ Harvey S. Traison New York, NY August 04, 2005

Report Type (Check only one.):

☒ 13F HOLDINGS REPORT.
☐ 13F NOTICE.
☐ 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 687
Form13F Information Table Value Total: \$882,938 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH	MANA
3M CO	COM	88579Y101	981	13562	SH		DEFINED	02	
99 CENTS ONLY STORES	COM	65440K106	454	35722	SH		DEFINED	02	
ABB LTD	SPONSORED ADR	000375204	190	29336	SH		DEFINED	01	
ABBOTT LABS	COM	002824100	1983	40452	SH		DEFINED	02	
ABERCROMBIE & FITCH CO	CL A	002896207	616	8967	SH		DEFINED	02	
ACE LTD	ORD	G0070K103	678	15106	SH		DEFINED	02	
ADOBE SYS INC	COM	00724F101	202	7046	SH		DEFINED	02	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	203	5101	SH		DEFINED	01	
ADVANCED MICRO DEVICES INC	COM	007903107	843	6229	SH	Call	DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	1075	8757	SH	Put	DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	372	21440	SH		DEFINED	02	
AFFILIATED MANAGERS GROUP	COM	008252108	518	381	SH	Call	DEFINED	02	
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	285	21360	SH		DEFINED	02	
AFFYMETRIX INC	COM	00826T108	390	7234	SH		DEFINED	02	
AGERE SYS INC	COM	00845V308	224	18631	SH		DEFINED	01	
AGILENT TECHNOLOGIES INC	COM	00846U101	496	21562	SH		DEFINED	01	
AIR PRODS & CHEMS INC	COM	009158106	235	3893	SH		DEFINED	02	
AIRGAS INC	COM	009363102	296	12013	SH		DEFINED	02	
ALASKA AIR GROUP INC	COM	011659109	273	9164	SH		DEFINED	01	
ALCOA INC	COM	013817101	300	11478	SH		DEFINED	02	
ALCON INC	COM SHS	H01301102	2170	19849	SH		DEFINED	02	
ALLEGHENY ENERGY INC	COM	017361106	347	339	SH	Call	DEFINED	02	
ALLEGHENY ENERGY INC	COM	017361106	316	12514	SH		DEFINED	02	
ALLIED CAP CORP NEW	COM	01903Q108	500	4000	SH	Call	DEFINED	02	
ALLIED CAP CORP NEW	COM	01903Q108	760	2000	SH	Put	DEFINED	02	
ALLSTATE CORP	COM	020002101	3048	51012	SH		DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	1090	16858	SH		DEFINED	01	
ALTRIA GROUP INC	COM	02209S103	450	6952	SH		DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	665	3947	SH	Call	DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	270	831	SH	Put	DEFINED	02	
ALVARION LTD	SHS	M0861T100	320	27642	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	9564	89790	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	940	232	SH	Call	DEFINED	02	
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	248	617	SH	Call	DEFINED	02	
AMERICAN ELEC PWR INC	COM	025537101	225	6115	SH		DEFINED	01	
AMERICAN ELEC PWR INC	COM	025537101	999	27093	SH		DEFINED	02	
AMERICAN EXPRESS CO	COM	025816109	8378	157397	SH		DEFINED	02	
AMERICAN FINL GROUP INC OHIO	COM	025932104	214	6399	SH		DEFINED	02	
AMERICAN INTL GROUP INC	COM	026874107	8863	152549	SH		DEFINED	02	
AMERICAN INTL GROUP INC	COM	026874107	1028	3322	SH	Call	DEFINED	02	
AMERITRADE HLDG CORP NEW	COM	03074K100	423	1290	SH	Call	DEFINED	02	
AMERITRADE HLDG CORP NEW	COM	03074K100	774	41608	SH		DEFINED	02	
AMGEN INC	COM	031162100	2856	47232	SH		DEFINED	02	
AMR CORP	COM	001765106	1709	141161	SH		DEFINED	02	
ANADARKO PETE CORP	COM	032511107	1400	1090	SH	Call	DEFINED	02	

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ANADARKO PETE CORP	COM	032511107	251	1098	SH	Put	DEFINED	02
ANALOG DEVICES INC	COM	032654105	415	500	SH	Call	DEFINED	02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	461	12900	SH		DEFINED	02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	218	1623	SH	Call	DEFINED	02
ANNTAYLOR STORES CORP	COM	036115103	249	767	SH	Call	DEFINED	02
APACHE CORP	COM	037411105	1213	1070	SH	Call	DEFINED	02
APACHE CORP	COM	037411105	2021	31288	SH		DEFINED	02
APOLLO GROUP INC	CL A	037604105	980	12515	SH		DEFINED	02
APOLLO GROUP INC	CL A	037604105	285	493	SH	Call	DEFINED	02
APPLE COMPUTER INC	COM	037833100	807	21959	SH		DEFINED	02
APPLERA CORP	COM AP BIO GRP	038020103	352	17889	SH		DEFINED	02
APPLIED MATLS INC	COM	038222105	779	48142	SH		DEFINED	02
APPLIED MICRO CIRCUITS CORP	COM	03822W109	95	37124	SH		DEFINED	02
ARCH COAL INC	COM	039380100	529	9718	SH		DEFINED	02
ARIAD PHARMACEUTICALS INC	COM	04033A100	199	30001	SH		DEFINED	02
ASK JEEVES INC	COM	045174109	607	20090	SH		DEFINED	02
ASTRAZENECA PLC	SPONSORED ADR	046353108	1081	26200	SH		DEFINED	02
AT&T CORP	COM NEW	001957505	800	42011	SH		DEFINED	02
ATHEROGENICS INC	COM	047439104	307	1616	SH	Call	DEFINED	02
ATP OIL & GAS CORP	COM	00208J108	271	11600	SH		DEFINED	02
AUTOMATIC DATA PROCESSING IN	COM	053015103	246	5860	SH		DEFINED	02
AUTOZONE INC	COM	053332102	337	3650	SH		DEFINED	02
AUTOZONE INC	COM	053332102	301	411	SH	Call	DEFINED	02
AVAYA INC	COM	053499109	256	30726	SH		DEFINED	01
AVERY DENNISON CORP	COM	053611109	426	8052	SH		DEFINED	01
AVNET INC	COM	053807103	254	11289	SH		DEFINED	02
AVON PRODS INC	COM	054303102	1279	1794	SH	Put	DEFINED	02
BAKER HUGHES INC	COM	057224107	265	5185	SH		DEFINED	02
BANK NEW YORK INC	COM	064057102	232	8058	SH		DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	5343	117152	SH		DEFINED	02
BARD C R INC	COM	067383109	333	5003	SH		DEFINED	02
BARRICK GOLD CORP	COM	067901108	563	22499	SH		DEFINED	01
BARRICK GOLD CORP	COM	067901108	513	20500	SH		DEFINED	02
BEAR STEARNS COS INC	COM	073902108	5224	50259	SH		DEFINED	02
BED BATH & BEYOND INC	COM	075896100	234	5599	SH		DEFINED	02
BEST BUY INC	COM	086516101	316	4608	SH		DEFINED	02
BEST BUY INC	COM	086516101	1910	1000	SH	Call	DEFINED	02
BIOGEN IDEC INC	COM	09062X103	364	10570	SH		DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	411	1209	SH	Put	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	868	402	SH	Call	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	13195	78870	SH		DEFINED	02
BIOVAIL CORP	COM	09067J109	781	50300	SH		DEFINED	02
BJ SVCS CO	COM	055482103	756	14413	SH		DEFINED	02
BLOCK H & R INC	COM	093671105	335	500	SH	Put	DEFINED	02
BLUE NILE INC	COM	09578R103	401	12260	SH		DEFINED	02
BOWATER INC	COM	102183100	241	1729	SH	Put	DEFINED	02
BP PLC	SPONSORED ADR	055622104	2746	44026	SH		DEFINED	02
BP PLC	SPONSORED ADR	055622104	490	1337	SH	Call	DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	261	1868	SH	Call	DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	530	21197	SH		DEFINED	02
BROADCOM CORP	CL A	111320107	979	2041	SH	Call	DEFINED	02
BROADCOM CORP	CL A	111320107	417	829	SH	Put	DEFINED	02
BURLINGTON NORTHN SANTA FE C	COM	12189T104	543	11531	SH		DEFINED	02
BURLINGTON RES INC	COM	122014103	203	333	SH	Call	DEFINED	02
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	535	16613	SH		DEFINED	02
CAL DIVE INTL INC	COM	127914109	531	10133	SH		DEFINED	02
CALPINE CORP	COM	131347106	49	14474	SH		DEFINED	02
CALPINE CORP	COM	131347106	396	5693	SH	Call	DEFINED	02
CALPINE CORP	COM	131347106	1362	10478	SH	Put	DEFINED	02
CANYON RESOURCES CORP	COM NEW	138869300	50	73131	SH		DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	614	7680	SH		DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	502	767	SH	Call	DEFINED	02

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CAREMARK RX INC	COM	141705103	398	8942	SH	DEFINED	02
CARMAX INC	COM	143130102	346	12965	SH	DEFINED	01
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1281	29200	SH	DEFINED	02
CELL THERAPEUTICS INC	COM	150934107	32	11801	SH	DEFINED	02
CEMEX S A	SPON ADR 5 ORD	151290889	548	12924	SH	DEFINED	02
CENDANT CORP	COM	151313103	314	1255	SH	Call	DEFINED 02
CENTEX CORP	COM	152312104	303	4287	SH	DEFINED	01
CENTRAL EUROPEAN DIST CORP	COM	153435102	367	9824	SH	DEFINED	02
CENTURY ALUM CO	COM	156431108	276	13516	SH	DEFINED	02
CEPHALON INC	COM	156708109	1166	29294	SH	DEFINED	02
CEPHALON INC	COM	156708109	307	1982	SH	Put	DEFINED 02
CHESAPEAKE ENERGY CORP	COM	165167107	433	18998	SH	DEFINED	02
CHEVRON CORP NEW	COM	166764100	557	9966	SH	DEFINED	02
CHEVRON CORP NEW	COM	166764100	826	2843	SH	Call	DEFINED 02
CHEVRON CORP NEW	COM	166764100	659	1767	SH	Put	DEFINED 02
CHICOS FAS INC	COM	168615102	1335	38944	SH	DEFINED	02
CHINA FD INC	COM	169373107	545	19200	SH	DEFINED	01
CHINA NETCOM GROUP CORP HK L	SPONSORED ADR	16940Q101	241	8300	SH	DEFINED	02
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	320	8200	SH	DEFINED	02
CHINA YUCHAI INTL LTD	COM	G21082105	376	31000	SH	DEFINED	02
CIGNA CORP	COM	125509109	463	4323	SH	DEFINED	01
CIGNA CORP	COM	125509109	3523	32914	SH	DEFINED	02
CIMAREX ENERGY CO	COM	171798101	719	18475	SH	DEFINED	02
CISCO SYS INC	COM	17275R102	1940	101678	SH	DEFINED	02
CIT GROUP INC	COM	125581108	279	6484	SH	DEFINED	01
CITIGROUP INC	COM	172967101	11499	248745	SH	DEFINED	02
CITIGROUP INC	COM	172967101	298	2928	SH	Call	DEFINED 02
CITIGROUP INC	COM	172967101	346	2200	SH	Put	DEFINED 02
CITIZENS COMMUNICATIONS CO	COM	17453B101	294	21890	SH	DEFINED	02
CLAIRES STORES INC	COM	179584107	907	37705	SH	DEFINED	02
CLEVELAND CLIFFS INC	COM	185896107	2326	40278	SH	DEFINED	02
CLEVELAND CLIFFS INC	COM	185896107	215	898	SH	Call	DEFINED 02
CLEVELAND CLIFFS INC	COM	185896107	309	360	SH	Put	DEFINED 02
CMS ENERGY CORP	COM	125896100	254	16886	SH	DEFINED	02
COCA COLA CO	COM	191216100	207	4965	SH	DEFINED	02
COCA COLA CO	COM	191216100	293	1000	SH	Put	DEFINED 02
COEUR D ALENE MINES CORP IDA	COM	192108108	56	15392	SH	DEFINED	02
COGNOS INC	COM	19244C109	766	22442	SH	DEFINED	02
COMERICA INC	COM	200340107	314	5431	SH	DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	951	3090	SH	Call	DEFINED 02
COMMERCE BANCORP INC NJ	COM	200519106	228	2245	SH	Put	DEFINED 02
COMMERCIAL FEDERAL CORPORATI	COM	201647104	240	7120	SH	DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	1090	1465	SH	Call	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	5126	186536	SH	DEFINED	02
COMPUWARE CORP	COM	205638109	81	11208	SH	DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	271	11482	SH	DEFINED	02
CONAGRA FOODS INC	COM	205887102	475	20515	SH	DEFINED	02
CONOCOPHILLIPS	COM	20825C104	277	4810	SH	DEFINED	02
CONOCOPHILLIPS	COM	20825C104	1177	650	SH	Call	DEFINED 02
CONTINENTAL AIRLS INC	CL B	210795308	133	10022	SH	DEFINED	01
CONTINENTAL AIRLS INC	CL B	210795308	266	20057	SH	DEFINED	02
COOPER CAMERON CORP	COM	216640102	235	561	SH	Call	DEFINED 02
COOPER COS INC	COM NEW	216648402	255	536	SH	Call	DEFINED 02
CORNING INC	COM	219350105	258	15549	SH	DEFINED	02
CORRPRO COS INC	COM	220317101	42	42927	SH	DEFINED	01
COST PLUS INC CALIF	COM	221485105	223	8926	SH	DEFINED	02
COSTCO WHSL CORP NEW	COM	22160K105	213	4762	SH	DEFINED	02
COVENTRY HEALTH CARE INC	COM	222862104	415	5863	SH	DEFINED	01
CSX CORP	COM	126408103	315	7395	SH	DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	240	5035	SH	DEFINED	01
CV THERAPEUTICS INC	COM	126667104	257	11501	SH	DEFINED	02
CVD EQUIP CORP	COM	126601103	21	10176	SH	DEFINED	01

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CVS CORP	COM	126650100	652	22412	SH	DEFINED	02
CVS CORP	COM	126650100	553	19015	SH	DEFINED	01
CYBERONICS INC	COM	23251P102	241	5551	SH	DEFINED	02
DADE BEHRING HLDGS INC	COM	23342J206	237	3640	SH	DEFINED	02
DANAHER CORP DEL	COM	235851102	1034	19760	SH	DEFINED	02
DELL INC	COM	24702R101	740	18751	SH	DEFINED	02
DELTA AIR LINES INC DEL	COM	247361108	56	15024	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	1056	280908	SH	DEFINED	02
DELTA AIR LINES INC DEL	COM	247361108	532	1960	SH Put	DEFINED	02
DEVON ENERGY CORP NEW	COM	25179M103	223	4410	SH	DEFINED	02
DIAGEO P L C	SPON ADR NEW	25243Q205	246	4142	SH	DEFINED	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	468	8768	SH	DEFINED	02
DIEBOLD INC	COM	253651103	1557	34511	SH	DEFINED	02
DISCOVERY LABORATORIES INC N	COM	254668106	384	52903	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	331	13165	SH	DEFINED	02
DJ ORTHOPEDICS INC	COM	23325G104	276	10046	SH	DEFINED	02
DOLLAR GEN CORP	COM	256669102	225	11041	SH	DEFINED	02
DOLLAR TREE STORES INC	COM	256747106	258	10749	SH	DEFINED	02
DONNELLEY R R & SONS CO	COM	257867101	345	9983	SH	DEFINED	01
DOW CHEM CO	COM	260543103	762	17118	SH	DEFINED	02
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	783	29900	SH	DEFINED	02
DST SYS INC DEL	COM	233326107	407	8707	SH	DEFINED	02
DST SYS INC DEL	COM	233326107	439	9384	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	1139	26471	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	522	12127	SH	DEFINED	02
E M C CORP MASS	COM	268648102	1371	100000	SH	DEFINED	01
E M C CORP MASS	COM	268648102	436	31817	SH	DEFINED	02
EASTMAN CHEM CO	COM	277432100	1084	19656	SH	DEFINED	02
EBAY INC	COM	278642103	2380	8000	SH Call	DEFINED	02
EBAY INC	COM	278642103	3163	8100	SH Put	DEFINED	02
EDISON INTL	COM	281020107	1185	950	SH Call	DEFINED	02
EDUCATION MGMT CORP	COM	28139T101	619	18342	SH	DEFINED	02
EDWARDS AG INC	COM	281760108	572	12672	SH	DEFINED	02
EL PASO CORP	COM	28336L109	269	23370	SH	DEFINED	02
ELAN PLC	ADR	284131208	777	6684	SH Put	DEFINED	02
ELAN PLC	ADR	284131208	564	82725	SH	DEFINED	02
ELAN PLC	ADR	284131208	295	3608	SH Call	DEFINED	02
EMERSON ELEC CO	COM	291011104	447	7133	SH	DEFINED	01
ENCANA CORP	COM	292505104	3484	88000	SH	DEFINED	02
ENCANA CORP	COM	292505104	577	1013	SH Call	DEFINED	02
ENI S P A	SPONSORED ADR	26874R108	489	3816	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	1553	43433	SH	DEFINED	02
ENTERGY CORP NEW	COM	29364G103	683	9043	SH	DEFINED	01
ENZO BIOCHEM INC	COM	294100102	1510	84193	SH	DEFINED	02
ENZON PHARMACEUTICALS INC	COM	293904108	83	12864	SH	DEFINED	02
EOG RES INC	COM	26875P101	224	3935	SH	DEFINED	02
EPIX PHARMACEUTICALS INC	COM	26881Q101	220	24779	SH	DEFINED	02
EQUITY OFFICE PROPERTIES TRU	COM	294741103	414	12518	SH	DEFINED	02
ESS TECHNOLOGY INC	COM	269151106	89	21230	SH	DEFINED	02
EVEREST RE GROUP LTD	COM	G3223R108	1545	16616	SH	DEFINED	02
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	225	12908	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	875	17506	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	1764	3538	SH Call	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	4286	74583	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	3689	64184	SH	DEFINED	02
F M C CORP	COM NEW	302491303	220	3924	SH	DEFINED	02
FASTENAL CO	COM	311900104	211	500	SH Call	DEFINED	02
FEDERAL NATL MTG ASSN	COM	313586109	359	650	SH Put	DEFINED	02
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	239	4045	SH	DEFINED	01
FEDERATED DEPT STORES INC DE	COM	31410H101	782	10673	SH	DEFINED	02
FIDELITY NATL FINL INC	COM	316326107	1204	1250	SH Call	DEFINED	02
FIRST AMERN CORP CALIF	COM	318522307	420	10466	SH	DEFINED	02

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FIRST BANCORP P R	COM	318672102	400	9961	SH	DEFINED	02
FIRST BANCORP P R	COM	318672102	613	170	SH	Call	DEFINED 02
FIRST HORIZON NATL CORP	COM	320517105	307	7264	SH	DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	485	25609	SH	DEFINED	02
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	317	17497	SH	DEFINED	02
FLEXTRONICS INTL LTD	ORD	Y2573F102	413	31258	SH	DEFINED	02
FLIR SYS INC	COM	302445101	360	12058	SH	DEFINED	02
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	341	8450	SH	DEFINED	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	399	38944	SH	DEFINED	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	1131	110467	SH	DEFINED	02
FORDING CDN COAL TR	TR UNIT	345425102	1125	12200	SH	DEFINED	02
FOREST LABS INC	COM	345838106	1044	26881	SH	DEFINED	02
FOUNDATION COAL HLDGS INC	COM	35039W100	335	12900	SH	DEFINED	02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	877	3380	SH	Call	DEFINED 02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	600	2191	SH	Put	DEFINED 02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	682	18211	SH	DEFINED	02
FUELCELL ENERGY INC	COM	35952H106	155	15215	SH	DEFINED	02
GAP INC DEL	COM	364760108	595	30115	SH	DEFINED	02
GATEWAY INC	COM	367626108	330	100000	SH	DEFINED	01
GENENTECH INC	COM NEW	368710406	918	250	SH	Call	DEFINED 02
GENERAL ELEC CO	COM	369604103	892	25732	SH	DEFINED	02
GENERAL GROWTH PPTYS INC	COM	370021107	675	16434	SH	DEFINED	02
GENERAL MLS INC	COM	370334104	1074	22950	SH	DEFINED	02
GENERAL MTRS CORP	COM	370442105	523	15391	SH	DEFINED	02
GENTEX CORP	COM	371901109	305	16758	SH	DEFINED	02
GENZYME CORP	COM	372917104	476	7932	SH	DEFINED	02
GEORGIA GULF CORP	COM PAR \$0.01	373200203	329	10597	SH	DEFINED	02
GEORGIA PAC CORP	COM	373298108	323	10151	SH	DEFINED	02
GETTY IMAGES INC	COM	374276103	312	760	SH	Call	DEFINED 02
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	805	16600	SH	DEFINED	02
GLOBALSANTAFE CORP	SHS	G3930E101	414	10150	SH	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	528	46500	SH	DEFINED	02
GOLDCORP INC NEW	COM	380956409	290	18371	SH	DEFINED	01
GOLDCORP INC NEW	COM	380956409	558	35376	SH	DEFINED	02
GOLDCORP INC NEW	COM	380956409	274	2475	SH	Call	DEFINED 02
GOLDEN STAR RES LTD CDA	COM	38119T104	94	30467	SH	DEFINED	01
GOLDEN WEST FINL CORP DEL	COM	381317106	232	3596	SH	DEFINED	02
GOLDMAN SACHS GROUP INC	COM	38141G104	1792	17565	SH	DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	550	1000	SH	Call	DEFINED 02
GOOGLE INC	CL A	38259P508	18870	2955	SH	Call	DEFINED 02
GOOGLE INC	CL A	38259P508	1914	2028	SH	Put	DEFINED 02
GRANT PRIDECO INC	COM	38821G101	341	12877	SH	DEFINED	02
GTECH HLDGS CORP	COM	400518106	997	34082	SH	DEFINED	02
GUIDANT CORP	COM	401698105	1407	20908	SH	DEFINED	02
HALLIBURTON CO	COM	406216101	790	16510	SH	DEFINED	02
HANOVER COMPRESSOR CO	COM	410768105	158	13692	SH	DEFINED	02
HARMAN INTL INDS INC	COM	413086109	2125	26116	SH	DEFINED	02
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	382	44600	SH	DEFINED	02
HARRAHS ENTMT INC	COM	413619107	1131	15689	SH	DEFINED	02
HARRAHS ENTMT INC	COM	413619107	651	405	SH	Call	DEFINED 02
HARTFORD FINL SVCS GROUP INC	COM	416515104	1020	13639	SH	DEFINED	01
HCA INC	COM	404119109	252	4445	SH	DEFINED	02
HEINZ H J CO	COM	423074103	1976	55789	SH	DEFINED	02
HEWLETT PACKARD CO	COM	428236103	1055	44893	SH	DEFINED	02
HOME DEPOT INC	COM	437076102	1638	42111	SH	DEFINED	02
HUNT J B TRANS SVCS INC	COM	445658107	213	11094	SH	DEFINED	02
IMCLONE SYS INC	COM	45245W109	415	13347	SH	DEFINED	02
INAMED CORP	COM	453235103	214	405	SH	Call	DEFINED 02
INFOSPACE INC	COM NEW	45678T201	718	21802	SH	DEFINED	02
INFRASTRUCTURE SVCS INC	COM	45684P102	165	15876	SH	DEFINED	01
INSITE VISION INC	COM	457660108	96	148178	SH	DEFINED	01
INTEL CORP	COM	458140100	6004	230725	SH	DEFINED	02

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INTERNATIONAL BUSINESS MACHS	COM	459200101	2648	35684	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	537	14835	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1849	65694	SH	DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	14144	261100	SH	DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	386	1373	SH	Call	DEFINED 02
INTL PAPER CO	COM	460146103	278	9199	SH	DEFINED	02
INTUITIVE SURGICAL INC	COM NEW	46120E602	709	15248	SH	DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	12073	1190641	SH	DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	271	22396	SH	DEFINED	02
ISHARES INC	MSCI UTD KINGD	464286699	1258	69986	SH	DEFINED	02
ISHARES INC	MSCI SWITZERLD	464286749	1446	87000	SH	DEFINED	02
ISHARES INC	MSCI SWEDEN	464286756	1056	52300	SH	DEFINED	02
ISHARES INC	MSCI STH AFRCA	464286780	1748	24112	SH	DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	2322	72551	SH	DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	1372	50680	SH	DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	2390	345494	SH	DEFINED	02
ISHARES INC	MSCI HONG KONG	464286871	7982	642602	SH	DEFINED	02
ISHARES INC	MSCI GERMAN	464286806	2130	120074	SH	DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	1055	43900	SH	DEFINED	02
ISHARES INC	MSCI EMU INDEX	464286608	7801	109650	SH	DEFINED	02
ISHARES INC	MSCI CDA INDEX	464286509	1313	72326	SH	DEFINED	02
ISHARES INC	MSCI BELGIUM	464286301	3947	220000	SH	DEFINED	02
ISHARES INC	MSCI AUSTRALIA	464286103	1693	95760	SH	DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	3069	127930	SH	DEFINED	02
ISHARES INC	MSCI ITALY	464286855	1411	57280	SH	DEFINED	02
ISHARES TR	RUSSELL1000VAL	464287598	5152	77307	SH	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	839	5323	SH	Call	DEFINED 02
ISHARES TR	NASDQ BIO INDX	464287556	668	6791	SH	Put	DEFINED 02
ISHARES TR	RUSL 2000 VALU	464287630	714	11100	SH	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	1870	29358	SH	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	534	3828	SH	Call	DEFINED 02
ISHARES TR	RUSSELL 2000	464287655	1076	12180	SH	Put	DEFINED 02
ISHARES TR	NASDQ BIO INDX	464287556	6953	102400	SH	DEFINED	02
ISHARES TR	RUSSELL MCP VL	464287473	886	7500	SH	DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	318	2939	SH	DEFINED	02
ISHARES TR	S&P 500 INDEX	464287200	2399	20040	SH	DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	2034	29700	SH	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	1587	30300	SH	DEFINED	02
ISHARES TR	LEHMAN AGG BND	464287226	29195	282405	SH	DEFINED	02
ISHARES TR	FTSE XNHUA IDX	464287184	3626	63498	SH	DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	1908	30000	SH	DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	1232	12977	SH	DEFINED	02
ISHARES TR	CONS SRVC IDX	464287580	291	4900	SH	DEFINED	02
ISHARES TR	COHEN&ST RLTY	464287564	3440	48314	SH	DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	3003	34530	SH	DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	5177	32825	SH	Put	DEFINED 02
ISHARES TR	20+ YR TRS BD	464287432	10082	25215	SH	Call	DEFINED 02
ISHARES TR	20+ YR TRS BD	464287432	4183	43261	SH	DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	835	16720	SH	DEFINED	02
ISHARES TR	DJ US TECH SEC	464287721	1174	25660	SH	DEFINED	02
ISHARES TR	US TIPS BD FD	464287176	257	2400	SH	DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	16127	216470	SH	DEFINED	02
ISHARES TR	S&P GBL TELCM	464287275	605	12100	SH	DEFINED	02
ISHARES TR	S&P MIDCAP 400	464287507	552	8000	SH	DEFINED	02
ISHARES TR	S&P MIDCP GROW	464287606	1042	15000	SH	DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	6785	123455	SH	DEFINED	02
ISHARES TR	S&P SMLCP VALU	464287879	2453	39800	SH	DEFINED	02
ISHARES TR	SMLL GRWTH IDX	464288604	5366	85434	SH	DEFINED	02
ISHARES TR	TRANSP AVE IDX	464287192	16746	267643	SH	DEFINED	02
ISHARES TR	S&P GBL FIN	464287333	546	8390	SH	DEFINED	02
JANUS CAP GROUP INC	COM	47102X105	172	11436	SH	DEFINED	02
JDA SOFTWARE GROUP INC	COM	46612K108	132	11618	SH	DEFINED	02

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JDS UNIPHASE CORP	COM	46612J101	492	323487	SH	DEFINED	02
JOHNSON & JOHNSON	COM	478160104	787	12103	SH	DEFINED	02
JOHNSON CTLS INC	COM	478366107	218	3877	SH	DEFINED	02
JONES LANG LASALLE INC	COM	48020Q107	204	4623	SH	DEFINED	01
JPMORGAN & CHASE & CO	COM	46625H100	1253	35470	SH	DEFINED	02
JUNIPER NETWORKS INC	COM	48203R104	412	16372	SH	DEFINED	02
KELLWOOD CO	COM	488044108	1000	37165	SH	DEFINED	01
KERR MCGEE CORP	COM	492386107	369	4839	SH	DEFINED	02
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	223	521	SH	Call	DEFINED 02
KINDER MORGAN INC KANS	COM	49455P101	225	2699	SH	DEFINED	02
KINDRED HEALTHCARE INC	COM	494580103	347	289	SH	Call	DEFINED 02
KINETIC CONCEPTS INC	COM NEW	49460W208	400	6672	SH	DEFINED	01
KINROSS GOLD CORP	COM NO PAR	496902404	217	35600	SH	DEFINED	02
KLA-TENCOR CORP	COM	482480100	1611	36893	SH	DEFINED	02
KLA-TENCOR CORP	COM	482480100	403	443	SH	Put	DEFINED 02
KNIGHT TRANSN INC	COM	499064103	213	8760	SH	DEFINED	01
KOHL'S CORP	COM	500255104	4694	83952	SH	DEFINED	02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	158	19300	SH	DEFINED	02
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	250	9906	SH	DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	228	739	SH	Put	DEFINED 02
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	291	434	SH	Call	DEFINED 02
LA QUINTA CORP	PAIRED CTF	50419U202	294	31476	SH	DEFINED	01
LAIDLAW INTL INC	COM	50730R102	617	25600	SH	DEFINED	02
LAUDER ESTEE COS INC	CL A	518439104	703	17953	SH	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	545	13938	SH	DEFINED	02
LEGG MASON INC	COM	524901105	489	4701	SH	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	4526	45585	SH	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	1559	821	SH	Call	DEFINED 02
LEHMAN BROS HLDGS INC	COM	524908100	272	1718	SH	Put	DEFINED 02
LILLY ELI & CO	COM	532457108	244	1273	SH	Call	DEFINED 02
LILLY ELI & CO	COM	532457108	558	10020	SH	DEFINED	02
LINEAR TECHNOLOGY CORP	COM	535678106	252	6879	SH	DEFINED	02
LINENS N THINGS INC	COM	535679104	905	38254	SH	DEFINED	01
LIONS GATE ENTMTNT CORP	COM NEW	535919203	164	15942	SH	DEFINED	01
LONE STAR TECHNOLOGIES INC	COM	542312103	371	8154	SH	DEFINED	02
LONGS DRUG STORES CORP	COM	543162101	205	4772	SH	DEFINED	01
LOWES COS INC	COM	548661107	397	6821	SH	DEFINED	01
LOWES COS INC	COM	548661107	1066	18308	SH	DEFINED	02
LSI LOGIC CORP	COM	502161102	91	10660	SH	DEFINED	02
LUCENT TECHNOLOGIES INC	COM	549463107	861	295991	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	335	12676	SH	DEFINED	01
M & T BK CORP	COM	55261F104	471	4475	SH	DEFINED	01
M & T BK CORP	COM	55261F104	443	4211	SH	DEFINED	02
M D C HLDGS INC	COM	552676108	258	3132	SH	DEFINED	02
MACDERMID INC	COM	554273102	211	6756	SH	DEFINED	01
MACROMEDIA INC	COM	556100105	238	6225	SH	DEFINED	02
MANAGED HIGH YIELD PLUS FD I	COM	561911108	1339	260000	SH	DEFINED	01
MANOR CARE INC NEW	COM	564055101	386	1214	SH	Call	DEFINED 02
MANULIFE FINL CORP	COM	56501R106	300	6265	SH	DEFINED	02
MARATHON OIL CORP	COM	565849106	261	4897	SH	DEFINED	02
MARATHON OIL CORP	COM	565849106	670	587	SH	Call	DEFINED 02
MARSH & MCLENNAN COS INC	COM	571748102	928	33492	SH	DEFINED	02
MARSH & MCLENNAN COS INC	COM	571748102	543	846	SH	Put	DEFINED 02
MARTHA STEWART LIVING OMNIME	CL A	573083102	481	860	SH	Call	DEFINED 02
MASSEY ENERGY CORP	COM	576206106	219	5794	SH	DEFINED	02
MATRITECH INC	COM	576818108	11	15693	SH	DEFINED	01
MAY DEPT STORES CO	COM	577778103	413	750	SH	Call	DEFINED 02
MBIA INC	COM	55262C100	478	1101	SH	Call	DEFINED 02
MBIA INC	COM	55262C100	264	1873	SH	Put	DEFINED 02
MBNA CORP	COM	55262L100	284	10875	SH	DEFINED	02
MBNA CORP	COM	55262L100	357	934	SH	Call	DEFINED 02
MCDATA CORP	CL A	580031201	85	21302	SH	DEFINED	02

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MCDONALDS CORP	COM	580135101	1304	46982	SH	DEFINED	02
MEADWESTVACO CORP	COM	583334107	325	11589	SH	DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	457	8558	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	1062	20500	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	243	4684	SH	DEFINED	02
MELLON FINL CORP	COM	58551A108	344	12005	SH	DEFINED	02
MENTOR GRAPHICS CORP	COM	587200106	106	10332	SH	DEFINED	02
MERCK & CO INC	COM	589331107	449	14594	SH	DEFINED	01
MERCK & CO INC	COM	589331107	412	13367	SH	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	254	731	SH Put	DEFINED	02
MERIDIAN GOLD INC	COM	589975101	436	3850	SH Call	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	1912	34756	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	542	1776	SH Put	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	737	1759	SH Call	DEFINED	02
METALLICA RES INC	COM	59125J104	19	15440	SH	DEFINED	01
METRIS COS INC	COM	591598107	224	764	SH Call	DEFINED	02
MGM MIRAGE	COM	552953101	657	16608	SH	DEFINED	02
MGM MIRAGE	COM	552953101	510	1471	SH Call	DEFINED	02
MGM MIRAGE	COM	552953101	214	2248	SH Put	DEFINED	02
MICHAELS STORES INC	COM	594087108	1638	39583	SH	DEFINED	02
MICHAELS STORES INC	COM	594087108	277	311	SH Call	DEFINED	02
MICROCHIP TECHNOLOGY INC	COM	595017104	535	1115	SH Call	DEFINED	02
MICRON TECHNOLOGY INC	COM	595112103	103	10133	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	3924	158097	SH	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	38737	309300	SH	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	501	3542	SH Put	DEFINED	02
MILACRON INC	COM	598709103	87	45968	SH	DEFINED	01
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	315	13255	SH	DEFINED	02
MOHAWK INDS INC	COM	608190104	282	3416	SH	DEFINED	02
MOLSON COORS BREWING CO	CL B	60871R209	206	3319	SH	DEFINED	01
MONSANTO CO NEW	COM	61166W101	3619	57559	SH	DEFINED	02
MONSANTO CO NEW	COM	61166W101	215	135	SH Call	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	20877	397878	SH	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	274	1458	SH Put	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	204	878	SH Call	DEFINED	02
MOTOROLA INC	COM	620076109	788	43173	SH	DEFINED	02
MURPHY OIL CORP	COM	626717102	282	5404	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	227	4340	SH	DEFINED	02
NABORS INDUSTRIES LTD	SHS	G6359F103	221	3645	SH	DEFINED	02
NATIONAL CITY CORP	COM	635405103	258	7571	SH	DEFINED	02
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1327	60241	SH	DEFINED	02
NCI BUILDING SYS INC	COM	628852105	457	13940	SH	DEFINED	02
NCR CORP NEW	COM	62886E108	431	12258	SH	DEFINED	02
NETEASE COM INC	SPONSORED ADR	64110W102	819	14320	SH	DEFINED	02
NETEASE COM INC	SPONSORED ADR	64110W102	751	935	SH Call	DEFINED	02
NETFLIX COM INC	COM	64110L106	257	15628	SH	DEFINED	02
NEW YORK CMNTY BANCORP INC	COM	649445103	319	17594	SH	DEFINED	01
NEW YORK TIMES CO	CL A	650111107	789	25326	SH	DEFINED	02
NEWMONT MINING CORP	COM	651639106	3155	80827	SH	DEFINED	02
NEWS CORP	CL B	65248E203	268	15874	SH	DEFINED	01
NEWS CORP	CL B	65248E203	391	23200	SH	DEFINED	02
NEXTEL PARTNERS INC	CL A	65333F107	404	2231	SH Call	DEFINED	02
NII HLDGS INC	CL B NEW	62913F201	1647	25841	SH	DEFINED	02
NIKE INC	CL B	654106103	3518	40619	SH	DEFINED	02
NISOURCE INC	COM	65473P105	347	14043	SH	DEFINED	01
NOBLE CORPORATION	SHS	G65422100	613	9963	SH	DEFINED	01
NOKIA CORP	SPONSORED ADR	654902204	3305	198630	SH	DEFINED	01
NORDSTROM INC	COM	655664100	343	5039	SH	DEFINED	02
NORTEL NETWORKS CORP NEW	COM	656568102	3263	1250000	SH	DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	29	11250	SH	DEFINED	02
NORTH FORK BANCORPORATION NY	COM	659424105	241	8575	SH	DEFINED	02
NORTHERN TR CORP	COM	665859104	250	5490	SH	DEFINED	02

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NORTHWEST AIRLS CORP	CL A	667280101	55	12250	SH	DEFINED	02
NOVARTIS A G	SPONSORED ADR	66987V109	1471	31000	SH	DEFINED	02
NOVARTIS A G	SPONSORED ADR	66987V109	1257	26489	SH	DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	221	19454	SH	DEFINED	02
NRG ENERGY INC	COM NEW	629377508	978	1976	SH	Call	DEFINED 02
NU SKIN ENTERPRISES INC	CL A	67018T105	304	13048	SH	DEFINED	01
NUCOR CORP	COM	670346105	2542	55719	SH	DEFINED	02
NVIDIA CORP	COM	67066G104	237	8883	SH	DEFINED	02
OCA INC	COM	67083Q101	21	11198	SH	DEFINED	01
OIL STS INTL INC	COM	678026105	365	14517	SH	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	2589	25400	SH	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	571	1600	SH	Call	DEFINED 02
OMNICARE INC	COM	681904108	443	10431	SH	DEFINED	02
OMNICOM GROUP INC	COM	681919106	657	8226	SH	DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	241	1670	SH	Put	DEFINED 02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	1986	58358	SH	DEFINED	02
ORACLE CORP	COM	68389X105	2856	216328	SH	DEFINED	02
OWENS ILL INC	COM NEW	690768403	470	18776	SH	DEFINED	02
PACIFICARE HEALTH SYS DEL	COM	695112102	7793	109069	SH	DEFINED	02
PAR PHARMACEUTICAL COS INC	COM	69888P106	1400	44003	SH	DEFINED	02
PEABODY ENERGY CORP	COM	704549104	330	6340	SH	DEFINED	02
PEACE ARCH ENTMT GROUP INC	COM	704586304	7	15532	SH	DEFINED	01
PEDIATRIX MED GROUP	COM	705324101	414	5636	SH	DEFINED	01
PENNEY J C INC	COM	708160106	713	1014	SH	Call	DEFINED 02
PEPSICO INC	COM	713448108	1057	19599	SH	DEFINED	02
PEPSICO INC	COM	713448108	479	1281	SH	Call	DEFINED 02
PEPSICO INC	COM	713448108	486	3538	SH	Put	DEFINED 02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	351	450	SH	Call	DEFINED 02
PETSMART INC	COM	716768106	640	21163	SH	DEFINED	02
PFIZER INC	COM	717081103	2179	78990	SH	DEFINED	02
PFIZER INC	COM	717081103	206	1145	SH	Call	DEFINED 02
PG&E CORP	COM	69331C108	948	25262	SH	DEFINED	02
PG&E CORP	COM	69331C108	438	560	SH	Call	DEFINED 02
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	8798	120000	SH	DEFINED	02
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	300	747	SH	Call	DEFINED 02
HELPS DODGE CORP	COM	717265102	413	550	SH	Put	DEFINED 02
PLACER DOME INC	COM	725906101	811	52700	SH	DEFINED	02
PLC SYS INC	COM	69341D104	13	22816	SH	DEFINED	01
PMC-SIERRA INC	COM	69344F106	481	2058	SH	Call	DEFINED 02
PNC FINL SVCS GROUP INC	COM	693475105	331	6070	SH	DEFINED	02
POLARIS INDS INC	COM	731068102	294	393	SH	Put	DEFINED 02
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	11793	785704	SH	DEFINED	02
POWERSHARES ETF TRUST	WDRHLL CLN EN	73935X500	2011	137365	SH	DEFINED	02
PRECISION CASTPARTS CORP	COM	740189105	446	5729	SH	DEFINED	01
PRICESMART INC	RIGHT 99/99/9999	741511117	7	10000	SH	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	727	28288	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	464	4991	SH	Put	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	16879	319979	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	515	1357	SH	Call	DEFINED 02
PROLOGIS	SH BEN INT	743410102	201	5003	SH	DEFINED	01
PROVIDIAN FINL CORP	COM	74406A102	301	17095	SH	DEFINED	02
PULTE HOMES INC	COM	745867101	3177	37707	SH	DEFINED	02
PULTE HOMES INC	COM	745867101	1366	929	SH	Call	DEFINED 02
PULTE HOMES INC	COM	745867101	480	1842	SH	Put	DEFINED 02
QLOGIC CORP	COM	747277101	365	11818	SH	DEFINED	02
QUANTA SVCS INC	COM	74762E102	165	18751	SH	DEFINED	01
RADIAN GROUP INC	COM	750236101	401	8501	SH	DEFINED	01
RANDGOLD RES LTD	ADR	752344309	339	2355	SH	Call	DEFINED 02
RAYONIER INC	COM	754907103	810	15276	SH	DEFINED	02
RAYTHEON CO	COM NEW	755111507	920	23527	SH	DEFINED	02
REALNETWORKS INC	COM	75605L104	311	62602	SH	DEFINED	02
RED HAT INC	COM	756577102	146	11125	SH	DEFINED	02

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REDWOOD TR INC	COM	758075402	300	5821	SH	DEFINED	02
REGIONAL BK HOLDRS TR	DEPOSITRY RCPT	75902E100	21224	158200	SH	DEFINED	02
REGIONS FINANCIAL CORP NEW	COM	7591EP100	221	6517	SH	DEFINED	02
RENAL CARE GROUP INC	COM	759930100	325	7052	SH	DEFINED	02
RENOVIS INC	COM	759885106	192	12600	SH	DEFINED	02
RENTECH INC	COM	760112102	19	15268	SH	DEFINED	01
RESPIRONICS INC	COM	761230101	491	672	SH	Call	DEFINED 02
RETAIL HOLDRS TR	DEP RCPT	76127U101	503	3000	SH	Put	DEFINED 02
RETAIL HOLDRS TR	DEP RCPT	76127U101	2193	22900	SH		DEFINED 02
REUNION INDS INC	COM	761312107	5	29859	SH		DEFINED 01
RF MICRODEVICES INC	COM	749941100	278	51315	SH		DEFINED 02
RITE AID CORP	COM	767754104	106	25391	SH		DEFINED 02
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	263	510	SH	Call	DEFINED 02
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	385	500	SH	Put	DEFINED 02
ROYCE FOCUS TR	COM	78080N108	129	15067	SH		DEFINED 01
SALTON INC	COM	795757103	35	30940	SH		DEFINED 01
SANDISK CORP	COM	80004C101	1340	56490	SH		DEFINED 02
SANOFI AVENTIS	SPONSORED ADR	80105N105	399	9734	SH		DEFINED 02
SANOFI AVENTIS	SPONSORED ADR	80105N105	262	6388	SH		DEFINED 01
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	574	2607	SH	Call	DEFINED 02
SBC COMMUNICATIONS INC	COM	78387G103	624	26276	SH		DEFINED 01
SBC COMMUNICATIONS INC	COM	78387G103	2138	90018	SH		DEFINED 02
SCHERING PLOUGH CORP	COM	806605101	678	35587	SH		DEFINED 02
SCHLUMBERGER LTD	COM	806857108	749	9858	SH		DEFINED 01
SCHLUMBERGER LTD	COM	806857108	450	5930	SH		DEFINED 02
SCHWAB CHARLES CORP NEW	COM	808513105	392	34792	SH		DEFINED 02
SCICLONE PHARMACEUTICALS INC	COM	80862K104	54	12013	SH		DEFINED 02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1170	43100	SH		DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	496	24900	SH		DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	2321	36638	SH	Put	DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1157	39273	SH		DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	3741	30752	SH	Put	DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	448	1581	SH	Call	DEFINED 02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	452	19900	SH		DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	13308	299450	SH		DEFINED 02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	7714	229100	SH		DEFINED 02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	249	1545	SH	Call	DEFINED 02
SEPRACOR INC	COM	817315104	3029	2843	SH	Call	DEFINED 02
SEPRACOR INC	COM	817315104	752	2539	SH	Put	DEFINED 02
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	401	439	SH	Call	DEFINED 02
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	884	26963	SH		DEFINED 02
SIEBEL SYS INC	COM	826170102	631	70900	SH		DEFINED 02
SIGMA ALDRICH CORP	COM	826552101	219	511	SH	Put	DEFINED 02
SINA CORP	ORD	G81477104	225	381	SH	Call	DEFINED 02
SINGING MACH INC	COM NEW	829322304	11	15880	SH		DEFINED 01
SIX FLAGS INC	COM	83001P109	792	170405	SH		DEFINED 01
SMITH A O	COM	831865209	323	12080	SH		DEFINED 01
SMITH INTL INC	COM	832110100	536	8407	SH		DEFINED 02
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	271	7700	SH		DEFINED 02
SONICWALL INC	COM	835470105	123	22938	SH		DEFINED 02
SONUS NETWORKS INC	COM	835916107	137	28610	SH		DEFINED 02
SOUTHERN CO	COM	842587107	366	10546	SH		DEFINED 02
SOUTHWEST AIRLS CO	COM	844741108	197	14146	SH		DEFINED 02
SOUTHWESTERN ENERGY CO	COM	845467109	377	371	SH	Call	DEFINED 02
SPRINT CORP	COM FON	852061100	815	2875	SH	Call	DEFINED 02
SPX CORP	COM	784635104	3133	68144	SH		DEFINED 02
ST JUDE MED INC	COM	790849103	377	8636	SH		DEFINED 01
ST PAUL TRAVELERS INC	COM	792860108	202	5099	SH		DEFINED 02
STATE STR CORP	COM	857477103	484	10023	SH		DEFINED 01
STEEL DYNAMICS INC	COM	858119100	414	15775	SH		DEFINED 02
STILLWATER MNG CO	COM	86074Q102	88	11857	SH		DEFINED 02
STMICROELECTRONICS N V	NY REGISTRY	861012102	191	12013	SH		DEFINED 02

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STONE ENERGY CORP	COM	861642106	489	10002	SH	DEFINED	02
STREETTRACKS SER TR	TOTAL MKT ETF	86330E885	3151	36700	SH	DEFINED	02
SUNCOR ENERGY INC	COM	867229106	201	4238	SH	DEFINED	01
SUNCOR ENERGY INC	COM	867229106	2716	57400	SH	DEFINED	02
SUNOCO INC	COM	86764P109	1723	15154	SH	DEFINED	02
SUNOCO INC	COM	86764P109	1297	387	SH	Call	DEFINED 02
SUPERIOR INDS INTL INC	COM	868168105	360	15196	SH	DEFINED	02
SYBASE INC	COM	871130100	403	21952	SH	DEFINED	02
SYNAPTICS INC	COM	87157D109	386	18078	SH	DEFINED	02
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	94	10300	SH	DEFINED	02
TALBOTS INC	COM	874161102	207	6387	SH	DEFINED	02
TARGET CORP	COM	87612E106	355	6526	SH	DEFINED	02
TCW CONV SECS FD INC	COM	872340104	73	14595	SH	DEFINED	01
TECH DATA CORP	COM	878237106	493	13461	SH	DEFINED	02
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1587	84000	SH	DEFINED	02
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	57	13381	SH	DEFINED	01
TENGASCO INC	COM NEW	88033R205	11	44052	SH	DEFINED	01
TERADYNE INC	COM	880770102	223	18637	SH	DEFINED	02
TERRA INDS INC	COM	880915103	71	10401	SH	DEFINED	02
TETON PETE CO	COM NEW	88162A205	153	35962	SH	DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	842	27036	SH	DEFINED	02
TEXAS INSTRS INC	COM	882508104	787	28048	SH	DEFINED	02
TIME WARNER INC	COM	887317105	2845	170231	SH	DEFINED	02
TJX COS INC NEW	COM	872540109	336	13783	SH	DEFINED	02
TODCO	CL A	88889T107	526	20500	SH	DEFINED	02
TOTAL S A	SPONSORED ADR	89151E109	509	4357	SH	DEFINED	01
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	361	5046	SH	DEFINED	01
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	2589	36208	SH	DEFINED	02
TRANSOCEAN INC	ORD	G90078109	3179	3431	SH	Call	DEFINED 02
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	219	1004	SH	Call	DEFINED 02
TXU CORP	COM	873168108	204	2460	SH	DEFINED	02
TYCO INTL LTD NEW	COM	902124106	1672	57268	SH	DEFINED	01
U S G CORP	COM NEW	903293405	684	16101	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	10012	329768	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	353	884	SH	Call	DEFINED 02
UNIONBANCAL CORP	COM	908906100	279	4172	SH	DEFINED	01
UNITED INDL CORP	COM	910671106	625	17500	SH	DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	540	7802	SH	DEFINED	02
UNITEDHEALTH GROUP INC	COM	91324P102	725	1960	SH	Call	DEFINED 02
UNOCAL CORP	COM	915289102	535	945	SH	Call	DEFINED 02
UNOCAL CORP	COM	915289102	1841	28307	SH	DEFINED	02
VALASSIS COMMUNICATIONS INC	COM	918866104	415	11200	SH	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	202	2548	SH	DEFINED	02
VANGUARD INDEX TR	EXT MKT VIPERS	922908652	838	9900	SH	DEFINED	02
VANGUARD INDEX TR	SMLL CP VIPERS	922908751	340	6000	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	EMR MKT VIPERS	922042858	2703	55075	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	EURO VIPERS	922042874	5681	116000	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	PACIFIC VIPERS	922042866	2836	58400	SH	DEFINED	02
VEECO INSTRS INC DEL	COM	922417100	232	14259	SH	DEFINED	02
VENTANA MED SYS INC	COM	92276H106	236	5874	SH	DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	256	7411	SH	DEFINED	02
VIRAGEN INC	COM NEW	927638403	7	10685	SH	DEFINED	01
VISTEON CORP	COM	92839U107	414	68640	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	217	4383	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	2207	45782	SH	DEFINED	02
WAL MART STORES INC	COM	931142103	375	2400	SH	Call	DEFINED 02
WALGREEN CO	COM	931422109	807	17543	SH	DEFINED	02
WASHINGTON GROUP INTL INC	COM NEW	938862208	2244	43887	SH	DEFINED	02
WASHINGTON MUT INC	COM	939322103	345	8469	SH	DEFINED	02
WASHINGTON POST CO	CL B	939640108	400	479	SH	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	1140	40211	SH	DEFINED	01
WATSCO INC	COM	942622200	454	10662	SH	DEFINED	02

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WEATHERFORD INTERNATIONAL LT	COM	G95089101	244	472	SH	Call	DEFINED	02
WEATHERFORD INTERNATIONAL LT	COM	G95089101	367	6337	SH		DEFINED	02
WEBEX COMMUNICATIONS INC	COM	94767L109	234	8846	SH		DEFINED	02
WEBMD CORP	COM	94769M105	112	10878	SH		DEFINED	02
WEIGHT WATCHERS INTL INC NEW	COM	948626106	278	422	SH	Call	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	1478	24004	SH		DEFINED	02
WENDYS INTL INC	COM	950590109	292	6138	SH		DEFINED	02
WESTERN WIRELESS CORP	CL A	95988E204	823	19467	SH		DEFINED	02
WESTERN WIRELESS CORP	CL A	95988E204	513	318	SH	Call	DEFINED	02
WEYERHAEUSER CO	COM	962166104	801	12588	SH		DEFINED	02
WHIRLPOOL CORP	COM	963320106	380	5420	SH		DEFINED	02
WINNEBAGO INDS INC	COM	974637100	227	6933	SH		DEFINED	01
WOLVERINE WORLD WIDE INC	COM	978097103	405	16882	SH		DEFINED	02
WYETH	COM	983024100	411	9244	SH		DEFINED	02
WYNDHAM INTL INC	CL A	983101106	17	15406	SH		DEFINED	01
XM SATELLITE RADIO HLDGS INC	CL A	983759101	351	900	SH	Call	DEFINED	02
XTO ENERGY INC	COM	98385X106	526	15471	SH		DEFINED	02
YAHOO INC	COM	984332106	907	26180	SH		DEFINED	02
YAHOO INC	COM	984332106	254	889	SH	Call	DEFINED	02
YORK INTL CORP NEW	COM	986670107	491	12920	SH		DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	249	5696	SH		DEFINED	02
ZIONS BANCORPORATION	COM	989701107	258	3512	SH		DEFINED	02