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LABRANCHE & CO INC
Form 13F-HR
May 12, 2006

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey A. McCutcheon
Title: Senior Vice President and Chief Financial Officer
Phone: 212-482-8791

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY May 12, 2006

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 1501
Form13F Information Table Value Total: \$3,431,285 (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 (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT 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 | 02 |
| 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 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 2259 | 37798 | SH | | DEFINED | 02 |
| FREEMPORT-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 |
| HILFIGER 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 | NASDAQ 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 |
| LIFEPPOINT 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 ENTMNT 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 TCHNOLOGIES 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 | 228744 | 2886372 | 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 RLTG 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 PTY 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 |