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LABRANCHE & CO INC
Form 13F-HR
November 02, 2005

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey M. Chertoff New York, NY November 01, 2005

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: 720
Form13F Information Table Value Total: \$1,499,416 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO | COM | 88579Y101 | 4609 | 62821 | SH | | DEFINED | 02 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 296 | 32030 | SH | | DEFINED | 02 |
| ABB LTD | SPONSORED ADR | 000375204 | 96 | 13106 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 5585 | 131715 | SH | | DEFINED | 02 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1697 | 34038 | SH | | DEFINED | 02 |
| ACTIVE POWER INC | COM | 00504W100 | 239 | 57884 | SH | | DEFINED | 02 |
| ADOLOR CORP | COM | 00724X102 | 213 | 19990 | SH | | DEFINED | 02 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 254 | 6562 | SH | | DEFINED | 01 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 588 | 15212 | SH | | DEFINED | 02 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 1093 | 28790 | SH | | DEFINED | 02 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 712 | 18753 | SH | | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 255 | 9928 | SH | Put | DEFINED | 02 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1613 | 63990 | SH | | DEFINED | 02 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1580 | 3132 | SH | Call | DEFINED | 02 |
| AEROPOSTALE | COM | 007865108 | 264 | 12429 | SH | | DEFINED | 02 |
| AETNA INC NEW | COM | 00817Y108 | 1246 | 1400 | SH | Call | DEFINED | 02 |
| AGERE SYS INC | COM | 00845V308 | 150 | 14377 | SH | | DEFINED | 01 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 350 | 23600 | SH | | DEFINED | 02 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 590 | 10694 | SH | | DEFINED | 02 |
| ALBERTSONS INC | COM | 013104104 | 265 | 10329 | SH | | DEFINED | 02 |
| ALBERTSONS INC | COM | 013104104 | 1071 | 3600 | SH | Call | DEFINED | 02 |
| ALCOA INC | COM | 013817101 | 428 | 17507 | SH | | DEFINED | 02 |
| ALCON INC | COM SHS | H01301102 | 2205 | 17239 | SH | | DEFINED | 02 |
| ALLERGAN INC | COM | 018490102 | 438 | 4778 | SH | | DEFINED | 01 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 420 | 4000 | SH | Call | DEFINED | 02 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 588 | 2300 | SH | Put | DEFINED | 02 |
| ALLSTATE CORP | COM | 020002101 | 1084 | 19600 | SH | | DEFINED | 02 |
| ALLSTATE CORP | COM | 020002101 | 809 | 10929 | SH | Call | DEFINED | 02 |
| ALLSTATE CORP | COM | 020002101 | 499 | 2292 | SH | Put | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 522 | 5151 | SH | Put | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 1373 | 18625 | SH | | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 3013 | 40871 | SH | | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 2958 | 4543 | SH | Call | DEFINED | 02 |
| ALVARION LTD | SHS | M0861T100 | 218 | 26786 | SH | | DEFINED | 02 |
| AMERADA HESS CORP | COM | 023551104 | 9121 | 66337 | SH | | DEFINED | 02 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 7878 | 299315 | SH | | DEFINED | 02 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 1133 | 1884 | SH | Call | DEFINED | 02 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 626 | 26597 | SH | | DEFINED | 02 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 1111 | 27978 | SH | | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1469 | 23704 | SH | | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2852 | 4594 | SH | Call | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 502 | 3828 | SH | Put | DEFINED | 02 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 686 | 15033 | SH | | DEFINED | 02 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 261 | 10079 | SH | | DEFINED | 02 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 260 | 25190 | SH | | DEFINED | 02 |

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|------------------------------|----------------|-----------|------|--------|----|---------|------------|
| AMERICREDIT CORP | COM | 03060R101 | 604 | 25313 | SH | DEFINED | 02 |
| AMERIGROUP CORP | COM | 03073T102 | 238 | 12467 | SH | DEFINED | 01 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 1589 | 73999 | SH | DEFINED | 02 |
| AMGEN INC | COM | 031162100 | 7854 | 98583 | SH | DEFINED | 02 |
| AMR CORP | COM | 001765106 | 613 | 54798 | SH | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 6099 | 175321 | SH | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 1742 | 1688 | SH | Call | DEFINED 02 |
| ANADARKO PETE CORP | COM | 032511107 | 2238 | 972 | SH | Call | DEFINED 02 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 475 | 11200 | SH | DEFINED | 02 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 777 | 18055 | SH | DEFINED | 02 |
| APACHE CORP | COM | 037411105 | 3372 | 3017 | SH | Call | DEFINED 02 |
| APOLLO GROUP INC | CL A | 037604105 | 1529 | 23008 | SH | DEFINED | 02 |
| APPLE COMPUTER INC | COM | 037833100 | 1068 | 19922 | SH | DEFINED | 02 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 448 | 19276 | SH | DEFINED | 02 |
| APPLIED MATLS INC | COM | 038222105 | 297 | 17527 | SH | DEFINED | 02 |
| APPLIED MATLS INC | COM | 038222105 | 526 | 3250 | SH | Put | DEFINED 02 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 105 | 34967 | SH | DEFINED | 02 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 571 | 17901 | SH | DEFINED | 02 |
| ARCH COAL INC | COM | 039380100 | 2336 | 34610 | SH | DEFINED | 02 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 517 | 20950 | SH | DEFINED | 01 |
| ARCHIPELAGO HLDG INC | COM | 03957A104 | 1889 | 47400 | SH | DEFINED | 02 |
| ARCHSTONE SMITH TR | COM | 039583109 | 245 | 6135 | SH | DEFINED | 02 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 111 | 15001 | SH | DEFINED | 02 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 1333 | 28300 | SH | DEFINED | 02 |
| AT&T CORP | COM NEW | 001957505 | 2477 | 125086 | SH | DEFINED | 02 |
| ATMEL CORP | COM | 049513104 | 40 | 19530 | SH | DEFINED | 02 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 166 | 12775 | SH | DEFINED | 02 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 323 | 7512 | SH | DEFINED | 02 |
| AUTONATION INC | COM | 05329W102 | 318 | 15941 | SH | DEFINED | 02 |
| AUTOZONE INC | COM | 053332102 | 3615 | 43428 | SH | DEFINED | 02 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 1842 | 44397 | SH | DEFINED | 02 |
| AVNET INC | COM | 053807103 | 275 | 11227 | SH | DEFINED | 02 |
| AVON PRODS INC | COM | 054303102 | 520 | 19256 | SH | DEFINED | 02 |
| BALLARD PWR SYS INC | COM | 05858H104 | 238 | 42612 | SH | DEFINED | 02 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 384 | 3238 | SH | DEFINED | 02 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 4212 | 100008 | SH | DEFINED | 02 |
| BARRICK GOLD CORP | COM | 067901108 | 977 | 33636 | SH | DEFINED | 02 |
| BEAR STEARNS COS INC | COM | 073902108 | 6132 | 55874 | SH | DEFINED | 02 |
| BED BATH & BEYOND INC | COM | 075896100 | 657 | 16359 | SH | DEFINED | 02 |
| BERRY PETE CO | CL A | 085789105 | 267 | 4001 | SH | DEFINED | 02 |
| BEST BUY INC | COM | 086516101 | 4051 | 93069 | SH | DEFINED | 02 |
| BIOENVISION INC | COM | 09059N100 | 168 | 21000 | SH | DEFINED | 02 |
| BIOSITE INC | COM | 090945106 | 1363 | 22040 | SH | DEFINED | 02 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 2218 | 972 | SH | Call | DEFINED 02 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 5907 | 31070 | SH | DEFINED | 02 |
| BIOVAIL CORP | COM | 09067J109 | 2808 | 119966 | SH | DEFINED | 02 |
| BLOCKBUSTER INC | CL A | 093679108 | 61 | 12832 | SH | DEFINED | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 95 | 20068 | SH | DEFINED | 02 |
| BLUE NILE INC | COM | 09578R103 | 292 | 9238 | SH | DEFINED | 02 |
| BOIS D ARC ENERGY INC | COM | 09738U103 | 1041 | 60500 | SH | DEFINED | 02 |
| BP PLC | SPONSORED ADR | 055622104 | 2928 | 41326 | SH | DEFINED | 02 |
| BP PLC | SPONSORED ADR | 055622104 | 925 | 1525 | SH | Call | DEFINED 02 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 265 | 24285 | SH | DEFINED | 02 |
| BRE PROPERTIES INC | CL A | 05564E106 | 392 | 8802 | SH | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1287 | 53500 | SH | DEFINED | 02 |
| BROOKS AUTOMATION INC | COM | 114340102 | 179 | 13412 | SH | DEFINED | 02 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 361 | 3863 | SH | DEFINED | 02 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 815 | 13631 | SH | DEFINED | 02 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 368 | 5739 | SH | DEFINED | 02 |
| CABLE & WIRELESS PUB LTD CO | SPONSORED ADR | 126830207 | 95 | 12660 | SH | DEFINED | 01 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 1939 | 63236 | SH | DEFINED | 02 |
| CALPINE CORP | COM | 131347106 | 33 | 12787 | SH | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| CALPINE CORP | COM | 131347106 | 428 | 10070 | SH | Call | DEFINED | 02 |
| CALPINE CORP | COM | 131347106 | 3528 | 18629 | SH | Put | DEFINED | 02 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 716 | 9003 | SH | | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 525 | 6597 | SH | | DEFINED | 02 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 212 | 59625 | SH | | DEFINED | 02 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 397 | 6774 | SH | | DEFINED | 02 |
| CATERPILLAR INC DEL | COM | 149123101 | 1294 | 1132 | SH | Call | DEFINED | 02 |
| CBRL GROUP INC | COM | 12489V106 | 500 | 14850 | SH | | DEFINED | 02 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 144 | 12710 | SH | | DEFINED | 01 |
| CENTEX CORP | COM | 152312104 | 718 | 11124 | SH | | DEFINED | 01 |
| CENTRAL PKG CORP | COM | 154785109 | 282 | 18832 | SH | | DEFINED | 02 |
| CEPHALON INC | COM | 156708109 | 2524 | 54461 | SH | | DEFINED | 02 |
| CHENIERE ENERGY INC | COM NEW | 16411R208 | 414 | 10000 | SH | | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 300 | 7843 | SH | | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 868 | 22698 | SH | | DEFINED | 02 |
| CHEVRON CORP NEW | COM | 166764100 | 5678 | 87715 | SH | | DEFINED | 02 |
| CHEVRON CORP NEW | COM | 166764100 | 2944 | 4032 | SH | Call | DEFINED | 02 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 867 | 2570 | SH | | DEFINED | 02 |
| CHICOS FAS INC | COM | 168615102 | 715 | 19416 | SH | | DEFINED | 02 |
| CHINA FD INC | COM | 169373107 | 8284 | 319100 | | | DEFINED | 01 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 203 | 5917 | SH | | DEFINED | 01 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 226 | 6600 | SH | | DEFINED | 02 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 2442 | 53950 | SH | | DEFINED | 02 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 319 | 31000 | SH | | DEFINED | 02 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 237 | 12796 | SH | | DEFINED | 02 |
| CIMAREX ENERGY CO | COM | 171798101 | 283 | 6238 | SH | | DEFINED | 02 |
| CINERGY CORP | COM | 172474108 | 5832 | 131320 | SH | | DEFINED | 02 |
| CISCO SYS INC | COM | 17275R102 | 766 | 42831 | SH | | DEFINED | 02 |
| CIT GROUP INC | COM | 125581108 | 412 | 9127 | SH | | DEFINED | 02 |
| CITIGROUP INC | COM | 172967101 | 19152 | 420744 | SH | | DEFINED | 02 |
| CITIGROUP INC | COM | 172967101 | 293 | 4019 | SH | Call | DEFINED | 02 |
| CITIGROUP INC | COM | 172967101 | 400 | 3950 | SH | Put | DEFINED | 02 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 297 | 21896 | SH | | DEFINED | 02 |
| CLAIRES STORES INC | COM | 179584107 | 217 | 9005 | SH | | DEFINED | 02 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 1142 | 918 | SH | Call | DEFINED | 02 |
| CMS ENERGY CORP | COM | 125896100 | 284 | 17247 | SH | | DEFINED | 02 |
| CNF INC | COM | 12612W104 | 621 | 11825 | SH | | DEFINED | 02 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 48 | 11356 | SH | | DEFINED | 02 |
| COGNOS INC | COM | 19244C109 | 973 | 25042 | SH | | DEFINED | 02 |
| COMCAST CORP NEW | CL A | 20030N101 | 355 | 12108 | SH | | DEFINED | 02 |
| COMERICA INC | COM | 200340107 | 454 | 7705 | SH | | DEFINED | 01 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 512 | 1951 | SH | Call | DEFINED | 02 |
| COMMSCOPE INC | COM | 203372107 | 284 | 16379 | SH | | DEFINED | 01 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 219 | 5756 | SH | | DEFINED | 01 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 218 | 5598 | SH | | DEFINED | 02 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 5744 | 206544 | SH | | DEFINED | 02 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 1207 | 2063 | SH | Call | DEFINED | 02 |
| COMPUWARE CORP | COM | 205638109 | 226 | 23864 | SH | | DEFINED | 02 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 291 | 11087 | SH | | DEFINED | 02 |
| CONAGRA FOODS INC | COM | 205887102 | 397 | 16038 | SH | | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 467 | 6679 | SH | | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 2248 | 1000 | SH | Call | DEFINED | 02 |
| CONSOL ENERGY INC | COM | 20854P109 | 2463 | 32298 | SH | | DEFINED | 02 |
| CONSOL ENERGY INC | COM | 20854P109 | 1301 | 832 | SH | Call | DEFINED | 02 |
| CONSOL ENERGY INC | COM | 20854P109 | 579 | 1772 | SH | Put | DEFINED | 02 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 117 | 12158 | SH | | DEFINED | 01 |
| COOPER CAMERON CORP | COM | 216640102 | 458 | 6202 | SH | | DEFINED | 02 |
| CORNING INC | COM | 219350105 | 444 | 22979 | SH | | DEFINED | 02 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 277 | 6437 | SH | | DEFINED | 02 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1500 | 17441 | SH | | DEFINED | 02 |
| CREE INC | COM | 225447101 | 323 | 12897 | SH | | DEFINED | 02 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 2126 | 86322 | SH | | DEFINED | 02 |

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|------------------------------|---------------|-----------|------|--------|----|---------|------------|
| CSX CORP | COM | 126408103 | 578 | 12436 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 229 | 4935 | SH | DEFINED | 02 |
| CVS CORP | COM | 126650100 | 245 | 8452 | SH | DEFINED | 02 |
| CYBERONICS INC | COM | 23251P102 | 226 | 7558 | SH | DEFINED | 02 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 319 | 21222 | SH | DEFINED | 02 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 212 | 5783 | SH | DEFINED | 02 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 499 | 9390 | SH | DEFINED | 01 |
| DANAHER CORP DEL | COM | 235851102 | 2151 | 39961 | SH | DEFINED | 02 |
| DELL INC | COM | 24702R101 | 530 | 15509 | SH | DEFINED | 02 |
| DELPHI CORP | COM | 247126105 | 452 | 6490 | SH | Call | DEFINED 02 |
| DELPHI CORP | COM | 247126105 | 805 | 3807 | SH | Put | DEFINED 02 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1131 | 3426 | SH | Put | DEFINED 02 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 15 | 19413 | SH | DEFINED | 01 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 288 | 384383 | SH | DEFINED | 02 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 833 | 12142 | SH | DEFINED | 02 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 884 | 1526 | SH | Call | DEFINED 02 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 320 | 5232 | SH | DEFINED | 02 |
| DIEBOLD INC | COM | 253651103 | 685 | 19880 | SH | DEFINED | 02 |
| DIGITAL RIV INC | COM | 25388B104 | 413 | 11903 | SH | DEFINED | 02 |
| DISCOVERY LABORATORIES INC N | COM | 254668106 | 173 | 26953 | SH | DEFINED | 02 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 371 | 15386 | SH | DEFINED | 02 |
| DISTRIBUTED ENERGY SYS CORP | COM | 25475V104 | 309 | 37091 | SH | DEFINED | 02 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 203 | 12671 | SH | DEFINED | 01 |
| DOLLAR GEN CORP | COM | 256669102 | 262 | 14308 | SH | DEFINED | 02 |
| DOLLAR TREE STORES INC | COM | 256747106 | 240 | 11101 | SH | DEFINED | 02 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 4712 | 54706 | SH | DEFINED | 02 |
| DOW CHEM CO | COM | 260543103 | 745 | 17890 | SH | DEFINED | 02 |
| DOWNEY FINL CORP | COM | 261018105 | 3470 | 3278 | SH | Put | DEFINED 02 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 412 | 14900 | SH | DEFINED | 02 |
| DST SYS INC DEL | COM | 233326107 | 585 | 10676 | SH | DEFINED | 01 |
| DST SYS INC DEL | COM | 233326107 | 860 | 15682 | SH | DEFINED | 02 |
| DTE ENERGY CO | COM | 233331107 | 836 | 18229 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 3094 | 78996 | SH | DEFINED | 02 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 357 | 9126 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 242 | 18681 | SH | DEFINED | 02 |
| E M C CORP MASS | COM | 268648102 | 1294 | 100000 | | DEFINED | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 1374 | 78095 | SH | DEFINED | 02 |
| EASTMAN CHEM CO | COM | 277432100 | 744 | 15850 | SH | DEFINED | 02 |
| EBAY INC | COM | 278642103 | 4304 | 7650 | SH | Call | DEFINED 02 |
| EBAY INC | COM | 278642103 | 1492 | 8100 | SH | Put | DEFINED 02 |
| ECC CAPITAL CORP | COM | 26826M108 | 43 | 13160 | SH | DEFINED | 01 |
| ECHELON CORP | COM | 27874N105 | 253 | 27454 | SH | DEFINED | 02 |
| ECOLAB INC | COM | 278865100 | 426 | 13357 | SH | DEFINED | 01 |
| ECOLAB INC | COM | 278865100 | 209 | 6541 | SH | DEFINED | 02 |
| EDISON INTL | COM | 281020107 | 5646 | 119406 | SH | DEFINED | 02 |
| EDWARDS AG INC | COM | 281760108 | 615 | 14043 | SH | DEFINED | 02 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 809 | 18224 | SH | DEFINED | 02 |
| EFJ INC | COM | 26843B101 | 188 | 18288 | SH | DEFINED | 02 |
| ELAN PLC | ADR | 284131208 | 886 | 100000 | | DEFINED | 01 |
| ELAN PLC | ADR | 284131208 | 3877 | 437625 | SH | DEFINED | 02 |
| ELAN PLC | ADR | 284131208 | 429 | 7056 | SH | Call | DEFINED 02 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1204 | 21178 | SH | DEFINED | 02 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 232 | 10358 | SH | DEFINED | 02 |
| ELKCORP | COM | 287456107 | 279 | 7801 | SH | DEFINED | 01 |
| EMCORE CORP | COM | 290846104 | 223 | 36418 | SH | DEFINED | 02 |
| ENCANA CORP | COM | 292505104 | 9347 | 160300 | SH | DEFINED | 02 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 868 | 19359 | SH | DEFINED | 02 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 349 | 7400 | SH | DEFINED | 02 |
| ENSCO INTL INC | COM | 26874Q100 | 2834 | 60822 | SH | DEFINED | 02 |
| ENTERGY CORP NEW | COM | 29364G103 | 1058 | 14234 | SH | DEFINED | 01 |
| ENTERRA ENERGY TR | TR UNIT | 29381P102 | 322 | 13000 | SH | DEFINED | 02 |
| ENZO BIOCHEM INC | COM | 294100102 | 1164 | 75777 | SH | DEFINED | 02 |

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|-------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 940 | 28737 | SH | DEFINED | 02 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1066 | 21286 | SH | DEFINED | 02 |
| ESPEED INC | CL A | 296643109 | 550 | 72583 | SH | DEFINED | 02 |
| ESS TECHNOLOGY INC | COM | 269151106 | 68 | 18885 | SH | DEFINED | 02 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 982 | 10035 | SH | DEFINED | 02 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS | 30023Y105 | 172 | 11589 | | DEFINED | 01 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 297 | 31804 | SH | DEFINED | 02 |
| EXPEDIA INC DEL | COM | 30212P105 | 567 | 28697 | SH | DEFINED | 02 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 315 | 5548 | SH | DEFINED | 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 860 | 13528 | SH | DEFINED | 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 5287 | 10083 | SH | Call | DEFINED 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 1124 | 1866 | SH | Put | DEFINED 02 |
| FASTENAL CO | COM | 311900104 | 637 | 10443 | SH | DEFINED | 02 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 433 | 6479 | SH | DEFINED | 02 |
| FEDEX CORP | COM | 31428X106 | 3354 | 38489 | SH | DEFINED | 02 |
| FIDELITY COMWLTH TR | NDQ CP IDX TRK | 315912808 | 795 | 9400 | SH | DEFINED | 02 |
| FIDELITY NATL FINL INC | COM | 316326107 | 2202 | 1423 | SH | Call | DEFINED 02 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 403 | 8819 | SH | DEFINED | 02 |
| FIRST DATA CORP | COM | 319963104 | 36335 | 908380 | SH | DEFINED | 02 |
| FIRST DATA CORP | COM | 319963104 | 7155 | 29203 | SH | Call | DEFINED 02 |
| FIRST DATA CORP | COM | 319963104 | 2353 | 14490 | SH | Put | DEFINED 02 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 350 | 21724 | SH | DEFINED | 02 |
| FLAMEL TECHNOLOGIES SA | SPONSORED ADR | 338488109 | 391 | 20897 | SH | DEFINED | 02 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 236 | 18358 | SH | DEFINED | 02 |
| FLIR SYS INC | COM | 302445101 | 537 | 18158 | SH | DEFINED | 02 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 468 | 6700 | SH | DEFINED | 02 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 118 | 11931 | SH | DEFINED | 02 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 902 | 21200 | SH | DEFINED | 02 |
| FOREST LABS INC | COM | 345838106 | 563 | 14446 | SH | DEFINED | 02 |
| FREDS INC | CL A | 356108100 | 189 | 15155 | SH | DEFINED | 02 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 1040 | 21411 | SH | DEFINED | 02 |
| FREEMPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 2528 | 2403 | SH | Call | DEFINED 02 |
| FUELCELL ENERGY INC | COM | 35952H106 | 212 | 19364 | SH | DEFINED | 02 |
| GAP INC DEL | COM | 364760108 | 1230 | 70555 | SH | DEFINED | 02 |
| GATEWAY INC | COM | 367626108 | 372 | 137900 | | DEFINED | 01 |
| GATX CORP | COM | 361448103 | 282 | 7122 | SH | DEFINED | 02 |
| GENENTECH INC | COM NEW | 368710406 | 1176 | 1725 | SH | Call | DEFINED 02 |
| GENERAL ELEC CO | COM | 369604103 | 8298 | 246459 | SH | DEFINED | 02 |
| GENERAL MARITIME CORP | SHS | Y2692M103 | 281 | 7641 | SH | DEFINED | 02 |
| GENERAL MLS INC | COM | 370334104 | 644 | 13365 | SH | DEFINED | 02 |
| GENTEX CORP | COM | 371901109 | 260 | 14958 | SH | DEFINED | 02 |
| GENZYME CORP | COM | 372917104 | 651 | 2075 | SH | Call | DEFINED 02 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 215 | 8934 | SH | DEFINED | 02 |
| GEORGIA PAC CORP | COM | 373298108 | 614 | 18029 | SH | DEFINED | 02 |
| GLAMIS GOLD LTD | COM | 376775102 | 693 | 2715 | SH | Call | DEFINED 02 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 249 | 5468 | SH | DEFINED | 02 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 301 | 20728 | | DEFINED | 01 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 391 | 26913 | SH | DEFINED | 02 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 416 | 2507 | SH | Call | DEFINED 02 |
| GOLDCORP INC NEW | COM | 380956409 | 380 | 18980 | SH | DEFINED | 02 |
| GOLDCORP INC NEW | COM | 380956409 | 989 | 2074 | SH | Call | DEFINED 02 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2304 | 1663 | SH | Call | DEFINED 02 |
| GOOGLE INC | CL A | 38259P508 | 8292 | 26201 | SH | DEFINED | 02 |
| GOOGLE INC | CL A | 38259P508 | 17103 | 2525 | SH | Call | DEFINED 02 |
| GOOGLE INC | CL A | 38259P508 | 1343 | 2147 | SH | Put | DEFINED 02 |
| GOTTSCHALKS INC | COM | 383485109 | 94 | 10298 | | DEFINED | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 143 | 15953 | SH | DEFINED | 02 |
| GRAINGER W W INC | COM | 384802104 | 422 | 6712 | SH | DEFINED | 02 |
| GRANT PRIDECO INC | COM | 38821G101 | 518 | 12737 | SH | DEFINED | 02 |
| GRAPHIC PACKAGING CORP DEL | COM | 388688103 | 47 | 16757 | | DEFINED | 01 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 356 | 4966 | | DEFINED | 01 |
| GTECH HLDGS CORP | COM | 400518106 | 2391 | 74590 | SH | DEFINED | 02 |

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| GUIDANT CORP | COM | 401698105 | 8861 | 128628 | SH | DEFINED | 02 |
| HALLIBURTON CO | COM | 406216101 | 1197 | 17464 | | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 6168 | 90015 | SH | DEFINED | 02 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 219 | 15792 | SH | DEFINED | 02 |
| HARLAND JOHN H CO | COM | 412693103 | 222 | 5006 | | DEFINED | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 1699 | 16616 | SH | DEFINED | 02 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 298 | 27203 | SH | DEFINED | 02 |
| HARRAHS ENTMT INC | COM | 413619107 | 736 | 11289 | SH | DEFINED | 02 |
| HEINZ H J CO | COM | 423074103 | 1746 | 47795 | SH | DEFINED | 02 |
| HERSHEY CO | COM | 427866108 | 1618 | 28731 | SH | DEFINED | 02 |
| HEWLETT PACKARD CO | COM | 428236103 | 649 | 22238 | SH | DEFINED | 02 |
| HILTON HOTELS CORP | COM | 432848109 | 361 | 16183 | SH | DEFINED | 02 |
| HOLOGIC INC | COM | 436440101 | 878 | 15182 | SH | DEFINED | 02 |
| HOME DEPOT INC | COM | 437076102 | 931 | 24399 | SH | DEFINED | 02 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 278 | 9800 | SH | DEFINED | 02 |
| HONEYWELL INTL INC | COM | 438516106 | 629 | 16782 | SH | DEFINED | 02 |
| HYDROGENICS CORP | COM | 448882100 | 181 | 46576 | SH | DEFINED | 02 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 1190 | 1000 | SH | Call | DEFINED 02 |
| IAMGOLD CORP | COM | 450913108 | 200 | 27200 | SH | DEFINED | 02 |
| IMCLONE SYS INC | COM | 45245W109 | 1188 | 37847 | SH | DEFINED | 02 |
| IMPCO TECHNOLOGIES INC | COM | 45255W106 | 232 | 38633 | SH | DEFINED | 02 |
| INAMED CORP | COM | 453235103 | 2785 | 36863 | SH | DEFINED | 02 |
| INCYTE CORP | COM | 45337C102 | 51 | 10923 | SH | DEFINED | 02 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 325 | 4369 | SH | DEFINED | 02 |
| INSITE VISION INC | COM | 457660108 | 12 | 18905 | | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 6192 | 251314 | SH | DEFINED | 02 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 411 | 20958 | SH | DEFINED | 02 |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 212 | 7594 | SH | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 5241 | 65331 | SH | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 314 | 8799 | SH | DEFINED | 02 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 2887 | 106919 | SH | DEFINED | 02 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 294 | 6530 | SH | DEFINED | 02 |
| INTERNET HOLDRS TR | DEPOSIT RCPT | 46059W102 | 40179 | 656200 | SH | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 736 | 63188 | SH | DEFINED | 02 |
| INTL PAPER CO | COM | 460146103 | 473 | 15860 | SH | DEFINED | 02 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 1795 | 24523 | SH | DEFINED | 02 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 1352 | 184695 | SH | DEFINED | 02 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 206 | 17596 | SH | DEFINED | 02 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 854 | 47000 | SH | DEFINED | 02 |
| ISHARES INC | MSCI MEXICO | 464286822 | 5716 | 174500 | SH | DEFINED | 02 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 3401 | 32968 | SH | DEFINED | 02 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 5988 | 315807 | SH | DEFINED | 02 |
| ISHARES INC | MSCI ITALY | 464286855 | 1522 | 57880 | SH | DEFINED | 02 |
| ISHARES INC | MSCI FRANCE | 464286707 | 1973 | 76000 | SH | DEFINED | 02 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 6050 | 78650 | SH | DEFINED | 02 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 207 | 6200 | SH | DEFINED | 02 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 210 | 7800 | SH | DEFINED | 02 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 629 | 27900 | SH | DEFINED | 02 |
| ISHARES INC | MSCI JAPAN | 464286848 | 1219 | 100000 | SH | DEFINED | 02 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 731 | 11100 | SH | DEFINED | 02 |
| ISHARES TR | MSCI GRW IDX | 464288885 | 30492 | 562174 | SH | DEFINED | 02 |
| ISHARES TR | MSCI VAL IDX | 464288877 | 23147 | 426046 | SH | DEFINED | 02 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 2877 | 37364 | SH | DEFINED | 02 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1758 | 30300 | SH | DEFINED | 02 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 2515 | 36500 | SH | DEFINED | 02 |
| ISHARES TR | CONS SRVC IDX | 464287580 | 519 | 8900 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 523 | 3820 | SH | Call | DEFINED 02 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 1179 | 5739 | SH | Put | DEFINED 02 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 1247 | 25660 | SH | DEFINED | 02 |
| ISHARES TR | DJ US REAL EST | 464287739 | 4303 | 10700 | SH | Put | DEFINED 02 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 2180 | 22977 | SH | DEFINED | 02 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 3191 | 43414 | SH | DEFINED | 02 |

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| ISHARES TR | 20+ YR TRS BD | 464287432 | 2050 | 11970 | SH | Put | DEFINED | 02 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 2655 | 11871 | SH | Call | DEFINED | 02 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 333 | 4133 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 2649 | 39600 | SH | | DEFINED | 02 |
| ISHARES TR | DJ US REAL EST | 464287739 | 4056 | 63115 | SH | | DEFINED | 02 |
| ISHARES TR | S&P500/BAR GRW | 464287309 | 7750 | 132300 | SH | | DEFINED | 02 |
| ISHARES TR | US TIPS BD FD | 464287176 | 842 | 8000 | SH | | DEFINED | 02 |
| ISHARES TR | RUSL 3000 VALU | 464287663 | 736 | 8200 | SH | | DEFINED | 02 |
| ISHARES TR | S&P500/BAR VAL | 464287408 | 4768 | 74356 | SH | | DEFINED | 02 |
| ISHARES TR | S&P SMLCP GROW | 464287887 | 11602 | 100000 | SH | | DEFINED | 02 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 7097 | 122655 | SH | | DEFINED | 02 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 7757 | 108000 | SH | | DEFINED | 02 |
| ISHARES TR | S&P GBL FIN | 464287333 | 1147 | 16690 | SH | | DEFINED | 02 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 1931 | 23970 | SH | | DEFINED | 02 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 7791 | 63540 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 9956 | 200000 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 6428 | 90425 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1059 | 8644 | SH | Put | DEFINED | 02 |
| ISHARES TR | SMLL CORE INDX | 464288505 | 5040 | 71111 | SH | | DEFINED | 02 |
| ITRON INC | COM | 465741106 | 289 | 6326 | SH | | DEFINED | 02 |
| JANUS CAP GROUP INC | COM | 47102X105 | 320 | 22136 | SH | | DEFINED | 02 |
| JDS UNIPHASE CORP | COM | 46612J101 | 705 | 317793 | SH | | DEFINED | 02 |
| JLG INDS INC | COM | 466210101 | 576 | 15750 | SH | | DEFINED | 02 |
| JOHNSON CTLS INC | COM | 478366107 | 1339 | 21577 | SH | | DEFINED | 02 |
| JPMORGAN & CHASE & CO | COM | 46625H100 | 988 | 29118 | SH | | DEFINED | 02 |
| KFX INC | COM | 48245L107 | 617 | 36032 | SH | | DEFINED | 02 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 190 | 24745 | SH | | DEFINED | 02 |
| KLA-TENCOR CORP | COM | 482480100 | 523 | 10723 | SH | | DEFINED | 02 |
| KOHL'S CORP | COM | 500255104 | 1037 | 20664 | SH | | DEFINED | 02 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 473 | 7988 | | | DEFINED | 01 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 425 | 7173 | SH | | DEFINED | 02 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 215 | 12156 | SH | | DEFINED | 02 |
| KRAFT FOODS INC | CL A | 50075N104 | 462 | 15118 | SH | | DEFINED | 02 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 103 | 11873 | | | DEFINED | 01 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 456 | 10052 | SH | | DEFINED | 02 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 245 | 7043 | | | DEFINED | 01 |
| LAZARD LTD | SHS A | G54050102 | 250 | 9900 | SH | | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 537 | 4606 | SH | | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 3978 | 2030 | SH | Call | DEFINED | 02 |
| LENNAR CORP | CL A | 526057104 | 4737 | 79263 | SH | | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 292 | 126749 | SH | | DEFINED | 02 |
| LILLY ELI & CO | COM | 532457108 | 276 | 5163 | SH | | DEFINED | 02 |
| LINENS N THINGS INC | COM | 535679104 | 339 | 12679 | | | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 1253 | 19457 | SH | | DEFINED | 02 |
| LSI LOGIC CORP | COM | 502161102 | 326 | 33089 | SH | | DEFINED | 02 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2179 | 670439 | | | DEFINED | 02 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 440 | 135500 | SH | | DEFINED | 02 |
| M & T BK CORP | COM | 55261F104 | 345 | 3260 | | | DEFINED | 01 |
| M D C HLDGS INC | COM | 552676108 | 1952 | 24739 | SH | | DEFINED | 02 |
| MAGNETEK INC | COM | 559424106 | 186 | 55018 | SH | | DEFINED | 02 |
| MANNKIND CORP | COM | 56400P201 | 303 | 22056 | SH | | DEFINED | 02 |
| MANOR CARE INC NEW | COM | 564055101 | 462 | 12022 | SH | | DEFINED | 02 |
| MANULIFE FINL CORP | COM | 56501R106 | 274 | 5142 | SH | | DEFINED | 02 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 758 | 24948 | SH | | DEFINED | 02 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 2027 | 81013 | SH | | DEFINED | 02 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 1523 | 2380 | SH | Call | DEFINED | 02 |
| MAXTOR CORP | COM NEW | 577729205 | 268 | 60914 | | | DEFINED | 01 |
| MAXTOR CORP | COM NEW | 577729205 | 54 | 12354 | SH | | DEFINED | 02 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 282 | 19944 | SH | | DEFINED | 02 |
| MBIA INC | COM | 55262C100 | 481 | 2239 | SH | Call | DEFINED | 02 |
| MBIA INC | COM | 55262C100 | 2288 | 37736 | SH | | DEFINED | 02 |
| MBNA CORP | COM | 55262L100 | 1861 | 75517 | SH | | DEFINED | 02 |

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| MCAFEE INC | COM | 579064106 | 1312 | 41756 | SH | DEFINED | 02 |
| MCDATA CORP | CL A | 580031201 | 68 | 13018 | SH | DEFINED | 02 |
| MCDONALDS CORP | COM | 580135101 | 3191 | 95294 | SH | DEFINED | 02 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 221 | 11376 | SH | DEFINED | 02 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 151 | 39083 | SH | DEFINED | 02 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 240 | 4383 | | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 267 | 4877 | SH | DEFINED | 02 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 198 | 11020 | SH | DEFINED | 02 |
| MEDTRONIC INC | COM | 585055106 | 383 | 7135 | SH | DEFINED | 02 |
| MERCK & CO INC | COM | 589331107 | 263 | 9650 | | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 1154 | 42413 | SH | DEFINED | 02 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 1747 | 44101 | SH | DEFINED | 02 |
| MEREDITH CORP | COM | 589433101 | 242 | 4854 | | DEFINED | 01 |
| MERIDIAN GOLD INC | COM | 589975101 | 1000 | 3445 | SH | Call | DEFINED 02 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 43 | 10287 | | DEFINED | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 3190 | 51998 | SH | DEFINED | 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1224 | 2119 | SH | Call | DEFINED 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 397 | 5421 | SH | Put | DEFINED 02 |
| MGM MIRAGE | COM | 552953101 | 694 | 2200 | SH | Call | DEFINED 02 |
| MGP INGREDIENTS INC | COM | 55302G103 | 259 | 23145 | SH | DEFINED | 02 |
| MICHAELS STORES INC | COM | 594087108 | 1374 | 41553 | SH | DEFINED | 02 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 138 | 10345 | SH | DEFINED | 02 |
| MICROSOFT CORP | COM | 594918104 | 493 | 3715 | SH | Call | DEFINED 02 |
| MICROSOFT CORP | COM | 594918104 | 6527 | 253983 | SH | DEFINED | 02 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 8495 | 65000 | SH | DEFINED | 02 |
| MILACRON INC | COM | 598709103 | 46 | 25660 | | DEFINED | 01 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 280 | 7236 | SH | DEFINED | 02 |
| MONSANTO CO NEW | COM | 61166W101 | 4245 | 67648 | SH | DEFINED | 02 |
| MOODYS CORP | COM | 615369105 | 286 | 5604 | SH | DEFINED | 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 1102 | 2354 | SH | Call | DEFINED 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 403 | 2768 | SH | Put | DEFINED 02 |
| MORGAN STANLEY INDIA INVS FD | COM | 61745C105 | 258 | 6000 | | DEFINED | 01 |
| MOTOROLA INC | COM | 620076109 | 1021 | 46206 | SH | DEFINED | 02 |
| MURPHY OIL CORP | COM | 626717102 | 558 | 2340 | SH | Call | DEFINED 02 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 539 | 20510 | SH | DEFINED | 02 |
| NAVARRA CORP | COM | 639208107 | 1892 | 4654 | SH | Put | DEFINED 02 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 487 | 15024 | SH | DEFINED | 02 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 2873 | 1184 | SH | Call | DEFINED 02 |
| NETFLIX COM INC | COM | 64110L106 | 469 | 18028 | SH | DEFINED | 02 |
| NETGEAR INC | COM | 64111Q104 | 220 | 9172 | SH | DEFINED | 02 |
| NEW CENTURY FINANCIAL CORP M | COM | 6435EV108 | 2667 | 73542 | SH | DEFINED | 02 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 300 | 18312 | | DEFINED | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 4151 | 88004 | SH | DEFINED | 02 |
| NEWS CORP | CL A | 65248E104 | 380 | 24400 | SH | DEFINED | 02 |
| NEWS CORP | CL B | 65248E203 | 842 | 51025 | | DEFINED | 01 |
| NEWS CORP | CL B | 65248E203 | 383 | 23200 | SH | DEFINED | 02 |
| NEXEN INC | COM | 65334H102 | 1063 | 22300 | SH | DEFINED | 02 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 1792 | 71437 | SH | DEFINED | 02 |
| NGP CAP RES CO | COM | 62912R107 | 175 | 11620 | SH | DEFINED | 02 |
| NIKE INC | CL B | 654106103 | 1426 | 17455 | | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 2282 | 27943 | SH | DEFINED | 02 |
| NISOURCE INC | COM | 65473P105 | 201 | 8279 | | DEFINED | 01 |
| NITROMED INC | COM | 654798503 | 238 | 13199 | SH | DEFINED | 02 |
| NOBLE CORPORATION | SHS | G65422100 | 712 | 10403 | SH | DEFINED | 01 |
| NORDSTROM INC | COM | 655664100 | 299 | 8699 | SH | DEFINED | 02 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 237 | 5837 | SH | DEFINED | 02 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 6520 | 2000000 | | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 285 | 87500 | SH | DEFINED | 02 |
| NORTHGATE MINERALS CORP | COM | 666416102 | 21 | 15689 | | DEFINED | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 215 | 8571 | SH | DEFINED | 02 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 209 | 20654 | SH | DEFINED | 02 |
| NRG ENERGY INC | COM NEW | 629377508 | 1774 | 2235 | SH | Call | DEFINED 02 |

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| NSTAR | COM | 67019E107 | 209 | 7212 | SH | | DEFINED | 02 |
| NTL INC DEL | COM | 62940M104 | 1136 | 17020 | SH | | DEFINED | 02 |
| NUCOR CORP | COM | 670346105 | 750 | 12707 | SH | | DEFINED | 02 |
| NUCOR CORP | COM | 670346105 | 799 | 13543 | | | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 896 | 26133 | SH | | DEFINED | 02 |
| NYFIX INC | COM | 670712108 | 60 | 10437 | SH | | DEFINED | 02 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 584 | 6836 | SH | | DEFINED | 02 |
| OFFICE DEPOT INC | COM | 676220106 | 213 | 7169 | SH | | DEFINED | 02 |
| OIL STS INTL INC | COM | 678026105 | 3055 | 84150 | SH | | DEFINED | 02 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 71412 | 575900 | SH | | DEFINED | 02 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 4522 | 3850 | SH | Call | DEFINED | 02 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 371 | 3337 | SH | Put | DEFINED | 02 |
| OMNICARE INC | COM | 681904108 | 769 | 13682 | SH | | DEFINED | 02 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 316 | 25082 | SH | | DEFINED | 02 |
| ORACLE CORP | COM | 68389X105 | 694 | 55960 | SH | | DEFINED | 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 259 | 4440 | SH | | DEFINED | 02 |
| OWENS & MINOR INC NEW | COM | 690732102 | 258 | 8787 | SH | | DEFINED | 02 |
| OWENS ILL INC | COM NEW | 690768403 | 206 | 9976 | SH | | DEFINED | 02 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 908 | 20300 | SH | | DEFINED | 02 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 11520 | 144392 | SH | | DEFINED | 02 |
| PACTIV CORP | COM | 695257105 | 328 | 18706 | SH | | DEFINED | 02 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 407 | 23006 | SH | | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 600 | 22532 | SH | | DEFINED | 02 |
| PATTERSON COMPANIES INC | COM | 703395103 | 487 | 12166 | SH | | DEFINED | 02 |
| PENNEY J C INC | COM | 708160106 | 627 | 13213 | SH | | DEFINED | 02 |
| PEPSICO INC | COM | 713448108 | 1015 | 2592 | SH | Call | DEFINED | 02 |
| PEPSICO INC | COM | 713448108 | 574 | 10115 | SH | | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 556 | 8728 | SH | | DEFINED | 02 |
| PFIZER INC | COM | 717081103 | 8053 | 322506 | SH | | DEFINED | 02 |
| PG&E CORP | COM | 69331C108 | 961 | 24484 | SH | | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 14656 | 208600 | SH | | DEFINED | 02 |
| PHARMION CORP | COM | 71715B409 | 248 | 11400 | SH | | DEFINED | 02 |
| PHELPS DODGE CORP | COM | 717265102 | 2632 | 20257 | SH | | DEFINED | 02 |
| PHELPS DODGE CORP | COM | 717265102 | 7552 | 2126 | SH | Call | DEFINED | 02 |
| PIKE ELEC CORP | COM | 721283109 | 453 | 24200 | SH | | DEFINED | 02 |
| PIONEER NAT RES CO | COM | 723787107 | 292 | 5319 | SH | | DEFINED | 02 |
| PLACER DOME INC | COM | 725906101 | 476 | 27767 | SH | | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 1720 | 40163 | SH | | DEFINED | 02 |
| PLANTRONICS INC NEW | COM | 727493108 | 499 | 16193 | SH | | DEFINED | 02 |
| PLUG POWER INC | COM | 72919P103 | 222 | 32627 | SH | | DEFINED | 02 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 3296 | 56811 | SH | | DEFINED | 02 |
| POGO PRODUCING CO | COM | 730448107 | 586 | 9950 | SH | | DEFINED | 02 |
| POSCO | SPONSORED ADR | 693483109 | 550 | 9726 | SH | | DEFINED | 02 |
| POWER INTEGRATIONS INC | COM | 739276103 | 246 | 11325 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN NETWKG PRT | 73935X815 | 16891 | 1051759 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYNM LRG CP GR | 73935X609 | 1295 | 84029 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN MEDIA PORT | 73935X823 | 21438 | 1477443 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN LSR & ENT | 73935X757 | 19337 | 1394196 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN FD & BEV | 73935X849 | 19781 | 1363281 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN BIOT & GEN | 73935X856 | 3145 | 186549 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | ZACKS MC PRTFL | 73935X740 | 30168 | 2007209 | SH | | DEFINED | 02 |
| PPG INDS INC | COM | 693506107 | 272 | 4602 | | | DEFINED | 01 |
| PPG INDS INC | COM | 693506107 | 409 | 6911 | SH | | DEFINED | 02 |
| PRAXAIR INC | COM | 74005P104 | 441 | 9205 | SH | | DEFINED | 02 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 252 | 6508 | SH | | DEFINED | 02 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 284 | 5350 | SH | | DEFINED | 02 |
| PRESTIGE BRANDS HLDGS INC | COM | 74112D101 | 218 | 17700 | SH | | DEFINED | 02 |
| PRICESMART INC | RIGHT 99/99/9999 | 741511117 | 7 | 12200 | | | DEFINED | 01 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 633 | 22186 | SH | | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 391 | 16496 | SH | Put | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 30556 | 513891 | SH | | DEFINED | 02 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 540 | 30518 | SH | | DEFINED | 02 |

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| PRUDENTIAL FINL INC | COM | 744320102 | 774 | 2150 | SH | Call | DEFINED | 02 |
| PRUDENTIAL FINL INC | COM | 744320102 | 2064 | 4300 | SH | Put | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 766 | 17840 | SH | | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 1428 | 2791 | SH | Call | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 855 | 4189 | SH | Put | DEFINED | 02 |
| QUALCOMM INC | COM | 747525103 | 4421 | 98907 | SH | | DEFINED | 02 |
| QUANTUM FUEL SYS TECH WORLDW | COM | 74765E109 | 152 | 36994 | SH | | DEFINED | 02 |
| QUESTAR CORP | COM | 748356102 | 4472 | 50754 | SH | | DEFINED | 02 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 733 | 15335 | SH | | DEFINED | 02 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 719 | 175425 | SH | | DEFINED | 02 |
| RAMBUS INC DEL | COM | 750917106 | 2056 | 170188 | SH | | DEFINED | 02 |
| RANDGOLD RES LTD | ADR | 752344309 | 168 | 10710 | SH | | DEFINED | 02 |
| REALNETWORKS INC | COM | 75605L104 | 207 | 36402 | SH | | DEFINED | 02 |
| REDWOOD TR INC | COM | 758075402 | 432 | 8885 | SH | | DEFINED | 02 |
| REGIONAL BK HOLDERS TR | DEPOSITRY RCPT | 75902E100 | 52297 | 400900 | SH | | DEFINED | 02 |
| REGIONAL BK HOLDERS TR | DEPOSITRY RCPT | 75902E100 | 729 | 1350 | SH | Put | DEFINED | 02 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 278 | 8942 | | | DEFINED | 01 |
| RENOVIS INC | COM | 759885106 | 452 | 33379 | SH | | DEFINED | 02 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1188 | 2490 | SH | Put | DEFINED | 02 |
| RESPIRONICS INC | COM | 761230101 | 235 | 5585 | SH | | DEFINED | 02 |
| RETAIL HOLDERS TR | DEP RCPT | 76127U101 | 2302 | 24800 | SH | | DEFINED | 02 |
| RETAIL HOLDERS TR | DEP RCPT | 76127U101 | 2057 | 9162 | SH | Put | DEFINED | 02 |
| REUNION INDS INC | COM | 761312107 | 3 | 11794 | | | DEFINED | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 227 | 40315 | SH | | DEFINED | 02 |
| RITE AID CORP | COM | 767754104 | 99 | 25391 | SH | | DEFINED | 02 |
| ROCKWELL COLLINS INC | COM | 774341101 | 335 | 6927 | SH | | DEFINED | 02 |
| SABRE HLDGS CORP | CL A | 785905100 | 406 | 20006 | SH | | DEFINED | 02 |
| SAKS INC | COM | 79377W108 | 873 | 47202 | SH | | DEFINED | 02 |
| SANDISK CORP | COM | 80004C101 | 398 | 8254 | SH | | DEFINED | 02 |
| SANDISK CORP | COM | 80004C101 | 1304 | 844 | SH | Call | DEFINED | 02 |
| SARA LEE CORP | COM | 803111103 | 285 | 15015 | SH | | DEFINED | 02 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 585 | 24418 | | | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 1754 | 73155 | SH | | DEFINED | 02 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1093 | 51931 | SH | | DEFINED | 02 |
| SCHLUMBERGER LTD | COM | 806857108 | 10070 | 119340 | SH | | DEFINED | 02 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 560 | 38783 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 636 | 21098 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 1897 | 56500 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 1298 | 47200 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 211 | 10100 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 1822 | 61813 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 6193 | 58794 | SH | Put | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 8268 | 17135 | SH | Call | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 735 | 31660 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 3147 | 58808 | SH | Put | DEFINED | 02 |
| SEMICONDUCTOR HLDERS TR | DEP RCPT | 816636203 | 10554 | 285700 | SH | | DEFINED | 02 |
| SEPRACOR INC | COM | 817315104 | 2847 | 48234 | SH | | DEFINED | 02 |
| SEPRACOR INC | COM | 817315104 | 2239 | 2381 | SH | Call | DEFINED | 02 |
| SEPRACOR INC | COM | 817315104 | 638 | 2476 | SH | Put | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 391 | 2528 | SH | Call | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 1244 | 2236 | SH | Put | DEFINED | 02 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 556 | 12624 | SH | | DEFINED | 02 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR | 82481R106 | 321 | 8663 | SH | | DEFINED | 02 |
| SIEBEL SYS INC | COM | 826170102 | 1228 | 118900 | SH | | DEFINED | 02 |
| SILICON LABORATORIES INC | COM | 826919102 | 287 | 9460 | SH | | DEFINED | 02 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 161 | 31039 | SH | | DEFINED | 02 |
| SIMON PTY GROUP INC NEW | COM | 828806109 | 3194 | 43091 | SH | | DEFINED | 02 |
| SINA CORP | ORD | G81477104 | 385 | 14000 | SH | | DEFINED | 02 |
| SINGING MACH INC | COM NEW | 829322304 | 4 | 11017 | | | DEFINED | 01 |
| SIRVA INC | COM | 82967Y104 | 269 | 36114 | | | DEFINED | 01 |
| SIX FLAGS INC | COM | 83001P109 | 97 | 13538 | | | DEFINED | 01 |
| SMITH INTL INC | COM | 832110100 | 501 | 15038 | SH | | DEFINED | 02 |

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| SOFTWARE HOLDRS TR | DEPOSITRY RCPT | 83404B103 | 279 | 7700 | SH | DEFINED | 02 |
| SONICWALL INC | COM | 835470105 | 100 | 15814 | SH | DEFINED | 02 |
| SOUTHERN CO | COM | 842587107 | 731 | 20448 | SH | DEFINED | 02 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 2092 | 28504 | SH | DEFINED | 02 |
| SPINNAKER EXPL CO | COM | 84855W109 | 960 | 14837 | SH | DEFINED | 02 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 242 | 10158 | SH | DEFINED | 02 |
| SPX CORP | COM | 784635104 | 3738 | 81350 | SH | DEFINED | 02 |
| SRA INTL INC | CL A | 78464R105 | 386 | 10890 | SH | DEFINED | 02 |
| ST JUDE MED INC | COM | 790849103 | 458 | 9784 | | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 520 | 11112 | SH | DEFINED | 02 |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312305 | 72 | 13011 | SH | DEFINED | 02 |
| STAPLES INC | COM | 855030102 | 271 | 12693 | SH | DEFINED | 02 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 42 | 12786 | SH | DEFINED | 02 |
| STEEL DYNAMICS INC | COM | 858119100 | 534 | 15725 | SH | DEFINED | 02 |
| STILLWATER MNG CO | COM | 86074Q102 | 123 | 13468 | SH | DEFINED | 02 |
| STONE ENERGY CORP | COM | 861642106 | 1795 | 29415 | SH | DEFINED | 02 |
| STREETTRACKS INDEX SHS FDS | DJ EURO STX 50 | 863308201 | 35137 | 852230 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | TOTAL MKT ETF | 86330E885 | 3243 | 36700 | SH | DEFINED | 02 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 121 | 30802 | SH | DEFINED | 02 |
| SUNCOR ENERGY INC | COM | 867229106 | 5163 | 85300 | SH | DEFINED | 02 |
| SUNCOR ENERGY INC | COM | 867229106 | 1036 | 1538 | SH | Call | DEFINED 02 |
| SUNOCO INC | COM | 86764P109 | 6091 | 77896 | SH | DEFINED | 02 |
| SURMODICS INC | COM | 868873100 | 515 | 13315 | SH | DEFINED | 02 |
| SYBASE INC | COM | 871130100 | 397 | 16952 | SH | DEFINED | 02 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 210 | 21648 | | DEFINED | 01 |
| SYNTROLEUM CORP | COM | 871630109 | 249 | 17124 | SH | DEFINED | 02 |
| TARGET CORP | COM | 87612E106 | 509 | 9803 | SH | DEFINED | 02 |
| TCW CONV SECS FD INC | COM | 872340104 | 70 | 13936 | | DEFINED | 01 |
| TECH DATA CORP | COM | 878237106 | 484 | 13178 | SH | DEFINED | 02 |
| TEKELEC | COM | 879101103 | 5841 | 279330 | SH | DEFINED | 02 |
| TELECOM ARGENTINA S A | SPON ADR REP B | 879273209 | 144 | 11189 | | DEFINED | 01 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 1542 | 72500 | SH | DEFINED | 02 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 248 | 6367 | SH | DEFINED | 02 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 1232 | 8940 | SH | DEFINED | 02 |
| TERADYNE INC | COM | 880770102 | 207 | 12568 | SH | DEFINED | 02 |
| TESORO CORP | COM | 881609101 | 2375 | 1355 | SH | Call | DEFINED 02 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 984 | 29449 | SH | DEFINED | 02 |
| TEXAS INSTRS INC | COM | 882508104 | 360 | 10629 | SH | DEFINED | 02 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 1683 | 10612 | | DEFINED | 01 |
| TIME WARNER INC | COM | 887317105 | 3560 | 196566 | SH | DEFINED | 02 |
| TIVO INC | COM | 888706108 | 355 | 64855 | SH | DEFINED | 02 |
| TJX COS INC NEW | COM | 872540109 | 356 | 17366 | SH | DEFINED | 02 |
| TODCO | CL A | 88889T107 | 1923 | 46100 | SH | DEFINED | 02 |
| TOLL BROTHERS INC | COM | 889478103 | 4433 | 99240 | SH | DEFINED | 02 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 778 | 5731 | | DEFINED | 01 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 4167 | 45108 | SH | DEFINED | 02 |
| TRANSOCEAN INC | ORD | G90078109 | 5406 | 4804 | SH | Call | DEFINED 02 |
| TXU CORP | COM | 873168108 | 12292 | 108893 | SH | DEFINED | 02 |
| TYCO INTL LTD NEW | COM | 902124106 | 395 | 14182 | | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 2025 | 3731 | SH | Call | DEFINED 02 |
| TYCO INTL LTD NEW | COM | 902124106 | 2506 | 89966 | SH | DEFINED | 02 |
| U S G CORP | COM NEW | 903293405 | 2240 | 32603 | SH | DEFINED | 02 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 16745 | 294398 | SH | DEFINED | 02 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 8907 | 4515 | SH | Call | DEFINED 02 |
| ULTRALIFE BATTERIES INC | COM | 903899102 | 179 | 13863 | SH | DEFINED | 02 |
| UNION PAC CORP | COM | 907818108 | 434 | 6055 | SH | DEFINED | 02 |
| UNIT CORP | COM | 909218109 | 612 | 11072 | SH | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 213 | 59186 | SH | DEFINED | 02 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 2993 | 43290 | SH | DEFINED | 02 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1485 | 21477 | | DEFINED | 01 |
| UQM TECHNOLOGIES INC | COM | 903213106 | 181 | 43940 | SH | DEFINED | 02 |
| US BANCORP DEL | COM NEW | 902973304 | 946 | 33689 | | DEFINED | 01 |

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| USEC INC | COM | 90333E108 | 513 | 45966 | SH | DEFINED | 02 |
| UST INC | COM | 902911106 | 859 | 20511 | SH | DEFINED | 02 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 285 | 7300 | SH | DEFINED | 02 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 32346 | 286092 | SH | DEFINED | 02 |
| VALLEY NATL BANCORP | COM | 919794107 | 921 | 40197 | SH | DEFINED | 02 |
| VANGUARD INDEX TR | EXT MKT VIPERS | 922908652 | 846 | 9500 | SH | DEFINED | 02 |
| VANGUARD INDEX TR | MID CAP VIPERS | 922908629 | 267 | 4200 | SH | DEFINED | 02 |
| VANGUARD INDEX TR | SMLL CP VIPERS | 922908751 | 357 | 6000 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EURO VIPERS | 922042874 | 2884 | 55000 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | PACIFIC VIPERS | 922042866 | 1840 | 32200 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT VIPERS | 922042858 | 9503 | 164905 | SH | DEFINED | 02 |
| VANGUARD SECTOR INDEX FDS | CONSUMER DISC | 92204A108 | 1043 | 20000 | SH | DEFINED | 02 |
| VEECO INSTRS INC DEL | COM | 922417100 | 228 | 14200 | SH | DEFINED | 02 |
| VERISIGN INC | COM | 92343E102 | 203 | 9533 | SH | DEFINED | 02 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 247 | 7542 | SH | DEFINED | 02 |
| VIACOM INC | CL B | 925524308 | 366 | 11079 | | DEFINED | 01 |
| VIACOM INC | CL B | 925524308 | 930 | 28163 | SH | DEFINED | 02 |
| VIDESH SANCHAR NIGAM LTD | SPON ADR NEW | 92659G600 | 214 | 12978 | SH | DEFINED | 02 |
| VINTAGE PETE INC | COM | 927460105 | 376 | 8245 | SH | DEFINED | 02 |
| VIOPHARMA INC | COM | 928241108 | 614 | 29490 | SH | DEFINED | 02 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 158 | 13226 | SH | DEFINED | 02 |
| VISTACARE INC | CL A | 92839Y109 | 162 | 11224 | SH | DEFINED | 02 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 598 | 1744 | SH | Put | DEFINED 02 |
| WAL MART STORES INC | COM | 931142103 | 869 | 19828 | SH | DEFINED | 02 |
| WAL MART STORES INC | COM | 931142103 | 418 | 3900 | SH | Call | DEFINED 02 |
| WAL MART STORES INC | COM | 931142103 | 812 | 3300 | SH | Put | DEFINED 02 |
| WALGREEN CO | COM | 931422109 | 268 | 6168 | SH | DEFINED | 02 |
| WASHINGTON MUT INC | COM | 939322103 | 911 | 23230 | SH | DEFINED | 02 |
| WATSCO INC | COM | 942622200 | 404 | 7613 | SH | DEFINED | 02 |
| WEBMD CORP | COM | 94769M105 | 896 | 80878 | SH | DEFINED | 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 8646 | 147621 | SH | DEFINED | 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 670 | 7764 | SH | Put | DEFINED 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1175 | 20056 | | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 1064 | 23562 | SH | DEFINED | 02 |
| WESTERN DIGITAL CORP | COM | 958102105 | 380 | 29427 | SH | DEFINED | 02 |
| WEYERHAEUSER CO | COM | 962166104 | 614 | 8931 | SH | DEFINED | 02 |
| WHIRLPOOL CORP | COM | 963320106 | 600 | 7920 | SH | DEFINED | 02 |
| WHITEHALL JEWELLERS INC | COM | 965063100 | 51 | 30138 | | DEFINED | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1162 | 8645 | SH | DEFINED | 02 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2439 | 5295 | SH | Call | DEFINED 02 |
| WILLIAMS SONOMA INC | COM | 969904101 | 693 | 18080 | SH | DEFINED | 02 |
| WOORI FIN HLDGS CO LTD | ADR | 981063100 | 222 | 5048 | | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 1119 | 15567 | SH | DEFINED | 02 |
| WYETH | COM | 983024100 | 354 | 7644 | SH | DEFINED | 02 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 852 | 1200 | SH | Call | DEFINED 02 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 345 | 9622 | SH | DEFINED | 02 |
| XTO ENERGY INC | COM | 98385X106 | 686 | 15134 | SH | DEFINED | 02 |
| YAHOO INC | COM | 984332106 | 2442 | 72097 | SH | DEFINED | 02 |
| YELLOW ROADWAY CORP | COM | 985577105 | 246 | 5931 | SH | DEFINED | 02 |
| YORK INTL CORP NEW | COM | 986670107 | 285 | 5078 | | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 1150 | 23746 | SH | DEFINED | 02 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 540 | 13816 | SH | DEFINED | 02 |
| ZIMMER HLDGS INC | COM | 98956P102 | 329 | 4779 | | DEFINED | 01 |
| ZOLTEK COS INC | COM | 98975W104 | 167 | 12685 | SH | DEFINED | 02 |
| ZYMOGENETICS INC | COM | 98985T109 | 257 | 15588 | SH | DEFINED | 02 |