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LABRANCHE & CO INC
Form 13F-HR
November 14, 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: September 30, 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: 212-820-6220

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY November 13, 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: 1365
Form13F Information Table Value Total: \$2,618,004 (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	1236	1440	SH	PUT	DEFINED	02
3M CO	COM	88579Y101	7555	101522	SH		DEFINED	02
AAR CORP	COM	000361105	213	8954	SH		DEFINED	02
ABB LTD	SPONSORED ADR	000375204	162	12299	SH		DEFINED	01
ABBOTT LABS	COM	002824100	936	19273	SH		DEFINED	02
ABERCROMBIE & FITCH CO	CL A	002896207	5425	78079	SH		DEFINED	02
ABRAXIS BIOSCIENCE INC	COM	00383E106	13446	484034	SH		DEFINED	02
ACCENTURE LTD BERMUDA	CL A	G1150G111	246	7759	SH		DEFINED	02
ACTIVISION INC NEW	COM NEW	004930202	650	4250	SH	CALL	DEFINED	02
ACTIVISION INC NEW	COM NEW	004930202	2121	140459	SH		DEFINED	02
ACXIOM CORP	COM	005125109	296	12013	SH		DEFINED	02
ADAPTEC INC	COM	00651F108	123	27994	SH		DEFINED	02
ADOBE SYS INC	COM	00724F101	1838	49083	SH		DEFINED	02
ADOLOR CORP	COM	00724X102	413	29805	SH		DEFINED	02
ADVANCE AUTO PARTS INC	COM	00751Y106	231	7024	SH		DEFINED	01
ADVANCED MAGNETICS INC	COM	00753P103	617	18094	SH		DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	882	1475	SH	CALL	DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	435	12538	SH	PUT	DEFINED	02
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	308	25000	SH		DEFINED	02
ADVENT SOFTWARE INC	COM	007974108	262	7229	SH		DEFINED	02
AEROPOSTALE	COM	007865108	493	16852	SH		DEFINED	02
AETNA INC NEW	COM	00817Y108	252	6377	SH		DEFINED	03
AETNA INC NEW	COM	00817Y108	15082	381330	SH		DEFINED	02
AFFILIATED COMPUTER SERVICES	CL A	008190100	1688	32549	SH		DEFINED	02
AFFILIATED MANAGERS GROUP	COM	008252108	248	300	SH	CALL	DEFINED	02
AFLAC INC	COM	001055102	456	9972	SH		DEFINED	02
AGERE SYS INC	COM	00845V308	324	21723	SH		DEFINED	01
AGERE SYS INC	COM	00845V308	294	19709	SH		DEFINED	02
AGILENT TECHNOLOGIES INC	COM	00846U101	758	23174	SH		DEFINED	02
AGILENT TECHNOLOGIES INC	COM	00846U101	1315	40218	SH		DEFINED	02
AGL RES INC	COM	001204106	496	13595	SH		DEFINED	02
AGNICO EAGLE MINES LTD	COM	008474108	3357	107825	SH		DEFINED	02
AGNICO EAGLE MINES LTD	COM	008474108	250	417	SH	PUT	DEFINED	02
AIRGAS INC	COM	009363102	465	12846	SH		DEFINED	02
AIRTRAN HLDGS INC	COM	00949P108	705	4100	SH	CALL	DEFINED	02
AIRTRAN HLDGS INC	COM	00949P108	658	6719	SH	PUT	DEFINED	02
AKAMAI TECHNOLOGIES INC	COM	00971T101	4030	1294	SH	CALL	DEFINED	02
ALASKA AIR GROUP INC	COM	011659109	240	6302	SH		DEFINED	02
ALBEMARLE CORP	COM	012653101	302	5563	SH		DEFINED	02
ALBERTO CULVER CO	COM	013068101	444	8771	SH		DEFINED	02
ALCAN INC	COM	013716105	408	400	SH	PUT	DEFINED	02
ALCAN INC	COM	013716105	881	22100	SH		DEFINED	02
ALCOA INC	COM	013817101	1521	54257	SH		DEFINED	02
ALCOA INC	COM	013817101	235	841	SH	PUT	DEFINED	02
ALCON INC	COM SHS	H01301102	401	3505	SH		DEFINED	02

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ALEXANDER & BALDWIN INC	COM	014482103	705	15896	SH	DEFINED	02
ALLERGAN INC	COM	018490102	837	7437	SH	DEFINED	01
ALLERGAN INC	COM	018490102	409	230	SH	CALL	DEFINED 02
ALLIANCE DATA SYSTEMS CORP	COM	018581108	972	17614	SH	DEFINED	02
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	360	10342	SH	DEFINED	02
ALLIANT ENERGY CORP	COM	018802108	739	20687	SH	DEFINED	02
ALLIANT TECHSYSTEMS INC	COM	018804104	897	11071	SH	DEFINED	02
ALLIANT TECHSYSTEMS INC	COM	018804104	262	3231	SH	DEFINED	01
ALLIED CAP CORP NEW	COM	01903Q108	440	4000	SH	CALL	DEFINED 02
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	289	25682	SH	DEFINED	02
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	1685	2000	SH	CALL	DEFINED 02
ALLSTATE CORP	COM	020002101	6596	105151	SH	DEFINED	02
ALLSTATE CORP	COM	020002101	452	300	SH	CALL	DEFINED 02
ALLTEL CORP	COM	020039103	11445	206210	SH	DEFINED	02
ALLTEL CORP	COM	020039103	315	1000	SH	CALL	DEFINED 02
ALPHA NATURAL RESOURCES INC	COM	02076X102	625	39658	SH	DEFINED	02
ALTERA CORP	COM	021441100	374	1350	SH	CALL	DEFINED 02
ALTRIA GROUP INC	COM	02209S103	824	10767	SH	DEFINED	01
ALTRIA GROUP INC	COM	02209S103	1298	1778	SH	CALL	DEFINED 02
ALTRIA GROUP INC	COM	02209S103	8232	107536	SH	DEFINED	02
ALTRIA GROUP INC	COM	02209S103	397	5189	SH	DEFINED	03
AMEDISYS INC	COM	023436108	479	12076	SH	DEFINED	02
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	2528	2052	SH	CALL	DEFINED 02
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	361	950	SH	PUT	DEFINED 02
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1737	3546	SH	CALL	DEFINED 02
AMERICAN ELEC PWR INC	COM	025537101	257	7077	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	4745	84615	SH	DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	754	2591	SH	CALL	DEFINED 02
AMERICAN FINL GROUP INC OHIO	COM	025932104	386	8217	SH	DEFINED	02
AMERICAN INTL GROUP INC	COM	026874107	475	1027	SH	CALL	DEFINED 02
AMERICAN INTL GROUP INC	COM	026874107	7641	115323	SH	DEFINED	02
AMERICAN INTL GROUP INC	COM	026874107	212	3195	SH	DEFINED	03
AMERICAN PWR CONVERSION CORP	COM	029066107	1418	64551	SH	DEFINED	02
AMERICAN STD COS INC DEL	COM	029712106	237	5651	SH	DEFINED	02
AMERICAN TOWER CORP	CL A	029912201	3605	2764	SH	CALL	DEFINED 02
AMERICREDIT CORP	COM	03060R101	483	19330	SH	DEFINED	02
AMERIPRISE FINL INC	COM	03076C106	754	16077	SH	DEFINED	02
AMERUS GROUP CO	COM	03072M108	486	7151	SH	DEFINED	02
AMETEK INC NEW	COM	031100100	518	11889	SH	DEFINED	02
AMGEN INC	COM	031162100	6810	95210	SH	DEFINED	02
AMGEN INC	COM	031162100	368	800	SH	PUT	DEFINED 02
AMKOR TECHNOLOGY INC	COM	031652100	212	41170	SH	DEFINED	02
AMPHENOL CORP NEW	CL A	032095101	1568	25323	SH	DEFINED	02
AMR CORP	COM	001765106	4725	204211	SH	DEFINED	02
AMR CORP	COM	001765106	2174	3457	SH	CALL	DEFINED 02
AMSOUTH BANCORPORATION	COM	032165102	705	24277	SH	DEFINED	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	1303	1215	SH	CALL	DEFINED 02
AMYLIN PHARMACEUTICALS INC	COM	032346108	288	180	SH	PUT	DEFINED 02
ANALOG DEVICES INC	COM	032654105	580	1000	SH	PUT	DEFINED 02
ANALOG DEVICES INC	COM	032654105	4834	164470	SH	DEFINED	02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	549	14557	SH	DEFINED	02
ANHEUSER BUSCH COS INC	COM	035229103	996	20954	SH	DEFINED	02
ANIXTER INTL INC	COM	035290105	479	8486	SH	DEFINED	02
ANNALY CAP MGMT INC	COM	035710409	247	1000	SH	CALL	DEFINED 02
ANTIGENICS INC DEL	COM	037032109	159	102744	SH	DEFINED	02
AON CORP	COM	037389103	2084	61517	SH	DEFINED	02
APACHE CORP	COM	037411105	300	2398	SH	PUT	DEFINED 02
APEX SILVER MINES LTD	ORD	G04074103	1395	3000	SH	CALL	DEFINED 02
APOLLO GROUP INC	CL A	037604105	460	9351	SH	DEFINED	02
APPLE COMPUTER INC	COM	037833100	10313	4585	SH	CALL	DEFINED 02
APPLEBEES INTL INC	COM	037899101	373	17346	SH	DEFINED	02
APPLERA CORP	COM CE GEN GRP	038020202	441	31666	SH	DEFINED	02

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APPLIED INDL TECHNOLOGIES IN	COM	03820C105	232	9494	SH	DEFINED	01
APPLIED MATLS INC	COM	038222105	5311	299525	SH	DEFINED	02
AQUA AMERICA INC	COM	03836W103	578	26350	SH	DEFINED	02
AQUILA INC	COM	03840P102	402	92912	SH	DEFINED	02
ARCH COAL INC	COM	039380100	668	1600	SH	CALL	DEFINED 02
ARCHER DANIELS MIDLAND CO	COM	039483102	861	22733	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	1368	36127	SH	DEFINED	02
ARENA PHARMACEUTICALS INC	COM	040047102	209	17462	SH	DEFINED	02
ARENA RESOURCES INC	COM	040049108	595	18536	SH	DEFINED	02
ARIAD PHARMACEUTICALS INC	COM	04033A100	266	60939	SH	DEFINED	02
ARROW ELECTRS INC	COM	042735100	1464	53355	SH	DEFINED	02
ARTHROCARE CORP	COM	043136100	641	13683	SH	DEFINED	02
ARVINMERITOR INC	COM	043353101	175	12260	SH	DEFINED	02
ASA BERMUDA LIMITED	COM	G3156P103	485	8500	SH	DEFINED	02
ASSOCIATED BANC CORP	COM	045487105	410	12613	SH	DEFINED	02
ASSURED GUARANTY LTD	COM	G0585R106	236	9088	SH	DEFINED	01
ASTORIA FINL CORP	COM	046265104	422	13688	SH	DEFINED	02
ASTRAZENECA PLC	SPONSORED ADR	046353108	488	7800	SH	DEFINED	02
AT&T INC	COM	00206R102	6986	214557	SH	DEFINED	02
AT&T INC	COM	00206R102	735	22570	SH	DEFINED	01
ATHEROGENICS INC	COM	047439104	371	650	SH	CALL	DEFINED 02
ATI TECHNOLOGIES INC	COM	001941103	8348	389164	SH	DEFINED	02
ATMEL CORP	COM	049513104	305	50570	SH	DEFINED	02
ATP OIL & GAS CORP	COM	00208J108	1626	44010	SH	DEFINED	02
ATWOOD OCEANICS INC	COM	050095108	1034	22992	SH	DEFINED	02
AU OPTRONICS CORP	SPONSORED ADR	002255107	1320	92618	SH	DEFINED	02
AUDIOCODES LTD	ORD	M15342104	148	15805	SH	DEFINED	02
AUTOBYTEL INC	COM	05275N106	497	2300	SH	PUT	DEFINED 02
AUTODESK INC	COM	052769106	489	14057	SH	DEFINED	02
AUTOMATIC DATA PROCESSING IN	COM	053015103	408	8614	SH	DEFINED	02
AUTOZONE INC	COM	053332102	510	510	SH	CALL	DEFINED 02
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	243	35120	SH	DEFINED	02
AVIS BUDGET GROUP	COM	053774105	666	36425	SH	DEFINED	02
AVNET INC	COM	053807103	618	31492	SH	DEFINED	02
AVON PRODS INC	COM	054303102	641	20922	SH	DEFINED	02
BALL CORP	COM	058498106	224	5535	SH	DEFINED	02
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	717	15838	SH	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	31996	597273	SH	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	807	15073	SH	DEFINED	03
BANK OF AMERICA CORPORATION	COM	060505104	863	750	SH	CALL	DEFINED 02
BANKRATE INC	COM	06646V108	795	29937	SH	DEFINED	02
BANKRATE INC	COM	06646V108	317	350	SH	PUT	DEFINED 02
BARCLAYS BK PLC	IDX GSC 2015	06738C794	2666	62694	SH	DEFINED	03
BARD C R INC	COM	067383109	203	373	SH	CALL	DEFINED 02
BARRICK GOLD CORP	COM	067901108	749	24391	SH	DEFINED	01
BARRICK GOLD CORP	COM	067901108	1249	40659	SH	DEFINED	02
BAUSCH & LOMB INC	COM	071707103	2795	55754	SH	DEFINED	02
BAUSCH & LOMB INC	COM	071707103	663	1700	SH	CALL	DEFINED 02
BAXTER INTL INC	COM	071813109	3433	75507	SH	DEFINED	02
BAYER A G	SPONSORED ADR	072730302	321	6300	SH	DEFINED	02
BE AEROSPACE INC	COM	073302101	288	13645	SH	DEFINED	02
BEA SYS INC	COM	073325102	1168	2500	SH	CALL	DEFINED 02
BEAR STEARNS COS INC	COM	073902108	2236	15962	SH	DEFINED	02
BEAR STEARNS COS INC	COM	073902108	923	1135	SH	CALL	DEFINED 02
BEAZER HOMES USA INC	COM	07556Q105	752	19263	SH	DEFINED	02
BECKMAN COULTER INC	COM	075811109	2152	37386	SH	DEFINED	02
BELLSOUTH CORP	COM	079860102	1289	30153	SH	DEFINED	02
BELLSOUTH CORP	COM	079860102	3990	3000	SH	CALL	DEFINED 02
BERKLEY W R CORP	COM	084423102	474	13396	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	988	27920	SH	DEFINED	02
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2970	31	SH	DEFINED	01
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	771	243	SH	DEFINED	01

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BERRY PETE CO	CL A	085789105	204	7238	SH	DEFINED	02
BEST BUY INC	COM	086516101	4324	80727	SH	DEFINED	02
BHP BILLITON LTD	SPONSORED ADR	088606108	2796	73800	SH	DEFINED	02
BIOGEN IDEC INC	COM	09062X103	209	431	SH	CALL	DEFINED 02
BIOMET INC	COM	090613100	508	15793	SH	DEFINED	02
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	4271	23120	SH	DEFINED	02
BIOVAIL CORP	COM	09067J109	1242	81471	SH	DEFINED	02
BJS WHOLESALE CLUB INC	COM	05548J106	232	7964	SH	DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	499	17085	SH	DEFINED	02
BLACKROCK STRATEGIC MUN TR	COM	09248T109	258	14818	SH	DEFINED	01
BLOCKBUSTER INC	CL A	093679108	46	12007	SH	DEFINED	01
BLOUNT INTL INC NEW	COM	095180105	101	10043	SH	DEFINED	01
BLUE COAT SYSTEMS INC	COM NEW	09534T508	463	25693	SH	DEFINED	02
BMC SOFTWARE INC	COM	055921100	761	27973	SH	DEFINED	01
BOB EVANS FARMS INC	COM	096761101	247	8148	SH	DEFINED	02
BORG WARNER INC	COM	099724106	241	4215	SH	DEFINED	01
BORG WARNER INC	COM	099724106	1010	17660	SH	DEFINED	02
BOSTON COMMUNICATIONS GROUP	COM	100582105	21	10389	SH	DEFINED	02
BOSTON SCIENTIFIC CORP	COM	101137107	3543	239497	SH	DEFINED	02
BOSTON SCIENTIFIC CORP	COM	101137107	409	27643	SH	DEFINED	03
BOSTON SCIENTIFIC CORP	COM	101137107	1744	2250	SH	PUT	DEFINED 02
BOYD GAMING CORP	COM	103304101	316	8229	SH	DEFINED	02
BP PLC	SPONSORED ADR	055622104	937	14284	SH	DEFINED	02
BRIGGS & STRATTON CORP	COM	109043109	759	27538	SH	DEFINED	02
BRINKER INTL INC	COM	109641100	694	17319	SH	DEFINED	02
BRINKS CO	COM	109696104	420	7907	SH	DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	814	32668	SH	DEFINED	02
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	1384	80000	SH	DEFINED	02
BROADCOM CORP	CL A	111320107	2315	76287	SH	DEFINED	02
BROWN & BROWN INC	COM	115236101	534	17486	SH	DEFINED	02
BUILDING MATLS HLDG CORP	COM	120113105	769	29543	SH	DEFINED	02
BURLINGTON NORTHN SANTA FE C	COM	12189T104	565	7691	SH	DEFINED	02
BURLINGTON NORTHN SANTA FE C	COM	12189T104	841	11457	SH	DEFINED	03
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	1005	1305	SH	CALL	DEFINED 02
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	1553	45569	SH	DEFINED	02
C D W CORP	COM	12512N105	1890	30644	SH	DEFINED	02
CA INC	COM	12673P105	3252	137263	SH	DEFINED	02
CA INC	COM	12673P105	280	500	SH	CALL	DEFINED 02
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2080	2600	SH	CALL	DEFINED 02
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	280	1675	SH	PUT	DEFINED 02
CABOT CORP	COM	127055101	1647	44278	SH	DEFINED	02
CADENCE DESIGN SYSTEM INC	COM	127387108	1137	67048	SH	DEFINED	02
CALGON CARBON CORP	COM	129603106	1115	252301	SH	DEFINED	02
CALLAWAY GOLF CO	COM	131193104	151	11510	SH	DEFINED	02
CAMBIOR INC	COM	13201L103	164	46400	SH	DEFINED	01
CAMERON INTERNATIONAL CORP	COM	13342B105	268	250	SH	CALL	DEFINED 02
CAMPBELL SOUP CO	COM	134429109	799	21895	SH	DEFINED	02
CANADIAN NAT RES LTD	COM	136385101	2680	58791	SH	DEFINED	02
CANYON RESOURCES CORP	COM NEW	138869300	16	21699	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	623	750	SH	PUT	DEFINED 02
CAPSTONE TURBINE CORP	COM	14067D102	49	34562	SH	DEFINED	02
CAREMARK RX INC	COM	141705103	250	309	SH	CALL	DEFINED 02
CARMAX INC	COM	143130102	355	8514	SH	DEFINED	01
CARMAX INC	COM	143130102	723	17326	SH	DEFINED	02
CARNIVAL CORP	PAIRED CTF	143658300	1097	23332	SH	DEFINED	02
CATERPILLAR INC DEL	COM	149123101	3093	47005	SH	DEFINED	02
CATERPILLAR INC DEL	COM	149123101	265	500	SH	PUT	DEFINED 02
CBRL GROUP INC	COM	12489V106	7284	180162	SH	DEFINED	02
CELESTICA INC	SUB VTG SHS	15101Q108	110	10257	SH	DEFINED	01
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	868	485	SH	CALL	DEFINED 02
CENTERPOINT ENERGY INC	COM	15189T107	215	15045	SH	DEFINED	02
CENTEX CORP	COM	152312104	297	5647	SH	DEFINED	02

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CENTURY ALUM CO	COM	156431108	258	7679	SH	DEFINED	02
CEPHALON INC	COM	156708109	2081	33700	SH	DEFINED	02
CERIDIAN CORP NEW	COM	156779100	482	21571	SH	DEFINED	02
CHAMPION ENTERPRISES INC	COM	158496109	428	61963	SH	DEFINED	02
CHARMING SHOPPES INC	COM	161133103	158	11058	SH	DEFINED	02
CHATTEM INC	COM	162456107	541	15393	SH	DEFINED	02
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	787	41315	SH	DEFINED	02
CHECKFREE CORP NEW	COM	162813109	437	10577	SH	DEFINED	02
CHEESECAKE FACTORY INC	COM	163072101	1155	42482	SH	DEFINED	02
CHEMTURA CORP	COM	163893100	367	42384	SH	DEFINED	02
CHENIERE ENERGY INC	COM NEW	16411R208	1104	2155	SH	CALL	DEFINED 02
CHENIERE ENERGY INC	COM NEW	16411R208	880	2095	SH	PUT	DEFINED 02
CHESAPEAKE ENERGY CORP	COM	165167107	931	32130	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	465	958	SH	CALL	DEFINED 02
CHEVRON CORP NEW	COM	166764100	870	2008	SH	CALL	DEFINED 02
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	313	13000	SH	DEFINED	02
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	1613	32482	SH	DEFINED	02
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	375	330	SH	PUT	DEFINED 02
CHITTENDEN CORP	COM	170228100	223	7784	SH	DEFINED	01
CHOICEPOINT INC	COM	170388102	496	13862	SH	DEFINED	02
CHUBB CORP	COM	171232101	783	15072	SH	DEFINED	02
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	687	39686	SH	DEFINED	02
CHURCH & DWIGHT INC	COM	171340102	319	8152	SH	DEFINED	02
CIGNA CORP	COM	125509109	303	2607	SH	DEFINED	01
CIGNA CORP	COM	125509109	514	4415	SH	DEFINED	02
CINTAS CORP	COM	172908105	1475	36126	SH	DEFINED	02
CIRCUIT CITY STORE INC	COM	172737108	767	2026	SH	PUT	DEFINED 02
CISCO SYS INC	COM	17275R102	14921	648760	SH	DEFINED	02
CISCO SYS INC	COM	17275R102	1861	4896	SH	CALL	DEFINED 02
CITADEL BROADCASTING CORP	COM	17285T106	108	11508	SH	DEFINED	02
CITIGROUP INC	COM	172967101	4629	12514	SH	CALL	DEFINED 02
CITIGROUP INC	COM	172967101	1212	2400	SH	PUT	DEFINED 02
CITRIX SYS INC	COM	177376100	705	500	SH	CALL	DEFINED 02
CLAIRES STORES INC	COM	179584107	649	22268	SH	DEFINED	02
CLECO CORP NEW	COM	12561W105	210	8325	SH	DEFINED	02
CLICK COMMERCE INC	COM NEW	18681D208	469	20746	SH	DEFINED	02
CLOROX CO DEL	COM	189054109	221	1250	SH	CALL	DEFINED 02
CNET NETWORKS INC	COM	12613R104	318	33154	SH	DEFINED	02
CNH GLOBAL N V	SHS NEW	N20935206	291	12525	SH	DEFINED	02
COACH INC	COM	189754104	360	1500	SH	CALL	DEFINED 02
COCA COLA CO	COM	191216100	4880	109232	SH	DEFINED	02
COCA COLA CO	COM	191216100	334	7486	SH	DEFINED	03
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	338	10815	SH	DEFINED	02
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	5479	73979	SH	DEFINED	02
COLDWATER CREEK INC	COM	193068103	12662	440270	SH	DEFINED	02
COLGATE PALMOLIVE CO	COM	194162103	200	250	SH	CALL	DEFINED 02
COLONIAL BANCGROUP INC	COM	195493309	276	11281	SH	DEFINED	02
COMCAST CORP NEW	CL A	20030N101	1496	1457	SH	CALL	DEFINED 02
COMCAST CORP NEW	CL A SPL	20030N200	380	550	SH	CALL	DEFINED 02
COMMERCE BANCORP INC NJ	COM	200519106	1256	34226	SH	DEFINED	02
COMMSCOPE INC	COM	203372107	290	8833	SH	DEFINED	02
COMMUNITY HEALTH SYS INC NEW	COM	203668108	575	15393	SH	DEFINED	02
COMPAGNIE GENERALE DES GEOPH	SPONSORED ADR	204386106	238	7627	SH	DEFINED	01
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	640	21264	SH	DEFINED	02
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	6397	296723	SH	DEFINED	02
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	760	5000	SH	PUT	DEFINED 02
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	469	25324	SH	DEFINED	02
COMPUCREDIT CORP	COM	20478N100	1136	2250	SH	PUT	DEFINED 02
COMPUCREDIT CORP	COM	20478N100	1789	5545	SH	CALL	DEFINED 02
COMPUTER SCIENCES CORP	COM	205363104	10892	221740	SH	DEFINED	02
COMPUTER SCIENCES CORP	COM	205363104	524	4479	SH	PUT	DEFINED 02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2872	133963	SH	DEFINED	02

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COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1193	1850	SH	CALL	DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1062	2950	SH	PUT	DEFINED	02
CON-WAY INC	COM	205944101	1999	44592	SH		DEFINED	02
CONAGRA FOODS INC	COM	205887102	1729	70623	SH		DEFINED	02
CONEXANT SYSTEMS INC	COM	207142100	363	181687	SH		DEFINED	02
CONEXANT SYSTEMS INC	COM	207142100	34	16847	SH		DEFINED	03
CONNETICS CORP	COM	208192104	490	2428	SH	PUT	DEFINED	02
CONOCOPHILLIPS	COM	20825C104	2043	34315	SH		DEFINED	02
CONOCOPHILLIPS	COM	20825C104	1176	600	SH	CALL	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	1455	6399	SH	CALL	DEFINED	02
CONSTELLATION BRANDS INC	CL A	21036P108	1448	50316	SH		DEFINED	02
CONTINENTAL AIRLS INC	CL B	210795308	5198	2937	SH	CALL	DEFINED	02
COOPER COS INC	COM NEW	216648402	305	5697	SH		DEFINED	01
COOPER COS INC	COM NEW	216648402	871	781	SH	CALL	DEFINED	02
COPART INC	COM	217204106	754	26752	SH		DEFINED	02
CORINTHIAN COLLEGES INC	COM	218868107	1229	113716	SH		DEFINED	02
CORNING INC	COM	219350105	927	37983	SH		DEFINED	02
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	1392	32182	SH		DEFINED	02
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	99	32621	SH		DEFINED	01
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	501	165800	SH		DEFINED	02
COSTCO WHSL CORP NEW	COM	22160K105	398	1500	SH	PUT	DEFINED	02
COVANCE INC	COM	222816100	699	10532	SH		DEFINED	02
COVANTA HLDG CORP	COM	22282E102	3481	161700	SH		DEFINED	02
COX RADIO INC	CL A	224051102	851	55415	SH		DEFINED	02
CRANE CO	COM	224399105	435	10418	SH		DEFINED	02
CREE INC	COM	225447101	300	14910	SH		DEFINED	02
CROWN HOLDINGS INC	COM	228368106	241	12953	SH		DEFINED	02
CSG SYS INTL INC	COM	126349109	470	1000	SH	CALL	DEFINED	02
CSX CORP	COM	126408103	3565	108584	SH		DEFINED	02
CSX CORP	COM	126408103	564	17176	SH		DEFINED	03
CULLEN FROST BANKERS INC	COM	229899109	308	5322	SH		DEFINED	01
CURRENCYSHARES MEXICAN PESO	MEXICAN PES SH	23130H107	6802	74341	SH		DEFINED	03
CV THERAPEUTICS INC	COM	126667104	197	17710	SH		DEFINED	02
CVS CORP	COM	126650100	239	7440	SH		DEFINED	01
CYMER INC	COM	232572107	324	7388	SH		DEFINED	02
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1086	61126	SH		DEFINED	02
CYTYC CORP	COM	232946103	462	18864	SH		DEFINED	02
DAIMLERCHRYSLER AG	ORD	D1668R123	325	6500	SH		DEFINED	01
DAKTRONICS INC	COM	234264109	224	10846	SH		DEFINED	02
DARDEN RESTAURANTS INC	COM	237194105	303	7131	SH		DEFINED	02
DAVITA INC	COM	23918K108	760	13127	SH		DEFINED	02
DEERE & CO	COM	244199105	576	600	SH	CALL	DEFINED	02
DELL INC	COM	24702R101	959	42001	SH		DEFINED	02
DELPHI FINL GROUP INC	CL A	247131105	320	490	SH	CALL	DEFINED	02
DELTA PETE CORP	COM NEW	247907207	4831	214531	SH		DEFINED	02
DENTSPLY INTL INC NEW	COM	249030107	739	24535	SH		DEFINED	02
DEVON ENERGY CORP NEW	COM	25179M103	296	417	SH	PUT	DEFINED	02
DEVON ENERGY CORP NEW	COM	25179M103	353	5584	SH		DEFINED	02
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	3810	2287	SH	CALL	DEFINED	02
DIEBOLD INC	COM	253651103	258	5916	SH		DEFINED	02
DIGENE CORP	COM	253752109	664	15386	SH		DEFINED	02
DIGITAL RIV INC	COM	25388B104	7266	142136	SH		DEFINED	02
DIGITAL RIV INC	COM	25388B104	327	909	SH	CALL	DEFINED	02
DIGITAL RIV INC	COM	25388B104	255	2280	SH	PUT	DEFINED	02
DIONEX CORP	COM	254546104	663	13017	SH		DEFINED	02
DISCOVERY HOLDING CO	CL A COM	25468Y107	301	20828	SH		DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	5792	187378	SH		DEFINED	02
DOLLAR TREE STORES INC	COM	256747106	424	13698	SH		DEFINED	02
DONALDSON INC	COM	257651109	431	11693	SH		DEFINED	02
DORAL FINL CORP	COM	25811P100	221	1150	SH	CALL	DEFINED	02
DORAL FINL CORP	COM	25811P100	3143	476996	SH		DEFINED	02
DOV PHARMACEUTICAL INC	COM	259858108	17	19002	SH		DEFINED	02

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DOVER CORP	COM	260003108	897	18913	SH	DEFINED	02
DOVER DOWNS GAMING & ENTMT I	COM	260095104	189	15548	SH	DEFINED	02
DOW CHEM CO	COM	260543103	2363	60618	SH	DEFINED	02
DOW CHEM CO	COM	260543103	275	250	SH	PUT	DEFINED 02
DOW JONES & CO INC	COM	260561105	229	6833	SH	DEFINED	02
DRESS BARN INC	COM	261570105	205	500	SH	CALL	DEFINED 02
DRS TECHNOLOGIES INC	COM	23330X100	1141	26130	SH	DEFINED	02
DRYSHIPS INC	SHS	Y2109Q101	1433	106924	SH	DEFINED	02
DST SYS INC DEL	COM	233326107	644	10440	SH	DEFINED	01
DST SYS INC DEL	COM	233326107	450	520	SH	CALL	DEFINED 02
DU PONT E I DE NEMOURS & CO	COM	263534109	613	14310	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	2411	56285	SH	DEFINED	02
DUKE ENERGY CORP NEW	COM	26441C105	831	1052	SH	CALL	DEFINED 02
DUN & BRADSTREET CORP DEL NE	COM	26483E100	766	10220	SH	DEFINED	02
DUQUESNE LT HLDGS INC	COM	266233105	240	12189	SH	DEFINED	01
DUQUESNE LT HLDGS INC	COM	266233105	229	11640	SH	DEFINED	02
DYNEGY INC NEW	CL A	26816Q101	239	2655	SH	CALL	DEFINED 02
E M C CORP MASS	COM	268648102	1198	100000	SH	DEFINED	01
E M C CORP MASS	COM	268648102	307	25619	SH	DEFINED	02
EAGLE BROADBAND INC	COM NEW	269437208	8	12257	SH	DEFINED	01
EAGLE MATERIALS INC	COM	26969P108	316	9373	SH	DEFINED	02
EARTHLINK INC	COM	270321102	426	1565	SH	PUT	DEFINED 02
EASTMAN CHEM CO	COM	277432100	751	13897	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	1096	48927	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	674	1550	SH	PUT	DEFINED 02
EATON CORP	COM	278058102	1901	27614	SH	DEFINED	02
EATON VANCE CORP	COM NON VTG	278265103	592	20507	SH	DEFINED	02
EBAY INC	COM	278642103	288	2501	SH	CALL	DEFINED 02
EBAY INC	COM	278642103	4941	6020	SH	PUT	DEFINED 02
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	963	8335	SH	CALL	DEFINED 02
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	571	15025	SH	PUT	DEFINED 02
ECI TELECOM LTD	ORD	268258100	113	13676	SH	DEFINED	02
ECOLAB INC	COM	278865100	298	6970	SH	DEFINED	01
ECOLAB INC	COM	278865100	1323	30892	SH	DEFINED	02
EDWARDS AG INC	COM	281760108	2128	39939	SH	DEFINED	02
EFUNDS CORP	COM	28224R101	964	39864	SH	DEFINED	02
EL PASO CORP	COM	28336L109	852	62478	SH	DEFINED	02
ELAN PLC	ADR	284131208	10920	710023	SH	DEFINED	02
ELAN PLC	ADR	284131208	450	600	SH	CALL	DEFINED 02
ELAN PLC	ADR	284131208	302	850	SH	PUT	DEFINED 02
ELKCORP	COM	287456107	213	7850	SH	DEFINED	01
EMDEON CORP	COM	290849108	342	2250	SH	CALL	DEFINED 02
EMERSON ELEC CO	COM	291011104	2651	31618	SH	DEFINED	02
EMERSON ELEC CO	COM	291011104	230	2500	SH	CALL	DEFINED 02
EMISPHERE TECHNOLOGIES INC	COM	291345106	178	21104	SH	DEFINED	02
ENCANA CORP	COM	292505104	246	985	SH	CALL	DEFINED 02
ENCANA CORP	COM	292505104	340	660	SH	PUT	DEFINED 02
ENCORE MED CORP	COM	29256E109	102	16195	SH	DEFINED	02
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	74	17237	SH	DEFINED	02
ENDESA S A	SPONSORED ADR	29258N107	844	19805	SH	DEFINED	01
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1105	33953	SH	DEFINED	02
ENERGY CONVERSION DEVICES IN	COM	292659109	557	15030	SH	DEFINED	02
ENERGY EAST CORP	COM	29266M109	604	25482	SH	DEFINED	02
ENERPLUS RES FD	UNIT TR G NEW	29274D604	372	7400	SH	DEFINED	02
ENERSIS S A	SPONSORED ADR	29274F104	424	32087	SH	DEFINED	02
ENSCO INTL INC	COM	26874Q100	690	15745	SH	DEFINED	02
ENSCO INTL INC	COM	26874Q100	215	299	SH	PUT	DEFINED 02
ENTEGRIS INC	COM	29362U104	727	66635	SH	DEFINED	02
ENTERRA ENERGY TR	TR UNIT	29381P102	189	19800	SH	DEFINED	02
ENZO BIOCHEM INC	COM	294100102	487	39965	SH	DEFINED	02
ENZON PHARMACEUTICALS INC	COM	293904108	702	85120	SH	DEFINED	02
EOG RES INC	COM	26875P101	240	300	SH	PUT	DEFINED 02

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EOG RES INC	COM	26875P101	540	8297	SH	DEFINED	02
EQUITABLE RES INC	COM	294549100	733	20952	SH	DEFINED	02
ESCO TECHNOLOGIES INC	COM	296315104	278	6040	SH	DEFINED	02
ESPEED INC	CL A	296643109	573	62233	SH	DEFINED	02
EURONET WORLDWIDE INC	COM	298736109	396	1320	SH	CALL	DEFINED 02
EVEREST RE GROUP LTD	COM	G3223R108	321	3289	SH	DEFINED	02
EXELON CORP	COM	30161N101	452	7469	SH	DEFINED	01
EXELON CORP	COM	30161N101	3022	49921	SH	DEFINED	02
EXPEDIA INC DEL	COM	30212P105	477	30416	SH	DEFINED	02
EXPRESS SCRIPTS INC	COM	302182100	579	7674	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	563	8395	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	279	4155	SH	DEFINED	03
EXXON MOBIL CORP	COM	30231G102	6014	6594	SH	CALL	DEFINED 02
F M C CORP	COM NEW	302491303	1335	20834	SH	DEFINED	02
F5 NETWORKS INC	COM	315616102	2186	40686	SH	DEFINED	02
FAIR ISAAC CORP	COM	303250104	370	10129	SH	DEFINED	02
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	379	20266	SH	DEFINED	02
FAIRPOINT COMMUNICATIONS INC	COM	305560104	303	17401	SH	DEFINED	02
FASTENAL CO	COM	311900104	1221	31649	SH	DEFINED	02
FEDERAL HOME LN MTG CORP	COM	313400301	1334	20111	SH	DEFINED	02
FEDERAL NATL MTG ASSN	COM	313586109	876	1200	SH	CALL	DEFINED 02
FEDERATED DEPT STORES INC DE	COM	31410H101	416	800	SH	CALL	DEFINED 02
FEDERATED INVS INC PA	CL B	314211103	433	12812	SH	DEFINED	01
FEDEX CORP	COM	31428X106	530	4879	SH	DEFINED	02
FIDELITY NATL FINL INC	COM	316326107	941	22590	SH	DEFINED	02
FIDELITY NATL INFORMATION SV	COM	31620M106	335	9054	SH	DEFINED	02
FIRST AMERN CORP CALIF	COM	318522307	1550	36615	SH	DEFINED	02
FIRST DATA CORP	COM	319963104	3492	25029	SH	PUT	DEFINED 02
FIRST DATA CORP	COM	319963104	117037	2786591	SH	DEFINED	02
FIRST DATA CORP	COM	319963104	612	4534	SH	CALL	DEFINED 02
FIRST MARBLEHEAD CORP	COM	320771108	1760	25409	SH	DEFINED	02
FIRST NIAGARA FINL GP INC	COM	33582V108	242	16632	SH	DEFINED	02
FISERV INC	COM	337738108	1374	29178	SH	DEFINED	02
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	805	500	SH	CALL	DEFINED 02
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	212	11284	SH	DEFINED	02
FLEETWOOD ENTERPRISES INC	COM	339099103	100	14932	SH	DEFINED	01
FLEETWOOD ENTERPRISES INC	COM	339099103	126	18676	SH	DEFINED	02
FLEXTRONICS INTL LTD	ORD	Y2573F102	364	28810	SH	DEFINED	02
FLORIDA ROCK INDS INC	COM	341140101	664	17141	SH	DEFINED	02
FLOW INTL CORP	COM	343468104	165	12690	SH	DEFINED	02
FLOWSERVE CORP	COM	34354P105	551	10888	SH	DEFINED	02
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	2346	24200	SH	DEFINED	02
FOOT LOCKER INC	COM	344849104	548	1500	SH	CALL	DEFINED 02
FORD MTR CO DEL	COM PAR \$0.01	345370860	644	79616	SH	DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	178	21961	SH	DEFINED	03
FORD MTR CO DEL	COM PAR \$0.01	345370860	962	3591	SH	CALL	DEFINED 02
FORD MTR CO DEL	COM PAR \$0.01	345370860	942	10354	SH	PUT	DEFINED 02
FORDING CDN COAL TR	TR UNIT	345425102	1000	37700	SH	DEFINED	02
FOREST LABS INC	COM	345838106	2016	3600	SH	CALL	DEFINED 02
FOREST OIL CORP	COM PAR \$0.01	346091705	228	7230	SH	DEFINED	02
FORTUNE BRANDS INC	COM	349631101	810	10790	SH	DEFINED	02
FOSTER WHEELER LTD	SHS NEW	G36535139	1297	33604	SH	DEFINED	02
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	843	13200	SH	DEFINED	02
FOXHOLLOW TECHNOLOGIES INC	COM	35166A103	1392	40724	SH	DEFINED	02
FRANKLIN RES INC	COM	354613101	242	2291	SH	DEFINED	02
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	6627	124426	SH	DEFINED	02
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	5771	10000	SH	PUT	DEFINED 02
GALLAGHER ARTHUR J & CO	COM	363576109	413	15483	SH	DEFINED	02
GAMESTOP CORP NEW	CL A	36467W109	815	17619	SH	DEFINED	02
GAP INC DEL	COM	364760108	240	1090	SH	CALL	DEFINED 02
GAP INC DEL	COM	364760108	485	25618	SH	DEFINED	01
GARMIN LTD	ORD	G37260109	12159	13668	SH	CALL	DEFINED 02

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GATX CORP	COM	361448103	603	14565	SH	DEFINED	02	
GENERAL DYNAMICS CORP	COM	369550108	305	968	SH	CALL	DEFINED	02
GENERAL ELECTRIC CO	COM	369604103	17473	494983	SH	DEFINED	02	
GENERAL ELECTRIC CO	COM	369604103	206	5830	SH	DEFINED	03	
GENERAL MLS INC	COM	370334104	599	10576	SH	DEFINED	02	
GENERAL MTRS CORP	COM	370442105	9074	272823	SH	DEFINED	02	
GENERAL MTRS CORP	COM	370442105	2000	2100	SH	CALL	DEFINED	02
GENERAL MTRS CORP	COM	370442105	2878	17870	SH	PUT	DEFINED	02
GENTEX CORP	COM	371901109	890	62628	SH	DEFINED	02	
GENUINE PARTS CO	COM	372460105	1841	42695	SH	DEFINED	02	
GENZYME CORP	COM	372917104	395	5853	SH	DEFINED	02	
GERDAU AMERISTEEL CORP	COM	37373P105	121	13233	SH	DEFINED	01	
GERDAU S A	SPONSORED ADR	373737105	277	20423	SH	DEFINED	02	
GERON CORP	COM	374163103	1234	196779	SH	DEFINED	02	
GERON CORP	COM	374163103	849	2178	SH	PUT	DEFINED	02
GLAMIS GOLD LTD	COM	376775102	2507	63582	SH	DEFINED	02	
GLAMIS GOLD LTD	COM	376775102	747	3700	SH	PUT	DEFINED	02
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1037	19486	SH	DEFINED	01	
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1650	31000	SH	DEFINED	02	
GLENBOROUGH RLTY TR INC	COM	37803P105	335	13026	SH	DEFINED	01	
GLOBAL CROSSING LTD	SHS NEW	G3921A175	306	14936	SH	DEFINED	02	
GLOBALSANTAFE CORP	SHS	G3930E101	383	500	SH	PUT	DEFINED	02
GLOBALSANTAFE CORP	SHS	G3930E101	218	4357	SH	DEFINED	03	
GLOBALSANTAFE CORP	SHS	G3930E101	226	550	SH	CALL	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	3733	209255	SH	DEFINED	02	
GOLD KIST INC	COM	380614107	281	468	SH	CALL	DEFINED	02
GOLD RESV INC	CL A	38068N108	55	13360	SH	DEFINED	01	
GOLDCORP INC NEW	COM	380956409	238	10077	SH	DEFINED	01	
GOLDCORP INC NEW	COM	380956409	6418	271943	SH	DEFINED	02	
GOLDCORP INC NEW	COM	380956409	1016	2956	SH	CALL	DEFINED	02
GOLDCORP INC NEW	COM	380956409	568	945	SH	PUT	DEFINED	02
GOLDMAN SACHS GROUP INC	COM	38141G104	4640	2025	SH	CALL	DEFINED	02
GOOGLE INC	CL A	38259P508	2521	198	SH	CALL	DEFINED	02
GOOGLE INC	CL A	38259P508	10407	25895	SH	DEFINED	02	
GRACO INC	COM	384109104	408	10455	SH	DEFINED	02	
GRANITE CONSTR INC	COM	387328107	235	4400	SH	DEFINED	01	
GRANITE CONSTR INC	COM	387328107	1238	23214	SH	DEFINED	02	
GREAT PLAINS ENERGY INC	COM	391164100	439	14144	SH	DEFINED	02	
GROUP 1 AUTOMOTIVE INC	COM	398905109	245	4919	SH	DEFINED	02	
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	382	10228	SH	DEFINED	02	
GRUPO TMM S A	SP ADR A SHS	40051D105	119	41000	SH	DEFINED	02	
GUESS INC	COM	401617105	1208	24898	SH	DEFINED	02	
HALLIBURTON CO	COM	406216101	4562	7900	SH	PUT	DEFINED	02
HALLIBURTON CO	COM	406216101	5682	199720	SH	DEFINED	02	
HALLIBURTON CO	COM	406216101	284	2000	SH	CALL	DEFINED	02
HANESBRANDS INC	COM	410345102	840	37321	SH	DEFINED	02	
HANOVER COMPRESSOR CO	COM	410768105	390	1000	SH	CALL	DEFINED	02
HANOVER INS GROUP INC	COM	410867105	321	7188	SH	DEFINED	02	
HARLEY DAVIDSON INC	COM	412822108	1450	23101	SH	DEFINED	02	
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	1260	97411	SH	DEFINED	02	
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	497	1547	SH	PUT	DEFINED	02
HARRAHS ENTMT INC	COM	413619107	4966	74756	SH	DEFINED	02	
HARSCO CORP	COM	415864107	1049	13507	SH	DEFINED	01	
HARSCO CORP	COM	415864107	843	10850	SH	DEFINED	02	
HARTFORD FINL SVCS GROUP INC	COM	416515104	307	3537	SH	DEFINED	02	
HAWAIIAN ELEC INDUSTRIES	COM	419870100	395	14612	SH	DEFINED	02	
HCA INC	COM	404119109	4535	90893	SH	DEFINED	02	
HCA INC	COM	404119109	280	2500	SH	CALL	DEFINED	02
HCC INS HLDGS INC	COM	404132102	1085	33006	SH	DEFINED	02	
HEADWATERS INC	COM	42210P102	746	1640	SH	CALL	DEFINED	02
HEADWATERS INC	COM	42210P102	371	1279	SH	PUT	DEFINED	02
HEALTH MGMT ASSOC INC NEW	CL A	421933102	557	26671	SH	DEFINED	02	

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HEALTH NET INC	COM	42222G108	445	10215	SH	DEFINED	02
HEALTHCARE RLTY TR	COM	421946104	229	5957	SH	DEFINED	01
HEINZ H J CO	COM	423074103	241	2482	SH	CALL	DEFINED 02
HEINZ H J CO	COM	423074103	799	19065	SH	DEFINED	01
HELMERICH & PAYNE INC	COM	423452101	742	32208	SH	DEFINED	02
HENRY JACK & ASSOC INC	COM	426281101	241	11057	SH	DEFINED	02
HERBALIFE LTD	COM USD SHS	G4412G101	336	8873	SH	DEFINED	02
HERSHEY CO	COM	427866108	609	11396	SH	DEFINED	02
HESS CORP	COM	42809H107	1490	35979	SH	DEFINED	02
HESS CORP	COM	42809H107	220	102	SH	CALL	DEFINED 02
HESS CORP	COM	42809H107	1179	2980	SH	PUT	DEFINED 02
HEWLETT PACKARD CO	COM	428236103	15257	415835	SH	DEFINED	02
HEWLETT PACKARD CO	COM	428236103	338	1147	SH	CALL	DEFINED 02
HEWLETT PACKARD CO	COM	428236103	228	6205	SH	DEFINED	03
HILLENBRAND INDS INC	COM	431573104	565	9914	SH	DEFINED	02
HNI CORP	COM	404251100	332	7976	SH	DEFINED	02
HOLLY CORP	COM PAR \$0.01	435758305	291	6723	SH	DEFINED	02
HOLOGIC INC	COM	436440101	842	19347	SH	DEFINED	02
HOLOGIC INC	COM	436440101	294	2181	SH	CALL	DEFINED 02
HOME DEPOT INC	COM	437076102	259	909	SH	CALL	DEFINED 02
HOME SOLUTIONS AMER INC	COM	437355100	239	800	SH	PUT	DEFINED 02
HORIZON OFFSHORE INC	COM NEW	44043J204	216	12636	SH	DEFINED	02
HORMEL FOODS CORP	COM	440452100	436	12117	SH	DEFINED	02
HOSPIRA INC	COM	441060100	953	24907	SH	DEFINED	02
HOUSEVALUES INC	COM	44183Y102	338	57870	SH	DEFINED	02
HSBC HLDGS PLC	SPON ADR NEW	404280406	2757	30126	SH	DEFINED	02
HUBBELL INC	CL B	443510201	465	9712	SH	DEFINED	02
HUNT J B TRANS SVCS INC	COM	445658107	502	24155	SH	DEFINED	02
HUNTSMAN CORP	COM	447011107	500	27449	SH	DEFINED	02
HYPERCOM CORP	COM	44913M105	412	60760	SH	DEFINED	01
IAC INTERACTIVECORP	COM NEW	44919P300	4470	155432	SH	DEFINED	02
IAC INTERACTIVECORP	COM NEW	44919P300	1470	1000	SH	CALL	DEFINED 02
IAMGOLD CORP	COM	450913108	309	36434	SH	DEFINED	02
IDT CORP	COM	448947101	565	39937	SH	DEFINED	02
IMAX CORP	COM	45245E109	147	30000	SH	DEFINED	02
IMCLONE SYS INC	COM	45245W109	453	1500	SH	PUT	DEFINED 02
IMMUNOMEDICS INC	COM	452907108	195	11452	SH	CALL	DEFINED 02
IMS HEALTH INC	COM	449934108	1348	50611	SH	DEFINED	02
INCO LTD	COM	453258402	5278	69200	SH	DEFINED	02
INCO LTD	COM	453258402	265	100	SH	CALL	DEFINED 02
INDEVUS PHARMACEUTICALS INC	COM	454072109	309	52134	SH	DEFINED	02
INDYMAC BANCORP INC	COM	456607100	517	12567	SH	DEFINED	02
INFOUSA INC NEW	COM	456818301	1046	126072	SH	DEFINED	02
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	385	10135	SH	DEFINED	02
INGRAM MICRO INC	CL A	457153104	484	25256	SH	DEFINED	02
INSITE VISION INC	COM	457660108	41	25829	SH	DEFINED	02
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1540	2000	SH	CALL	DEFINED 02
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	541	33709	SH	DEFINED	02
INTEL CORP	COM	458140100	4187	203531	SH	DEFINED	02
INTERLEUKIN GENETICS INC	COM	458738101	64	10546	SH	DEFINED	01
INTERMEC INC	COM	458786100	1164	44139	SH	DEFINED	02
INTERMUNE INC	COM	45884X103	683	2250	SH	CALL	DEFINED 02
INTERNATIONAL ALUM CORP	COM	458884103	235	6302	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	480	500	SH	CALL	DEFINED 02
INTERNATIONAL BUSINESS MACHS	COM	459200101	3188	38907	SH	DEFINED	02
INTERNATIONAL COAL GRP INC N	COM	45928H106	101	23872	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1011	25559	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	599	447	SH	CALL	DEFINED 02
INTERNATIONAL RECTIFIER CORP	COM	460254105	713	20479	SH	DEFINED	02
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	286	5742	SH	DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	13153	270358	SH	DEFINED	02
INTEROIL CORP	COM	460951106	4644	245334	SH	DEFINED	02

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INTEROIL CORP	COM	460951106	201	270	SH	CALL	DEFINED	02
INTEROIL CORP	COM	460951106	477	722	SH	PUT	DEFINED	02
INTERSIL CORP	CL A	46069S109	573	23350	SH		DEFINED	02
INTL PAPER CO	COM	460146103	359	10365	SH		DEFINED	02
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	448	9562	SH		DEFINED	02
INTUIT	COM	461202103	428	13342	SH		DEFINED	02
INTUITIVE SURGICAL INC	COM NEW	46120E602	4043	38336	SH		DEFINED	02
INVENTIV HEALTH INC	COM	46122E105	1134	35416	SH		DEFINED	02
INVESTORS FINL SERVICES CORP	COM	461915100	523	12144	SH		DEFINED	02
INVITROGEN CORP	COM	46185R100	668	10534	SH		DEFINED	02
IPSCO INC	COM	462622101	1870	21575	SH		DEFINED	02
IPSCO INC	COM	462622101	275	250	SH	PUT	DEFINED	02
ISHARES COMEX GOLD TR	ISHARES	464285105	1482	24900	SH		DEFINED	02
ISHARES GSCI COMMODITY INDEX	UNIT BEN INT	46428R107	631	15000	SH		DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	3635	283999	SH		DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	2980	389032	SH		DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	1353	176623	SH		DEFINED	03
ISHARES INC	MSCI PAC J IDX	464286665	5265	47452	SH		DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	5139	111106	SH		DEFINED	02
ISHARES INC	MSCI SPAIN	464286764	1647	34973	SH		DEFINED	02
ISHARES INC	MSCI SWITZERLD	464286749	708	30745	SH		DEFINED	02
ISHARES INC	MSCI ITALY	464286855	379	12431	SH		DEFINED	03
ISHARES INC	MSCI JAPAN	464286848	173	12791	SH		DEFINED	02
ISHARES INC	MSCI STH AFRCA	464286780	836	9158	SH		DEFINED	02
ISHARES INC	MSCI AUSTRALIA	464286103	1921	90651	SH		DEFINED	03
ISHARES INC	MSCI JAPAN	464286848	10427	770088	SH		DEFINED	03
ISHARES INC	MSCI AUSTRALIA	464286103	3492	164814	SH		DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	4728	149511	SH		DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	247	7800	SH		DEFINED	03
ISHARES INC	MSCI BRAZIL	464286400	4751	123143	SH		DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	1238	32088	SH		DEFINED	03
ISHARES INC	MSCI FRANCE	464286707	4284	135924	SH		DEFINED	02
ISHARES INC	MSCI GERMANY	464286806	4223	175606	SH		DEFINED	03
ISHARES INC	MSCI HONG KONG	464286871	2373	168091	SH		DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	1849	32361	SH		DEFINED	02
ISHARES TR	RUSSELL1000VAL	464287598	25955	336773	SH		DEFINED	02
ISHARES TR	NYSE COMP INDX	464287143	489	6300	SH		DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	16819	232344	SH		DEFINED	02
ISHARES TR	RUSL 3000 VALU	464287663	3588	35720	SH		DEFINED	02
ISHARES TR	RUSSELL 1000	464287622	746	10329	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	1711	23758	SH		DEFINED	02
ISHARES TR	NASDAQ BIO INDX	464287556	465	1582	SH	PUT	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	1501	7617	SH	CALL	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	688	5500	SH	PUT	DEFINED	02
ISHARES TR	NYSE 100INX FD	464287135	220	3100	SH		DEFINED	02
ISHARES TR	S&P 1500 INDEX	464287150	785	6628	SH		DEFINED	02
ISHARES TR	S&P 500 INDEX	464287200	2386	17840	SH		DEFINED	02
ISHARES TR	S&P 500 VALUE	464287408	1274	17744	SH		DEFINED	02
ISHARES TR	S&P GBL ENER	464287341	1780	17343	SH		DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	14169	158503	SH		DEFINED	02
ISHARES TR	S&P MIDCP VALU	464287705	339	4586	SH		DEFINED	02
ISHARES TR	SMLL GRWTH IDX	464288604	3472	50314	SH		DEFINED	03
ISHARES TR	S&P SMLCAP 600	464287804	9336	152324	SH		DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	427	3570	SH		DEFINED	02
ISHARES TR	NASDAQ BIO INDX	464287556	681	3553	SH	CALL	DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	5963	61732	SH		DEFINED	02
ISHARES TR	FTSE XNHUA IDX	464287184	7446	91529	SH		DEFINED	02
ISHARES TR	US TIPS BD FD	464287176	981	9700	SH		DEFINED	02
ISHARES TR	1-3 YR TRS BD	464287457	4021	50051	SH		DEFINED	02
ISHARES TR	COHEN&ST RLTY	464287564	6067	66084	SH		DEFINED	02
ISHARES TR	DJ HOME CONSTN	464288752	925	25000	SH		DEFINED	02
ISHARES TR	DJ MED DEVICES	464288810	876	18781	SH		DEFINED	03

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ISHARES TR	DJ PHARMA INDX	464288836	5128	97955	SH	DEFINED	03
ISHARES TR	DJ SEL DIV INX	464287168	8654	130269	SH	DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	2573	23177	SH	DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	423	3339	SH	DEFINED	02
ISHARES TR	DJ HEALTH CARE	464288828	2763	51855	SH	DEFINED	03
ISHARES TR	DJ US TECH SEC	464287721	1595	31060	SH	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	15180	205744	SH	DEFINED	02
ISHARES TR	FTSE XNHUA IDX	464287184	7322	90000	SH	DEFINED	03
ISHARES TR	MSCI EAFE IDX	464287465	19034	280942	SH	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	474	7000	SH	DEFINED	03
ISHARES TR	MSCI EAFE IDX	464287465	307	731	SH	CALL	DEFINED 02
ISHARES TR	MSCI EMERG MKT	464287234	2904	30005	SH	DEFINED	02
ISHARES TR	MSCI EMERG MKT	464287234	2644	2248	SH	CALL	DEFINED 02
ISHARES TR	MSCI EMERG MKT	464287234	1763	6194	SH	PUT	DEFINED 02
ISHARES TR	MSCI GRW IDX	464288885	21561	341313	SH	DEFINED	03
ISHARES TR	MSCI VAL IDX	464288877	4733	71868	SH	DEFINED	03
ISHARES TR	DJ US REAL EST	464287739	943	5180	SH	CALL	DEFINED 02
ISHARES TR	TRANSP AVE IDX	464287192	4096	51135	SH	DEFINED	03
ITT EDUCATIONAL SERVICES INC	COM	45068B109	332	5012	SH	DEFINED	02
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	200	500	SH	CALL	DEFINED 02
JABIL CIRCUIT INC	COM	466313103	285	9968	SH	DEFINED	02
JAMES RIVER COAL CO	COM NEW	470355207	211	20024	SH	DEFINED	02
JANUS CAP GROUP INC	COM	47102X105	382	19352	SH	DEFINED	02
JARDEN CORP	COM	471109108	446	981	SH	CALL	DEFINED 02
JDS UNIPHASE CORP	COM	46612J101	265	121029	SH	DEFINED	02
JED OIL INC	COM	472310101	188	15000	SH	DEFINED	02
JETBLUE AWYS CORP	COM	477143101	104	11211	SH	DEFINED	02
JETBLUE AWYS CORP	COM	477143101	363	39157	SH	DEFINED	03
JLG INDS INC	COM	466210101	1591	80334	SH	DEFINED	02
JOHNSON & JOHNSON	COM	478160104	5422	83500	SH	DEFINED	02
JOHNSON & JOHNSON	COM	478160104	295	1000	SH	CALL	DEFINED 02
JONES APPAREL GROUP INC	COM	480074103	6538	201546	SH	DEFINED	02
JOURNAL REGISTER CO	COM	481138105	137	24199	SH	DEFINED	01
JOY GLOBAL INC	COM	481165108	2635	70055	SH	DEFINED	02
JOY GLOBAL INC	COM	481165108	976	851	SH	PUT	DEFINED 02
JP MORGAN CHASE & CO	COM	46625H100	2284	3086	SH	CALL	DEFINED 02
JP MORGAN CHASE & CO	COM	46625H100	10673	227282	SH	DEFINED	02
JP MORGAN CHASE & CO	COM	46625H100	573	12206	SH	DEFINED	03
KB HOME	COM	48666K109	823	6020	SH	PUT	DEFINED 02
KEMET CORP	COM	488360108	103	12814	SH	DEFINED	02
KENNAMETAL INC	COM	489170100	457	8069	SH	DEFINED	02
KENSEY NASH CORP	COM	490057106	251	8561	SH	DEFINED	02
KEYCORP NEW	COM	493267108	286	650	SH	CALL	DEFINED 02
KEYSPAN CORP	COM	49337W100	864	21010	SH	DEFINED	02
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	364	8300	SH	DEFINED	02
KINDER MORGAN INC KANS	COM	49455P101	287	279	SH	CALL	DEFINED 02
KINETIC CONCEPTS INC	COM NEW	49460W208	541	17201	SH	DEFINED	02
KNIGHT CAPITAL GROUP INC	CL A	499005106	722	1203	SH	CALL	DEFINED 02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	228	21500	SH	DEFINED	02
KOOKMIN BK NEW	SPONSORED ADR	50049M109	244	3123	SH	DEFINED	01
KOS PHARMACEUTICALS INC	COM	500648100	1533	31024	SH	DEFINED	02
KRAFT FOODS INC	CL A	50075N104	1169	32783	SH	DEFINED	02
KRISPY KREME DOUGHNUTS INC	COM	501014104	317	1006	SH	CALL	DEFINED 02
KRONOS INC	COM	501052104	680	19948	SH	DEFINED	02
KYPHON INC	COM	501577100	716	19121	SH	DEFINED	02
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	453	34741	SH	DEFINED	02
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	813	1250	SH	CALL	DEFINED 02
LABOR READY INC	COM NEW	505401208	331	20763	SH	DEFINED	02
LABOR READY INC	COM NEW	505401208	379	23799	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	828	12622	SH	DEFINED	02
LAM RESEARCH CORP	COM	512807108	1242	27394	SH	DEFINED	02
LAS VEGAS SANDS CORP	COM	517834107	434	6347	SH	DEFINED	02

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LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	278	6404	SH	DEFINED	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	119	17481	SH	DEFINED	02
LAUDER ESTEE COS INC	CL A	518439104	373	9242	SH	DEFINED	02
LEAR CORP	COM	521865105	301	14533	SH	DEFINED	02
LEAR CORP	COM	521865105	273	500	SH CALL	DEFINED	02
LEAR CORP	COM	521865105	4080	11115	SH PUT	DEFINED	02
LEGG MASON INC	COM	524901105	4156	41205	SH	DEFINED	02
LEGG MASON INC	COM	524901105	394	667	SH PUT	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	2473	2177	SH CALL	DEFINED	02
LENNOX INTL INC	COM	526107107	402	17562	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	697	26644	SH	DEFINED	02
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1917	9150	SH CALL	DEFINED	02
LEXINGTON CORP PPTYS TR	COM	529043101	221	10447	SH	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	2157	37407	SH	DEFINED	02
LEXMARK INTL NEW	CL A	529771107	235	500	SH PUT	DEFINED	02
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	400	24108	SH	DEFINED	02
LIBERTY GLOBAL INC	COM SER C	530555309	249	9934	SH	DEFINED	02
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	682	8160	SH	DEFINED	02
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	844	41417	SH	DEFINED	02
LIFECCELL CORP	COM	531927101	321	9952	SH	DEFINED	02
LILLY ELI & CO	COM	532457108	6926	121507	SH	DEFINED	02
LIMITED BRANDS INC	COM	532716107	415	5067	SH PUT	DEFINED	02
LINCARE HLDGS INC	COM	532791100	883	25479	SH	DEFINED	02
LINCOLN ELEC HLDGS INC	COM	533900106	368	6753	SH	DEFINED	02
LINDSAY MFG CO	COM	535555106	318	11045	SH	DEFINED	02
LIONS GATE ENTMNT CORP	COM NEW	535919203	527	6421	SH CALL	DEFINED	02
LOEWS CORP	COM	540424108	3708	97846	SH	DEFINED	02
LONGVIEW FIBRE CO	COM	543213102	211	10388	SH	DEFINED	02
LOWES COS INC	COM	548661107	1148	40905	SH	DEFINED	02
LSI LOGIC CORP	COM	502161102	1129	137347	SH	DEFINED	02
LSI LOGIC CORP	COM	502161102	276	1225	SH PUT	DEFINED	02
LUBRIZOL CORP	COM	549271104	519	11348	SH	DEFINED	02
LUCENT TECHNOLOGIES INC	COM	549463107	120	51096	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	210	6000	SH CALL	DEFINED	02
LUFKIN INDS INC	COM	549764108	560	10583	SH	DEFINED	02
LYONDELL CHEMICAL CO	COM	552078107	445	17540	SH	DEFINED	02
M D C HLDGS INC	COM	552676108	267	5753	SH	DEFINED	02
MAGNA INTL INC	CL A	559222401	752	10300	SH	DEFINED	02
MANNKIND CORP	COM	56400P201	259	13646	SH	DEFINED	02
MANPOWER INC	COM	56418H100	444	7243	SH	DEFINED	01
MANPOWER INC	COM	56418H100	877	14320	SH	DEFINED	02
MARATHON OIL CORP	COM	565849106	400	500	SH CALL	DEFINED	02
MARSHALL & ILSLEY CORP	COM	571834100	867	18003	SH	DEFINED	02
MARTEK BIOSCIENCES CORP	COM	572901106	317	14735	SH	DEFINED	02
MARTEK BIOSCIENCES CORP	COM	572901106	284	326	SH PUT	DEFINED	02
MARTIN MARIETTA MATLS INC	COM	573284106	1207	14266	SH	DEFINED	02
MASTERCARD INC	COM	57636Q104	292	144	SH CALL	DEFINED	02
MATRITECH INC	COM	576818108	51	84422	SH	DEFINED	01
MATTEL INC	COM	577081102	1144	58057	SH	DEFINED	02
MAXWELL TECHNOLOGIES INC	COM	577767106	211	10381	SH	DEFINED	02
MBIA INC	COM	55262C100	1627	26488	SH	DEFINED	02
MCDATA CORP	CL A	580031201	127	25157	SH	DEFINED	02
MCDERMOTT INTL INC	COM	580037109	1282	30667	SH	DEFINED	02
MCDONALDS CORP	COM	580135101	5005	127931	SH	DEFINED	02
MCDONALDS CORP	COM	580135101	216	464	SH CALL	DEFINED	02
MCGRAW HILL COS INC	COM	580645109	246	616	SH CALL	DEFINED	02
MCMORAN EXPLORATION CO	COM	582411104	426	23993	SH	DEFINED	02
MDU RES GROUP INC	COM	552690109	667	29851	SH	DEFINED	02
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	495	8233	SH	DEFINED	02
MEDIA GEN INC	CL A	584404107	779	20659	SH	DEFINED	02
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	653	1500	SH CALL	DEFINED	02
MEDIMMUNE INC	COM	584699102	691	23668	SH	DEFINED	02

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MEDTRONIC INC	COM	585055106	3963	85331	SH		DEFINED	02
MEDTRONIC INC	COM	585055106	590	1000	SH	PUT	DEFINED	02
MEMC ELECTR MATLS INC	COM	552715104	333	9080	SH		DEFINED	02
MERCANTILE BANKSHARES CORP	COM	587405101	437	12054	SH		DEFINED	02
MERCK & CO INC	COM	589331107	279	6660	SH		DEFINED	01
MERCK & CO INC	COM	589331107	528	12607	SH		DEFINED	02
MERCURY GENL CORP NEW	COM	589400100	278	5608	SH		DEFINED	02
MEREDITH CORP	COM	589433101	226	4591	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	1326	3326	SH	CALL	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	255	637	SH	PUT	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	3225	41226	SH		DEFINED	02
METAL MGMT INC	COM NEW	591097209	250	575	SH	PUT	DEFINED	02
METAL MGMT INC	COM NEW	591097209	845	30340	SH		DEFINED	02
METALLICA RES INC	COM	59125J104	112	36139	SH		DEFINED	01
METLIFE INC	COM	59156R108	1700	29994	SH		DEFINED	02
MGIC INVT CORP WIS	COM	552848103	2099	34994	SH		DEFINED	02
MGM MIRAGE	COM	552953101	1862	47151	SH		DEFINED	02
MICHAELS STORES INC	COM	594087108	1461	33554	SH		DEFINED	02
MICROCHIP TECHNOLOGY INC	COM	595017104	1121	34584	SH		DEFINED	02
MICRON TECHNOLOGY INC	COM	595112103	1417	81439	SH		DEFINED	02
MICROSOFT CORP	COM	594918104	770	2000	SH	PUT	DEFINED	02
MICROSOFT CORP	COM	594918104	5999	20990	SH	CALL	DEFINED	02
MICROSOFT CORP	COM	594918104	40409	1478566	SH		DEFINED	02
MICROVISION INC DEL	COM	594960106	40	28300	SH		DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	501	1284	SH	CALL	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	1389	2102	SH	PUT	DEFINED	02
MILACRON INC	COM	598709103	39	44409	SH		DEFINED	01
MILLER HERMAN INC	COM	600544100	239	6981	SH		DEFINED	02
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1136	27767	SH		DEFINED	02
MILLIPORE CORP	COM	601073109	1778	29010	SH		DEFINED	02
MILLIPORE CORP	COM	601073109	576	9389	SH		DEFINED	01
MINE SAFETY APPLIANCES CO	COM	602720104	280	7851	SH		DEFINED	02
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	460	12177	SH		DEFINED	02
MOHAWK INDS INC	COM	608190104	1390	18675	SH		DEFINED	02
MOLEX INC	COM	608554101	459	11768	SH		DEFINED	02
MOLSON COORS BREWING CO	CL B	60871R209	469	6809	SH		DEFINED	02
MOMENTA PHARMACEUTICALS INC	COM	60877T100	737	54537	SH		DEFINED	02
MONEYGRAM INTL INC	COM	60935Y109	508	17478	SH		DEFINED	02
MONSANTO CO NEW	COM	61166W101	944	20078	SH		DEFINED	02
MONSANTO CO NEW	COM	61166W101	796	1808	SH	CALL	DEFINED	02
MONSANTO CO NEW	COM	61166W101	1114	7294	SH	PUT	DEFINED	02
MONSTER WORLDWIDE INC	COM	611742107	980	27092	SH		DEFINED	02
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	5305	273573	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	2090	28665	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	1430	1198	SH	CALL	DEFINED	02
MORGAN STANLEY GBL OPP BOND	COM	61744R103	111	12576	SH		DEFINED	01
MORNINGSTAR INC	COM	617700109	819	22195	SH		DEFINED	02
MOSAIC CO	COM	61945A107	311	3050	SH	CALL	DEFINED	02
MOTOROLA INC	COM	620076109	1082	1474	SH	CALL	DEFINED	02
MPS GROUP INC	COM	553409103	199	13181	SH		DEFINED	02
MSC INDL DIRECT INC	CL A	553530106	383	9404	SH		DEFINED	02
MUELLER INDS INC	COM	624756102	1104	31389	SH		DEFINED	02
MURPHY OIL CORP	COM	626717102	971	20428	SH		DEFINED	02
MYOGEN INC	COM	62856E104	3693	4000	SH	PUT	DEFINED	02
MYOGEN INC	COM	62856E104	2087	59482	SH		DEFINED	02
MYRIAD GENETICS INC	COM	62855J104	879	35671	SH		DEFINED	02
MYRIAD GENETICS INC	COM	62855J104	278	1250	SH	PUT	DEFINED	02
NABORS INDUSTRIES LTD	SHS	G6359F103	204	361	SH	PUT	DEFINED	02
NASDAQ 100 TR	UNIT SER 1	631100104	40743	1002300	SH		DEFINED	02
NASDAQ 100 TR	UNIT SER 1	631100104	660	5000	SH	PUT	DEFINED	02
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	595	4360	SH		DEFINED	01
NATIONAL INSTRS CORP	COM	636518102	740	27076	SH		DEFINED	02

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NAUTILUS INC	COM	63910B102	503	36595	SH		DEFINED	02
NCR CORP NEW	COM	62886E108	648	1993	SH	CALL	DEFINED	02
NCR CORP NEW	COM	62886E108	2383	60363	SH		DEFINED	02
NELNET INC	CL A	64031N108	758	24654	SH		DEFINED	02
NETFLIX COM INC	COM	64110L106	375	1000	SH	PUT	DEFINED	02
NETLOGIC MICROSYSTEMS INC	COM	64118B100	519	20448	SH		DEFINED	02
NETWORK APPLIANCE INC	COM	64120L104	565	1000	SH	CALL	DEFINED	02
NEUROCHEM INC	COM	64125K101	489	619	SH	CALL	DEFINED	02
NEUROCRINE BIOSCIENCES INC	COM	64125C109	305	2900	SH	CALL	DEFINED	02
NEUSTAR INC	CL A	64126X201	812	29278	SH		DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1704	43357	SH		DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	406	400	SH	CALL	DEFINED	02
NEW YORK CMNTY BANCORP INC	COM	649445103	1599	97591	SH		DEFINED	02
NEWELL RUBBERMAID INC	COM	651229106	549	19396	SH		DEFINED	02
NEWFIELD EXPL CO	COM	651290108	261	6772	SH		DEFINED	02
NEWMONT MINING CORP	COM	651639106	2975	69582	SH		DEFINED	02
NEWMONT MINING CORP	COM	651639106	1003	1000	SH	PUT	DEFINED	02
NEWS CORP	CL A	65248E104	649	33025	SH		DEFINED	01
NEWS CORP	CL A	65248E104	421	21426	SH		DEFINED	02
NEWS CORP	CL B	65248E203	259	12548	SH		DEFINED	01
NII HLDGS INC	CL B NEW	62913F201	440	250	SH	CALL	DEFINED	02
NII HLDGS INC	CL B NEW	62913F201	1164	18729	SH		DEFINED	02
NIKE INC	CL B	654106103	5938	67765	SH		DEFINED	02
NL INDS INC	COM NEW	629156407	276	27743	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	566	270	SH	PUT	DEFINED	02
NOBLE ENERGY INC	COM	655044105	790	17332	SH		DEFINED	02
NOKIA CORP	SPONSORED ADR	654902204	11406	579279	SH		DEFINED	01
NOKIA CORP	SPONSORED ADR	654902204	267	1000	SH	CALL	DEFINED	02
NORTEL NETWORKS CORP NEW	COM	656568102	1725	750000	SH		DEFINED	01
NORTHGATE MINERALS CORP	COM	666416102	150	46961	SH		DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	2394	35171	SH		DEFINED	02
NOVELIS INC	COM	67000X106	206	8057	SH		DEFINED	01
NOVELIS INC	COM	67000X106	789	30825	SH		DEFINED	02
NOVELL INC	COM	670006105	234	1300	SH	PUT	DEFINED	02
NPS PHARMACEUTICALS INC	COM	62936P103	102	26740	SH		DEFINED	02
NRG ENERGY INC	COM NEW	629377508	8365	184658	SH		DEFINED	02
NRG ENERGY INC	COM NEW	629377508	556	250	SH	CALL	DEFINED	02
NRG ENERGY INC	COM NEW	629377508	4236	8557	SH	PUT	DEFINED	02
NSTAR	COM	67019E107	308	9219	SH		DEFINED	02
NTL INC DEL	COM	62941W101	10440	410533	SH		DEFINED	02
NTL INC DEL	COM	62941W101	366	1494	SH	PUT	DEFINED	02
NUCOR CORP	COM	670346105	635	1537	SH	CALL	DEFINED	02
NUTRI SYS INC NEW	COM	67069D108	291	600	SH	CALL	DEFINED	02
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	158	10964	SH		DEFINED	01
NVIDIA CORP	COM	67066G104	2773	93709	SH		DEFINED	02
NYSE GROUP INC	COM	62949W103	217249	2906372	SH		DEFINED	02
NYSE GROUP INC	COM	62949W103	1161	1569	SH	CALL	DEFINED	02
O REILLY AUTOMOTIVE INC	COM	686091109	1594	47992	SH		DEFINED	02
OAKLEY INC	COM	673662102	222	13032	SH		DEFINED	01
OAKLEY INC	COM	673662102	378	22160	SH		DEFINED	02
OCCIDENTAL PETE CORP DEL	COM	674599105	1680	4000	SH	PUT	DEFINED	02
OCCULOGIX INC	COM	67461T107	134	64650	SH		DEFINED	02
OCEANEERING INTL INC	COM	675232102	460	14939	SH		DEFINED	02
OFFICE DEPOT INC	COM	676220106	308	7764	SH		DEFINED	01
OFFICEMAX INC DEL	COM	67622P101	1425	1250	SH	CALL	DEFINED	02
OFFICEMAX INC DEL	COM	67622P101	789	19360	SH		DEFINED	02
OGE ENERGY CORP	COM	670837103	876	24270	SH		DEFINED	02
OHIO CAS CORP	COM	677240103	286	11063	SH		DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	1821	3567	SH	CALL	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	294	1338	SH	PUT	DEFINED	02
OLD REP INTL CORP	COM	680223104	830	37452	SH		DEFINED	02
OMNICARE INC	COM	681904108	210	4885	SH		DEFINED	01

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OMNICARE INC	COM	681904108	598	13867	SH	DEFINED	02
ON SEMICONDUCTOR CORP	COM	682189105	84	14243	SH	DEFINED	02
ONEOK INC NEW	COM	682680103	788	20851	SH	DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	208	3437	SH	DEFINED	01
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	380	6265	SH	DEFINED	02
OPEN TEXT CORP	COM	683715106	179	10000	SH	DEFINED	02
OPENWAVE SYS INC	COM NEW	683718308	517	55263	SH	DEFINED	02
OPSWARE INC	COM	68383A101	200	22160	SH	DEFINED	02
ORACLE CORP	COM	68389X105	5534	311965	SH	DEFINED	02
ORACLE CORP	COM	68389X105	315	1000	SH	CALL	DEFINED 02
ORIENTAL FINL GROUP INC	COM	68618W100	201	16888	SH	DEFINED	01
OSHKOSH TRUCK CORP	COM	688239201	488	9668	SH	DEFINED	02
OSI RESTAURANT PARTNERS INC	COM	67104A101	955	30108	SH	DEFINED	02
OVERSTOCK COM INC DEL	COM	690370101	361	290	SH	PUT	DEFINED 02
PACIFIC ETHANOL INC	COM	69423U107	2939	2113	SH	CALL	DEFINED 02
PACKAGING CORP AMER	COM	695156109	339	14621	SH	DEFINED	02
PACTIV CORP	COM	695257105	525	18480	SH	DEFINED	02
PAIN THERAPEUTICS INC	COM	69562K100	318	2050	SH	CALL	DEFINED 02
PALM INC NEW	COM	696643105	1190	2000	SH	PUT	DEFINED 02
PAN AMERICAN SILVER CORP	COM	697900108	6714	343620	SH	DEFINED	02
PANACOS PHARMACEUTICALS INC	COM	69811Q106	50	10076	SH	DEFINED	02
PANERA BREAD CO	CL A	69840W108	881	699	SH	CALL	DEFINED 02
PAR PHARMACEUTICAL COS INC	COM	69888P106	2555	140054	SH	DEFINED	02
PARTNERRE LTD	COM	G6852T105	484	7160	SH	DEFINED	02
PATHMARK STORES INC NEW	COM	70322A101	284	28587	SH	DEFINED	02
PATTERSON UTI ENERGY INC	COM	703481101	1114	46877	SH	DEFINED	02
PAYLESS SHOESOURCE INC	COM	704379106	331	1115	SH	CALL	DEFINED 02
PDL BIOPHARMA INC	COM	69329Y104	340	1000	SH	PUT	DEFINED 02
PEABODY ENERGY CORP	COM	704549104	4533	123252	SH	DEFINED	02
PEABODY ENERGY CORP	COM	704549104	422	650	SH	CALL	DEFINED 02
PEABODY ENERGY CORP	COM	704549104	3760	4153	SH	PUT	DEFINED 02
PENNEY J C INC	COM	708160106	1236	644	SH	CALL	DEFINED 02
PENTAIR INC	COM	709631105	618	23598	SH	DEFINED	02
PEP BOYS MANNY MOE & JACK	COM	713278109	1249	97178	SH	DEFINED	02
PEPCO HOLDINGS INC	COM	713291102	904	37402	SH	DEFINED	02
PEPSI BOTTLING GROUP INC	COM	713409100	283	7982	SH	DEFINED	01
PEPSIAMERICAS INC	COM	71343P200	219	10278	SH	DEFINED	02
PEPSICO INC	COM	713448108	8157	124991	SH	DEFINED	02
PEPSICO INC	COM	713448108	528	431	SH	CALL	DEFINED 02
PERU COPPER INC	COM	715455101	174	43000	SH	DEFINED	02
PETROHAWK ENERGY CORP	COM	716495106	883	84934	SH	DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	320	4272	SH	DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	510	1000	SH	CALL	DEFINED 02
PETSMART INC	COM	716768106	1184	42681	SH	DEFINED	02
PFIZER INC	COM	717081103	3686	129987	SH	DEFINED	02
PFIZER INC	COM	717081103	4616	8300	SH	CALL	DEFINED 02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	749	9600	SH	DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	2363	2500	SH	CALL	DEFINED 02
PHARMACYCLICS INC	COM	716933106	254	52188	SH	DEFINED	02
PHARMANET DEV GROUP INC	COM	717148100	1972	101471	SH	DEFINED	02
PHARMANET DEV GROUP INC	COM	717148100	1281	3050	SH	PUT	DEFINED 02
PHARMION CORP	COM	71715B409	500	23184	SH	DEFINED	02
PHELPS DODGE CORP	COM	717265102	1478	17446	SH	DEFINED	02
PHELPS DODGE CORP	COM	717265102	273	2099	SH	CALL	DEFINED 02
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	286	6575	SH	DEFINED	01
PHILLIPS VAN HEUSEN CORP	COM	718592108	225	5378	SH	DEFINED	01
PHOTRONICS INC	COM	719405102	275	19451	SH	DEFINED	02
PIER 1 IMPORTS INC	COM	720279108	596	80279	SH	DEFINED	01
PINNACLE ENTMT INC	COM	723456109	961	34177	SH	DEFINED	02
PIONEER NAT RES CO	COM	723787107	10186	260381	SH	DEFINED	02
PIONEER NAT RES CO	COM	723787107	1487	3400	SH	PUT	DEFINED 02
PLAINS EXPL& PRODTN CO	COM	726505100	1401	32659	SH	DEFINED	02

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PLC SYS INC	COM	69341D104	13	14968	SH	DEFINED	01
PMI GROUP INC	COM	69344M101	926	21136	SH	DEFINED	02
PNM RES INC	COM	69349H107	221	7998	SH	DEFINED	02
POGO PRODUCING CO	COM	730448107	1400	34189	SH	DEFINED	02
POLO RALPH LAUREN CORP	CL A	731572103	288	4448	SH	DEFINED	02
POLYCOM INC	COM	73172K104	609	24816	SH	DEFINED	02
POOL CORPORATION	COM	73278L105	1451	37679	SH	DEFINED	02
PORTALPLAYER INC	COM	736187204	170	15100	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNM SM CP GRW	73935X872	2589	154300	SH	DEFINED	02
POWERSHARES ETF TRUST	WNRHLL CLN EN	73935X500	5687	338094	SH	DEFINED	02
POWERSHARES ETF TRUST	INTL DIV ACHV	73935X716	1354	78800	SH	DEFINED	02
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	2715	175151	SH	DEFINED	02
POWERSHARES ETF TRUST	HI GRW RT DIV	73935X724	2453	150700	SH	DEFINED	02
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	170	10557	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNM SM CP VAL	73935X864	2339	142245	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNM MC GRWTH	73935X807	2464	135479	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNAMIC TELECO	73935X765	5425	306128	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN SEMCT PORT	73935X781	2312	135300	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN OIL SVCS	73935X625	3360	180814	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN BIOT & GEN	73935X856	1163	69455	SH	DEFINED	02
POWERSHARES ETF TRUST	DIV ACHV PRTF	73935X732	188	11520	SH	DEFINED	02
POWERSHARES ETF TRUST	FTSE RAFI 1000	73935X583	6540	120449	SH	DEFINED	03
POWERWAVE TECHNOLOGIES INC	COM	739363109	245	32251	SH	DEFINED	02
PPG INDS INC	COM	693506107	502	7483	SH	DEFINED	02
PPL CORP	COM	69351T106	911	27704	SH	DEFINED	02
PRICELINE COM INC	COM NEW	741503403	2975	80863	SH	DEFINED	02
PRIDE INTL INC DEL	COM	74153Q102	1221	1954	SH	CALL	DEFINED 02
PRIDE INTL INC DEL	COM	74153Q102	4762	173669	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	21236	342632	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	1296	1039	SH	CALL	DEFINED 02
PROGRESS ENERGY INC	COM	743263105	218	404	SH	CALL	DEFINED 02
PROGRESSIVE CORP OHIO	COM	743315103	8609	350829	SH	DEFINED	02
PROLOGIS	SH BEN INT	743410102	276	4840	SH	DEFINED	01
PROSHARES TR	SHORT DOW 30	74347R701	3439	51525	SH	DEFINED	02
PROSHARES TR	SHORT QQQ PSHS	74347R602	3097	46502	SH	DEFINED	02
PROTECTIVE LIFE CORP	COM	743674103	509	11121	SH	DEFINED	02
PRUDENTIAL FINL INC	COM	744320102	563	2150	SH	CALL	DEFINED 02
PSS WORLD MED INC	COM	69366A100	588	1250	SH	CALL	DEFINED 02
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	251	7363	SH	DEFINED	02
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	409	6687	SH	DEFINED	02
PUGET ENERGY INC NEW	COM	745310102	1066	46890	SH	DEFINED	02
PULTE HOMES INC	COM	745867101	475	14899	SH	DEFINED	02
QLOGIC CORP	COM	747277101	1732	91651	SH	DEFINED	02
QUALCOMM INC	COM	747525103	9639	265169	SH	DEFINED	02
QUALCOMM INC	COM	747525103	2535	3650	SH	PUT	DEFINED 02
QUANTA SVCS INC	COM	74762E102	295	17490	SH	DEFINED	02
QUANTA SVCS INC	COM	74762E102	2632	6050	SH	CALL	DEFINED 02
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	26	12973	SH	DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	580	560	SH	PUT	DEFINED 02
QUICKSILVER RESOURCES INC	COM	74837R104	383	900	SH	CALL	DEFINED 02
QWEST COMMUNICATIONS INTL IN	COM	749121109	1346	154366	SH	DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	203	900	SH	CALL	DEFINED 02
RADIAN GROUP INC	COM	750236101	228	1500	SH	PUT	DEFINED 02
RAMBUS INC DEL	COM	750917106	302	900	SH	CALL	DEFINED 02
RAMBUS INC DEL	COM	750917106	372	539	SH	PUT	DEFINED 02
RANGE RES CORP	COM	75281A109	346	13697	SH	DEFINED	02
RAYONIER INC	COM	754907103	822	21756	SH	DEFINED	02
RAYTHEON CO	COM NEW	755111507	413	8607	SH	DEFINED	02
READERS DIGEST ASSN INC	COM	755267101	184	14207	SH	DEFINED	02
REALNETWORKS INC	COM	75605L104	331	1287	SH	CALL	DEFINED 02
REALOGY CORP	COM	75605E100	1602	70630	SH	DEFINED	02
RED HAT INC	COM	756577102	711	2393	SH	CALL	DEFINED 02

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REDBACK NETWORKS INC	COM NEW	757209507	554	39918	SH	DEFINED	02
REGAL ENTMT GROUP	CL A	758766109	1149	57950	SH	DEFINED	02
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	11401	72750	SH	DEFINED	02
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	786	700	SH	CALL	DEFINED 02
REGIONS FINANCIAL CORP NEW	COM	7591EP100	655	17798	SH	DEFINED	01
REGIS CORP MINN	COM	758932107	261	7285	SH	DEFINED	02
RELIANT ENERGY INC	COM	75952B105	1710	4750	SH	CALL	DEFINED 02
RENOVIS INC	COM	759885106	213	218	SH	PUT	DEFINED 02
RENOVIS INC	COM	759885106	817	2281	SH	CALL	DEFINED 02
RENOVIS INC	COM	759885106	249	18062	SH	DEFINED	02
RENT A CTR INC NEW	COM	76009N100	794	27121	SH	DEFINED	02
RENTECH INC	COM	760112102	104	22464	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	736	18313	SH	DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	14147	137803	SH	DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	3449	2750	SH	CALL	DEFINED 02
REUNION INDS INC	COM	761312107	23	43819	SH	DEFINED	01
REYNOLDS AMERICAN INC	COM	761713106	461	7438	SH	DEFINED	02
RF MICRODEVICES INC	COM	749941100	1560	205846	SH	DEFINED	02
RITE AID CORP	COM	767754104	1523	335515	SH	DEFINED	02
ROCKWELL AUTOMATION INC	COM	773903109	259	4464	SH	DEFINED	02
ROCKWELL COLLINS INC	COM	774341101	455	8295	SH	DEFINED	02
ROPER INDS INC NEW	COM	776696106	521	11640	SH	DEFINED	02
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	231	7659	SH	DEFINED	02
ROYAL GOLD INC	COM	780287108	475	17524	SH	DEFINED	02
RPM INTL INC	COM	749685103	342	18016	SH	DEFINED	02
RTI INTL METALS INC	COM	74973W107	417	9580	SH	DEFINED	02
RUBY TUESDAY INC	COM	781182100	603	21386	SH	DEFINED	02
RUDDICK CORP	COM	781258108	896	34427	SH	DEFINED	02
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	17475	393400	SH	DEFINED	02
RYLAND GROUP INC	COM	783764103	473	10940	SH	DEFINED	02
SAFEWAY INC	COM NEW	786514208	718	23641	SH	DEFINED	02
SAKS INC	COM	79377W108	861	2495	SH	CALL	DEFINED 02
SALESFORCE COM INC	COM	79466L302	2340	3000	SH	CALL	DEFINED 02
SALTON INC	COM	795757103	25	10683	SH	DEFINED	02
SANDISK CORP	COM	80004C101	781	730	SH	CALL	DEFINED 02
SANDISK CORP	COM	80004C101	252	1200	SH	PUT	DEFINED 02
SANOFI AVENTIS	SPONSORED ADR	80105N105	548	12334	SH	DEFINED	02
SARA LEE CORP	COM	803111103	2185	135982	SH	DEFINED	02
SCANA CORP NEW	COM	80589M102	776	19272	SH	DEFINED	02
SCHERING PLOUGH CORP	COM	806605101	243	500	SH	CALL	DEFINED 02
SCHLUMBERGER LTD	COM	806857108	386	6226	SH	DEFINED	03
SCHLUMBERGER LTD	COM	806857108	583	500	SH	CALL	DEFINED 02
SCHWAB CHARLES CORP NEW	COM	808513105	393	874	SH	CALL	DEFINED 02
SCIENTIFIC GAMES CORP	CL A	80874P109	993	31229	SH	DEFINED	02
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	626	12890	SH	DEFINED	01
SCOTTS MIRACLE GRO CO	CL A	810186106	342	7696	SH	DEFINED	02
SEAGATE TECHNOLOGY	SHS	G7945J104	424	2000	SH	PUT	DEFINED 02
SEALED AIR CORP NEW	COM	81211K100	600	11084	SH	DEFINED	02
SEARS HLDGS CORP	COM	812350106	6471	6375	SH	CALL	DEFINED 02
SECURE COMPUTING CORP	COM	813705100	193	30459	SH	DEFINED	02
SEI INVESTMENTS CO	COM	784117103	632	11245	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1105	34925	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	2765	79110	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	329	12961	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	624	11659	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	869	1580	SH	CALL	DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	365	1552	SH	CALL	DEFINED 02
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	295	8843	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	248	11282	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	8246	242600	SH	DEFINED	02
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	523	20900	SH	PUT	DEFINED 02
SEPRACOR INC	COM	817315104	248	690	SH	PUT	DEFINED 02

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SEPRACOR INC	COM	817315104	10584	218505	SH		DEFINED	02
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	239	2130	SH	PUT	DEFINED	02
SHIRE PLC	SPONSORED ADR	82481R106	18765	379942	SH		DEFINED	02
SHIRE PLC	SPONSORED ADR	82481R106	701	4053	SH	PUT	DEFINED	02
SHUFFLE MASTER INC	COM	825549108	1228	2790	SH	CALL	DEFINED	02
SIERRA PAC RES NEW	COM	826428104	686	47845	SH		DEFINED	02
SIGMA DESIGNS INC	COM	826565103	203	13585	SH		DEFINED	02
SILICON LABORATORIES INC	COM	826919102	316	10191	SH		DEFINED	02
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	153	25794	SH		DEFINED	02
SIMON PPTY GROUP INC NEW	COM	828806109	411	4531	SH		DEFINED	01
SINA CORP	ORD	G81477104	783	1628	SH	CALL	DEFINED	02
SINGING MACH INC	COM NEW	829322304	16	54063	SH		DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	360	1000	SH	PUT	DEFINED	02
SIRVA INC	COM	82967Y104	62	23351	SH		DEFINED	01
SK TELECOM LTD	SPONSORED ADR	78440P108	458	19378	SH		DEFINED	02
SKYWEST INC	COM	830879102	486	19807	SH		DEFINED	02
SMITHFIELD FOODS INC	COM	832248108	444	16415	SH		DEFINED	02
SMUCKER J M CO	COM NEW	832696405	485	10124	SH		DEFINED	02
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	298	7700	SH		DEFINED	02
SONIC SOLUTIONS	COM	835460106	287	18854	SH		DEFINED	02
SONOCO PRODS CO	COM	835495102	555	16499	SH		DEFINED	02
SOTHEBYS	COM	835898107	255	7920	SH		DEFINED	02
SOUTHERN COPPER CORP	COM	84265V105	2906	31414	SH		DEFINED	02
SOUTHWEST AIRLS CO	COM	844741108	226	13572	SH		DEFINED	03
SOUTHWESTERN ENERGY CO	COM	845467109	3368	112748	SH		DEFINED	02
SOUTHWESTERN ENERGY CO	COM	845467109	619	975	SH	PUT	DEFINED	02
SPDR TR	UNIT SER 1	78462F103	36000	269500	SH		DEFINED	02
SPRINT NEXTEL CORP	COM FON	852061100	311	1620	SH	PUT	DEFINED	02
SPRINT NEXTEL CORP	COM FON	852061100	662	4575	SH	CALL	DEFINED	02
SPX CORP	COM	784635104	318	5950	SH		DEFINED	02
SRA INTL INC	CL A	78464R105	220	7328	SH		DEFINED	02
ST JOE CO	COM	790148100	1645	2300	SH	CALL	DEFINED	02
ST JUDE MED INC	COM	790849103	7468	211616	SH		DEFINED	02
ST PAUL TRAVELERS INC	COM	792860108	1431	30523	SH		DEFINED	02
STANCORP FINL GROUP INC	COM	852891100	202	4519	SH		DEFINED	02
STANDARD PAC CORP NEW	COM	85375C101	395	16812	SH		DEFINED	02
STAR SCIENTIFIC INC	COM	85517P101	759	245602	SH		DEFINED	02
STARBUCKS CORP	COM	855244109	717	3095	SH	CALL	DEFINED	02
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	851	14886	SH		DEFINED	02
STATION CASINOS INC	COM	857689103	508	8787	SH		DEFINED	02
STEEL TECHNOLOGIES INC	COM	858147101	233	11885	SH		DEFINED	02
STEMCELLS INC	COM	85857R105	88	41193	SH		DEFINED	02
STERIS CORP	COM	859152100	269	11161	SH		DEFINED	02
STONE ENERGY CORP	COM	861642106	304	2029	SH	CALL	DEFINED	02
STREETTRACKS INDEX SHS FDS	DJ STOXX 50 FD	863308102	661	14790	SH		DEFINED	02
STREETTRACKS SER TR	SPDR MTL&MNG	86330E646	10695	258468	SH		DEFINED	02
STREETTRACKS SER TR	SPDR RETAIL	86330E588	8314	210908	SH		DEFINED	02
STREETTRACKS SER TR	SPDR OILGAS EX	86330E620	19026	534737	SH		DEFINED	02
STREETTRACKS SER TR	SPDR OILGAS EQ	86330E638	4921	183089	SH		DEFINED	02
STREETTRACKS SER TR	KBW REGION BKG	86330E554	15711	321684	SH		DEFINED	02
STREETTRACKS SER TR	KBW BK ETF	86330E794	1699	30000	SH		DEFINED	02
STREETTRACKS SER TR	DJ WLSH TOT MK	86330E885	2470	25800	SH		DEFINED	02
STREETTRACKS SER TR	SPDR HOMEBUILD	86330E745	1525	46600	SH		DEFINED	02
STRYKER CORP	COM	863667101	1473	29698	SH		DEFINED	02
SUN MICROSYSTEMS INC	COM	866810104	1450	12550	SH	CALL	DEFINED	02
SUNCOR ENERGY INC	COM	867229106	316	4384	SH		DEFINED	01
SUNCOR ENERGY INC	COM	867229106	301	209	SH	CALL	DEFINED	02
SUNPOWER CORP	COM CL A	867652109	228	8210	SH		DEFINED	02
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	767	1783	SH	PUT	DEFINED	02
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	3729	144365	SH		DEFINED	02
SUPERGEN INC	COM	868059106	216	46363	SH		DEFINED	02
SVB FINL GROUP	COM	78486Q101	847	18970	SH		DEFINED	02

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SWIFT ENERGY CO	COM	870738101	567	13569	SH	DEFINED	02
SWIFT TRANSN CO	COM	870756103	569	3349	SH	CALL	DEFINED 02
SWIFT TRANSN CO	COM	870756103	250	400	SH	PUT	DEFINED 02
SYBASE INC	COM	871130100	233	9625	SH	DEFINED	02
SYMANTEC CORP	COM	871503108	899	2336	SH	CALL	DEFINED 02
SYNIVERSE HLDGS INC	COM	87163F106	313	20840	SH	DEFINED	02
SYNOPSYS INC	COM	871607107	458	23200	SH	DEFINED	02
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1726	179826	SH	DEFINED	01
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	341	1750	SH	PUT	DEFINED 02
TANOX INC	COM	87588Q109	1055	89289	SH	DEFINED	02
TANOX INC	COM	87588Q109	207	2439	SH	PUT	DEFINED 02
TD AMERITRADE HLDG CORP	COM	87236Y108	8252	437785	SH	DEFINED	02
TD AMERITRADE HLDG CORP	COM	87236Y108	201	1029	SH	CALL	DEFINED 02
TD BANKNORTH INC	COM	87235A101	290	10029	SH	DEFINED	02
TECH DATA CORP	COM	878237106	450	12308	SH	DEFINED	02
TECHNICAL OLYMPIC USA INC	COM	878483106	125	12733	SH	DEFINED	01
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	1813	44099	SH	DEFINED	02
TEKELEC	COM	879101103	3357	259052	SH	DEFINED	02
TEKELEC	COM	879101103	754	3250	SH	PUT	DEFINED 02
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	239	17435	SH	DEFINED	02
TELEFLEX INC	COM	879369106	321	5777	SH	DEFINED	02
TELEPHONE & DATA SYS INC	COM	879433100	1531	36360	SH	DEFINED	02
TELETOUCH COMMUNICATIONS INC	COM NEW	87951V206	6	18298	SH	DEFINED	01
TELIK INC	COM	87959M109	252	848	SH	CALL	DEFINED 02
TENET HEALTHCARE CORP	COM	88033G100	220	1000	SH	CALL	DEFINED 02
TENGASCO INC	COM NEW	88033R205	59	72915	SH	DEFINED	01
TENNECO INC	COM	880349105	441	3150	SH	CALL	DEFINED 02
TEREX CORP NEW	COM	880779103	5012	110836	SH	DEFINED	02
TERRA INDS INC	COM	880915103	419	6450	SH	CALL	DEFINED 02
TESORO CORP	COM	881609101	1935	33368	SH	DEFINED	02
TESSERA TECHNOLOGIES INC	COM	88164L100	598	4985	SH	CALL	DEFINED 02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1540	2200	SH	PUT	DEFINED 02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	3522	103311	SH	DEFINED	02
TEXAS INSTRS INC	COM	882508104	286	525	SH	CALL	DEFINED 02
TEXAS INSTRS INC	COM	882508104	6427	193284	SH	DEFINED	02
THERAGENICS CORP	COM	883375107	107	37319	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	477	10001	SH	DEFINED	02
THORATEC CORP	COM NEW	885175307	319	1470	SH	CALL	DEFINED 02
THQ INC	COM NEW	872443403	576	19749	SH	DEFINED	02
TIDEWATER INC	COM	886423102	462	10445	SH	DEFINED	02
TIME WARNER INC	COM	887317105	1108	60803	SH	DEFINED	02
TIME WARNER INC	COM	887317105	281	1500	SH	PUT	DEFINED 02
TIME WARNER TELECOM INC	CL A	887319101	416	21870	SH	DEFINED	02
TIMKEN CO	COM	887389104	505	16965	SH	DEFINED	02
TIVO INC	COM	888706108	1250	13300	SH	PUT	DEFINED 02
TIVO INC	COM	888706108	3657	481824	SH	DEFINED	02
TJX COS INC NEW	COM	872540109	224	800	SH	CALL	DEFINED 02
TODCO	COM	88889T107	492	3590	SH	PUT	DEFINED 02
TOLL BROTHERS INC	COM	889478103	4935	175764	SH	DEFINED	02
TOM ONLINE INC	ADR REG S	889728200	437	36341	SH	DEFINED	02
TORONTO DOMINION BK ONT	COM NEW	891160509	424	7163	SH	DEFINED	02
TRANSOCEAN INC	ORD	G90078109	323	500	SH	PUT	DEFINED 02
TRANSOCEAN INC	ORD	G90078109	7701	6504	SH	CALL	DEFINED 02
TRANSOCEAN INC	ORD	G90078109	418	5704	SH	DEFINED	03
TRANSOCEAN INC	ORD	G90078109	10374	141666	SH	DEFINED	02
TRIAD HOSPITALS INC	COM	89579K109	633	14377	SH	DEFINED	02
TRICO MARINE SERVICES INC	COM NEW	896106200	228	6742	SH	DEFINED	02
TRIDENT MICROSYSTEMS INC	COM	895919108	1526	65617	SH	DEFINED	02
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	112	21604	SH	DEFINED	02
TRIZETTO GROUP INC	COM	896882107	187	12345	SH	DEFINED	02
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	355	7950	SH	DEFINED	02
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	394	28314	SH	DEFINED	02

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TXU CORP	COM	873168108	3768	5446	SH	CALL	DEFINED	02
TYCO INTL LTD NEW	COM	902124106	8331	297635	SH		DEFINED	02
TYCO INTL LTD NEW	COM	902124106	1250	2450	SH	CALL	DEFINED	02
TYSON FOODS INC	CL A	902494103	494	2792	SH	CALL	DEFINED	02
U S G CORP	COM NEW	903293405	1308	27800	SH		DEFINED	02
U S G CORP	COM NEW	903293405	223	1350	SH	CALL	DEFINED	02
UAL CORP	COM NEW	902549807	2077	78188	SH		DEFINED	02
UIL HLDG CORP	COM	902748102	217	5782	SH		DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	833	2283	SH	CALL	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	250	270	SH	PUT	DEFINED	02
UNION PAC CORP	COM	907818108	2304	600	SH	CALL	DEFINED	02
UNISYS CORP	COM	909214108	446	2450	SH	PUT	DEFINED	02
UNISYS CORP	COM	909214108	1106	195338	SH		DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	557	180813	SH		DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	2968	10685	SH	CALL	DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	296	357	SH	PUT	DEFINED	02
UNITED STATES STL CORP NEW	COM	912909108	2624	10100	SH	PUT	DEFINED	02
UNITED TECHNOLOGIES CORP	COM	913017109	1761	27804	SH		DEFINED	02
UNITED THERAPEUTICS CORP DEL	COM	91307C102	1444	27478	SH		DEFINED	02
UNITED THERAPEUTICS CORP DEL	COM	91307C102	583	463	SH	PUT	DEFINED	02
UNITEDHEALTH GROUP INC	COM	91324P102	316	1020	SH	CALL	DEFINED	02
UNITEDHEALTH GROUP INC	COM	91324P102	503	1500	SH	PUT	DEFINED	02
UNITEDHEALTH GROUP INC	COM	91324P102	642	13056	SH		DEFINED	03
UNITEDHEALTH GROUP INC	COM	91324P102	1231	25022	SH		DEFINED	02
UNITRIN INC	COM	913275103	288	6520	SH		DEFINED	02
UNIVERSAL COMPRESSION HLDGS	COM	913431102	616	11525	SH		DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	551	9186	SH		DEFINED	02
UNIVERSAL TECHNICAL INST INC	COM	913915104	1023	57199	SH		DEFINED	01
UNIVISION COMMUNICATIONS INC	CL A	914906102	498	3778	SH	CALL	DEFINED	02
UQM TECHNOLOGIES INC	COM	903213106	33	11915	SH		DEFINED	02
URBAN OUTFITTERS INC	COM	917047102	394	22276	SH		DEFINED	02
UTILITIES HOLDRS TR	DEPOSITRY RCPT	918019100	7360	59800	SH		DEFINED	02
VALASSIS COMMUNICATIONS INC	COM	918866104	191	10842	SH		DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	16468	319959	SH		DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	2790	4500	SH	PUT	DEFINED	02
VALSPAR CORP	COM	920355104	640	2665	SH	CALL	DEFINED	02
VANGUARD INDEX FDS	SMALL CP ETF	922908751	901	14184	SH		DEFINED	02
VANGUARD INTL EQUITY INDEX F	EURPEAN ETF	922042874	3504	55530	SH		DEFINED	02
VANGUARD INTL EQUITY INDEX F	PACIFIC ETF	922042866	2898	46315	SH		DEFINED	02
VANGUARD WORLD FDS	CONSUM DIS ETF	92204A108	1729	31200	SH		DEFINED	02
VANGUARD WORLD FDS	FINANCIALS ETF	92204A405	1127	18327	SH		DEFINED	02
VARIAN INC	COM	922206107	216	4716	SH		DEFINED	02
VARIAN MED SYS INC	COM	92220P105	1726	32329	SH		DEFINED	02
VCA ANTECH INC	COM	918194101	282	1000	SH	CALL	DEFINED	02
VECTREN CORP	COM	92240G101	319	11899	SH		DEFINED	02
VEECO INSTRS INC DEL	COM	922417100	612	30354	SH		DEFINED	02
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	456	7558	SH		DEFINED	02
VERIFONE HLDGS INC	COM	92342Y109	694	24319	SH		DEFINED	02
VERITAS DGC INC	COM	92343P107	216	1108	SH	CALL	DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	9378	252566	SH		DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	335	9016	SH		DEFINED	03
VERTEX PHARMACEUTICALS INC	COM	92532F100	1649	2605	SH	CALL	DEFINED	02
VERTEX PHARMACEUTICALS INC	COM	92532F100	202	429	SH	PUT	DEFINED	02
VIACELL INC	COM	92554J105	45	10749	SH		DEFINED	02
VIACOM INC NEW	CL B	92553P201	274	750	SH	CALL	DEFINED	02
VIAD CORP	COM NEW	92552R406	928	26221	SH		DEFINED	02
VIRAGEN INC	COM NEW	927638403	32	101490	SH		DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	292	2336	SH	CALL	DEFINED	02
VISTACARE INC	CL A	92839Y109	106	10164	SH		DEFINED	02
VISTEON CORP	COM	92839U107	1050	25000	SH	PUT	DEFINED	02
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1242	54348	SH		DEFINED	02
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	458	1500	SH	CALL	DEFINED	02

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VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	700	2500	SH	PUT	DEFINED	02
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	222	13123	SH		DEFINED	02
VULCAN MATLS CO	COM	929160109	797	10186	SH		DEFINED	02
W & T OFFSHORE INC	COM	92922P106	389	13307	SH		DEFINED	02
WACHOVIA CORP 2ND NEW	COM	929903102	345	6184	SH		DEFINED	03
WACHOVIA CORP 2ND NEW	COM	929903102	515	9232	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	405	7254	SH		DEFINED	02
WAL MART STORES INC	COM	931142103	24476	496269	SH		DEFINED	02
WAL MART STORES INC	COM	931142103	233	4716	SH		DEFINED	03
WAL MART STORES INC	COM	931142103	878	1000	SH	CALL	DEFINED	02
WAL MART STORES INC	COM	931142103	230	500	SH	PUT	DEFINED	02
WALGREEN CO	COM	931422109	368	8297	SH		DEFINED	02
WALGREEN CO	COM	931422109	313	994	SH	PUT	DEFINED	02
WALTER INDS INC	COM	93317Q105	2550	3000	SH	CALL	DEFINED	02
WARNER MUSIC GROUP CORP	COM	934550104	570	21983	SH		DEFINED	02
WASHINGTON FED INC	COM	938824109	285	12690	SH		DEFINED	02
WASHINGTON MUT INC	COM	939322103	5168	118898	SH		DEFINED	02
WASHINGTON POST CO	CL B	939640108	1736	2356	SH		DEFINED	01
WASHINGTON POST CO	CL B	939640108	727	987	SH		DEFINED	02
WASTE MGMT INC DEL	COM	94106L109	877	23906	SH		DEFINED	01
WATSCO INC	COM	942622200	1000	21740	SH		DEFINED	02
WATSON PHARMACEUTICALS INC	COM	942683103	1052	40185	SH		DEFINED	02
WCI CMNTYS INC	COM	92923C104	340	19503	SH		DEFINED	02
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1578	1343	SH	CALL	DEFINED	02
WEBSense INC	COM	947684106	200	9270	SH		DEFINED	02
WEIGHT WATCHERS INTL INC NEW	COM	948626106	1701	38366	SH		DEFINED	02
WELLPOINT INC	COM	94973V107	545	1397	SH	CALL	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	5188	143399	SH		DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	603	1666	SH	CALL	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	844	23335	SH		DEFINED	01
WENDYS INTL INC	COM	950590109	6055	90374	SH		DEFINED	02
WENDYS INTL INC	COM	950590109	1321	3406	SH	CALL	DEFINED	02
WEST CORP	COM	952355105	479	9922	SH		DEFINED	02
WESTAR ENERGY INC	COM	95709T100	242	10289	SH		DEFINED	02
WESTERN DIGITAL CORP	COM	958102105	770	42562	SH		DEFINED	02
WESTERN REFNG INC	COM	959319104	284	12217	SH		DEFINED	02
WESTWOOD ONE INC	COM	961815107	251	35443	SH		DEFINED	02
WET SEAL INC	CL A	961840105	3159	514457	SH		DEFINED	02
WEYERHAEUSER CO	COM	962166104	943	15325	SH		DEFINED	02
WHIRLPOOL CORP	COM	963320106	360	4283	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	9947	118262	SH		DEFINED	02
WHOLE FOODS MKT INC	COM	966837106	1639	27576	SH		DEFINED	02
WILLBROS GROUP INC	COM	969199108	248	15900	SH		DEFINED	02
WILLIAMS COS INC DEL	COM	969457100	6323	264901	SH		DEFINED	02
WIND RIVER SYSTEMS INC	COM	973149107	561	52379	SH		DEFINED	02
WIRELESS HOLDRS TR	DEPOSITRY RCPT	97653L208	14694	247000	SH		DEFINED	02
WISCONSIN ENERGY CORP	COM	976657106	850	19706	SH		DEFINED	02
WISDOMTREE TRUST	PAC EXJP HG YD	97717W810	1922	36442	SH		DEFINED	03
WISDOMTREE TRUST	PAC EXJP HG YD	97717W810	464	8800	SH		DEFINED	02
WISDOMTREE TRUST	JP TOTAL DIVID	97717W851	881	16900	SH		DEFINED	03
WISDOMTREE TRUST	JP SMALLCP DIV	97717W836	1907	38155	SH		DEFINED	03
WISDOMTREE TRUST	JP HG-YIELDING	97717W844	1475	28200	SH		DEFINED	03
WISDOMTREE TRUST	EUROPE SMCP DV	97717W869	559	10000	SH		DEFINED	03
WISDOMTREE TRUST	EUROPE HG-YIEL	97717W877	3520	63165	SH		DEFINED	03
WISDOMTREE TRUST	DIEFA FD	97717W703	2607	46902	SH		DEFINED	03
WISDOMTREE TRUST	DIEFA HG YD EQ	97717W802	693	12561	SH		DEFINED	03
WITNESS SYS INC	COM	977424100	302	17238	SH		DEFINED	02
WMS INDS INC	COM	929297109	234	450	SH	CALL	DEFINED	02
WPS RESOURCES CORP	COM	92931B106	663	13367	SH		DEFINED	02
WRIGHT EXPRESS CORP	COM	98233Q105	231	9598	SH		DEFINED	01
WYETH	COM	983024100	3776	74264	SH		DEFINED	02
WYETH	COM	983024100	330	545	SH	CALL	DEFINED	02

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WYNDHAM WORLDWIDE CORP	COM	98310W108	294	10500	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	COM	98310W108	2747	98211	SH	DEFINED	02
WYNDHAM WORLDWIDE CORP	COM	98310W108	231	1750	SH	CALL	DEFINED 02
XCEL ENERGY INC	COM	98389B100	221	10679	SH	DEFINED	01
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1636	126900	SH	DEFINED	02
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1985	5090	SH	PUT	DEFINED 02
XTO ENERGY INC	COM	98385X106	420	700	SH	CALL	DEFINED 02
YAHOO INC	COM	984332106	1687	2859	SH	PUT	DEFINED 02
YAHOO INC	COM	984332106	6109	241658	SH	DEFINED	02
YAHOO INC	COM	984332106	914	7361	SH	CALL	DEFINED 02
YAMANA GOLD INC	COM	98462Y100	185	20000	SH	DEFINED	02
YANKEE CANDLE INC	COM	984757104	448	15315	SH	DEFINED	01
YRC WORLDWIDE INC	COM	984249102	587	15838	SH	DEFINED	03
YUM BRANDS INC	COM	988498101	3290	63218	SH	DEFINED	02
YUM BRANDS INC	COM	988498101	840	2000	SH	CALL	DEFINED 02
ZEBRA TECHNOLOGIES CORP	CL A	989207105	449	12561	SH	DEFINED	02
ZENITH NATL INS CORP	COM	989390109	233	5842	SH	DEFINED	01
ZOLTEK COS INC	COM	98975W104	484	3080	SH	CALL	DEFINED 02