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LABRANCHE & CO INC  
Form 13F-HR  
February 10, 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: December 31, 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 February 08, 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: 1138  
Form13F Information Table Value Total: \$2,199,838 (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	316	387	SH	Call	DEFINED	02
3M CO	COM	88579Y101	283	623	SH	Put	DEFINED	02
3M CO	COM	88579Y101	7140	92129	SH		DEFINED	02
4 KIDS ENTMT INC	COM	350865101	711	45299	SH		DEFINED	01
99 CENTS ONLY STORES	COM	65440K106	2206	210924	SH		DEFINED	02
ABBOTT LABS	COM	002824100	3529	89504	SH		DEFINED	02
ABERCROMBIE & FITCH CO	CL A	002896207	286	318	SH	Call	DEFINED	02
ABERCROMBIE & FITCH CO	CL A	002896207	623	9560	SH		DEFINED	02
ACCELRY S INC	COM	00430U103	141	17520	SH		DEFINED	02
ACTIVE POWER INC	COM	00504W100	155	40300	SH		DEFINED	02
ADOLOR CORP	COM	00724X102	240	16408	SH		DEFINED	02
ADTRAN INC	COM	00738A106	387	13000	SH		DEFINED	02
ADVANCE AUTO PARTS INC	COM	00751Y106	1328	30557	SH		DEFINED	02
ADVANCE AUTO PARTS INC	COM	00751Y106	440	1175	SH	Call	DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	507	11544	SH	Put	DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	2564	83792	SH		DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	3287	3496	SH	Call	DEFINED	02
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	77	17040	SH		DEFINED	01
AES CORP	COM	00130H105	396	25000	SH		DEFINED	02
AFFILIATED COMPUTER SERVICES	CL A	008190100	9736	164518	SH		DEFINED	02
AFFYMETRIX INC	COM	00826T108	320	6697	SH		DEFINED	02
AGILENT TECHNOLOGIES INC	COM	00846U101	1518	45585	SH		DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	204	600	SH	Call	DEFINED	02
AGNICO EAGLE MINES LTD	COM	008474108	1037	52475	SH		DEFINED	02
AGNICO EAGLE MINES LTD	COM	008474108	218	1313	SH	Call	DEFINED	02
AKAMAI TECHNOLOGIES INC	COM	00971T101	335	500	SH	Call	DEFINED	02
ALASKA AIR GROUP INC	COM	011659109	208	5824	SH		DEFINED	02
ALBERTSONS INC	COM	013104104	1177	4510	SH	Put	DEFINED	02
ALCOA INC	COM	013817101	605	20460	SH		DEFINED	02
ALCON INC	COM SHS	H01301102	343	2650	SH		DEFINED	02
ALEXANDER & BALDWIN INC	COM	014482103	1251	23066	SH		DEFINED	02
ALLEGHENY ENERGY INC	COM	017361106	542	541	SH	Call	DEFINED	02
ALLERGAN INC	COM	018490102	542	232	SH	Call	DEFINED	02
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	277	4900	SH		DEFINED	02
ALLIANT TECHSYSTEMS INC	COM	018804104	241	3162	SH		DEFINED	01
ALLIED CAP CORP NEW	COM	01903Q108	299	2300	SH	Put	DEFINED	02
ALLIED CAP CORP NEW	COM	01903Q108	480	4000	SH	Call	DEFINED	02
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	365	1000	SH	Call	DEFINED	02
ALLSTATE CORP	COM	020002101	331	2004	SH	Put	DEFINED	02
ALLTEL CORP	COM	020039103	1401	22202	SH		DEFINED	02
ALPHA NATURAL RESOURCES INC	COM	02076X102	288	15000	SH		DEFINED	02
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	113	55428	SH		DEFINED	02
ALTRIA GROUP INC	COM	02209S103	14974	200400	SH		DEFINED	02
ALTRIA GROUP INC	COM	02209S103	5205	7392	SH	Call	DEFINED	02
ALTRIA GROUP INC	COM	02209S103	437	5848	SH		DEFINED	01

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ALTRIA GROUP INC	COM	02209S103	318	3093	SH	Put	DEFINED	02
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	663	8683	SH		DEFINED	01
ALVARION LTD	SHS	M0861T100	338	38755	SH		DEFINED	02
AMAZON COM INC	COM	023135106	2411	51129	SH		DEFINED	02
AMAZON COM INC	COM	023135106	499	750	SH	Call	DEFINED	02
AMAZON COM INC	COM	023135106	382	984	SH	Put	DEFINED	02
AMBAC FINL GROUP INC	COM	023139108	474	6146	SH		DEFINED	02
AMEDISYS INC	COM	023436108	285	1000	SH	Put	DEFINED	02
AMERADA HESS CORP	COM	023551104	692	351	SH	Call	DEFINED	02
AMERADA HESS CORP	COM	023551104	9704	76516	SH		DEFINED	02
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	717	24481	SH		DEFINED	02
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1149	2512	SH	Call	DEFINED	02
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	303	1250	SH	Put	DEFINED	02
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1125	48950	SH		DEFINED	02
AMERICAN ELEC PWR INC	COM	025537101	959	25850	SH		DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	13843	269003	SH		DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	17713	21842	SH	Call	DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	1464	28449	SH		DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	294	7683	SH		DEFINED	02
AMERICAN FINL GROUP INC OHIO	COM	025932104	505	13187	SH		DEFINED	01
AMERICAN HOME MTG INVT CORP	COM	02660R107	472	14500	SH		DEFINED	02
AMERICAN HOME MTG INVT CORP	COM	02660R107	287	841	SH	Call	DEFINED	02
AMERICAN INTL GROUP INC	COM	026874107	15092	221195	SH		DEFINED	02
AMERICAN INTL GROUP INC	COM	026874107	5162	8515	SH	Call	DEFINED	02
AMERICAN INTL GROUP INC	COM	026874107	586	6825	SH	Put	DEFINED	02
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	7659	197451	SH		DEFINED	02
AMERICAN SCIENCE & ENGR INC	COM	029429107	499	8000	SH		DEFINED	02
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	91	11532	SH		DEFINED	02
AMERICAN TOWER CORP	CL A	029912201	2523	3388	SH	Call	DEFINED	02
AMERICAN TOWER CORP	CL A	029912201	699	3828	SH	Put	DEFINED	02
AMERICREDIT CORP	COM	03060R101	646	25204	SH		DEFINED	02
AMERIPRISE FINL INC	COM	03076C106	2730	66594	SH		DEFINED	02
AMERITRADE HLDG CORP NEW	COM	03074K100	589	1384	SH	Call	DEFINED	02
AMERITRADE HLDG CORP NEW	COM	03074K100	5512	229687	SH		DEFINED	02
AMGEN INC	COM	031162100	7112	90191	SH		DEFINED	02
AMGEN INC	COM	031162100	623	2323	SH	Put	DEFINED	02
AMKOR TECHNOLOGY INC	COM	031652100	252	45000	SH		DEFINED	02
AMR CORP	COM	001765106	2493	112134	SH		DEFINED	02
AMR CORP	COM	001765106	6037	9437	SH	Call	DEFINED	02
AMR CORP	COM	001765106	243	4750	SH	Put	DEFINED	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	493	1260	SH	Put	DEFINED	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	8571	214699	SH		DEFINED	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	1338	3411	SH	Call	DEFINED	02
ANADARKO PETE CORP	COM	032511107	312	400	SH	Put	DEFINED	02
ANADARKO PETE CORP	COM	032511107	440	400	SH	Call	DEFINED	02
ANALOG DEVICES INC	COM	032654105	483	2226	SH	Call	DEFINED	02
ANDREW CORP	COM	034425108	117	10916	SH		DEFINED	02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	1877	38057	SH		DEFINED	02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	276	300	SH	Call	DEFINED	02
ANNALY MTG MGMT INC	COM	035710409	314	475	SH	Put	DEFINED	02
ANNTAYLOR STORES CORP	COM	036115103	403	849	SH	Call	DEFINED	02
ANNTAYLOR STORES CORP	COM	036115103	2574	74579	SH		DEFINED	02
ANTIGENICS INC DEL	COM	037032109	226	47500	SH		DEFINED	02
AON CORP	COM	037389103	1510	42000	SH		DEFINED	02
APACHE CORP	COM	037411105	2910	42463	SH		DEFINED	02
APACHE CORP	COM	037411105	1211	2290	SH	Call	DEFINED	02
APOLLO GROUP INC	CL A	037604105	2855	47228	SH		DEFINED	02
APPLE COMPUTER INC	COM	037833100	291	4042	SH		DEFINED	02
APPLE COMPUTER INC	COM	037833100	11465	4818	SH	Call	DEFINED	02
APPLE COMPUTER INC	COM	037833100	385	1518	SH	Put	DEFINED	02
APPLERA CORP	COM AP BIO GRP	038020103	219	8246	SH		DEFINED	02
APPLIED MATLS INC	COM	038222105	280	3250	SH	Put	DEFINED	02

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APPLIED MICRO CIRCUITS CORP	COM	03822W109	89	34800	SH		DEFINED	02
APRIA HEALTHCARE GROUP INC	COM	037933108	2397	99400	SH		DEFINED	02
AQUANTIVE INC	COM	03839G105	264	10475	SH		DEFINED	02
ARCH COAL INC	COM	039380100	3446	43345	SH		DEFINED	02
ARCH COAL INC	COM	039380100	300	252	SH	Call	DEFINED	02
ARCHIPELAGO HLDG INC	COM	03957A104	682	13700	SH		DEFINED	02
ARCHIPELAGO HLDG INC	COM	03957A104	316	515	SH	Call	DEFINED	02
ARCHSTONE SMITH TR	COM	039583109	880	21002	SH		DEFINED	02
ARDEN RLTY INC	COM	039793104	1384	30874	SH		DEFINED	01
ARIAD PHARMACEUTICALS INC	COM	04033A100	121	20700	SH		DEFINED	02
ARROWHEAD RESH CORP	COM	042797100	59	13923	SH		DEFINED	02
ARTHROCARE CORP	COM	043136100	632	15000	SH		DEFINED	02
ASA BERMUDA LIMITED	COM	G3156P103	440	8000	SH		DEFINED	02
ASTRAZENECA PLC	SPONSORED ADR	046353108	1925	39600	SH		DEFINED	02
AT&T INC	COM	00206R102	275	5430	SH	Put	DEFINED	02
AT&T INC	COM	00206R102	1605	65533	SH		DEFINED	01
AT&T INC	COM	00206R102	6285	256651	SH		DEFINED	02
ATHEROGENICS INC	COM	047439104	228	918	SH	Put	DEFINED	02
ATHEROGENICS INC	COM	047439104	372	1937	SH	Call	DEFINED	02
ATMEL CORP	COM	049513104	62	20000	SH		DEFINED	02
ATMI INC	COM	00207R101	211	7544	SH		DEFINED	02
AUDIOCODES LTD	ORD	M15342104	157	14188	SH		DEFINED	02
AUTOLIV INC	COM	052800109	397	8747	SH		DEFINED	01
AUTONATION INC	COM	05329W102	5284	243145	SH		DEFINED	02
AUTONATION INC	COM	05329W102	639	1485	SH	Call	DEFINED	02
AUTOZONE INC	COM	053332102	493	5378	SH		DEFINED	02
AUTOZONE INC	COM	053332102	277	924	SH	Call	DEFINED	02
AVERY DENNISON CORP	COM	053611109	276	4993	SH		DEFINED	01
AVID TECHNOLOGY INC	COM	05367P100	2529	46190	SH		DEFINED	02
AVISTA CORP	COM	05379B107	182	10272	SH		DEFINED	02
AVNET INC	COM	053807103	266	11100	SH		DEFINED	02
AVON PRODS INC	COM	054303102	307	10750	SH		DEFINED	02
BAKER HUGHES INC	COM	057224107	1605	26400	SH		DEFINED	02
BANK NEW YORK INC	COM	064057102	217	1621	SH	Put	DEFINED	02
BANK NEW YORK INC	COM	064057102	353	2663	SH	Call	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	467	10118	SH		DEFINED	02
BARD C R INC	COM	067383109	534	8108	SH		DEFINED	02
BARNES & NOBLE INC	COM	067774109	2001	46899	SH		DEFINED	02
BARR PHARMACEUTICALS INC	COM	068306109	272	850	SH	Call	DEFINED	02
BARRICK GOLD CORP	COM	067901108	249	8952	SH		DEFINED	01
BARRICK GOLD CORP	COM	067901108	2186	78436	SH		DEFINED	02
BAYER A G	SPONSORED ADR	072730302	238	5700	SH		DEFINED	02
BB&T CORP	COM	054937107	240	2473	SH	Put	DEFINED	02
BEAR STEARNS COS INC	COM	073902108	14111	122145	SH		DEFINED	02
BEAR STEARNS COS INC	COM	073902108	210	629	SH	Call	DEFINED	02
BEAZER HOMES USA INC	COM	07556Q105	3788	52000	SH		DEFINED	02
BECKMAN COULTER INC	COM	075811109	2743	48202	SH		DEFINED	02
BED BATH & BEYOND INC	COM	075896100	734	20300	SH		DEFINED	02
BED BATH & BEYOND INC	COM	075896100	342	512	SH	Put	DEFINED	02
BELLSOUTH CORP	COM	079860102	2114	78000	SH		DEFINED	02
BELLSOUTH CORP	COM	079860102	518	3000	SH	Call	DEFINED	02
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	709	8	SH		DEFINED	01
BERRY PETE CO	CL A	085789105	681	11900	SH		DEFINED	02
BEST BUY INC	COM	086516101	1221	28091	SH		DEFINED	02
BHP BILLITON LTD	SPONSORED ADR	088606108	698	20900	SH		DEFINED	02
BHP BILLITON LTD	SPONSORED ADR	088606108	446	1372	SH	Call	DEFINED	02
BIOENVISION INC	COM	09059N100	488	74700	SH		DEFINED	02
BIOGEN IDEC INC	COM	09062X103	294	6485	SH		DEFINED	02
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	410	38059	SH		DEFINED	02
BIOMET INC	COM	090613100	380	10383	SH		DEFINED	02
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	87	23874	SH		DEFINED	02
BIOSITE INC	COM	090945106	322	5725	SH		DEFINED	02

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BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	1716	458	SH	Call	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	1000	2129	SH	Put	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	17044	84970	SH		DEFINED	02
BIOVAIL CORP	COM	09067J109	3076	129625	SH		DEFINED	02
BJ SVCS CO	COM	055482103	1408	38400	SH		DEFINED	02
BJS WHOLESALE CLUB INC	COM	05548J106	621	20996	SH		DEFINED	01
BJS WHOLESALE CLUB INC	COM	05548J106	1469	49680	SH		DEFINED	02
BLOCK H & R INC	COM	093671105	827	33695	SH		DEFINED	01
BLOCK H & R INC	COM	093671105	585	1000	SH	Put	DEFINED	02
BLOCKBUSTER INC	CL A	093679108	120	32074	SH		DEFINED	01
BLOCKBUSTER INC	CL A	093679108	75	20000	SH		DEFINED	02
BLOCKBUSTER INC	CL A	093679108	422	2250	SH	Put	DEFINED	02
BLUE COAT SYSTEMS INC	COM NEW	09534T508	472	10331	SH		DEFINED	02
BLUELINK HLDGS INC	COM	09624H109	191	17000	SH		DEFINED	02
BMC SOFTWARE INC	COM	055921100	803	39212	SH		DEFINED	01
BOEING CO	COM	097023105	229	1042	SH	Call	DEFINED	02
BOIS D ARC ENERGY INC	COM	09738U103	492	31000	SH		DEFINED	02
BOSTON COMMUNICATIONS GROUP	COM	100582105	12	10488	SH		DEFINED	02
BOSTON PROPERTIES INC	COM	101121101	3047	41102	SH		DEFINED	02
BP PLC	SPONSORED ADR	055622104	5685	88526	SH		DEFINED	02
BP PLC	SPONSORED ADR	055622104	330	1487	SH	Call	DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	3012	131070	SH		DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	206	1167	SH	Put	DEFINED	02
BROADCOM CORP	CL A	111320107	641	13600	SH		DEFINED	02
BROADCOM CORP	CL A	111320107	1195	760	SH	Call	DEFINED	02
BROADWING CORP	COM	11161E101	68	11315	SH		DEFINED	02
BROWN FORMAN CORP	CL B	115637209	491	7086	SH		DEFINED	01
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	342	8106	SH		DEFINED	01
BUILDING MATLS HLDG CORP	COM	120113105	322	244	SH	Put	DEFINED	02
BUNGE LIMITED	COM	G16962105	643	11350	SH		DEFINED	02
BURLINGTON NORTHN SANTA FE C	COM	12189T104	471	6653	SH		DEFINED	02
BURLINGTON NORTHN SANTA FE C	COM	12189T104	723	520	SH	Call	DEFINED	02
BURLINGTON RES INC	COM	122014103	1724	20000	SH		DEFINED	02
BURLINGTON RES INC	COM	122014103	1775	1600	SH	Call	DEFINED	02
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	373	10068	SH		DEFINED	02
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	286	522	SH	Call	DEFINED	02
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	705	3000	SH	Put	DEFINED	02
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	742	3100	SH	Call	DEFINED	02
CACI INTL INC	CL A	127190304	235	700	SH	Put	DEFINED	02
CALLAWAY GOLF CO	COM	131193104	277	20000	SH		DEFINED	02
CAMBRIDGE DISPLAY TECH INC	COM	132193103	124	14541	SH		DEFINED	02
CANYON RESOURCES CORP	COM NEW	138869300	20	27062	SH		DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	423	369	SH	Call	DEFINED	02
CAPITAL ONE FINL CORP	COM	14040H105	508	5885	SH		DEFINED	01
CARDINAL HEALTH INC	COM	14149Y108	211	897	SH	Put	DEFINED	02
CARDINAL HEALTH INC	COM	14149Y108	1461	3621	SH	Call	DEFINED	02
CAREER EDUCATION CORP	COM	141665109	356	1215	SH	Put	DEFINED	02
CAREMARK RX INC	COM	141705103	1089	21022	SH		DEFINED	02
CAREMARK RX INC	COM	141705103	331	522	SH	Call	DEFINED	02
CARNIVAL CORP	PAIRED CTF	143658300	216	4038	SH		DEFINED	02
CARPENTER TECHNOLOGY CORP	COM	144285103	273	3873	SH		DEFINED	02
CATERPILLAR INC DEL	COM	149123101	2323	40218	SH		DEFINED	02
CATERPILLAR INC DEL	COM	149123101	431	430	SH	Call	DEFINED	02
CB RICHARD ELLIS GROUP INC	CL A	12497T101	247	4200	SH		DEFINED	02
CBRL GROUP INC	COM	12489V106	764	21726	SH		DEFINED	02
CELGENE CORP	COM	151020104	1009	15568	SH		DEFINED	02
CEMEX S A	SPON ADR 5 ORD	151290889	2363	39835	SH		DEFINED	02
CEMEX S A	SPON ADR 5 ORD	151290889	587	569	SH	Call	DEFINED	02
CENDANT CORP	COM	151313103	424	800	SH	Put	DEFINED	02
CENTENE CORP DEL	COM	15135B101	230	8750	SH		DEFINED	02
CEPHALON INC	COM	156708109	8463	130724	SH		DEFINED	02
CEPHALON INC	COM	156708109	330	1164	SH	Call	DEFINED	02

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CERNER CORP	COM	156782104	216	400	SH	Put	DEFINED	02
CHENIERE ENERGY INC	COM NEW	16411R208	1030	1650	SH	Call	DEFINED	02
CHENIERE ENERGY INC	COM NEW	16411R208	733	2900	SH	Put	DEFINED	02
CHESAPEAKE ENERGY CORP	COM	165167107	290	9125	SH		DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	4702	148200	SH		DEFINED	02
CHESAPEAKE ENERGY CORP	COM	165167107	2077	5253	SH	Call	DEFINED	02
CHESAPEAKE ENERGY CORP	COM	165167107	305	2130	SH	Put	DEFINED	02
CHEVRON CORP NEW	COM	166764100	348	6135	SH		DEFINED	01
CHEVRON CORP NEW	COM	166764100	833	3275	SH	Put	DEFINED	02
CHEVRON CORP NEW	COM	166764100	266	4677	SH		DEFINED	02
CHEVRON CORP NEW	COM	166764100	758	7921	SH	Call	DEFINED	02
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	1176	3200	SH		DEFINED	02
CHICOS FAS INC	COM	168615102	3868	88050	SH		DEFINED	02
CHINA FD INC	COM	169373107	5216	225000	SH		DEFINED	01
CHINA NETCOM GROUP CORP HK L	SPONSORED ADR	16940Q101	230	7100	SH		DEFINED	02
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	1520	30650	SH		DEFINED	02
CIMAREX ENERGY CO	COM	171798101	1149	26707	SH		DEFINED	02
CINERGY CORP	COM	172474108	684	16100	SH		DEFINED	02
CINTAS CORP	COM	172908105	1791	43500	SH		DEFINED	02
CIRCUIT CITY STORE INC	COM	172737108	763	33788	SH		DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	4769	211096	SH		DEFINED	02
CISCO SYS INC	COM	17275R102	636	37173	SH		DEFINED	02
CIT GROUP INC	COM	125581108	322	6219	SH		DEFINED	02
CITIGROUP INC	COM	172967101	2329	10070	SH	Put	DEFINED	02
CITIGROUP INC	COM	172967101	5438	112062	SH		DEFINED	02
CITIGROUP INC	COM	172967101	2476	13077	SH	Call	DEFINED	02
CITIZENS COMMUNICATIONS CO	COM	17453B101	261	21307	SH		DEFINED	01
CITIZENS COMMUNICATIONS CO	COM	17453B101	258	21095	SH		DEFINED	02
CITRIX SYS INC	COM	177376100	431	1000	SH	Call	DEFINED	02
CLEVELAND CLIFFS INC	COM	185896107	692	1619	SH	Call	DEFINED	02
CLEVELAND CLIFFS INC	COM	185896107	330	595	SH	Put	DEFINED	02
CLICK COMMERCE INC	COM NEW	18681D208	464	2320	SH	Call	DEFINED	02
CLICK COMMERCE INC	COM NEW	18681D208	414	2320	SH	Put	DEFINED	02
CMS ENERGY CORP	COM	125896100	392	27001	SH		DEFINED	02
CNF INC	COM	12612W104	229	4100	SH		DEFINED	02
COCA COLA CO	COM	191216100	274	1000	SH	Put	DEFINED	02
COCA COLA ENTERPRISES INC	COM	191219104	477	24887	SH		DEFINED	02
COGNOS INC	COM	19244C109	1018	29342	SH		DEFINED	02
COMCAST CORP NEW	CL A	20030N101	300	1975	SH	Put	DEFINED	02
COMCAST CORP NEW	CL A SPL	20030N200	376	800	SH	Put	DEFINED	02
COMERICA INC	COM	200340107	219	3851	SH		DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	735	2026	SH	Call	DEFINED	02
COMMONWEALTH TEL ENTERPRISES	COM	203349105	592	722	SH	Put	DEFINED	02
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	349	8479	SH		DEFINED	02
COMPUCREDIT CORP	COM	20478N100	1280	2000	SH	Call	DEFINED	02
COMPUCREDIT CORP	COM	20478N100	390	2000	SH	Put	DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	3767	133630	SH		DEFINED	02
COMPUTER SCIENCES CORP	COM	205363104	1627	32130	SH		DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	733	14466	SH		DEFINED	02
COMPUTER SCIENCES CORP	COM	205363104	407	1466	SH	Put	DEFINED	02
COMPUWARE CORP	COM	205638109	179	19949	SH		DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	325	790	SH	Call	DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	536	20145	SH		DEFINED	02
CONAGRA FOODS INC	COM	205887102	467	2955	SH	Put	DEFINED	02
CONOCOPHILLIPS	COM	20825C104	3770	64800	SH		DEFINED	02
CONOCOPHILLIPS	COM	20825C104	1511	3015	SH	Call	DEFINED	02
CONOCOPHILLIPS	COM	20825C104	661	1450	SH	Put	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	9755	149656	SH		DEFINED	02
CONSOL ENERGY INC	COM	20854P109	2072	3767	SH	Call	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	833	1764	SH	Put	DEFINED	02
CONSOLIDATED EDISON INC	COM	209115104	587	12666	SH		DEFINED	02
CONTINENTAL AIRLS INC	CL B	210795308	2643	124085	SH		DEFINED	02

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CONVERGYS CORP	COM	212485106	290	18300	SH	DEFINED	02
COOPER CAMERON CORP	COM	216640102	1535	37082	SH	DEFINED	02
COOPER COS INC	COM NEW	216648402	846	16490	SH	DEFINED	01
COOPER COS INC	COM NEW	216648402	3798	74036	SH	DEFINED	02
CORNING INC	COM	219350105	429	21800	SH	DEFINED	02
COSTCO WHSL CORP NEW	COM	22160K105	1491	30147	SH	DEFINED	02
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3314	96940	SH	DEFINED	02
COVANTA HLDG CORP	COM	22282E102	580	38500	SH	DEFINED	02
COVENTRY HEALTH CARE INC	COM	222862104	378	922	SH	Call	DEFINED 02
COVENTRY HEALTH CARE INC	COM	222862104	10496	184262	SH	DEFINED	02
CREE INC	COM	225447101	285	11307	SH	DEFINED	02
CROWN CASTLE INTL CORP	COM	228227104	2017	74965	SH	DEFINED	02
CROWN CASTLE INTL CORP	COM	228227104	735	3283	SH	Put	DEFINED 02
CSX CORP	COM	126408103	879	17301	SH	DEFINED	02
CV THERAPEUTICS INC	COM	126667104	540	21837	SH	DEFINED	02
CYBERONICS INC	COM	23251P102	1574	48719	SH	DEFINED	02
CYPRESS SEMICONDUCTOR CORP	COM	232806109	356	25000	SH	DEFINED	02
CYTEC INDS INC	COM	232820100	905	19000	SH	DEFINED	02
CYTYC CORP	COM	232946103	455	16103	SH	DEFINED	02
DANA CORP	COM	235811106	581	80888	SH	DEFINED	02
DECODE GENETICS INC	COM	243586104	95	11447	SH	DEFINED	02
DEERE & CO	COM	244199105	860	12621	SH	DEFINED	02
DELL INC	COM	24702R101	300	10003	SH	DEFINED	02
DELPHI FINL GROUP INC	CL A	247131105	336	7300	SH	DEFINED	02
DEVON ENERGY CORP NEW	COM	25179M103	498	2219	SH	Put	DEFINED 02
DEVON ENERGY CORP NEW	COM	25179M103	793	1575	SH	Call	DEFINED 02
DEVON ENERGY CORP NEW	COM	25179M103	6364	101760	SH	DEFINED	02
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2092	2800	SH	Put	DEFINED 02
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1835	1000	SH	Call	DEFINED 02
DIAMONDS TR	UNIT SER 1	252787106	728	2500	SH	Put	DEFINED 02
DIEBOLD INC	COM	253651103	509	13398	SH	DEFINED	02
DIGITAL RIV INC	COM	25388B104	972	32675	SH	DEFINED	02
DILLARDS INC	CL A	254067101	745	30000	SH	DEFINED	02
DISCOVERY HOLDING CO	CL A COM	25468Y107	212	14000	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	767	32000	SH	DEFINED	02
DOLLAR GEN CORP	COM	256669102	3482	182613	SH	DEFINED	02
DOMINION RES INC VA NEW	COM	25746U109	3621	46900	SH	DEFINED	02
DORAL FINL CORP	COM	25811P100	690	65100	SH	DEFINED	02
DOVER CORP	COM	260003108	251	6200	SH	DEFINED	02
DOW CHEM CO	COM	260543103	553	12612	SH	DEFINED	02
DOWNEY FINL CORP	COM	261018105	368	583	SH	Put	DEFINED 02
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	116	29489	SH	DEFINED	01
DREYFUS STRATEGIC MUNIS INC	COM	261932107	123	14443	SH	DEFINED	01
DST SYS INC DEL	COM	233326107	265	4421	SH	DEFINED	01
DST SYS INC DEL	COM	233326107	384	680	SH	Put	DEFINED 02
DST SYS INC DEL	COM	233326107	239	260	SH	Call	DEFINED 02
DSW INC	CL A	23334L102	235	8950	SH	DEFINED	02
DTE ENERGY CO	COM	233331107	360	8338	SH	DEFINED	02
DU PONT E I DE NEMOURS & CO	COM	263534109	728	17118	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	2942	69224	SH	DEFINED	02
DU PONT E I DE NEMOURS & CO	COM	263534109	392	1500	SH	Call	DEFINED 02
DUKE ENERGY CORP	COM	264399106	650	1466	SH	Call	DEFINED 02
DYCOM INDS INC	COM	267475101	216	9839	SH	DEFINED	02
E M C CORP MASS	COM	268648102	1362	100000	SH	DEFINED	01
E M C CORP MASS	COM	268648102	224	16412	SH	DEFINED	02
E TRADE FINANCIAL CORP	COM	269246104	4402	211007	SH	DEFINED	02
EAGLE BROADBAND INC	COM	269437109	45	497203	SH	DEFINED	01
EASTMAN CHEM CO	COM	277432100	1124	21791	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	355	500	SH	Put	DEFINED 02
EATON CORP	COM	278058102	283	4222	SH	DEFINED	02
EBAY INC	COM	278642103	1980	10175	SH	Put	DEFINED 02
EBAY INC	COM	278642103	6849	13823	SH	Call	DEFINED 02

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ECC CAPITAL CORP	COM	26826M108	68	29878	SH	DEFINED	01
ECOLAB INC	COM	278865100	437	12048	SH	DEFINED	01
EDISON INTL	COM	281020107	2556	58600	SH	DEFINED	02
EDWARDS AG INC	COM	281760108	2193	46794	SH	DEFINED	02
EDWARDS LIFESCIENCES CORP	COM	28176E108	595	14300	SH	DEFINED	02
EFJ INC	COM	26843B101	219	21588	SH	DEFINED	02
ELAN PLC	ADR	284131208	3221	231229	SH	DEFINED	02
ELAN PLC	ADR	284131208	4803	11820	SH	Call	DEFINED 02
ELAN PLC	ADR	284131208	1393	100000	SH	DEFINED	01
ELAN PLC	ADR	284131208	901	8998	SH	Put	DEFINED 02
ELECTRONIC ARTS INC	COM	285512109	1094	20912	SH	DEFINED	02
ELECTRONIC ARTS INC	COM	285512109	995	1851	SH	Put	DEFINED 02
ELECTRONIC DATA SYS NEW	COM	285661104	394	16388	SH	DEFINED	02
EMCORE CORP	COM	290846104	81	10860	SH	DEFINED	02
EMERSON ELEC CO	COM	291011104	275	3688	SH	DEFINED	01
ENCANA CORP	COM	292505104	475	1641	SH	Call	DEFINED 02
ENCANA CORP	COM	292505104	434	1006	SH	Put	DEFINED 02
ENCANA CORP	COM	292505104	14860	329050	SH	DEFINED	02
ENERGY CONVERSION DEVICES IN	COM	292659109	876	21500	SH	DEFINED	02
ENI S P A	SPONSORED ADR	26874R108	365	2618	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	717	16164	SH	DEFINED	02
ENTERGY CORP NEW	COM	29364G103	355	5164	SH	DEFINED	01
ENTERGY CORP NEW	COM	29364G103	687	10000	SH	DEFINED	02
ENTERRA ENERGY TR	TR UNIT	29381P102	322	19600	SH	DEFINED	02
ENZO BIOCHEM INC	COM	294100102	844	67970	SH	DEFINED	02
ENZO BIOCHEM INC	COM	294100102	153	12294	SH	DEFINED	01
ENZON PHARMACEUTICALS INC	COM	293904108	171	23064	SH	DEFINED	02
EOG RES INC	COM	26875P101	3630	2425	SH	Call	DEFINED 02
EOG RES INC	COM	26875P101	4996	68100	SH	DEFINED	02
EPIX PHARMACEUTICALS INC	COM	26881Q101	60	14892	SH	DEFINED	02
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2624	86529	SH	DEFINED	02
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1413	36108	SH	DEFINED	02
ESCO TECHNOLOGIES INC	COM	296315104	420	9450	SH	DEFINED	02
ESPEED INC	CL A	296643109	560	72583	SH	DEFINED	02
ESS TECHNOLOGY INC	COM	269151106	85	24885	SH	DEFINED	02
EURONET WORLDWIDE INC	COM	298736109	937	1420	SH	Call	DEFINED 02
EVERGREEN SOLAR INC	COM	30033R108	188	17686	SH	DEFINED	02
EXELON CORP	COM	30161N101	348	6550	SH	DEFINED	01
EXPEDIA INC DEL	COM	30212P105	611	25500	SH	DEFINED	02
EXPEDITORS INTL WASH INC	COM	302130109	922	13654	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	5026	89472	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1725	10387	SH	Call	DEFINED 02
EXXON MOBIL CORP	COM	30231G102	1703	2728	SH	Put	DEFINED 02
FAIRMONT HOTELS RESORTS INC	COM	305204109	205	483	SH	Call	DEFINED 02
FAIRPOINT COMMUNICATIONS INC	COM	305560104	135	13007	SH	DEFINED	01
FAMILY DLR STORES INC	COM	307000109	3755	151453	SH	DEFINED	02
FASTENAL CO	COM	311900104	470	12004	SH	DEFINED	02
FASTENAL CO	COM	311900104	259	615	SH	Call	DEFINED 02
FEDERATED DEPT STORES INC DE	COM	31410H101	3681	55492	SH	DEFINED	02
FEDEX CORP	COM	31428X106	1956	18910	SH	DEFINED	02
FEDEX CORP	COM	31428X106	933	1000	SH	Call	DEFINED 02
FEI CO	COM	30241L109	4341	226448	SH	DEFINED	02
FIDELITY NATL FINL INC	COM	316326107	1744	1181	SH	Call	DEFINED 02
FIRST DATA CORP	COM	319963104	207	13990	SH	Put	DEFINED 02
FIRST DATA CORP	COM	319963104	9539	30701	SH	Call	DEFINED 02
FIRST DATA CORP	COM	319963104	2609	60656	SH	DEFINED	02
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	215	15503	SH	DEFINED	01
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	379	825	SH	Call	DEFINED 02
FLAGSTAR BANCORP INC	COM	337930101	262	18224	SH	DEFINED	02
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	513	27172	SH	DEFINED	02
FMC TECHNOLOGIES INC	COM	30249U101	428	9962	SH	DEFINED	02
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	747	27077	SH	DEFINED	01

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FORD MTR CO DEL	COM PAR \$0.01	345370860	312	40366 SH		DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	1216	6908 SH	Put	DEFINED	02
FORDING CDN COAL TR	TR UNIT	345425102	1217	35200 SH		DEFINED	02
FOREST LABS INC	COM	345838106	895	22009 SH		DEFINED	02
FOSTER WHEELER LTD	SHS NEW	G36535139	368	10000 SH		DEFINED	02
FOSTER WHEELER LTD	SHS NEW	G36535139	316	864 SH	Call	DEFINED	02
FOUNDRY NETWORKS INC	COM	35063R100	334	24200 SH		DEFINED	02
FOXHOLLOW TECHNOLOGIES INC	COM	35166A103	985	550 SH	Put	DEFINED	02
FPL GROUP INC	COM	302571104	1679	40400 SH		DEFINED	02
FRANKLIN RES INC	COM	354613101	216	2300 SH		DEFINED	02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	1689	31389 SH		DEFINED	02
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	1070	42500 SH		DEFINED	02
FRONTLINE LTD	SHS	G3682E127	486	900 SH	Put	DEFINED	02
GAP INC DEL	COM	364760108	2579	146217 SH		DEFINED	02
GAP INC DEL	COM	364760108	663	3725 SH	Put	DEFINED	02
GARMIN LTD	ORD	G37260109	290	4366 SH		DEFINED	02
GATEWAY INC	COM	367626108	346	137900 SH		DEFINED	01
GATX CORP	COM	361448103	314	8699 SH		DEFINED	02
GENENTECH INC	COM NEW	368710406	1207	798 SH	Call	DEFINED	02
GENERAL ELECTRIC CO	COM	369604103	1560	4528 SH	Call	DEFINED	02
GENERAL ELECTRIC CO	COM	369604103	3478	99229 SH		DEFINED	02
GENERAL GROWTH PPTYS INC	COM	370021107	597	12706 SH		DEFINED	02
GENERAL MLS INC	COM	370334104	523	10602 SH		DEFINED	02
GENERAL MTRS CORP	COM	370442105	910	5505 SH	Put	DEFINED	02
GENUINE PARTS CO	COM	372460105	264	6000 SH		DEFINED	02
GENZYME CORP	COM	372917104	342	4837 SH		DEFINED	02
GEORGIA GULF CORP	COM PAR \$0.01	373200203	245	8061 SH		DEFINED	02
GERDAU S A	SPONSORED ADR	373737105	279	16700 SH		DEFINED	02
GETTY IMAGES INC	COM	374276103	509	5700 SH		DEFINED	02
GILEAD SCIENCES INC	COM	375558103	3039	57742 SH		DEFINED	02
GIVEN IMAGING	ORD SHS	M52020100	671	25709 SH		DEFINED	02
GLAMIS GOLD LTD	COM	376775102	660	24000 SH		DEFINED	02
GLAMIS GOLD LTD	COM	376775102	319	590 SH	Call	DEFINED	02
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	316	21095 SH		DEFINED	01
GLOBAL INDS LTD	COM	379336100	136	11962 SH		DEFINED	02
GLOBALSANTAFE CORP	SHS	G3930E101	322	550 SH	Call	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	265	1000 SH	Call	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	587	33320 SH		DEFINED	01
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	1025	58113 SH		DEFINED	02
GOLDCORP INC NEW	COM	380956409	3519	157930 SH		DEFINED	02
GOLDCORP INC NEW	COM	380956409	735	1402 SH	Call	DEFINED	02
GOLDMAN SACHS GROUP INC	COM	38141G104	1656	12965 SH		DEFINED	02
GOLDMAN SACHS GROUP INC	COM	38141G104	7341	4175 SH	Call	DEFINED	02
GOODRICH CORP	COM	382388106	2098	51051 SH		DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	740	1000 SH	Call	DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	307	17683 SH		DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	367	21090 SH		DEFINED	01
GOOGLE INC	CL A	38259P508	27259	65706 SH		DEFINED	02
GOOGLE INC	CL A	38259P508	17268	2570 SH	Call	DEFINED	02
GOOGLE INC	CL A	38259P508	3167	4569 SH	Put	DEFINED	02
GRACE W R & CO DEL NEW	COM	38388F108	663	70573 SH		DEFINED	02
GRAINGER W W INC	COM	384802104	427	6002 SH		DEFINED	02
GRANT PRIDECO INC	COM	38821G101	857	19425 SH		DEFINED	02
GRAPHIC PACKAGING CORP DEL	COM	388688103	37	16092 SH		DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	302	10804 SH		DEFINED	01
GREATER CHINA FD INC	COM	39167B102	664	50900 SH		DEFINED	01
GTECH HLDGS CORP	COM	400518106	3520	110900 SH		DEFINED	02
GUIDANT CORP	COM	401698105	1166	18008 SH		DEFINED	02
HALLIBURTON CO	COM	406216101	269	4334 SH		DEFINED	01
HALLIBURTON CO	COM	406216101	1403	950 SH	Call	DEFINED	02
HANOVER COMPRESSOR CO	COM	410768105	212	15000 SH		DEFINED	02
HARLAND JOHN H CO	COM	412693103	226	6013 SH		DEFINED	01

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HARLEY DAVIDSON INC	COM	412822108	221	1401	SH	Call	DEFINED	02
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	666	51003	SH		DEFINED	02
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	528	1677	SH	Call	DEFINED	02
HARRAHS ENTMT INC	COM	413619107	241	3377	SH		DEFINED	02
HARRAHS ENTMT INC	COM	413619107	291	510	SH	Call	DEFINED	02
HARSCO CORP	COM	415864107	251	3718	SH		DEFINED	01
HASBRO INC	COM	418056107	707	35037	SH		DEFINED	02
HEALTH MGMT ASSOC INC NEW	CL A	421933102	1128	51352	SH		DEFINED	02
HEALTH NET INC	COM	42222G108	1360	2101	SH	Call	DEFINED	02
HEINZ H J CO	COM	423074103	1358	40279	SH		DEFINED	02
HERBALIFE LTD	COM USD SHS	G4412G101	367	11300	SH		DEFINED	02
HERSHEY CO	COM	427866108	823	14900	SH		DEFINED	02
HEWLETT PACKARD CO	COM	428236103	1467	51253	SH		DEFINED	02
HILTON HOTELS CORP	COM	432848109	682	28300	SH		DEFINED	02
HOLOGIC INC	COM	436440101	700	18462	SH		DEFINED	02
HOME DEPOT INC	COM	437076102	3437	84900	SH		DEFINED	02
HOME DEPOT INC	COM	437076102	230	688	SH	Call	DEFINED	02
HONDA MOTOR LTD	AMERN SHS	438128308	255	8800	SH		DEFINED	02
HONEYWELL INTL INC	COM	438516106	2053	55116	SH		DEFINED	02
HSBC HLDGS PLC	SPON ADR NEW	404280406	276	3436	SH		DEFINED	01
HUMAN GENOME SCIENCES INC	COM	444903108	132	15395	SH		DEFINED	02
HYPERION TOTAL RETURN & INCO	COM	449145101	241	29241	SH		DEFINED	01
IAC INTERACTIVECORP	COM NEW	44919P300	1468	2100	SH	Call	DEFINED	02
IAMGOLD CORP	COM	450913108	213	27200	SH		DEFINED	02
ICOS CORP	COM	449295104	324	11724	SH		DEFINED	02
IMCLONE SYS INC	COM	45245W109	712	20801	SH		DEFINED	02
IMMUNICON CORP DEL	COM	45260A107	42	12296	SH		DEFINED	02
IMPCO TECHNOLOGIES INC	COM	45255W106	59	11413	SH		DEFINED	02
IMS HEALTH INC	COM	449934108	606	24307	SH		DEFINED	02
INAMED CORP	COM	453235103	2139	24400	SH		DEFINED	02
INAMED CORP	COM	453235103	1130	927	SH	Call	DEFINED	02
INCO LTD	COM	453258402	614	14100	SH		DEFINED	02
INDEVUS PHARMACEUTICALS INC	COM	454072109	480	89001	SH		DEFINED	02
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	865	21434	SH		DEFINED	02
INSITE VISION INC	COM	457660108	67	80363	SH		DEFINED	01
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1540	2000	SH	Call	DEFINED	02
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	225	2500	SH	Put	DEFINED	02
INTEGRATED ELECTRICAL SVC	COM	45811E103	6	10272	SH		DEFINED	01
INTEL CORP	COM	458140100	248	9933	SH		DEFINED	02
INTERDIGITAL COMMUNICATIONS	COM	45866A105	329	17942	SH		DEFINED	02
INTERMUNE INC	COM	45884X103	297	17700	SH		DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	10749	130765	SH		DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	338	10075	SH		DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2148	69800	SH		DEFINED	02
INTERNATIONAL RECTIFIER CORP	COM	460254105	248	7788	SH		DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	27208	413300	SH		DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	810	500	SH	Call	DEFINED	02
INTEROIL CORP	COM	460951106	415	15500	SH		DEFINED	02
INTEROIL CORP	COM	460951106	343	696	SH	Call	DEFINED	02
INTERPUBLIC GROUP COS INC	COM	460690100	228	760	SH	Put	DEFINED	02
INTERPUBLIC GROUP COS INC	COM	460690100	603	62485	SH		DEFINED	02
INTL PAPER CO	COM	460146103	1369	40734	SH		DEFINED	02
INTUITIVE SURGICAL INC	COM NEW	46120E602	1624	818	SH	Call	DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	2119	310713	SH		DEFINED	02
ISHARES INC	MSCI AUSTRALIA	464286103	8285	440460	SH		DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	1627	130396	SH		DEFINED	02
ISHARES INC	MSCI UTD KINGD	464286699	10594	570159	SH		DEFINED	02
ISHARES INC	MSCI SWITZERLD	464286749	1732	89700	SH		DEFINED	02
ISHARES INC	MSCI SWEDEN	464286756	819	36100	SH		DEFINED	02
ISHARES INC	MSCI SPAIN	464286764	5215	144193	SH		DEFINED	02
ISHARES INC	MSCI SINGAPORE	464286673	1219	154350	SH		DEFINED	02
ISHARES INC	MSCI PAC J IDX	464286665	3814	38668	SH		DEFINED	02

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ISHARES INC	MSCI MEXICO	464286822	1006	28166	SH		DEFINED	02
ISHARES INC	MSCI ITALY	464286855	681	26680	SH		DEFINED	02
ISHARES INC	MSCI HONG KONG	464286871	7441	589640	SH		DEFINED	02
ISHARES INC	MSCI GERMANY	464286806	8874	437567	SH		DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	2835	109148	SH		DEFINED	02
ISHARES INC	MSCI EMU INDEX	464286608	3692	47550	SH		DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	3494	104700	SH		DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	2578	93460	SH		DEFINED	02
ISHARES INC	MSCI BELGIUM	464286301	1740	90600	SH		DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	1833	135600	SH		DEFINED	02
ISHARES TR	LEHMAN AGG BND	464287226	3161	31427	SH		DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	336	2939	SH		DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	24789	386415	SH		DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	1062	6582	SH	Put	DEFINED	02
ISHARES TR	DJ US TECH SEC	464287721	1276	25660	SH		DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	2325	22977	SH		DEFINED	02
ISHARES TR	DJ US UTILS	464287697	21765	284653	SH		DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	331	7251	SH	Put	DEFINED	02
ISHARES TR	DJ US TELECOMM	464287713	1896	82949	SH		DEFINED	02
ISHARES TR	DJ US BAS MATL	464287838	13920	270072	SH		DEFINED	02
ISHARES TR	DJ SEL DIV INX	464287168	343	5600	SH		DEFINED	02
ISHARES TR	CONS GOODS IDX	464287812	19485	365855	SH		DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	3491	41600	SH		DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	1506	10161	SH	Call	DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	11115	121100	SH		DEFINED	02
ISHARES TR	1-3 YR TRS BD	464287457	3993	49781	SH		DEFINED	02
ISHARES TR	GS CORP BD FD	464287242	226	2100	SH		DEFINED	02
ISHARES TR	COHEN&ST RLTY	464287564	3249	43414	SH		DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	3613	69220	SH		DEFINED	02
ISHARES TR	TRANSP AVE IDX	464287192	1303	17283	SH		DEFINED	02
ISHARES TR	SMLL GRWTH IDX	464288604	1418	21047	SH		DEFINED	02
ISHARES TR	SMLL CORE INDX	464288505	1042	14487	SH		DEFINED	02
ISHARES TR	S&P500/BAR VAL	464287408	4837	74356	SH		DEFINED	02
ISHARES TR	S&P500/BAR GRW	464287309	658	11100	SH		DEFINED	02
ISHARES TR	S&P/TOPIX 150	464287382	2557	22043	SH		DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	3937	33901	SH		DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	6668	115355	SH		DEFINED	02
ISHARES TR	FTSE XNHUA IDX	464287184	3663	59441	SH		DEFINED	02
ISHARES TR	S&P LTN AM 40	464287390	1339	10900	SH		DEFINED	02
ISHARES TR	S&P GBL FIN	464287333	213	2900	SH		DEFINED	02
ISHARES TR	S&P GBL ENER	464287341	7716	82387	SH		DEFINED	02
ISHARES TR	NASDAQ BIO INDX	464287556	517	2660	SH	Put	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	2468	41502	SH		DEFINED	02
ISHARES TR	S&P MIDCP VALU	464287705	2543	36040	SH		DEFINED	02
ISHARES TR	MSCI VAL IDX	464288877	9106	161688	SH		DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	6104	75570	SH		DEFINED	02
ISHARES TR	NYSE COMP INDX	464287143	305	4300	SH		DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	2543	36500	SH		DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	732	11100	SH		DEFINED	02
ISHARES TR	RUSL 3000 VALU	464287663	2871	31800	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	2486	17861	SH	Put	DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	5173	71825	SH		DEFINED	02
ISHARES TR	RUSSELL1000GRW	464287614	214	4200	SH		DEFINED	02
ISHARES TR	S&P 500 INDEX	464287200	11462	91940	SH		DEFINED	02
ISHARES TR	MSCI EMERG MKT	464287234	31184	353361	SH		DEFINED	02
J JILL GROUP INC	COM	466189107	249	13086	SH		DEFINED	02
JABIL CIRCUIT INC	COM	466313103	529	14250	SH		DEFINED	02
JANUS CAP GROUP INC	COM	47102X105	470	25216	SH		DEFINED	02
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	636	41711	SH		DEFINED	01
JARDEN CORP	COM	471109108	390	12940	SH		DEFINED	02
JDS UNIPHASE CORP	COM	46612J101	472	200000	SH		DEFINED	01
JEFFERIES GROUP INC NEW	COM	472319102	1676	37251	SH		DEFINED	02

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JETBLUE AWYS CORP	COM	477143101	170	11025	SH		DEFINED	02
JLG INDS INC	COM	466210101	504	479	SH	Call	DEFINED	02
JLG INDS INC	COM	466210101	395	8642	SH		DEFINED	01
JO-ANN STORES INC	COM	47758P307	146	12337	SH		DEFINED	01
JOHNSON & JOHNSON	COM	478160104	202	3365	SH		DEFINED	02
JOHNSON CTLS INC	COM	478366107	747	10243	SH		DEFINED	02
JOHNSON CTLS INC	COM	478366107	333	351	SH	Call	DEFINED	02
JONES APPAREL GROUP INC	COM	480074103	968	31518	SH		DEFINED	02
JOURNAL REGISTER CO	COM	481138105	211	14102	SH		DEFINED	01
JP MORGAN CHASE & CO	COM	46625H100	213	2302	SH	Put	DEFINED	02
JP MORGAN CHASE & CO	COM	46625H100	586	14754	SH		DEFINED	02
JP MORGAN CHASE & CO	COM	46625H100	241	1511	SH	Call	DEFINED	02
JUNIPER NETWORKS INC	COM	48203R104	858	38470	SH		DEFINED	02
JUNIPER NETWORKS INC	COM	48203R104	447	1923	SH	Call	DEFINED	02
KB HOME	COM	48666K109	294	1750	SH	Put	DEFINED	02
KERR MCGEE CORP	COM	492386107	1008	11094	SH		DEFINED	02
KFX INC	COM	48245L107	803	46932	SH		DEFINED	02
KINDRED HEALTHCARE INC	COM	494580103	365	14183	SH		DEFINED	02
KINROSS GOLD CORP	COM NO PAR	496902404	975	105745	SH		DEFINED	02
KLA-TENCOR CORP	COM	482480100	797	16165	SH		DEFINED	02
KLA-TENCOR CORP	COM	482480100	363	804	SH	Put	DEFINED	02
KNIGHT RIDDER INC	COM	499040103	203	500	SH	Call	DEFINED	02
KOHL'S CORP	COM	500255104	492	10128	SH		DEFINED	02
KOHL'S CORP	COM	500255104	351	900	SH	Call	DEFINED	02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	380	50500	SH		DEFINED	02
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	234	7513	SH		DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	74	12900	SH		DEFINED	02
KRISPY KREME DOUGHNUTS INC	COM	501014104	339	1634	SH	Put	DEFINED	02
KRONOS WORLDWIDE INC	COM	50105F105	236	8126	SH		DEFINED	01
LA QUINTA CORP	PAIRED CTF	50419U202	207	18544	SH		DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	461	10002	SH		DEFINED	02
LANDSTAR SYS INC	COM	515098101	207	4950	SH		DEFINED	02
LAUDER ESTEE COS INC	CL A	518439104	268	8012	SH		DEFINED	01
LAZARD LTD	SHS A	G54050102	233	7300	SH		DEFINED	02
LEGG MASON INC	COM	524901105	2504	20924	SH		DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	425	2121	SH	Put	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	17957	140100	SH		DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	7667	2263	SH	Call	DEFINED	02
LENNAR CORP	CL A	526057104	4076	66793	SH		DEFINED	02
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	148	51740	SH		DEFINED	02
LEXAR MEDIA INC	COM	52886P104	2258	275046	SH		DEFINED	02
LIBERTY GLOBAL INC	COM SER A	530555101	998	44366	SH		DEFINED	02
LIBERTY GLOBAL INC	COM SER C	530555309	447	21066	SH		DEFINED	02
LILLY ELI & CO	COM	532457108	1912	33791	SH		DEFINED	02
LILLY ELI & CO	COM	532457108	562	1881	SH	Call	DEFINED	02
LIMITED BRANDS INC	COM	532716107	1636	73200	SH		DEFINED	02
LIONS GATE ENTMNT CORP	COM NEW	535919203	227	29500	SH		DEFINED	01
LIONS GATE ENTMNT CORP	COM NEW	535919203	206	2800	SH	Call	DEFINED	02
LOWES COS INC	COM	548661107	631	9471	SH		DEFINED	01
LSI LOGIC CORP	COM	502161102	723	90400	SH		DEFINED	02
LUCENT TECHNOLOGIES INC	COM	549463107	1162	436683	SH		DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	473	9000	SH	Call	DEFINED	02
LYONDELL CHEMICAL CO	COM	552078107	263	11052	SH		DEFINED	01
M & T BK CORP	COM	55261F104	703	6450	SH		DEFINED	01
M D C HLDGS INC	COM	552676108	353	5700	SH		DEFINED	02
MAGNETEK INC	COM	559424106	97	29926	SH		DEFINED	02
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	109	18139	SH		DEFINED	01
MANOR CARE INC NEW	COM	564055101	353	8885	SH		DEFINED	01
MARATHON OIL CORP	COM	565849106	920	531	SH	Call	DEFINED	02
MARSH & MCLENNAN COS INC	COM	571748102	755	23760	SH		DEFINED	02
MARTEK BIOSCIENCES CORP	COM	572901106	701	28486	SH		DEFINED	02
MARTHA STEWART LIVING OMNIME	CL A	573083102	991	56837	SH		DEFINED	02

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MARTHA STEWART LIVING OMNIME	CL A	573083102	313	148	SH	Put	DEFINED	02
MARVEL ENTERTAINMENT INC	COM	57383T103	676	41250	SH		DEFINED	02
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	3320	2380	SH	Call	DEFINED	02
MASCO CORP	COM	574599106	323	10706	SH		DEFINED	02
MASSEY ENERGY CORP	COM	576206106	3938	104000	SH		DEFINED	02
MASSEY ENERGY CORP	COM	576206106	502	790	SH	Put	DEFINED	02
MATRITECH INC	COM	576818108	7	13304	SH		DEFINED	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	456	12576	SH		DEFINED	02
MAXTOR CORP	COM NEW	577729205	101	14550	SH		DEFINED	02
MBIA INC	COM	55262C100	4723	78505	SH		DEFINED	02
MCAFEE INC	COM	579064106	1451	53500	SH		DEFINED	02
MCDATA CORP	CL A	580031201	40	10453	SH		DEFINED	02
MCDATA CORP	CL B	580031102	57	16539	SH		DEFINED	02
MCDONALDS CORP	COM	580135101	405	12000	SH		DEFINED	02
MCDONALDS CORP	COM	580135101	576	3130	SH	Call	DEFINED	02
MECHANICAL TECHNOLOGY INC	COM	583538103	53	18782	SH		DEFINED	02
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	210	3764	SH		DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1500	26885	SH		DEFINED	02
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	411	750	SH	Call	DEFINED	02
MEDIMMUNE INC	COM	584699102	283	1204	SH	Call	DEFINED	02
MEDTRONIC INC	COM	585055106	2342	40678	SH		DEFINED	01
MEDTRONIC INC	COM	585055106	6064	105324	SH		DEFINED	02
MERCK & CO INC	COM	589331107	201	6316	SH		DEFINED	02
MERCK & CO INC	COM	589331107	243	1116	SH	Call	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	3963	142606	SH		DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	389	2465	SH	Put	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	701	2373	SH	Call	DEFINED	02
MERIDIAN GOLD INC	COM	589975101	464	21216	SH		DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	4860	71750	SH		DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	2446	3442	SH	Call	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	289	6186	SH	Put	DEFINED	02
METLIFE INC	COM	59156R108	211	4308	SH		DEFINED	02
MGM MIRAGE	COM	552953101	246	1417	SH	Call	DEFINED	02
MGM MIRAGE	COM	552953101	267	2218	SH	Put	DEFINED	02
MGM MIRAGE	COM	552953101	715	19504	SH		DEFINED	02
MICHAELS STORES INC	COM	594087108	658	18604	SH		DEFINED	02
MICROMUSE INC	COM	595094103	273	1150	SH	Call	DEFINED	02
MICRON TECHNOLOGY INC	COM	595112103	1071	80500	SH		DEFINED	02
MICROSOFT CORP	COM	594918104	2129	81429	SH		DEFINED	02
MICROSOFT CORP	COM	594918104	963	9540	SH	Call	DEFINED	02
MICROSOFT CORP	COM	594918104	658	6035	SH	Put	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	355	1646	SH	Put	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	1037	1866	SH	Call	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	26768	198739	SH		DEFINED	02
MILACRON INC	COM	598709103	91	72017	SH		DEFINED	01
MILLENNIUM PHARMACEUTICALS I	COM	599902103	639	65912	SH		DEFINED	02
MILICOM INTL CELLULAR S A	SHS NEW	L6388F110	341	12700	SH		DEFINED	02
MINE SAFETY APPLIANCES CO	COM	602720104	465	12836	SH		DEFINED	02
MOHAWK INDS INC	COM	608190104	705	8100	SH		DEFINED	02
MOLSON COORS BREWING CO	CL B	60871R209	238	3546	SH		DEFINED	01
MONSANTO CO NEW	COM	61166W101	11410	147175	SH		DEFINED	02
MONSANTO CO NEW	COM	61166W101	788	1267	SH	Call	DEFINED	02
MONSANTO CO NEW	COM	61166W101	933	2087	SH	Put	DEFINED	02
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2951	156158	SH		DEFINED	01
MOODYS CORP	COM	615369105	953	15522	SH		DEFINED	02
MOODYS CORP	COM	615369105	416	768	SH	Call	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	1076	18955	SH		DEFINED	02
MORGAN STANLEY	COM NEW	617446448	553	3229	SH	Call	DEFINED	02
MOSAIC CO	COM	61945A107	186	12695	SH		DEFINED	01
MOTOROLA INC	COM	620076109	922	40815	SH		DEFINED	02
MOTOROLA INC	COM	620076109	366	712	SH	Call	DEFINED	02
MOVIE GALLERY INC	COM	624581104	160	28600	SH		DEFINED	02

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MUNIYIELD QUALITY FD II	COM	62630T104	198	15938	SH		DEFINED	01
MURPHY OIL CORP	COM	626717102	457	2340	SH	Call	DEFINED	02
MYOGEN INC	COM	62856E104	5075	168264	SH		DEFINED	02
NABORS INDUSTRIES LTD	SHS	G6359F103	1621	21400	SH		DEFINED	02
NANOPHASE TECHNOLOGIES CORP	COM	630079101	126	22351	SH		DEFINED	02
NASDAQ STOCK MARKET INC	COM	631103108	739	21000	SH		DEFINED	02
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	312	21225	SH		DEFINED	02
NATIONAL OILWELL VARCO INC	COM	637071101	1193	19030	SH		DEFINED	02
NATIONAL SEMICONDUCTOR CORP	COM	637640103	924	35560	SH		DEFINED	02
NAVARRE CORP	COM	639208107	211	38077	SH		DEFINED	02
NAVARRE CORP	COM	639208107	2904	6965	SH	Put	DEFINED	02
NAVISTAR INTL CORP NEW	COM	63934E108	428	14952	SH		DEFINED	02
NCR CORP NEW	COM	62886E108	985	29033	SH		DEFINED	02
NETEASE COM INC	SPONSORED ADR	64110W102	373	699	SH	Put	DEFINED	02
NETEASE COM INC	SPONSORED ADR	64110W102	428	1087	SH	Call	DEFINED	02
NETEASE COM INC	SPONSORED ADR	64110W102	1306	23250	SH		DEFINED	02
NETFLIX COM INC	COM	64110L106	268	1692	SH	Call	DEFINED	02
NETFLIX COM INC	COM	64110L106	697	1728	SH	Put	DEFINED	02
NETFLIX COM INC	COM	64110L106	1256	46400	SH		DEFINED	02
NEUROCRINE BIOSCIENCES INC	COM	64125C109	454	7236	SH		DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1671	46329	SH		DEFINED	02
NEWALLIANCE BANCSHARES INC	COM	650203102	197	13552	SH		DEFINED	01
NEWFIELD EXPL CO	COM	651290108	996	19900	SH		DEFINED	02
NEWMONT MINING CORP	COM	651639106	7261	135977	SH		DEFINED	02
NEWS CORP	CL B	65248E203	382	23000	SH		DEFINED	02
NEWS CORP	CL A	65248E104	598	38451	SH		DEFINED	01
NEXEN INC	COM	65334H102	543	11400	SH		DEFINED	02
NEXTEL PARTNERS INC	CL A	65333F107	1527	54658	SH		DEFINED	02
NEXTEL PARTNERS INC	CL A	65333F107	878	3418	SH	Call	DEFINED	02
NGP CAP RES CO	COM	62912R107	146	11120	SH		DEFINED	02
NII HLDGS INC	CL B NEW	62913F201	917	21000	SH		DEFINED	02
NIKE INC	CL B	654106103	379	4369	SH		DEFINED	01
NIKE INC	CL B	654106103	2604	30000	SH		DEFINED	02
NITROMED INC	COM	654798503	248	17786	SH		DEFINED	02
NOBLE CORPORATION	SHS	G65422100	309	4387	SH		DEFINED	01
NOBLE CORPORATION	SHS	G65422100	2218	31441	SH		DEFINED	02
NOKIA CORP	SPONSORED ADR	654902204	7824	427527	SH		DEFINED	01
NOKIA CORP	SPONSORED ADR	654902204	216	1600	SH	Put	DEFINED	02
NORDSTROM INC	COM	655664100	1503	40182	SH		DEFINED	02
NORFOLK SOUTHERN CORP	COM	655844108	542	12082	SH		DEFINED	02
NORTEL NETWORKS CORP NEW	COM	656568102	6120	2000000	SH		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	268	87500	SH		DEFINED	02
NORTHFIELD LABS INC	COM	666135108	134	10000	SH		DEFINED	02
NOVASTAR FINL INC	COM	669947400	1356	2600	SH	Put	DEFINED	02
NOVELIS INC	COM	67000X106	209	10000	SH		DEFINED	02
NPS PHARMACEUTICALS INC	COM	62936P103	500	42254	SH		DEFINED	02
NRG ENERGY INC	COM NEW	629377508	3267	4519	SH	Call	DEFINED	02
NU SKIN ENTERPRISES INC	CL A	67018T105	230	13086	SH		DEFINED	01
NUCOR CORP	COM	670346105	358	500	SH	Call	DEFINED	02
NUCOR CORP	COM	670346105	727	10900	SH		DEFINED	02
NVIDIA CORP	COM	67066G104	2223	60809	SH		DEFINED	02
OAKLEY INC	COM	673662102	883	60081	SH		DEFINED	02
OFFICE DEPOT INC	COM	676220106	2855	90924	SH		DEFINED	02
OFFICEMAX INC DEL	COM	67622P101	1697	66912	SH		DEFINED	02
OIL STS INTL INC	COM	678026105	610	19250	SH		DEFINED	02
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	312	1774	SH	Put	DEFINED	02
OMNICARE INC	COM	681904108	1528	26702	SH		DEFINED	02
OMNICARE INC	COM	681904108	860	15024	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	2369	27833	SH		DEFINED	02
OMNIVISION TECHNOLOGIES INC	COM	682128103	780	39080	SH		DEFINED	02
ONYX PHARMACEUTICALS INC	COM	683399109	295	10250	SH		DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	885	20000	SH		DEFINED	02

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ORACLE CORP	COM	68389X105	1174	96110	SH		DEFINED	02
OSI PHARMACEUTICALS INC	COM	671040103	263	1063	SH	Put	DEFINED	02
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	858	17027	SH		DEFINED	02
OVERSTOCK COM INC DEL	COM	690370101	1118	500	SH	Put	DEFINED	02
OWENS & MINOR INC NEW	COM	690732102	295	10700	SH		DEFINED	02
P F CHANGS CHINA BISTRO INC	COM	69333Y108	1428	28778	SH		DEFINED	02
PACTIV CORP	COM	695257105	539	24519	SH		DEFINED	02
PAIN THERAPEUTICS INC	COM	69562K100	231	1400	SH	Call	DEFINED	02
PAN AMERICAN SILVER CORP	COM	697900108	670	35606	SH		DEFINED	02
PANERA BREAD CO	CL A	69840W108	672	10225	SH		DEFINED	02
PAR PHARMACEUTICAL COS INC	COM	69888P106	5898	188209	SH		DEFINED	02
PATTERSON COMPANIES INC	COM	703395103	438	13111	SH		DEFINED	02
PATTERSON UTI ENERGY INC	COM	703481101	330	10000	SH		DEFINED	02
PAYLESS SHOESOURCE INC	COM	704379106	2874	114500	SH		DEFINED	02
PAYLESS SHOESOURCE INC	COM	704379106	503	1643	SH	Call	DEFINED	02
PEABODY ENERGY CORP	COM	704549104	334	590	SH	Call	DEFINED	02
PEABODY ENERGY CORP	COM	704549104	943	11440	SH		DEFINED	02
PENNEY J C INC	COM	708160106	1125	20235	SH		DEFINED	02
PENNEY J C INC	COM	708160106	832	1211	SH	Call	DEFINED	02
PENTAIR INC	COM	709631105	468	13562	SH		DEFINED	02
PEPSI BOTTLING GROUP INC	COM	713409100	490	17121	SH		DEFINED	01
PEPSICO INC	COM	713448108	1281	2865	SH	Call	DEFINED	02
PER-SE TECHNOLOGIES INC	COM NEW	713569309	409	17511	SH		DEFINED	02
PERFORMANCE FOOD GROUP CO	COM	713755106	210	7416	SH		DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	596	8360	SH		DEFINED	02
PETSMART INC	COM	716768106	763	29732	SH		DEFINED	02
PFIZER INC	COM	717081103	5089	218243	SH		DEFINED	02
PFIZER INC	COM	717081103	211	3502	SH	Call	DEFINED	02
PFIZER INC	COM	717081103	488	2358	SH	Put	DEFINED	02
PG&E CORP	COM	69331C108	408	407	SH	Call	DEFINED	02
PG&E CORP	COM	69331C108	1373	37000	SH		DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	12824	184100	SH		DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	1406	2700	SH	Call	DEFINED	02
PHARMION CORP	COM	71715B409	1610	90600	SH		DEFINED	02
PHELPS DODGE CORP	COM	717265102	6337	44050	SH		DEFINED	02
PHELPS DODGE CORP	COM	717265102	1096	391	SH	Call	DEFINED	02
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	234	6962	SH		DEFINED	01
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	402	12000	SH		DEFINED	02
PIKE ELEC CORP	COM	721283109	187	11500	SH		DEFINED	02
PIONEER NAT RES CO	COM	723787107	256	5000	SH		DEFINED	02
PLACER DOME INC	COM	725906101	1641	71567	SH		DEFINED	02
PLACER DOME INC	COM	725906101	751	3450	SH	Call	DEFINED	02
PLAINS EXPL& PRODTN CO	COM	726505100	864	21758	SH		DEFINED	02
PLAYBOY ENTERPRISES INC	CL B	728117300	215	15500	SH		DEFINED	02
PLC SYS INC	COM	69341D104	11	22646	SH		DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	2693	43561	SH		DEFINED	02
POGO PRODUCING CO	COM	730448107	867	17400	SH		DEFINED	02
POLO RALPH LAUREN CORP	CL A	731572103	802	14277	SH		DEFINED	02
PORTALPLAYER INC	COM	736187204	695	24556	SH		DEFINED	02
POWERSHARES ETF TRUST	DYNM LRG CP GR	73935X609	4026	253847	SH		DEFINED	02
POWERSHARES ETF TRUST	DYNM MC GRWTH	73935X807	4831	276083	SH		DEFINED	02
POWERSHARES ETF TRUST	DYNM SM CP GRW	73935X872	2361	140600	SH		DEFINED	02
POWERSHARES ETF TRUST	DYNM SM CP VAL	73935X864	757	48800	SH		DEFINED	02
POWERSHARES ETF TRUST	HI GRW RT DIV	73935X724	2738	179100	SH		DEFINED	02
POWERSHARES ETF TRUST	DYNAMIC TELECO	73935X765	22428	1517483	SH		DEFINED	02
POWERSHARES ETF TRUST	ZACKS MC PRTFL	73935X740	21139	1396211	SH		DEFINED	02
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	2255	162600	SH		DEFINED	02
POWERSHARES ETF TRUST	WATER RESOURCE	73935X575	14303	940969	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN BIOT & GEN	73935X856	607	35100	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN RETAIL PTF	73935X617	13607	843601	SH		DEFINED	02
POWERSHARES ETF TRUST	DYMN MC VAL	73935X880	6455	392413	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN EN EX PROD	73935X658	34738	2072663	SH		DEFINED	02

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POWERSHARES ETF TRUST	DYN FD & BEV	73935X849	15751	1096129	SH		DEFINED	02
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	8926	597877	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN LSR & ENT	73935X757	18583	1220960	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN MEDIA PORT	73935X823	16343	1140494	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN NETWKG PRT	73935X815	13478	862306	SH		DEFINED	02
POWERSHARES ETF TRUST	DYN OIL SVCS	73935X625	8287	456567	SH		DEFINED	02
PPG INDS INC	COM	693506107	556	9596	SH		DEFINED	02
PPG INDS INC	COM	693506107	274	4729	SH		DEFINED	01
PRESTIGE BRANDS HLDGS INC	COM	74112D101	130	10400	SH		DEFINED	02
PRICELINE COM INC	COM NEW	741503403	560	25100	SH		DEFINED	02
PRICESMART INC	RIGHT 99/99/9999	741511117	5	12200	SH		DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	281	16885	SH	Put	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	45391	784233	SH		DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	1236	3364	SH	Call	DEFINED	02
PROLOGIS	SH BEN INT	743410102	1402	30000	SH		DEFINED	02
PROTEIN DESIGN LABS INC	COM	74369L103	284	10000	SH		DEFINED	02
PRUDENTIAL FINL INC	COM	744320102	1118	2150	SH	Call	DEFINED	02
PRUDENTIAL FINL INC	COM	744320102	1451	5800	SH	Put	DEFINED	02
PSS WORLD MED INC	COM	69366A100	263	1250	SH	Call	DEFINED	02
PULTE HOMES INC	COM	745867101	2142	54430	SH		DEFINED	02
PULTE HOMES INC	COM	745867101	605	1540	SH	Call	DEFINED	02
PULTE HOMES INC	COM	745867101	361	4193	SH	Put	DEFINED	02
QLT INC	COM	746927102	595	93501	SH		DEFINED	02
QUALCOMM INC	COM	747525103	10400	241420	SH		DEFINED	02
QUALCOMM INC	COM	747525103	517	1814	SH	Call	DEFINED	02
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	38	14002	SH		DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	292	6959	SH		DEFINED	02
QWEST COMMUNICATIONS INTL IN	COM	749121109	141	24930	SH		DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	2968	525300	SH		DEFINED	02
RADIOSHACK CORP	COM	750438103	517	24605	SH		DEFINED	02
RAMBUS INC DEL	COM	750917106	4044	249766	SH		DEFINED	02
RANDGOLD RES LTD	ADR	752344309	297	18397	SH		DEFINED	02
RAYMOND JAMES FINANCIAL INC	COM	754730109	1727	45856	SH		DEFINED	02
RAYONIER INC	COM	754907103	243	542	SH	Call	DEFINED	02
RECKSON ASSOCS RLTY CORP	COM	75621K106	371	10305	SH		DEFINED	02
RED HAT INC	COM	756577102	1255	2000	SH	Call	DEFINED	02
RED HAT INC	COM	756577102	209	2980	SH	Put	DEFINED	02
REDWOOD TR INC	COM	758075402	920	22300	SH		DEFINED	02
REEBOK INTL LTD	COM	758110100	383	288	SH	Call	DEFINED	02
REGAL ENTMT GROUP	CL A	758766109	232	1581	SH	Put	DEFINED	02
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	75283	535900	SH		DEFINED	02
REGIONS FINANCIAL CORP NEW	COM	7591EP100	229	6691	SH		DEFINED	01
RELIANT ENERGY INC	COM	75952B105	1475	6450	SH	Call	DEFINED	02
RENTECH INC	COM	760112102	220	2900	SH	Call	DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	1097	4400	SH	Call	DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	887	3225	SH	Put	DEFINED	02
RETAIL HOLDERS TR	DEP RCPT	76127U101	333	2953	SH	Call	DEFINED	02
RETAIL HOLDERS TR	DEP RCPT	76127U101	2046	10852	SH	Put	DEFINED	02
REYNOLDS AMERICAN INC	COM	761713106	340	1700	SH	Call	DEFINED	02
RF MICRODEVICES INC	COM	749941100	256	47276	SH		DEFINED	02
RITE AID CORP	COM	767754104	963	6182	SH	Put	DEFINED	02
RITE AID CORP	COM	767754104	88	25163	SH		DEFINED	02
ROSS STORES INC	COM	778296103	636	22004	SH		DEFINED	02
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	910	14806	SH		DEFINED	02
RYDER SYS INC	COM	783549108	926	22586	SH		DEFINED	02
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	3169	19100	SH		DEFINED	02
SABRE HLDGS CORP	CL A	785905100	856	35500	SH		DEFINED	02
SAKS INC	COM	79377W108	2376	140935	SH		DEFINED	02
SALTON INC	COM	795757103	52	25301	SH		DEFINED	01
SANDISK CORP	COM	80004C101	3968	63167	SH		DEFINED	02
SANDISK CORP	COM	80004C101	2930	2127	SH	Call	DEFINED	02
SCHERING PLOUGH CORP	COM	806605101	297	1170	SH	Call	DEFINED	02

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SCHLUMBERGER LTD	COM	806857108	586	1115	SH	Call	DEFINED	02
SCHWAB CHARLES CORP NEW	COM	808513105	2538	173036	SH		DEFINED	02
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	358	9576	SH		DEFINED	01
SCP POOL CORP	COM	784028102	288	7740	SH		DEFINED	02
SEAGATE TECHNOLOGY	SHS	G7945J104	520	26000	SH		DEFINED	02
SEAGATE TECHNOLOGY	SHS	G7945J104	259	12947	SH		DEFINED	01
SEALED AIR CORP NEW	COM	81211K100	228	4066	SH		DEFINED	02
SEARS HLDGS CORP	COM	812350106	433	389	SH	Call	DEFINED	02
SEARS HLDGS CORP	COM	812350106	733	500	SH	Put	DEFINED	02
SECURE COMPUTING CORP	COM	813705100	299	24366	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	5931	61496	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	477	4446	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	5763	183600	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	1680	80371	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	2177	68740	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	3266	18672	SH	Call	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	12478	248015	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	740	31760	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	1995	61110	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1797	59660	SH	Put	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	13231	361096	SH		DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	241	2015	SH	Call	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	1068	9612	SH	Put	DEFINED	02
SEPRACOR INC	COM	817315104	6765	131101	SH		DEFINED	02
SEPRACOR INC	COM	817315104	1367	2564	SH	Call	DEFINED	02
SEPRACOR INC	COM	817315104	1079	2287	SH	Put	DEFINED	02
SFBC INTL INC	COM	784121105	327	2400	SH	Put	DEFINED	02
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	2249	147574	SH		DEFINED	02
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	6239	9324	SH	Put	DEFINED	02
SHERWIN WILLIAMS CO	COM	824348106	536	11804	SH		DEFINED	02
SHIRE PLC	SPONSORED ADR	82481R106	582	15000	SH		DEFINED	02
SIEBEL SYS INC	COM	826170102	2049	193670	SH		DEFINED	02
SILICON LABORATORIES INC	COM	826919102	203	300	SH	Call	DEFINED	02
SIMON PPTY GROUP INC NEW	COM	828806109	336	1334	SH	Call	DEFINED	02
SIMON PPTY GROUP INC NEW	COM	828806109	277	3615	SH		DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	5155	67274	SH		DEFINED	02
SINA CORP	ORD	G81477104	377	15600	SH		DEFINED	02
SINGING MACH INC	COM NEW	829322304	5	13628	SH		DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	206	6350	SH	Put	DEFINED	02
SIRVA INC	COM	82967Y104	211	26412	SH		DEFINED	01
SKYEPHARMA PLC	SPONSORED ADR	830808101	205	24029	SH		DEFINED	02
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	287	7700	SH		DEFINED	02
SOHU COM INC	COM	83408W103	183	10000	SH		DEFINED	02
SONICWALL INC	COM	835470105	104	13097	SH		DEFINED	02
SOUTHERN CO	COM	842587107	670	19400	SH		DEFINED	02
SOUTHWEST AIRLS CO	COM	844741108	193	11755	SH		DEFINED	02
SOUTHWEST WTR CO	COM	845331107	177	12340	SH		DEFINED	02
SOUTHWESTERN ENERGY CO	COM	845467109	2340	65100	SH		DEFINED	02
SPRINT NEXTEL CORP	COM FON	852061100	1711	73244	SH		DEFINED	02
SPRINT NEXTEL CORP	COM FON	852061100	201	1958	SH	Call	DEFINED	02
SPX CORP	COM	784635104	3568	77952	SH		DEFINED	02
SRA INTL INC	CL A	78464R105	387	12688	SH		DEFINED	01
SRA INTL INC	CL A	78464R105	448	14672	SH		DEFINED	02
ST JUDE MED INC	COM	790849103	472	9400	SH		DEFINED	01
ST JUDE MED INC	COM	790849103	2761	55002	SH		DEFINED	02
STAAR SURGICAL CO	COM PAR \$0.01	852312305	103	13011	SH		DEFINED	02
STARBUCKS CORP	COM	855244109	345	2000	SH	Put	DEFINED	02
STEEL TECHNOLOGIES INC	COM	858147101	600	21428	SH		DEFINED	02
STOLT OFFSHORE S A	SP ADR REG COM	861567105	173	14800	SH		DEFINED	02
STONE ENERGY CORP	COM	861642106	942	20700	SH		DEFINED	02
STREETTRACKS INDEX SHS FDS	DJ EURO STX 50	863308201	1715	40506	SH		DEFINED	02
STREETTRACKS SER TR	DJ WL SMCP ETF	86330E810	19935	368969	SH		DEFINED	02

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STREETTRACKS SER TR	DJ WLSH TOT MK	86330E885	2394	26600	SH	DEFINED	02
STREETTRACKS SER TR	KBW CAP MK ETF	86330E778	19296	353091	SH	DEFINED	02
SUN MICROSYSTEMS INC	COM	866810104	97	23242	SH	DEFINED	02
SUNCOR ENERGY INC	COM	867229106	3987	63150	SH	DEFINED	02
SUNCOR ENERGY INC	COM	867229106	1405	2290	SH	Call	DEFINED 02
SUNCOR ENERGY INC	COM	867229106	273	1549	SH	Put	DEFINED 02
SUNOCO INC	COM	86764P109	6451	82300	SH	DEFINED	02
SUNOCO INC	COM	86764P109	337	565	SH	Call	DEFINED 02
SUNRISE SENIOR LIVING INC	COM	86768K106	359	10640	SH	DEFINED	02
SUNTRUST BKS INC	COM	867914103	215	2953	SH	DEFINED	01
SUPERGEN INC	COM	868059106	193	38251	SH	DEFINED	02
SVB FINL GROUP	COM	78486Q101	3977	84903	SH	DEFINED	02
SWIFT ENERGY CO	COM	870738101	293	6500	SH	DEFINED	02
SYMANTEC CORP	COM	871503108	1221	69795	SH	DEFINED	02
SYMBOL TECHNOLOGIES INC	COM	871508107	255	19871	SH	DEFINED	01
SYMBOL TECHNOLOGIES INC	COM	871508107	397	31000	SH	DEFINED	02
SYNTROLEUM CORP	COM	871630109	254	28124	SH	DEFINED	02
TAG-IT PAC INC	COM	873774103	32	89252	SH	DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1408	142105	SH	DEFINED	01
TALBOTS INC	COM	874161102	456	16400	SH	DEFINED	02
TALISMAN ENERGY INC	COM	87425E103	412	7800	SH	DEFINED	02
TARGET CORP	COM	87612E106	2269	41278	SH	DEFINED	02
TASER INTL INC	COM	87651B104	262	37548	SH	DEFINED	02
TECH DATA CORP	COM	878237106	391	9859	SH	DEFINED	02
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	371	9300	SH	DEFINED	02
TEKELEC	COM	879101103	4130	297100	SH	DEFINED	02
TEKTRONIX INC	COM	879131100	294	10425	SH	DEFINED	02
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	230	12844	SH	DEFINED	02
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1419	57500	SH	DEFINED	02
TELETECH HOLDINGS INC	COM	879939106	142	11786	SH	DEFINED	02
TELIK INC	COM	87959M109	294	1526	SH	Call	DEFINED 02
TEMPLETON GLOBAL INCOME FD	COM	880198106	399	49724	SH	DEFINED	01
TEMPUR PEDIC INTL INC	COM	88023U101	323	2750	SH	Put	DEFINED 02
TENARIS S A	SPONSORED ADR	88031M109	1917	16740	SH	DEFINED	02
TENET HEALTHCARE CORP	COM	88033G100	871	5476	SH	Put	DEFINED 02
TENGASCO INC	COM NEW	88033R205	11	27114	SH	DEFINED	01
TEREX CORP NEW	COM	880779103	371	274	SH	Call	DEFINED 02
TESORO CORP	COM	881609101	716	11628	SH	DEFINED	02
TESORO CORP	COM	881609101	979	1212	SH	Call	DEFINED 02
TESSERA TECHNOLOGIES INC	COM	88164L100	780	2912	SH	Put	DEFINED 02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	2487	57823	SH	DEFINED	02
TEXAS INDS INC	COM	882491103	699	14024	SH	DEFINED	02
THOMAS & BETTS CORP	COM	884315102	562	13400	SH	DEFINED	02
TIDEWATER INC	COM	886423102	2232	50200	SH	DEFINED	02
TIFFANY & CO NEW	COM	886547108	3772	98503	SH	DEFINED	02
TIME WARNER INC	COM	887317105	3867	221750	SH	DEFINED	02
TIVO INC	COM	888706108	178	34854	SH	DEFINED	02
TJX COS INC NEW	COM	872540109	3264	140522	SH	DEFINED	02
TODCO	CL A	88889T107	1298	34100	SH	DEFINED	02
TOLL BROTHERS INC	COM	889478103	11391	328834	SH	DEFINED	02
TORONTO DOMINION BK ONT	COM NEW	891160509	527	10000	SH	DEFINED	02
TOTAL S A	SPONSORED ADR	89151E109	232	547	SH	Call	DEFINED 02
TOTAL S A	SPONSORED ADR	89151E109	2495	19736	SH	DEFINED	02
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	5843	55847	SH	DEFINED	02
TRANSOCEAN INC	ORD	G90078109	6436	3631	SH	Call	DEFINED 02
TRANSOCEAN INC	ORD	G90078109	224	2211	SH	Put	DEFINED 02
TRIBUNE CO NEW	COM	896047107	1651	54549	SH	DEFINED	01
TRIBUNE CO NEW	COM	896047107	232	7673	SH	DEFINED	02
TRIDENT MICROSYSTEMS INC	COM	895919108	197	10924	SH	DEFINED	02
TRIDENT MICROSYSTEMS INC	COM	895919108	309	3272	SH	Put	DEFINED 02
TXU CORP	COM	873168108	1176	3501	SH	Call	DEFINED 02
TXU CORP	COM	873168108	9892	197088	SH	DEFINED	02

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TYCO INTL LTD NEW	COM	902124106	2241	4220	SH	Call	DEFINED	02
TYCO INTL LTD NEW	COM	902124106	2932	101587	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	3350	116091	SH		DEFINED	02
TYSON FOODS INC	CL A	902494103	282	16505	SH		DEFINED	01
U S G CORP	COM NEW	903293405	221	3400	SH		DEFINED	02
U S G CORP	COM NEW	903293405	401	200	SH	Call	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	231	1295	SH	Put	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	16450	294803	SH		DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	2794	2431	SH	Call	DEFINED	02
UNDER ARMOUR INC	CL A	904311107	356	499	SH	Call	DEFINED	02
UNION PAC CORP	COM	907818108	954	11844	SH		DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	83	26542	SH		DEFINED	01
UNITED NAT FOODS INC	COM	911163103	215	8160	SH		DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	406	5397	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	4220	56154	SH		DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	438	2061	SH	Call	DEFINED	02
UNITED STATES STL CORP NEW	COM	912909108	359	400	SH	Call	DEFINED	02
UNITED STATES STL CORP NEW	COM	912909108	803	16696	SH		DEFINED	02
UNITED TECHNOLOGIES CORP	COM	913017109	1337	23918	SH		DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	271	5793	SH		DEFINED	01
UQM TECHNOLOGIES INC	COM	903213106	112	28998	SH		DEFINED	02
US BANCORP DEL	COM NEW	902973304	231	7720	SH		DEFINED	01
USEC INC	COM	90333E108	650	54364	SH		DEFINED	02
UST INC	COM	902911106	1041	25500	SH		DEFINED	02
UTILITIES HOLDRS TR	DEPOSITRY RCPT	918019100	16735	146800	SH		DEFINED	02
UTILITIES HOLDRS TR	DEPOSITRY RCPT	918019100	984	1359	SH	Call	DEFINED	02
VALASSIS COMMUNICATIONS INC	COM	918866104	648	22300	SH		DEFINED	02
VALASSIS COMMUNICATIONS INC	COM	918866104	706	24290	SH		DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	9959	193000	SH		DEFINED	02
VALLEY NATL BANCORP	COM	919794107	204	8472	SH		DEFINED	02
VALOR COMMUNICATIONS GROUP I	COM	920255106	1358	119106	SH		DEFINED	01
VANGUARD INDEX TR	EXT MKT VIPERS	922908652	859	9500	SH		DEFINED	02
VANGUARD INDEX TR	MID CAP VIPERS	922908629	478	7400	SH		DEFINED	02
VANGUARD INDEX TR	SMLL CP VIPERS	922908751	357	6000	SH		DEFINED	02
VANGUARD INTL EQUITY INDEX F	PACIFIC VIPERS	922042866	6540	107400	SH		DEFINED	02
VANGUARD INTL EQUITY INDEX F	EMR MKT VIPERS	922042858	1285	21099	SH		DEFINED	02
VANGUARD INTL EQUITY INDEX F	EURO VIPERS	922042874	7869	149600	SH		DEFINED	02
VANGUARD SECTOR INDEX FDS	CONSUMER DISC	92204A108	1162	22100	SH		DEFINED	02
VARIAN MED SYS INC	COM	92220P105	217	1375	SH	Call	DEFINED	02
VEECO INSTRS INC DEL	COM	922417100	223	737	SH	Put	DEFINED	02
VENTANA MED SYS INC	COM	92276H106	318	7503	SH		DEFINED	02
VERIFONE HLDGS INC	COM	92342Y109	278	11000	SH		DEFINED	02
VERISIGN INC	COM	92343E102	438	19961	SH		DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	902	2115	SH	Put	DEFINED	02
VERTEX PHARMACEUTICALS INC	COM	92532F100	679	1470	SH	Put	DEFINED	02
VERTEX PHARMACEUTICALS INC	COM	92532F100	1035	1523	SH	Call	DEFINED	02
VIACELL INC	COM	92554J105	58	10383	SH		DEFINED	02
VIACOM INC	CL B	925524308	4065	124679	SH		DEFINED	01
VIACOM INC	CL B	925524308	645	2750	SH	Call	DEFINED	02
VINTAGE PETE INC	COM	927460105	301	343	SH	Call	DEFINED	02
VISTACARE INC	CL A	92839Y109	157	12524	SH		DEFINED	02
VISTEON CORP	COM	92839U107	303	48469	SH		DEFINED	01
VISTEON CORP	COM	92839U107	186	29658	SH		DEFINED	02
VISTEON CORP	COM	92839U107	252	2702	SH	Call	DEFINED	02
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	751	35000	SH		DEFINED	02
VORNADO RLTY TR	SH BEN INT	929042109	3711	44462	SH		DEFINED	02
WACHOVIA CORP 2ND NEW	COM	929903102	418	1085	SH	Call	DEFINED	02
WACHOVIA CORP 2ND NEW	COM	929903102	216	4086	SH		DEFINED	02
WAL MART STORES INC	COM	931142103	882	5660	SH	Call	DEFINED	02
WAL MART STORES INC	COM	931142103	406	4800	SH	Put	DEFINED	02
WALTER INDS INC	COM	93317Q105	2278	45820	SH		DEFINED	02
WARNER MUSIC GROUP CORP	COM	934550104	620	32200	SH		DEFINED	02

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WATSON PHARMACEUTICALS INC	COM	942683103	376	11555	SH	DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1912	52810	SH	DEFINED	02
WEATHERFORD INTERNATIONAL LT	COM	G95089101	280	735	SH	Call	DEFINED 02
WELLS FARGO & CO NEW	COM	949746101	515	8204	SH	DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	1370	21802	SH	DEFINED	02
WENDYS INTL INC	COM	950590109	553	1500	SH	Call	DEFINED 02
WESCO INTL INC	COM	95082P105	421	9850	SH	DEFINED	02
WEST CORP	COM	952355105	392	9300	SH	DEFINED	02
WESTAIM CORP	COM	956909105	99	26840	SH	DEFINED	02
WESTAR ENERGY INC	COM	95709T100	256	11886	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	387	861	SH	Call	DEFINED 02
WESTWOOD ONE INC	COM	961815107	446	27368	SH	DEFINED	02
WET SEAL INC	CL A	961840105	444	100000	SH	DEFINED	02
WEYERHAEUSER CO	COM	962166104	458	6900	SH	DEFINED	02
WHIRLPOOL CORP	COM	963320106	982	11728	SH	DEFINED	02
WHITING PETE CORP NEW	COM	966387102	426	10641	SH	DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	2838	36674	SH	DEFINED	02
WHOLE FOODS MKT INC	COM	966837106	1291	2788	SH	Call	DEFINED 02
WILLIAMS COS INC DEL	COM	969457100	307	2120	SH	Call	DEFINED 02
WILLIAMS SONOMA INC	COM	969904101	803	18600	SH	DEFINED	02
WITNESS SYS INC	COM	977424100	590	30003	SH	DEFINED	02
WPS RESOURCES CORP	COM	92931B106	409	7400	SH	DEFINED	02
WRIGHT EXPRESS CORP	COM	98233Q105	207	9396	SH	DEFINED	01
WRIGLEY WM JR CO	COM	982526105	1177	17700	SH	DEFINED	02
WYETH	COM	983024100	535	11606	SH	DEFINED	02
XANSER CORP	COM	98389J103	63	21348	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	246	13348	SH	DEFINED	01
XILINX INC	COM	983919101	2333	92550	SH	DEFINED	02
XM SATELLITE RADIO HLDGS INC	CL A	983759101	349	1842	SH	Call	DEFINED 02
XTO ENERGY INC	COM	98385X106	1183	1700	SH	Call	DEFINED 02
XTO ENERGY INC	COM	98385X106	215	1000	SH	Put	DEFINED 02
YAHOO INC	COM	984332106	11443	292064	SH	DEFINED	02
YAHOO INC	COM	984332106	341	867	SH	Call	DEFINED 02
YANKEE CANDLE INC	COM	984757104	223	8707	SH	DEFINED	01
YELLOW ROADWAY CORP	COM	985577105	217	4873	SH	DEFINED	02
YUM BRANDS INC	COM	988498101	408	8700	SH	DEFINED	02
ZIMMER HLDGS INC	COM	98956P102	219	3242	SH	DEFINED	01
ZIONS BANCORPORATION	COM	989701107	608	875	SH	Put	DEFINED 02
ZORAN CORP	COM	98975F101	376	23200	SH	DEFINED	02