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LABRANCHE & CO INC  
Form 13F-HR  
May 11, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 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: Harvey S. Traison  
Title: Senior Vice President and Chief Financial Officer  
Phone: 212-482-8950

Signature, Place, and Date of Signing:

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

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
Form13F Information Table Entry Total: 488  
Form13F Information Table Value Total: \$568,212 (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<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DCRETN | OTH | MANA |
| 3M CO                        | COM            | 88579Y101 | 455                | 5314               | SH         |              | DEFINED           |     | 01   |
| ABBOTT LABS                  | COM            | 002824100 | 3820               | 81947              | SH         |              | DEFINED           |     | 02   |
| ACTUANT CORP                 | CL A NEW       | 00508X203 | 257                | 5712               | SH         |              | DEFINED           |     | 01   |
| ADOLOR CORP                  | COM            | 00724X102 | 132                | 13268              | SH         |              | DEFINED           |     | 02   |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 875                | 17348              | SH         |              | DEFINED           |     | 01   |
| ADVANCED MEDICAL OPTICS INC  | COM            | 00763M108 | 620                | 17132              | SH         |              | DEFINED           |     | 01   |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 833                | 10111              | SH         | Call         | DEFINED           |     | 02   |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 2298               | 11317              | SH         | Put          | DEFINED           |     | 02   |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 242                | 293                | SH         | Call         | DEFINED           |     | 02   |
| AGERE SYS INC                | CL A           | 00845V100 | 1486               | 1038834            | SH         |              | DEFINED           |     | 01   |
| AGERE SYS INC                | CL B           | 00845V209 | 1773               | 1248868            | SH         |              | DEFINED           |     | 01   |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 251                | 11296              | SH         |              | DEFINED           |     | 01   |
| ALLEGHANY CORP DEL           | COM            | 017175100 | 540                | 1948               | SH         |              | DEFINED           |     | 01   |
| ALLEGHENY ENERGY INC         | COM            | 017361106 | 232                | 332                | SH         | Call         | DEFINED           |     | 02   |
| ALLERGAN INC                 | COM            | 018490102 | 444                | 6396               | SH         |              | DEFINED           |     | 01   |
| ALLIANT TECHSYSTEMS INC      | COM            | 018804104 | 425                | 5951               | SH         |              | DEFINED           |     | 01   |
| ALVARION LTD                 | SHS            | M0861T100 | 308                | 32244              | SH         |              | DEFINED           |     | 02   |
| AMERADA HESS CORP            | COM            | 023551104 | 6063               | 63018              | SH         |              | DEFINED           |     | 02   |
| AMERADA HESS CORP            | COM            | 023551104 | 770                | 317                | SH         | Call         | DEFINED           |     | 02   |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 270                | 5257               | SH         |              | DEFINED           |     | 01   |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 1063               | 34499              | SH         |              | DEFINED           |     | 02   |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 631                | 11391              | SH         |              | DEFINED           |     | 02   |
| AMERITRADE HLDG CORP NEW     | COM            | 03074K100 | 214                | 20983              | SH         |              | DEFINED           |     | 02   |
| AMERITRADE HLDG CORP NEW     | COM            | 03074K100 | 229                | 935                | SH         | Put          | DEFINED           |     | 02   |
| AMGEN INC                    | COM            | 031162100 | 461                | 7913               | SH         |              | DEFINED           |     | 02   |
| AMSOUTH BANCORPORATION       | COM            | 032165102 | 347                | 13389              | SH         |              | DEFINED           |     | 02   |
| ANADARKO PETE CORP           | COM            | 032511107 | 368                | 4838               | SH         |              | DEFINED           |     | 02   |
| ANADARKO PETE CORP           | COM            | 032511107 | 651                | 708                | SH         | Call         | DEFINED           |     | 02   |
| ANN TAYLOR STORES CORP       | COM            | 036115103 | 318                | 577                | SH         | Call         | DEFINED           |     | 02   |
| APACHE CORP                  | COM            | 037411105 | 1826               | 29817              | SH         |              | DEFINED           |     | 02   |
| APACHE CORP                  | COM            | 037411105 | 913                | 605                | SH         | Call         | DEFINED           |     | 02   |
| APOLLO GROUP INC             | CL A           | 037604105 | 698                | 9425               | SH         |              | DEFINED           |     | 02   |
| APPLIED MICRO CIRCUITS CORP  | COM            | 03822W109 | 111                | 33830              | SH         |              | DEFINED           |     | 02   |
| APPLIED SIGNAL TECHNOLOGY IN | COM            | 038237103 | 835                | 36477              | SH         |              | DEFINED           |     | 02   |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 280                | 11391              | SH         |              | DEFINED           |     | 01   |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 270                | 7923               | SH         |              | DEFINED           |     | 01   |
| ASSURED GUARANTY LTD         | COM            | G0585R106 | 210                | 11716              | SH         |              | DEFINED           |     | 01   |
| ASTORIA FINL CORP            | COM            | 046265104 | 587                | 23211              | SH         |              | DEFINED           |     | 02   |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 217                | 5500               | SH         |              | DEFINED           |     | 02   |
| ATHEROGENICS INC             | COM            | 047439104 | 481                | 36716              | SH         |              | DEFINED           |     | 02   |
| AU OPTRONICS CORP            | SPONSORED ADR  | 002255107 | 923                | 62938              | SH         |              | DEFINED           |     | 02   |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR  | 052528304 | 219                | 2750               | SH         |              | DEFINED           |     | 01   |
| AUTONATION INC               | COM            | 05329W102 | 420                | 22188              | SH         |              | DEFINED           |     | 02   |
| AUTOZONE INC                 | COM            | 053332102 | 213                | 2480               | SH         |              | DEFINED           |     | 02   |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 463                | 1261               | SH         | Put          | DEFINED           |     | 02   |

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|                              |                |           |      |        |    |      |         |    |
|------------------------------|----------------|-----------|------|--------|----|------|---------|----|
| AVON PRODS INC               | COM            | 054303102 | 868  | 1913   | SH | Put  | DEFINED | 02 |
| AZTAR CORP                   | COM            | 054802103 | 236  | 8265   | SH |      | DEFINED | 02 |
| BANCO SANTANDER CHILE NEW    | SP ADR REP COM | 05965X109 | 280  | 8463   | SH |      | DEFINED | 02 |
| BANK NEW YORK INC            | COM            | 064057102 | 599  | 20631  | SH |      | DEFINED | 02 |
| BERKSHIRE HATHAWAY INC DEL   | CL A           | 084670108 | 261  | 3      | SH |      | DEFINED | 01 |
| BERKSHIRE HATHAWAY INC DEL   | CL B           | 084670207 | 234  | 82     | SH |      | DEFINED | 01 |
| BERRY PETE CO                | CL A           | 085789105 | 545  | 10601  | SH |      | DEFINED | 02 |
| BEST BUY INC                 | COM            | 086516101 | 308  | 550    | SH | Call | DEFINED | 02 |
| BIOMET INC                   | COM            | 090613100 | 348  | 9581   | SH |      | DEFINED | 02 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 247  | 254    | SH | Call | DEFINED | 02 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 953  | 6770   | SH |      | DEFINED | 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 262  | 17400  | SH |      | DEFINED | 02 |
| BLUE NILE INC                | COM            | 09578R103 | 378  | 13665  | SH |      | DEFINED | 02 |
| BMC SOFTWARE INC             | COM            | 055921100 | 153  | 10210  | SH |      | DEFINED | 01 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 5439 | 87157  | SH |      | DEFINED | 02 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 321  | 12627  | SH |      | DEFINED | 02 |
| BUILDING MATLS HLDG CORP     | COM            | 120113105 | 331  | 7435   | SH |      | DEFINED | 02 |
| C H ROBINSON WORLDWIDE INC   | COM            | 12541W100 | 942  | 18289  | SH |      | DEFINED | 02 |
| CALPINE CORP                 | COM            | 131347106 | 545  | 194535 | SH |      | DEFINED | 02 |
| CALPINE CORP                 | COM            | 131347106 | 247  | 7225   | SH | Call | DEFINED | 02 |
| CALPINE CORP                 | COM            | 131347106 | 807  | 6415   | SH | Put  | DEFINED | 02 |
| CAMBIOR INC                  | COM            | 13201L103 | 43   | 19929  | SH |      | DEFINED | 01 |
| CAMPBELL SOUP CO             | COM            | 134429109 | 1154 | 39752  | SH |      | DEFINED | 02 |
| CANTEL MEDICAL CORP          | COM            | 138098108 | 378  | 13049  | SH |      | DEFINED | 02 |
| CANYON RESOURCES CORP        | COM NEW        | 138869300 | 24   | 33917  | SH |      | DEFINED | 01 |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 1442 | 19285  | SH |      | DEFINED | 01 |
| CARMAX INC                   | COM            | 143130102 | 239  | 7603   | SH |      | DEFINED | 01 |
| CELGENE CORP                 | COM            | 151020104 | 310  | 9109   | SH |      | DEFINED | 02 |
| CELL THERAPEUTICS INC        | COM            | 150934107 | 484  | 810    | SH | Put  | DEFINED | 02 |
| CENTENE CORP DEL             | COM            | 15135B101 | 812  | 27074  | SH |      | DEFINED | 02 |
| CENTRAL EUROPEAN DIST CORP   | COM            | 153435102 | 1155 | 34682  | SH |      | DEFINED | 02 |
| CHECKPOINT SYS INC           | COM            | 162825103 | 212  | 12541  | SH |      | DEFINED | 01 |
| CHEVRONTEXACO CORP           | COM            | 166764100 | 397  | 700    | SH | Call | DEFINED | 02 |
| CHEVRONTEXACO CORP           | COM            | 166764100 | 2040 | 34993  | SH |      | DEFINED | 02 |
| CHICOS FAS INC               | COM            | 168615102 | 3881 | 137344 | SH |      | DEFINED | 02 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 289  | 7100   | SH |      | DEFINED | 02 |
| CHUNGHWA TELECOM CO LTD      | SPONSORED ADR  | 17133Q205 | 248  | 11710  | SH |      | DEFINED | 02 |
| CIGNA CORP                   | COM            | 125509109 | 1036 | 11603  | SH |      | DEFINED | 01 |
| CIT GROUP INC                | COM            | 125581108 | 275  | 7236   | SH |      | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 331  | 25577  | SH |      | DEFINED | 01 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 283  | 21890  | SH |      | DEFINED | 02 |
| CLAIRES STORES INC           | COM            | 179584107 | 1438 | 62405  | SH |      | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 3875 | 53178  | SH |      | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 1086 | 852    | SH | Call | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 455  | 964    | SH | Put  | DEFINED | 02 |
| CMS ENERGY CORP              | COM            | 125896100 | 678  | 51968  | SH |      | DEFINED | 02 |
| CNF INC                      | COM            | 12612W104 | 265  | 5667   | SH |      | DEFINED | 02 |
| COEUR D ALENE MINES CORP IDA | COM            | 192108108 | 57   | 15431  | SH |      | DEFINED | 02 |
| COGNOS INC                   | COM            | 19244C109 | 2142 | 51305  | SH |      | DEFINED | 02 |
| COINSTAR INC                 | COM            | 19259P300 | 363  | 17112  | SH |      | DEFINED | 02 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 1035 | 2087   | SH | Call | DEFINED | 02 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 310  | 3163   | SH | Put  | DEFINED | 02 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD   | 20441W203 | 278  | 9613   | SH |      | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD   | 204412100 | 255  | 9607   | SH |      | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 339  | 10738  | SH |      | DEFINED | 02 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 1094 | 1443   | SH | Call | DEFINED | 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 758  | 16528  | SH |      | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 318  | 868    | SH | Call | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 354  | 3286   | SH |      | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 969  | 325    | SH | Call | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 172  | 14302  | SH |      | DEFINED | 02 |
| COOPER COS INC               | COM NEW        | 216648402 | 4161 | 57078  | SH |      | DEFINED | 02 |

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|                               |                  |           |      |        |    |         |            |
|-------------------------------|------------------|-----------|------|--------|----|---------|------------|
| COOPER COS INC                | COM NEW          | 216648402 | 731  | 10024  | SH | DEFINED | 01         |
| CTI MOLECULAR IMAGING INC     | COM              | 22943D105 | 289  | 14255  | SH | DEFINED | 02         |
| CVS CORP                      | COM              | 126650100 | 529  | 10046  | SH | DEFINED | 01         |
| DADE BEHRING HLDGS INC        | COM              | 23342J206 | 206  | 3498   | SH | DEFINED | 02         |
| DANAHER CORP DEL              | COM              | 235851102 | 929  | 17403  | SH | DEFINED | 02         |
| DEAN FOODS CO NEW             | COM              | 242370104 | 341  | 9929   | SH | DEFINED | 02         |
| DELPHI FINL GROUP INC         | CL A             | 247131105 | 642  | 14927  | SH | DEFINED | 02         |
| DELTA AIR LINES INC DEL       | COM              | 247361108 | 742  | 2868   | SH | Put     | DEFINED 02 |
| DISCOVERY LABORATORIES INC N  | COM              | 254668106 | 186  | 33091  | SH | DEFINED | 02         |
| DOLBY LABORATORIES INC        | COM              | 25659T107 | 502  | 21359  | SH | DEFINED | 01         |
| DOW JONES & CO INC            | COM              | 260561105 | 1199 | 32088  | SH | DEFINED | 01         |
| DREAMWORKS ANIMATION SKG INC  | CL A             | 26153C103 | 3652 | 89700  | SH | DEFINED | 02         |
| DST SYS INC DEL               | COM              | 233326107 | 441  | 9554   | SH | DEFINED | 01         |
| DUKE REALTY CORP              | COM NEW          | 264411505 | 233  | 7806   | SH | DEFINED | 01         |
| DYCOM INDS INC                | COM              | 267475101 | 481  | 20913  | SH | DEFINED | 02         |
| E M C CORP MASS               | COM              | 268648102 | 1232 | 100000 | SH | DEFINED | 01         |
| EAGLE HOSPITALITY PPTY TR IN  | COM              | 26959T102 | 101  | 11247  | SH | DEFINED | 01         |
| EASTMAN CHEM CO               | COM              | 277432100 | 795  | 13476  | SH | DEFINED | 02         |
| EDISON INTL                   | COM              | 281020107 | 467  | 13452  | SH | DEFINED | 02         |
| ELECTRONICS FOR IMAGING INC   | COM              | 286082102 | 611  | 34244  | SH | DEFINED | 02         |
| EMBRATEL PARTICIPACOES S A    | RIGHT 99/99/9999 | 29081N118 |      | 12676  | SH | DEFINED | 01         |
| EMBRATEL PARTICIPACOES S A    | SP ADR PFD NEW   | 29081N209 | 82   | 10000  | SH | DEFINED | 01         |
| EMERSON ELEC CO               | COM              | 291011104 | 323  | 4975   | SH | DEFINED | 01         |
| EMPRESAS ICA SOCIEDAD CONTRL  | SPONSORED ADR    | 292448107 | 67   | 28584  | SH | DEFINED | 01         |
| ENCANA CORP                   | COM              | 292505104 | 2005 | 1434   | SH | Call    | DEFINED 02 |
| ENEL SOCIETA PER AZIONI       | ADR              | 29265W108 | 406  | 8465   | SH | DEFINED | 01         |
| ENERPLUS RES FD               | UNIT TR G NEW    | 29274D604 | 301  | 8300   | SH | DEFINED | 02         |
| ENERSIS S A                   | SPONSORED ADR    | 29274F104 | 143  | 16975  | SH | DEFINED | 02         |
| ENI S P A                     | SPONSORED ADR    | 26874R108 | 672  | 5161   | SH | DEFINED | 01         |
| ENSCO INTL INC                | COM              | 26874Q100 | 1450 | 38497  | SH | DEFINED | 02         |
| ENZO BIOCHEM INC              | COM              | 294100102 | 165  | 11451  | SH | DEFINED | 01         |
| ENZO BIOCHEM INC              | COM              | 294100102 | 1033 | 71667  | SH | DEFINED | 02         |
| EPIX PHARMACEUTICALS INC      | COM              | 26881Q101 | 254  | 36279  | SH | DEFINED | 02         |
| EQUANT N V                    | NY REG SHS       | 294409107 | 61   | 11110  | SH | DEFINED | 01         |
| ESS TECHNOLOGY INC            | COM              | 269151106 | 116  | 21930  | SH | DEFINED | 02         |
| EVEREST RE GROUP LTD          | COM              | G3223R108 | 1201 | 14116  | SH | DEFINED | 02         |
| EXPEDITORS INTL WASH INC      | COM              | 302130109 | 213  | 3983   | SH | DEFINED | 02         |
| EXXON MOBIL CORP              | COM              | 30231G102 | 623  | 10448  | SH | DEFINED | 01         |
| EXXON MOBIL CORP              | COM              | 30231G102 | 5571 | 93481  | SH | DEFINED | 02         |
| FAIRFAX FINL HLDGS LTD        | SUB VTG          | 303901102 | 311  | 2077   | SH | DEFINED | 01         |
| FAIRPOINT COMMUNICATIONS INC  | COM              | 305560104 | 162  | 10815  | SH | DEFINED | 01         |
| FEDERAL REALTY INVT TR        | SH BEN INT NEW   | 313747206 | 286  | 5906   | SH | DEFINED | 01         |
| FEDERATED INVS INC PA         | CL B             | 314211103 | 225  | 7935   | SH | DEFINED | 01         |
| FEDEX CORP                    | COM              | 31428X106 | 267  | 2844   | SH | DEFINED | 02         |
| FIDELITY NATL FINL INC        | COM              | 316326107 | 936  | 1215   | SH | Call    | DEFINED 02 |
| FIRST AMERN CORP CALIF        | COM              | 318522307 | 233  | 7066   | SH | DEFINED | 02         |
| FIRST DATA CORP               | COM              | 319963104 | 1876 | 47716  | SH | DEFINED | 01         |
| FIRST HORIZON PHARMACEUTICAL  | COM              | 32051K106 | 245  | 14501  | SH | DEFINED | 02         |
| FLAGSTAR BANCORP INC          | COM              | 337930101 | 327  | 16709  | SH | DEFINED | 02         |
| FLAMEL TECHNOLOGIES SA        | SPONSORED ADR    | 338488109 | 323  | 24977  | SH | DEFINED | 02         |
| FLEETWOOD ENTERPRISES INC     | COM              | 339099103 | 92   | 10619  | SH | DEFINED | 01         |
| FLIR SYS INC                  | COM              | 302445101 | 505  | 16673  | SH | DEFINED | 02         |
| FMC TECHNOLOGIES INC          | COM              | 30249U101 | 213  | 6408   | SH | DEFINED | 02         |
| FOUNDATION COAL HLDGS INC     | COM              | 35039W100 | 205  | 8700   | SH | DEFINED | 02         |
| FOX ENTMT GROUP INC           | CL A             | 35138T107 | 524  | 14411  | SH | DEFINED | 01         |
| FREEPOR-T-MCMORAN COPPER & GO | CL B             | 35671D857 | 627  | 1346   | SH | Call    | DEFINED 02 |
| FREEPOR-T-MCMORAN COPPER & GO | CL B             | 35671D857 | 501  | 3010   | SH | Put     | DEFINED 02 |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A             | 358434108 | 267  | 16854  | SH | DEFINED | 01         |
| GAP INC DEL                   | COM              | 364760108 | 335  | 15339  | SH | DEFINED | 02         |
| GATEWAY INC                   | COM              | 367626108 | 403  | 100000 | SH | DEFINED | 01         |
| GENENTECH INC                 | COM NEW          | 368710406 | 335  | 5912   | SH | DEFINED | 02         |
| GENERAL MLS INC               | COM              | 370334104 | 971  | 19756  | SH | DEFINED | 02         |

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|                              |                 |           |       |         |    |         |            |
|------------------------------|-----------------|-----------|-------|---------|----|---------|------------|
| GENESIS ENERGY L P           | UNIT LTD PARTN  | 371927104 | 193   | 21667   | SH | DEFINED | 01         |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR   | 37733W105 | 422   | 9200    | SH | DEFINED | 02         |
| GLOBAL CROSSING LTD          | SHS NEW         | G3921A175 | 206   | 1147    | SH | Call    | DEFINED 02 |
| GLOBAL PMTS INC              | COM             | 37940X102 | 313   | 4850    | SH | DEFINED | 01         |
| GOLD FIELDS LTD NEW          | SPONSORED ADR   | 38059T106 | 160   | 13890   | SH | DEFINED | 01         |
| GOLDEN STAR RES LTD CDA      | COM             | 38119T104 | 95    | 33169   | SH | DEFINED | 01         |
| GRACE W R & CO DEL NEW       | COM             | 38388F108 | 157   | 18423   | SH | DEFINED | 02         |
| GREAT NORTHN IRON ORE PPTYS  | CTFS BEN INT    | 391064102 | 819   | 7309    | SH | DEFINED | 01         |
| GTECH HLDGS CORP             | COM             | 400518106 | 1117  | 47491   | SH | DEFINED | 02         |
| GUESS INC                    | COM             | 401617105 | 137   | 10028   | SH | DEFINED | 02         |
| HALLIBURTON CO               | COM             | 406216101 | 270   | 6247    | SH | DEFINED | 02         |
| HARLAND JOHN H CO            | COM             | 412693103 | 280   | 8151    | SH | DEFINED | 01         |
| HARMAN INTL INDS INC         | COM             | 413086109 | 482   | 459     | SH | Put     | DEFINED 02 |
| HARRAHS ENTMT INC            | COM             | 413619107 | 443   | 390     | SH | Call    | DEFINED 02 |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 395   | 5768    | SH | DEFINED | 01         |
| HEINZ H J CO                 | COM             | 423074103 | 260   | 7065    | SH | DEFINED | 01         |
| HEINZ H J CO                 | COM             | 423074103 | 1981  | 53774   | SH | DEFINED | 02         |
| HERSHEY FOODS CORP           | COM             | 427866108 | 295   | 535     | SH | Call    | DEFINED 02 |
| HEXCEL CORP NEW              | COM             | 428291108 | 201   | 12942   | SH | DEFINED | 01         |
| HONEYWELL INTL INC           | COM             | 438516106 | 211   | 5659    | SH | DEFINED | 02         |
| HOSPIRA INC                  | COM             | 441060100 | 1053  | 32621   | SH | DEFINED | 02         |
| HSBC HLDGS PLC               | SPON ADR NEW    | 404280406 | 382   | 4806    | SH | DEFINED | 01         |
| HUANENG PWR INTL INC         | SPON ADR N      | 443304100 | 517   | 17500   | SH | DEFINED | 02         |
| HYPERCOM CORP                | COM             | 44913M105 | 91    | 19299   | SH | DEFINED | 01         |
| IAMGOLD CORP                 | COM             | 450913108 | 94    | 15389   | SH | DEFINED | 01         |
| INDEPENDENCE CMNTY BK CORP   | COM             | 453414104 | 220   | 5653    | SH | DEFINED | 02         |
| INFOSPACE INC                | COM NEW         | 45678T201 | 1388  | 34002   | SH | DEFINED | 02         |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR   | 456788108 | 273   | 3702    | SH | DEFINED | 02         |
| INTEGRATED SILICON SOLUTION  | COM             | 45812P107 | 144   | 21561   | SH | DEFINED | 02         |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 290   | 3170    | SH | DEFINED | 02         |
| INTERNATIONAL FLAVORS&FRAGRA | COM             | 459506101 | 310   | 7836    | SH | DEFINED | 02         |
| INTERNATIONAL GAME TECHNOLOG | COM             | 459902102 | 3714  | 139294  | SH | DEFINED | 02         |
| INTERNATIONAL STL GROUP INC  | COM             | 460377104 | 443   | 889     | SH | Put     | DEFINED 02 |
| INTERNET HOLDRS TR           | DEPOSIT RCPT    | 46059W102 | 1225  | 22200   | SH | DEFINED | 02         |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 1139  | 25048   | SH | DEFINED | 02         |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 286   | 312     | SH | Call    | DEFINED 02 |
| IPASS INC                    | COM             | 46261V108 | 118   | 19294   | SH | DEFINED | 02         |
| IRELAND BK                   | SPONSORED ADR   | 46267Q103 | 414   | 6540    | SH | DEFINED | 01         |
| ISHARES INC                  | MSCI MALAYSIA   | 464286830 | 1862  | 274275  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI SWITZERLD  | 464286749 | 1847  | 109500  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI SPAIN      | 464286764 | 572   | 16593   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI SINGAPORE  | 464286673 | 558   | 77050   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI S KOREA    | 464286772 | 4426  | 139142  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI UTD KINGD  | 464286699 | 30948 | 1707028 | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI ITALY      | 464286855 | 1470  | 56980   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI HONG KONG  | 464286871 | 198   | 17201   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI GERMANY    | 464286806 | 441   | 24376   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI AUSTRIA    | 464286202 | 1707  | 74600   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI AUSTRALIA  | 464286103 | 5281  | 311368  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI PAC J IDX  | 464286665 | 4770  | 53050   | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI MEXICO     | 464286822 | 1180  | 48909   | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL MCP VL  | 464287473 | 1614  | 14300   | SH | DEFINED | 02         |
| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 896   | 3630    | SH | Put     | DEFINED 02 |
| ISHARES TR                   | RUSL 2000 VALU  | 464287630 | 682   | 3700    | SH | DEFINED | 02         |
| ISHARES TR                   | RUSL 3000 GROW  | 464287671 | 539   | 14200   | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 8080  | 66150   | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 627   | 2049    | SH | Call    | DEFINED 02 |
| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 421   | 2523    | SH | Call    | DEFINED 02 |
| ISHARES TR                   | RUSSELL 3000    | 464287689 | 1117  | 16600   | SH | DEFINED | 02         |
| ISHARES TR                   | CONS SRVC IDX   | 464287580 | 259   | 4400    | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL1000VAL  | 464287598 | 857   | 13023   | SH | DEFINED | 02         |
| ISHARES TR                   | S&P GBL HLTHCR  | 464287325 | 772   | 16020   | SH | DEFINED | 02         |

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|                              |                 |           |       |        |    |      |         |    |
|------------------------------|-----------------|-----------|-------|--------|----|------|---------|----|
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 1361  | 2866   | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 1605  | 10100  | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US HEALTHCR  | 464287762 | 222   | 3800   | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US FINL SEC  | 464287788 | 1177  | 12977  | SH |      | DEFINED | 02 |
| ISHARES TR                   | 7-10 YR TRS BD  | 464287440 | 738   | 2500   | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | 7-10 YR TRS BD  | 464287440 | 446   | 2200   | SH | Call | DEFINED | 02 |
| ISHARES TR                   | 7-10 YR TRS BD  | 464287440 | 2697  | 32230  | SH |      | DEFINED | 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 7615  | 18325  | SH | Put  | DEFINED | 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 2123  | 12269  | SH | Call | DEFINED | 02 |
| ISHARES TR                   | 20+ YR TRS BD   | 464287432 | 23115 | 258761 | SH |      | DEFINED | 02 |
| ISHARES TR                   | 1-3 YR TRS BD   | 464287457 | 1920  | 23739  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P GBL ENER    | 464287341 | 591   | 7100   | SH |      | DEFINED | 02 |
| ISHARES TR                   | DJ US FINL SVC  | 464287770 | 308   | 2939   | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P GBL TELCM   | 464287275 | 852   | 17100  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P LTN AM 40   | 464287390 | 7818  | 95600  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P MIDCAP 400  | 464287507 | 526   | 4000   | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P MIDCP GROW  | 464287606 | 1004  | 7500   | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P SMLCAP 600  | 464287804 | 11461 | 72150  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P SMLCP GROW  | 464287887 | 6922  | 65701  | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P SMLCP VALU  | 464287879 | 519   | 4400   | SH |      | DEFINED | 02 |
| ISHARES TR                   | SMLL GRWTH IDX  | 464288604 | 2131  | 35775  | SH |      | DEFINED | 02 |
| ISHARES TR                   | SMLL VAL INDX   | 464288703 | 274   | 4187   | SH |      | DEFINED | 02 |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 5027  | 66670  | SH |      | DEFINED | 02 |
| JACOBS ENGR GROUP INC DEL    | COM             | 469814107 | 295   | 5673   | SH |      | DEFINED | 01 |
| JARDEN CORP                  | COM             | 471109108 | 208   | 4526   | SH |      | DEFINED | 02 |
| JDA SOFTWARE GROUP INC       | COM             | 46612K108 | 176   | 12518  | SH |      | DEFINED | 02 |
| JDS UNIPHASE CORP            | COM             | 46612J101 | 746   | 446981 | SH |      | DEFINED | 02 |
| JO-ANN STORES INC            | COM             | 47758P307 | 280   | 9951   | SH |      | DEFINED | 01 |
| JOHNSON & JOHNSON            | COM             | 478160104 | 1804  | 26863  | SH |      | DEFINED | 02 |
| JOHNSON CTLS INC             | COM             | 478366107 | 439   | 7877   | SH |      | DEFINED | 02 |
| KERR MCGEE CORP              | COM             | 492386107 | 449   | 5738   | SH |      | DEFINED | 02 |
| KINDRED HEALTHCARE INC       | COM             | 494580103 | 256   | 7283   | SH |      | DEFINED | 02 |
| KINDRED HEALTHCARE INC       | COM             | 494580103 | 284   | 362    | SH | Call | DEFINED | 02 |
| KINETIC CONCEPTS INC         | COM NEW         | 49460W208 | 247   | 4138   | SH |      | DEFINED | 01 |
| KINROSS GOLD CORP            | COM NO PAR      | 496902404 | 105   | 17534  | SH |      | DEFINED | 01 |
| KLA-TENCOR CORP              | COM             | 482480100 | 510   | 769    | SH | Put  | DEFINED | 02 |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW    | 500467303 | 354   | 42600  | SH |      | DEFINED | 02 |
| KOOKMIN BK NEW               | SPONSORED ADR   | 50049M109 | 282   | 6325   | SH |      | DEFINED | 02 |
| KOREA ELECTRIC PWR           | SPONSORED ADR   | 500631106 | 178   | 13272  | SH |      | DEFINED | 02 |
| KRISPY KREME DOUGHNUTS INC   | COM             | 501014104 | 254   | 594    | SH | Put  | DEFINED | 02 |
| KT CORP                      | SPONSORED ADR   | 48268K101 | 231   | 10833  | SH |      | DEFINED | 02 |
| LA QUINTA CORP               | PAIRED CTF      | 50419U202 | 280   | 32995  | SH |      | DEFINED | 01 |
| LAUDER ESTEE COS INC         | CL A            | 518439104 | 675   | 14997  | SH |      | DEFINED | 02 |
| LILLY ELI & CO               | COM             | 532457108 | 677   | 12996  | SH |      | DEFINED | 02 |
| LINENS N THINGS INC          | COM             | 535679104 | 272   | 10965  | SH |      | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC      | COM             | 549463107 | 550   | 200076 | SH |      | DEFINED | 01 |
| LYONDELL CHEMICAL CO         | COM             | 552078107 | 801   | 28702  | SH |      | DEFINED | 01 |
| MAGNUM HUNTER RES INC        | COM PAR \$0.002 | 55972F203 | 955   | 59288  | SH |      | DEFINED | 02 |
| MAHANAGAR TEL NIGAM LTD      | SPONS ADR 2001  | 559778402 | 67    | 10533  | SH |      | DEFINED | 02 |
| MANAGED HIGH YIELD PLUS FD I | COM             | 561911108 | 2080  | 400000 | SH |      | DEFINED | 01 |
| MANDALAY RESORT GROUP        | COM             | 562567107 | 2241  | 936    | SH | Call | DEFINED | 02 |
| MANPOWER INC                 | COM             | 56418H100 | 327   | 7509   | SH |      | DEFINED | 01 |
| MANULIFE FINL CORP           | COM             | 56501R106 | 384   | 8013   | SH |      | DEFINED | 02 |
| MARATHON OIL CORP            | COM             | 565849106 | 302   | 6441   | SH |      | DEFINED | 02 |
| MARSH & MCLENNAN COS INC     | COM             | 571748102 | 500   | 1775   | SH | Put  | DEFINED | 02 |
| MARTHA STEWART LIVING OMNIME | CL A            | 573083102 | 401   | 1469   | SH | Call | DEFINED | 02 |
| MARTHA STEWART LIVING OMNIME | CL A            | 573083102 | 1155  | 1538   | SH | Put  | DEFINED | 02 |
| MCDATA CORP                  | CL A            | 580031201 | 131   | 34642  | SH |      | DEFINED | 02 |
| MCDONALDS CORP               | COM             | 580135101 | 208   | 6672   | SH |      | DEFINED | 02 |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 532   | 10731  | SH |      | DEFINED | 01 |
| MEDTRONIC INC                | COM             | 585055106 | 264   | 5181   | SH |      | DEFINED | 01 |
| MERCK & CO INC               | COM             | 589331107 | 594   | 18347  | SH |      | DEFINED | 01 |

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|                              |                |           |       |         |    |         |            |
|------------------------------|----------------|-----------|-------|---------|----|---------|------------|
| MERCK & CO INC               | COM            | 589331107 | 762   | 23545   | SH | DEFINED | 02         |
| MERCURY INTERACTIVE CORP     | COM            | 589405109 | 601   | 12693   | SH | DEFINED | 02         |
| MERIT MED SYS INC            | COM            | 589889104 | 210   | 17506   | SH | DEFINED | 02         |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 15777 | 278754  | SH | DEFINED | 02         |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 1266  | 2539    | SH | Call    | DEFINED 02 |
| MERRILL LYNCH & CO INC       | COM            | 590188108 | 731   | 2622    | SH | Put     | DEFINED 02 |
| MEXICO EQUITY & INCOME FD    | COM            | 592834105 | 183   | 11552   | SH | DEFINED | 01         |
| MGM MIRAGE                   | COM            | 552953101 | 1831  | 25854   | SH | DEFINED | 02         |
| MGM MIRAGE                   | COM            | 552953101 | 210   | 239     | SH | Call    | DEFINED 02 |
| MGM MIRAGE                   | COM            | 552953101 | 229   | 854     | SH | Put     | DEFINED 02 |
| MICHAELS STORES INC          | COM            | 594087108 | 216   | 223     | SH | Call    | DEFINED 02 |
| MICHAELS STORES INC          | COM            | 594087108 | 1165  | 32103   | SH | DEFINED | 02         |
| MIDCAP SPDR TR               | UNIT SER 1     | 595635103 | 1986  | 10250   | SH | Call    | DEFINED 02 |
| MIDCAP SPDR TR               | UNIT SER 1     | 595635103 | 494   | 4100    | SH | DEFINED | 02         |
| MILACRON INC                 | COM            | 598709103 | 47    | 15440   | SH | DEFINED | 01         |
| MOHAWK INDS INC              | COM            | 608190104 | 246   | 2916    | SH | DEFINED | 02         |
| MOLEX INC                    | COM            | 608554101 | 336   | 12742   | SH | DEFINED | 02         |
| MONEYGRAM INTL INC           | COM            | 60935Y109 | 547   | 28938   | SH | DEFINED | 01         |
| MONSANTO CO NEW              | COM            | 61166W101 | 2855  | 44270   | SH | DEFINED | 02         |
| MONSANTO CO NEW              | COM            | 61166W101 | 690   | 345     | SH | Call    | DEFINED 02 |
| MURPHY OIL CORP              | COM            | 626717102 | 225   | 2274    | SH | DEFINED | 01         |
| MURPHY OIL CORP              | COM            | 626717102 | 238   | 2410    | SH | DEFINED | 02         |
| MYLAN LABS INC               | COM            | 628530107 | 470   | 26548   | SH | DEFINED | 01         |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 208   | 400     | SH | Call    | DEFINED 02 |
| NASH FINCH CO                | COM            | 631158102 | 239   | 6299    | SH | DEFINED | 02         |
| NATIONAL OILWELL VARCO INC   | COM            | 637071101 | 205   | 4381    | SH | DEFINED | 02         |
| NCR CORP NEW                 | COM            | 62886E108 | 531   | 15736   | SH | DEFINED | 02         |
| NEW CENTURY FINANCIAL CORP M | COM            | 6435EV108 | 512   | 10943   | SH | DEFINED | 02         |
| NEW YORK CMNTY BANCORP INC   | COM            | 649445103 | 368   | 20283   | SH | DEFINED | 01         |
| NEWALLIANCE BANCSHARES INC   | COM            | 650203102 | 304   | 21728   | SH | DEFINED | 01         |
| NITROMED INC                 | COM            | 654798503 | 784   | 45294   | SH | DEFINED | 02         |
| NOKIA CORP                   | SPONSORED ADR  | 654902204 | 3475  | 225188  | SH | DEFINED | 01         |
| NORTEL NETWORKS CORP NEW     | COM            | 656568102 | 3413  | 1250000 | SH | DEFINED | 01         |
| NORTHERN TR CORP             | COM            | 665859104 | 570   | 13127   | SH | DEFINED | 02         |
| NORTHGATE MINERALS CORP      | COM            | 666416102 | 46    | 32437   | SH | DEFINED | 01         |
| NOVARTIS A G                 | SPONSORED ADR  | 66987V109 | 727   | 15547   | SH | DEFINED | 01         |
| NOVARTIS A G                 | SPONSORED ADR  | 66987V109 | 346   | 7400    | SH | DEFINED | 02         |
| NRG ENERGY INC               | COM NEW        | 629377508 | 1213  | 35524   | SH | DEFINED | 02         |
| NUCOR CORP                   | COM            | 670346105 | 1581  | 27468   | SH | DEFINED | 01         |
| NYFIX INC                    | COM            | 670712108 | 99    | 18337   | SH | DEFINED | 02         |
| OAKLEY INC                   | COM            | 673662102 | 296   | 23097   | SH | DEFINED | 01         |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 232   | 3262    | SH | DEFINED | 02         |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT  | 678002106 | 2365  | 24600   | SH | DEFINED | 02         |
| OMI CORP NEW                 | COM            | Y6476W104 | 257   | 13428   | SH | DEFINED | 01         |
| OMNICOM GROUP INC            | COM            | 681919106 | 332   | 696     | SH | Call    | DEFINED 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 3393  | 98583   | SH | DEFINED | 02         |
| OVERSTOCK COM INC DEL        | COM            | 690370101 | 341   | 683     | SH | Put     | DEFINED 02 |
| PACCAR INC                   | COM            | 693718108 | 313   | 746     | SH | Call    | DEFINED 02 |
| PACCAR INC                   | COM            | 693718108 | 218   | 469     | SH | Put     | DEFINED 02 |
| PAR PHARMACEUTICAL COS INC   | COM            | 69888P106 | 897   | 26832   | SH | DEFINED | 02         |
| PARKER HANNIFIN CORP         | COM            | 701094104 | 218   | 3578    | SH | DEFINED | 02         |
| PENNEY J C INC               | COM            | 708160106 | 1669  | 32140   | SH | DEFINED | 02         |
| PENNEY J C INC               | COM            | 708160106 | 586   | 618     | SH | Call    | DEFINED 02 |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 297   | 10669   | SH | DEFINED | 01         |
| PEPSICO INC                  | COM            | 713448108 | 636   | 1473    | SH | Call    | DEFINED 02 |
| PEPSICO INC                  | COM            | 713448108 | 202   | 1555    | SH | Put     | DEFINED 02 |
| PERFORMANCE FOOD GROUP CO    | COM            | 713755106 | 921   | 33291   | SH | DEFINED | 02         |
| PERKINELMER INC              | COM            | 714046109 | 272   | 13173   | SH | DEFINED | 02         |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V101 | 381   | 9906    | SH | DEFINED | 02         |
| PFIZER INC                   | COM            | 717081103 | 2571  | 97868   | SH | DEFINED | 02         |
| PG&E CORP                    | COM            | 69331C108 | 336   | 733     | SH | Call    | DEFINED 02 |
| PHARMACEUTICAL HLDERS TR     | DEPOSITRY RCPT | 71712A206 | 302   | 4200    | SH | DEFINED | 02         |

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|------------------------------|------------------|-----------|-------|--------|----|------|---------|----|
| PHARMACEUTICAL HLDERS TR     | DEPOSITRY RCPT   | 71712A206 | 329   | 975    | SH | Call | DEFINED | 02 |
| PHARMACEUTICAL PROD DEV INC  | COM              | 717124101 | 254   | 380    | SH | Call | DEFINED | 02 |
| PLC SYS INC                  | COM              | 69341D104 | 19    | 35967  | SH |      | DEFINED | 01 |
| PMC-SIERRA INC               | COM              | 69344F106 | 221   | 1058   | SH | Call | DEFINED | 02 |
| POWERSHARES ETF TRUST        | WNRHLL CLN EN    | 73935X500 | 4874  | 338451 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN MC GRWTH    | 73935X807 | 7024  | 487770 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN LRG CP VL   | 73935X708 | 8453  | 571517 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN MC VAL      | 73935X880 | 8244  | 551094 | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN LRG CP GR   | 73935X609 | 6462  | 442332 | SH |      | DEFINED | 02 |
| PRICESMART INC               | RIGHT 99/99/9999 | 741511117 | 5     | 10000  | SH |      | DEFINED | 01 |
| PRIDE INTL INC DEL           | COM              | 74153Q102 | 1038  | 41790  | SH |      | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 323   | 3727   | SH | Put  | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 1049  | 2384   | SH | Call | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 11129 | 209979 | SH |      | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 2316  | 31461  | SH |      | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 828   | 885    | SH | Call | DEFINED | 02 |
| QUESTAR CORP                 | COM              | 748356102 | 443   | 940    | SH | Call | DEFINED | 02 |
| QUICKSILVER RESOURCES INC    | COM              | 74837R104 | 347   | 7124   | SH |      | DEFINED | 02 |
| QUIKSILVER INC               | COM              | 74838C106 | 359   | 12379  | SH |      | DEFINED | 02 |
| QWEST COMMUNICATIONS INTL IN | COM              | 749121109 | 303   | 81823  | SH |      | DEFINED | 01 |
| RADIAN GROUP INC             | COM              | 750236101 | 249   | 5210   | SH |      | DEFINED | 01 |
| RANDGOLD RES LTD             | ADR              | 752344309 | 130   | 10497  | SH |      | DEFINED | 02 |
| RAYTHEON CO                  | COM NEW          | 755111507 | 790   | 20407  | SH |      | DEFINED | 02 |
| RED HAT INC                  | COM              | 756577102 | 121   | 11125  | SH |      | DEFINED | 02 |
| RESOURCES CONNECTION INC     | COM              | 76122Q105 | 351   | 16772  | SH |      | DEFINED | 02 |
| RETAIL HOLDERS TR            | DEP RCPT         | 76127U101 | 4876  | 50900  | SH |      | DEFINED | 02 |
| REUNION INDS INC             | COM              | 761312107 | 4     | 14183  | SH |      | DEFINED | 01 |
| RF MICRODEVICES INC          | COM              | 749941100 | 277   | 53115  | SH |      | DEFINED | 02 |
| RINKER GROUP LTD             | SPONSORED ADR    | 76687M101 | 925   | 11045  | SH |      | DEFINED | 01 |
| ROYAL DUTCH PETE CO          | NY REG EUR .56   | 780257804 | 452   | 7520   | SH |      | DEFINED | 02 |
| ROYCE FOCUS TR               | COM              | 78080N108 | 101   | 10226  | SH |      | DEFINED | 01 |
| SALTON INC                   | COM              | 795757103 | 28    | 12701  | SH |      | DEFINED | 01 |
| SAN PAOLO-IMI S P A          | SPONSORED ADR    | 799175104 | 214   | 6823   | SH |      | DEFINED | 01 |
| SANOFI AVENTIS               | SPONSORED ADR    | 80105N105 | 344   | 8134   | SH |      | DEFINED | 02 |
| SASOL LTD                    | SPONSORED ADR    | 803866300 | 593   | 24844  | SH |      | DEFINED | 01 |
| SBC COMMUNICATIONS INC       | COM              | 78387G103 | 1848  | 77989  | SH |      | DEFINED | 01 |
| SCHERING PLOUGH CORP         | COM              | 806605101 | 711   | 39187  | SH |      | DEFINED | 02 |
| SCHLUMBERGER LTD             | COM              | 806857108 | 328   | 4654   | SH |      | DEFINED | 02 |
| SCICLONE PHARMACEUTICALS INC | COM              | 80862K104 | 216   | 76013  | SH |      | DEFINED | 02 |
| SEABRIDGE GOLD INC           | COM              | 811916105 | 38    | 13807  | SH |      | DEFINED | 01 |
| SEAGATE TECHNOLOGY           | SHS              | G7945J104 | 290   | 14825  | SH |      | DEFINED | 01 |
| SECURE COMPUTING CORP        | COM              | 813705100 | 123   | 14366  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL     | 81369Y605 | 2467  | 32074  | SH | Put  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS    | 81369Y100 | 844   | 28000  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS    | 81369Y886 | 429   | 14300  | SH | Put  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS    | 81369Y886 | 2396  | 82200  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH     | 81369Y803 | 359   | 18371  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY   | 81369Y506 | 2026  | 31090  | SH | Put  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY   | 81369Y506 | 573   | 3622   | SH | Call | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS   | 81369Y308 | 453   | 19600  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE   | 81369Y209 | 559   | 18700  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL     | 81369Y605 | 1474  | 51819  | SH |      | DEFINED | 02 |
| SEMICONDUCTOR HLDERS TR      | DEP RCPT         | 816636203 | 4749  | 146000 | SH |      | DEFINED | 02 |
| SEMICONDUCTOR HLDERS TR      | DEP RCPT         | 816636203 | 381   | 2365   | SH | Call | DEFINED | 02 |
| SEMICONDUCTOR HLDERS TR      | DEP RCPT         | 816636203 | 213   | 1183   | SH | Put  | DEFINED | 02 |
| SEPRACOR INC                 | COM              | 817315104 | 913   | 15907  | SH |      | DEFINED | 02 |
| SEPRACOR INC                 | COM              | 817315104 | 2727  | 2861   | SH | Call | DEFINED | 02 |
| SEPRACOR INC                 | COM              | 817315104 | 854   | 1840   | SH | Put  | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR    | 81941Q203 | 469   | 15579  | SH |      | DEFINED | 02 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL   | 827084864 | 226   | 53757  | SH |      | DEFINED | 02 |
| SINGING MACH INC             | COM NEW          | 829322304 | 26    | 36784  | SH |      | DEFINED | 01 |
| SIRVA INC                    | COM              | 82967Y104 | 89    | 12452  | SH |      | DEFINED | 01 |



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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| SIX FLAGS INC                | COM            | 83001P109 | 55    | 13443  | SH | DEFINED | 01         |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 207   | 2575   | SH | DEFINED | 02         |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 2439  | 70000  | SH | DEFINED | 02         |
| SONUS NETWORKS INC           | COM            | 835916107 | 171   | 40310  | SH | DEFINED | 02         |
| SOUTH FINL GROUP INC         | COM            | 837841105 | 361   | 11809  | SH | DEFINED | 02         |
| SOUTHERN CO                  | COM            | 842587107 | 209   | 6564   | SH | DEFINED | 02         |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 355   | 6252   | SH | DEFINED | 02         |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 2359  | 20000  | SH | DEFINED | 02         |
| SPINNAKER EXPL CO            | COM            | 84855W109 | 275   | 7737   | SH | DEFINED | 02         |
| SPRINT CORP                  | COM FON        | 852061100 | 2168  | 95304  | SH | DEFINED | 02         |
| SPX CORP                     | COM            | 784635104 | 2491  | 57545  | SH | DEFINED | 02         |
| SRA INTL INC                 | CL A           | 78464R105 | 234   | 3886   | SH | DEFINED | 02         |
| STATOIL ASA                  | SPONSORED ADR  | 85771P102 | 188   | 10952  | SH | DEFINED | 02         |
| STERICYCLE INC               | COM            | 858912108 | 246   | 396    | SH | Put     | DEFINED 02 |
| STILLWATER MNG CO            | COM            | 86074Q102 | 161   | 16368  | SH | DEFINED | 02         |
| STONE ENERGY CORP            | COM            | 861642106 | 556   | 11439  | SH | DEFINED | 02         |
| STREETTRACKS INDEX SHS FDS   | DJ EURO STX 50 | 863308201 | 791   | 20000  | SH | DEFINED | 02         |
| STREETTRACKS SER TR          | FORTUNE 500    | 86330E885 | 2799  | 33200  | SH | DEFINED | 02         |
| SUNCOR ENERGY INC            | COM            | 867229106 | 1624  | 40400  | SH | DEFINED | 02         |
| SUNGARD DATA SYS INC         | COM            | 867363103 | 1392  | 40346  | SH | DEFINED | 02         |
| SUNOCO INC                   | COM            | 86764P109 | 2371  | 22908  | SH | DEFINED | 02         |
| SUNOCO INC                   | COM            | 86764P109 | 1202  | 704    | SH | Call    | DEFINED 02 |
| SYBASE INC                   | COM            | 871130100 | 479   | 25952  | SH | DEFINED | 02         |
| SYMBOL TECHNOLOGIES INC      | COM            | 871508107 | 382   | 26383  | SH | DEFINED | 01         |
| SYNAPTICS INC                | COM            | 87157D109 | 419   | 18078  | SH | DEFINED | 02         |
| SYNAPTICS INC                | COM            | 87157D109 | 496   | 460    | SH | Put     | DEFINED 02 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 379   | 44709  | SH | DEFINED | 02         |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 218   | 25765  | SH | DEFINED | 01         |
| TALBOTS INC                  | COM            | 874161102 | 444   | 680    | SH | Call    | DEFINED 02 |
| TECH DATA CORP               | COM            | 878237106 | 573   | 15461  | SH | DEFINED | 02         |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 424   | 5201   | SH | DEFINED | 02         |
| TENARIS S A                  | SPONSORED ADR  | 88031M109 | 658   | 10691  | SH | DEFINED | 01         |
| TENGASCO INC                 | COM NEW        | 88033R205 | 12    | 46672  | SH | DEFINED | 01         |
| TEXAS INDS INC               | COM            | 882491103 | 1837  | 34179  | SH | DEFINED | 01         |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 2537  | 34108  | SH | DEFINED | 02         |
| TRACTOR SUPPLY CO            | COM            | 892356106 | 389   | 8921   | SH | DEFINED | 02         |
| TYCO INTL LTD NEW            | COM            | 902124106 | 746   | 22075  | SH | DEFINED | 01         |
| UCBH HOLDINGS INC            | COM            | 90262T308 | 328   | 8223   | SH | DEFINED | 02         |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 9605  | 189084 | SH | DEFINED | 02         |
| UNIONBANCAL CORP             | COM            | 908906100 | 208   | 3399   | SH | DEFINED | 01         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 329   | 97646  | SH | DEFINED | 02         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 37    | 10869  | SH | DEFINED | 01         |
| UNITED NAT FOODS INC         | COM            | 911163103 | 323   | 11292  | SH | DEFINED | 02         |
| UNOCAL CORP                  | COM            | 915289102 | 6457  | 104673 | SH | DEFINED | 02         |
| UNOCAL CORP                  | COM            | 915289102 | 896   | 1650   | SH | Call    | DEFINED 02 |
| VALASSIS COMMUNICATIONS INC  | COM            | 918866104 | 657   | 18800  | SH | DEFINED | 02         |
| VALOR COMMUNICATIONS GROUP I | COM            | 920255106 | 472   | 32592  | SH | DEFINED | 01         |
| VANGUARD INDEX TR            | EXT MKT VIPERS | 922908652 | 791   | 9900   | SH | DEFINED | 02         |
| VANGUARD INDEX TR            | SMLL CP VIPERS | 922908751 | 323   | 6000   | SH | DEFINED | 02         |
| VANGUARD INTL EQUITY INDEX F | EMR MKT VIPERS | 922042858 | 33040 | 700000 | SH | DEFINED | 02         |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 226   | 6368   | SH | DEFINED | 02         |
| VIACOM INC                   | CL B           | 925524308 | 1185  | 34026  | SH | DEFINED | 01         |
| VINTAGE PETE INC             | COM            | 927460105 | 552   | 17545  | SH | DEFINED | 02         |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 431   | 14933  | SH | DEFINED | 01         |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 346   | 11262  | SH | DEFINED | 01         |
| WEBSTER FINL CORP CONN       | COM            | 947890109 | 282   | 6204   | SH | DEFINED | 01         |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 520   | 8696   | SH | DEFINED | 02         |
| WESCO INTL INC               | COM            | 95082P105 | 346   | 12368  | SH | DEFINED | 02         |
| WESTAR ENERGY INC            | COM            | 95709T100 | 247   | 11419  | SH | DEFINED | 01         |
| WESTERN WIRELESS CORP        | CL A           | 95988E204 | 2033  | 53567  | SH | DEFINED | 02         |
| WESTERN WIRELESS CORP        | CL A           | 95988E204 | 473   | 324    | SH | Call    | DEFINED 02 |
| WEYERHAEUSER CO              | COM            | 962166104 | 1240  | 18096  | SH | DEFINED | 02         |

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| WHITE MTNS INS GROUP LTD | COM           | G9618E107 | 1473 | 2421 SH   | DEFINED 01 |
| WILEY JOHN & SONS INC    | CL A          | 968223206 | 227  | 6448 SH   | DEFINED 01 |
| WILLIAMS SONOMA INC      | COM           | 969904101 | 998  | 27164 SH  | DEFINED 02 |
| WIPRO LTD                | SPON ADR 1 SH | 97651M109 | 288  | 14105 SH  | DEFINED 02 |
| WPS RESOURCES CORP       | COM           | 92931B106 | 419  | 7911 SH   | DEFINED 02 |
| WYETH                    | COM           | 983024100 | 430  | 10190 SH  | DEFINED 02 |
| WYNDHAM INTL INC         | CL A          | 983101106 | 89   | 111472 SH | DEFINED 01 |
| XCEL ENERGY INC          | COM           | 98389B100 | 294  | 17106 SH  | DEFINED 01 |
| ZEBRA TECHNOLOGIES CORP  | CL A          | 989207105 | 1220 | 25696 SH  | DEFINED 02 |