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LABRANCHE & CO INC  
Form 13F-HR  
August 14, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2006

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY August 14, 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: 1361  
Form13F Information Table Value Total: \$2,647,525 (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<br>MANA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| 4 KIDS ENTMT INC             | COM            | 350865101 | 404                | 24938              | SH         |              | DEFINED           | 01          |
| AAO MH 01/20/07 0040 000     | COM            | 7479929MH | 350                | 1000               | SH         | PUT          | DEFINED           | 02          |
| AAO MI 01/20/07 0045 000     | COM            | 7479929MI | 608                | 950                | SH         | PUT          | DEFINED           | 02          |
| AAO VI 10/21/06 0045 000     | COM            | 7479929VI | 690                | 1200               | SH         | PUT          | DEFINED           | 02          |
| AAQ AF 01/20/07 0030 000     | COM            | 0378339AF | 3979               | 1401               | SH         | Call         | DEFINED           | 02          |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 2211               | 39893              | SH         |              | DEFINED           | 02          |
| ABRAXIS BIOSCIENCE INC       | COM            | 00383E106 | 761                | 31922              | SH         |              | DEFINED           | 02          |
| ACCREDITED HOME LENDRS HLDG  | COM            | 00437P107 | 3148               | 65844              | SH         |              | DEFINED           | 02          |
| ACL TS 08/19/06 0095 000     | COM            | H013019TS | 561                | 1675               | SH         | PUT          | DEFINED           | 02          |
| ACTIVE POWER INC             | COM            | 00504W100 | 144                | 42467              | SH         |              | DEFINED           | 02          |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 3115               | 273762             | SH         |              | DEFINED           | 02          |
| ADAPTEC INC                  | COM            | 00651F108 | 145                | 33448              | SH         |              | DEFINED           | 02          |
| ADMINISTAFF INC              | COM            | 007094105 | 470                | 13112              | SH         |              | DEFINED           | 01          |
| ADOBE SYS INC                | COM            | 00724F101 | 2419               | 79682              | SH         |              | DEFINED           | 02          |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 822                | 28454              | SH         |              | DEFINED           | 01          |
| ADVANCE AUTO PARTS INC       | COM            | 00751Y106 | 255                | 8807               | SH         |              | DEFINED           | 02          |
| ADVANCED MEDICAL OPTICS INC  | COM            | 00763M108 | 1134               | 22374              | SH         |              | DEFINED           | 02          |
| ADVANTAGE ENERGY INCOME FD   | TR UNIT        | 00762L101 | 436                | 25000              | SH         |              | DEFINED           | 02          |
| ADVENTRX PHARMACEUTICALS INC | COM            | 00764X103 | 92                 | 29000              | SH         |              | DEFINED           | 02          |
| AEROPOSTALE                  | COM            | 007865108 | 557                | 19296              | SH         |              | DEFINED           | 02          |
| AES CORP                     | COM            | 00130H105 | 219                | 11850              | SH         |              | DEFINED           | 02          |
| AETNA INC NEW                | COM            | 00817Y108 | 17215              | 431140             | SH         |              | DEFINED           | 02          |
| AFFILIATED COMPUTER SERVICES | CL A           | 008190100 | 6462               | 125215             | SH         |              | DEFINED           | 02          |
| AFFILIATED MANAGERS GROUP    | COM            | 008252108 | 767                | 8826               | SH         |              | DEFINED           | 02          |
| AGCO CORP                    | COM            | 001084102 | 387                | 14708              | SH         |              | DEFINED           | 01          |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 331                | 10497              | SH         |              | DEFINED           | 01          |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 1360               | 43089              | SH         |              | DEFINED           | 02          |
| AGNICO EAGLE MINES LTD       | COM            | 008474108 | 2338               | 70675              | SH         |              | DEFINED           | 02          |
| AIG MM 01/20/07 0065 000     | COM            | 0268749MM | 224                | 355                | SH         | PUT          | DEFINED           | 02          |
| AIG TM 08/19/06 0065 000     | COM            | 0268749TM | 1574               | 2690               | SH         | PUT          | DEFINED           | 02          |
| AKD SW 07/22/06 0047 500     | COM            | 0079879SW | 463                | 200                | SH         | PUT          | DEFINED           | 02          |
| AL XJ 12/16/06 0050 000      | COM            | 0137169XJ | 250                | 400                | SH         | PUT          | DEFINED           | 02          |
| ALASKA AIR GROUP INC         | COM            | 011659109 | 436                | 11054              | SH         |              | DEFINED           | 03          |
| ALBERTO CULVER CO            | COM            | 013068101 | 398                | 8178               | SH         |              | DEFINED           | 02          |
| ALCAN INC                    | COM            | 013716105 | 803                | 17100              | SH         |              | DEFINED           | 02          |
| ALCON INC                    | COM SHS        | H01301102 | 6426               | 65205              | SH         |              | DEFINED           | 02          |
| ALD AF 01/20/07 0030 000     | COM            | 01903Q9AF | 260                | 4000               | SH         | Call         | DEFINED           | 02          |
| ALERIS INTL INC              | COM            | 014477103 | 953                | 20783              | SH         |              | DEFINED           | 02          |
| ALEXANDER & BALDWIN INC      | COM            | 014482103 | 509                | 11502              | SH         |              | DEFINED           | 02          |
| ALLIANCE DATA SYSTEMS CORP   | COM            | 018581108 | 5542               | 94226              | SH         |              | DEFINED           | 02          |
| ALLIANCE RES PARTNER L P     | UT LTD PART    | 01877R108 | 360                | 9944               | SH         |              | DEFINED           | 02          |
| ALLIANT TECHSYSTEMS INC      | COM            | 018804104 | 633                | 8288               | SH         |              | DEFINED           | 01          |
| ALLIANT TECHSYSTEMS INC      | COM            | 018804104 | 393                | 5142               | SH         |              | DEFINED           | 02          |
| ALPHA NATURAL RESOURCES INC  | COM            | 02076X102 | 896                | 45669              | SH         |              | DEFINED           | 02          |
| ALTERA CORP                  | COM            | 021441100 | 500                | 28509              | SH         |              | DEFINED           | 02          |

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|                              |                 |           |       |         |    |         |            |
|------------------------------|-----------------|-----------|-------|---------|----|---------|------------|
| ALTRIA GROUP INC             | COM             | 02209S103 | 460   | 6269    | SH | DEFINED | 01         |
| ALTRIA GROUP INC             | COM             | 02209S103 | 7455  | 101520  | SH | DEFINED | 02         |
| ALUMINUM CORP CHINA LTD      | SPON ADR H SHS  | 022276109 | 295   | 3943    | SH | DEFINED | 01         |
| ALV IK 09/16/06 0055 000     | COM             | 0528009IK | 292   | 884     | SH | Call    | DEFINED 02 |
| AMD AC 01/20/07 0015 000     | COM             | 0079039AC | 233   | 227     | SH | Call    | DEFINED 02 |
| AMD AU 01/20/07 0022 500     | COM             | 0079039AU | 321   | 683     | SH | Call    | DEFINED 02 |
| AMD ME 01/20/07 0025 000     | COM             | 0079039ME | 213   | 635     | SH | PUT     | DEFINED 02 |
| AMD MF 01/20/07 0030 000     | COM             | 0079039MF | 315   | 478     | SH | PUT     | DEFINED 02 |
| AMEDISYS INC                 | COM             | 023436108 | 487   | 12860   | SH | DEFINED | 02         |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 933   | 28037   | SH | DEFINED | 02         |
| AMERICA MOVIL S A DE C V     | SPON ADR L SHS  | 02364W105 | 641   | 19287   | SH | DEFINED | 03         |
| AMERICAN CAMPUS CMNTYS INC   | COM             | 024835100 | 225   | 9053    | SH | DEFINED | 02         |
| AMERICAN EXPRESS CO          | COM             | 025816109 | 1376  | 25862   | SH | DEFINED | 01         |
| AMERICAN EXPRESS CO          | COM             | 025816109 | 4241  | 79697   | SH | DEFINED | 02         |
| AMERICAN EXPRESS CO          | DBCV 1.850%12/0 | 025816AS8 | 1024  | 1000000 | SH | DEFINED | 02         |
| AMERICAN FINL GROUP INC OHIO | COM             | 025932104 | 314   | 7311    | SH | DEFINED | 02         |
| AMERICAN FINL RLTY TR        | COM             | 02607P305 | 174   | 17941   | SH | DEFINED | 01         |
| AMERICAN INTL GROUP INC      | COM             | 026874107 | 16519 | 279752  | SH | DEFINED | 02         |
| AMERICAN PWR CONVERSION CORP | COM             | 029066107 | 1732  | 88868   | SH | DEFINED | 02         |
| AMERICAN STD COS INC DEL     | COM             | 029712106 | 255   | 5892    | SH | DEFINED | 02         |
| AMERICAN STS WTR CO          | COM             | 029899101 | 235   | 6597    | SH | DEFINED | 02         |
| AMERIGROUP CORP              | COM             | 03073T102 | 345   | 11130   | SH | DEFINED | 01         |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 572   | 12802   | SH | DEFINED | 02         |
| AMGEN INC                    | COM             | 031162100 | 5035  | 77193   | SH | DEFINED | 02         |
| AMKOR TECHNOLOGY INC         | COM             | 031652100 | 425   | 44878   | SH | DEFINED | 02         |
| AMPHENOL CORP NEW            | CL A            | 032095101 | 590   | 10542   | SH | DEFINED | 02         |
| AMR AD 01/20/07 0020 000     | COM             | 0017659AD | 1670  | 2257    | SH | Call    | DEFINED 02 |
| AMR AE 01/20/07 0025 000     | COM             | 0017659AE | 330   | 767     | SH | Call    | DEFINED 02 |
| AMR CORP                     | COM             | 001765106 | 3528  | 138788  | SH | DEFINED | 02         |
| AMR CORP                     | COM             | 001765106 | 449   | 17649   | SH | DEFINED | 03         |
| AMSOUTH BANCORPORATION       | COM             | 032165102 | 857   | 32389   | SH | DEFINED | 02         |
| AMT AW 01/20/07 0017 500     | COM             | 0299129AW | 2380  | 1664    | SH | Call    | DEFINED 02 |
| AMT ST 07/22/06 0032 500     | COM             | 0299129ST | 369   | 2200    | SH | PUT     | DEFINED 02 |
| AMX AE 01/20/07 0025 000     | COM             | 02364W9AE | 619   | 632     | SH | Call    | DEFINED 02 |
| AMX AF 01/20/07 0030 000     | COM             | 02364W9AF | 546   | 895     | SH | Call    | DEFINED 02 |
| ANALOG DEVICES INC           | COM             | 032654105 | 1651  | 51375   | SH | DEFINED | 02         |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR   | 035128206 | 1480  | 30757   | SH | DEFINED | 02         |
| ANTIGENICS INC DEL           | COM             | 037032109 | 318   | 149962  | SH | DEFINED | 02         |
| AON CORP                     | COM             | 037389103 | 2530  | 72672   | SH | DEFINED | 02         |
| APA AR 01/20/07 0090 000     | COM             | 0374119AR | 279   | 2939    | SH | Call    | DEFINED 02 |
| APA VO 10/21/06 0075 000     | COM             | 0374119VO | 348   | 407     | SH | PUT     | DEFINED 02 |
| APACHE CORP                  | COM             | 037411105 | 2884  | 42261   | SH | DEFINED | 02         |
| APC AJ 01/20/07 0050 000     | COM             | 0325119AJ | 340   | 800     | SH | Call    | DEFINED 02 |
| APOLLO GROUP INC             | CL A            | 037604105 | 838   | 16211   | SH | DEFINED | 02         |
| APPLIED MATLS INC            | COM             | 038222105 | 1319  | 81016   | SH | DEFINED | 02         |
| AQM ML 01/20/07 0060 000     | COM             | 0323469ML | 244   | 180     | SH | PUT     | DEFINED 02 |
| AQUILA INC                   | COM             | 03840P102 | 45    | 10639   | SH | DEFINED | 02         |
| ARCH COAL INC                | COM             | 039380100 | 21010 | 495861  | SH | DEFINED | 02         |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 1131  | 27402   | SH | DEFINED | 02         |
| ARENA RESOURCES INC          | COM             | 040049108 | 438   | 12770   | SH | DEFINED | 02         |
| ARTHROCARE CORP              | COM             | 043136100 | 628   | 14940   | SH | DEFINED | 02         |
| ASA BERMUDA LIMITED          | COM             | G3156P103 | 1360  | 21300   | SH | DEFINED | 02         |
| ASML HLDG NV                 | N Y SHS         | N07059111 | 733   | 36235   | SH | DEFINED | 02         |
| ASTEC INDS INC               | COM             | 046224101 | 326   | 9547    | SH | DEFINED | 02         |
| AT AN 01/20/07 0070 000      | COM             | 0200399AN | 203   | 1000    | SH | Call    | DEFINED 02 |
| AT&T INC                     | COM             | 00206R102 | 481   | 17246   | SH | DEFINED | 01         |
| AT&T INC                     | COM             | 00206R102 | 5243  | 187992  | SH | DEFINED | 02         |
| ATHEROGENICS INC             | COM             | 047439104 | 414   | 31716   | SH | DEFINED | 02         |
| ATI TECHNOLOGIES INC         | COM             | 001941103 | 1734  | 118763  | SH | DEFINED | 02         |
| ATMEL CORP                   | COM             | 049513104 | 409   | 73745   | SH | DEFINED | 02         |
| ATP OIL & GAS CORP           | COM             | 00208J108 | 1185  | 28268   | SH | DEFINED | 02         |
| ATWOOD OCEANICS INC          | COM             | 050095108 | 1617  | 32594   | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| AU AI 01/20/07 0045 000      | COM            | 0351289AI | 228   | 300    | SH | Call | DEFINED | 02 |
| AU OPTRONICS CORP            | SPONSORED ADR  | 002255107 | 990   | 69535  | SH |      | DEFINED | 02 |
| AUDICODES LTD                | ORD            | M15342104 | 144   | 13214  | SH |      | DEFINED | 02 |
| AUE LF 12/16/06 0030 000     | COM            | 1567109LF | 313   | 150    | SH | Call | DEFINED | 02 |
| AUTODESK INC                 | COM            | 052769106 | 1677  | 48677  | SH |      | DEFINED | 02 |
| AUTONATION INC               | COM            | 05329W102 | 256   | 11940  | SH |      | DEFINED | 02 |
| AUTOZONE INC                 | COM            | 053332102 | 563   | 6379   | SH |      | DEFINED | 02 |
| AVERY DENNISON CORP          | COM            | 053611109 | 778   | 13395  | SH |      | DEFINED | 01 |
| AVID TECHNOLOGY INC          | COM            | 05367P100 | 347   | 10398  | SH |      | DEFINED | 02 |
| AVISTA CORP                  | COM            | 05379B107 | 201   | 8810   | SH |      | DEFINED | 02 |
| AVON PRODS INC               | COM            | 054303102 | 503   | 16241  | SH |      | DEFINED | 02 |
| AXIS CAPITAL HOLDINGS        | SHS            | G0692U109 | 795   | 27800  | SH |      | DEFINED | 02 |
| AZN GK 07/22/06 0055 000     | COM            | 0463539GK | 255   | 500    | SH | Call | DEFINED | 02 |
| BAC AV 01/20/07 0042 500     | COM            | 0605059AV | 495   | 750    | SH | Call | DEFINED | 02 |
| BAIDU COM INC                | SPON ADR REP A | 056752108 | 5717  | 69277  | SH |      | DEFINED | 02 |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 141   | 24077  | SH |      | DEFINED | 02 |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 605   | 19467  | SH |      | DEFINED | 02 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 429   | 14707  | SH |      | DEFINED | 02 |
| BANK NEW YORK INC            | COM            | 064057102 | 500   | 15537  | SH |      | DEFINED | 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 17982 | 373856 | SH |      | DEFINED | 02 |
| BARD C R INC                 | COM            | 067383109 | 261   | 3559   | SH |      | DEFINED | 02 |
| BARR PHARMACEUTICALS INC     | COM            | 068306109 | 1415  | 29672  | SH |      | DEFINED | 02 |
| BARRICK GOLD CORP            | COM            | 067901108 | 4928  | 166476 | SH |      | DEFINED | 02 |
| BAYER A G                    | SPONSORED ADR  | 072730302 | 597   | 13000  | SH |      | DEFINED | 02 |
| BCR JN 10/21/06 0070 000     | COM            | 0673839JN | 244   | 393    | SH | Call | DEFINED | 02 |
| BED BATH & BEYOND INC        | COM            | 075896100 | 1245  | 37545  | SH |      | DEFINED | 02 |
| BELLSOUTH CORP               | COM            | 079860102 | 1698  | 46913  | SH |      | DEFINED | 02 |
| BERKLEY W R CORP             | COM            | 084423102 | 401   | 11756  | SH |      | DEFINED | 01 |
| BERRY PETE CO                | CL A           | 085789105 | 483   | 14564  | SH |      | DEFINED | 02 |
| BEST BUY INC                 | COM            | 086516101 | 1788  | 32597  | SH |      | DEFINED | 02 |
| BHJ HR 08/19/06 0690 000     | COM            | 0899999HR | 217   | 172    | SH | Call | DEFINED | 02 |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 3299  | 76600  | SH |      | DEFINED | 02 |
| BIH IB 09/16/06 0110 000     | COM            | 6919989IB | 456   | 2500   | SH | Call | DEFINED | 02 |
| BIH UB 09/16/06 0110 000     | COM            | 6919989UB | 1000  | 2500   | SH | PUT  | DEFINED | 02 |
| BIOMARIN PHARMACEUTICAL INC  | COM            | 09062X103 | 246   | 5303   | SH |      | DEFINED | 02 |
| BIOMET INC                   | COM            | 09061G101 | 342   | 23824  | SH |      | DEFINED | 02 |
| BIOMET INC                   | COM            | 090613100 | 600   | 19182  | SH |      | DEFINED | 02 |
| BIOSCRIP INC                 | COM            | 09069N108 | 60    | 11202  | SH |      | DEFINED | 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 4155  | 177471 | SH |      | DEFINED | 02 |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 1157  | 40795  | SH |      | DEFINED | 02 |
| BLUE COAT SYSTEMS INC        | COM NEW        | 09534T508 | 840   | 49833  | SH |      | DEFINED | 02 |
| BLUEGREEN CORP               | COM            | 096231105 | 591   | 51603  | SH |      | DEFINED | 02 |
| BLUELINX HLDGS INC           | COM            | 09624H109 | 294   | 22529  | SH |      | DEFINED | 02 |
| BNI GO 07/22/06 0075 000     | COM            | 12189T9GO | 537   | 1013   | SH | Call | DEFINED | 02 |
| BOIS D ARC ENERGY INC        | COM            | 09738U103 | 277   | 16830  | SH |      | DEFINED | 02 |
| BOL AJ 01/20/07 0050 000     | COM            | 0717079AJ | 876   | 1700   | SH | Call | DEFINED | 02 |
| BOSTON COMMUNICATIONS GROUP  | COM            | 100582105 | 13    | 10389  | SH |      | DEFINED | 02 |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 320   | 19007  | SH |      | DEFINED | 02 |
| BOWATER INC                  | COM            | 102183100 | 442   | 19414  | SH |      | DEFINED | 02 |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 1056  | 33942  | SH |      | DEFINED | 02 |
| BRINKS CO                    | COM            | 109696104 | 885   | 15690  | SH |      | DEFINED | 02 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 1136  | 43930  | SH |      | DEFINED | 02 |
| BRL TK 08/19/06 0055 000     | COM            | 0683069TK | 298   | 400    | SH | PUT  | DEFINED | 02 |
| BROADCOM CORP                | CL A           | 111320107 | 3251  | 108187 | SH |      | DEFINED | 02 |
| BROOKFIELD PPTYS CORP        | COM            | 112900105 | 287   | 8925   | SH |      | DEFINED | 02 |
| BROWN FORMAN CORP            | CL B           | 115637209 | 250   | 3492   | SH |      | DEFINED | 01 |
| BRUNSWICK CORP               | COM            | 117043109 | 831   | 25000  | SH |      | DEFINED | 01 |
| BSC AF 01/20/07 0130 000     | COM            | 0739029AF | 801   | 450    | SH | Call | DEFINED | 02 |
| BSC GF 07/22/06 0130 000     | COM            | 0739029GF | 287   | 280    | SH | Call | DEFINED | 02 |
| BSC GH 07/22/06 0140 000     | COM            | 0739029GH | 307   | 1254   | SH | Call | DEFINED | 02 |
| BSJ AN 01/20/07 0070 000PKG  | COM            | 2089869AN | 1449  | 600    | SH | Call | DEFINED | 02 |
| BSX SD 07/22/06 0020 000     | COM            | 1011379SD | 272   | 850    | SH | PUT  | DEFINED | 02 |

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|------------------------------|-----------------|-----------|-------|--------|----|------|---------|----|
| BTU GJ 07/22/06 0050 000     | COM             | 7045499GJ | 271   | 405    | SH | Call | DEFINED | 02 |
| BTU IJ 09/16/06 0050 000     | COM             | 7045499IJ | 333   | 376    | SH | Call | DEFINED | 02 |
| BTU IL 09/16/06 0060 000     | COM             | 7045499IL | 385   | 1070   | SH | Call | DEFINED | 02 |
| BUCYRUS INTL INC NEW         | CL A            | 118759109 | 697   | 13795  | SH |      | DEFINED | 02 |
| BUILDING MATLS HLDG CORP     | COM             | 120113105 | 951   | 34123  | SH |      | DEFINED | 02 |
| BUNGE LIMITED                | COM             | G16962105 | 639   | 12715  | SH |      | DEFINED | 02 |
| BURLINGTON NORTHN SANTA FE C | COM             | 12189T104 | 562   | 7090   | SH |      | DEFINED | 03 |
| BUSINESS OBJECTS S A         | SPONSORED ADR   | 12328X107 | 436   | 16042  | SH |      | DEFINED | 02 |
| BWA GK 07/22/06 0055 000     | COM             | 0997249GK | 424   | 420    | SH | Call | DEFINED | 02 |
| BXZ JF 10/21/06 0730 000     | COM             | 0909809JF | 414   | 418    | SH | Call | DEFINED | 02 |
| BZH TJ 08/19/06 0050 000     | COM             | 07556Q9TJ | 335   | 650    | SH | PUT  | DEFINED | 02 |
| C D W CORP                   | COM             | 12512N105 | 1983  | 36291  | SH |      | DEFINED | 02 |
| CA INC                       | COM             | 12673P105 | 323   | 15702  | SH |      | DEFINED | 02 |
| CA WX 11/18/06 0022 500      | COM             | 12673P9WX | 339   | 1444   | SH | PUT  | DEFINED | 02 |
| CACI INTL INC                | CL A            | 127190304 | 3981  | 68243  | SH |      | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC    | COM             | 127387108 | 707   | 41206  | SH |      | DEFINED | 02 |
| CALGON CARBON CORP           | COM             | 129603106 | 438   | 71947  | SH |      | DEFINED | 02 |
| CAMBIOR INC                  | COM             | 13201L103 | 45    | 16676  | SH |      | DEFINED | 01 |
| CANDELA CORP                 | COM             | 136907102 | 202   | 12745  | SH |      | DEFINED | 02 |
| CANYON RESOURCES CORP        | COM NEW         | 138869300 | 73    | 71178  | SH |      | DEFINED | 01 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 228   | 2672   | SH |      | DEFINED | 01 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 2428  | 28415  | SH |      | DEFINED | 02 |
| CAPITALSOURCE INC            | COM             | 14055X102 | 233   | 9929   | SH |      | DEFINED | 02 |
| CAPSTONE TURBINE CORP        | COM             | 14067D102 | 234   | 102525 | SH |      | DEFINED | 02 |
| CAREMARK RX INC              | COM             | 141705103 | 26855 | 538491 | SH |      | DEFINED | 02 |
| CASCADE CORP                 | COM             | 147195101 | 237   | 5980   | SH |      | DEFINED | 01 |
| CB RICHARD ELLIS GROUP INC   | CL A            | 12497T101 | 946   | 38004  | SH |      | DEFINED | 02 |
| CBH IG 09/16/06 0035 000     | COM             | 2005199IG | 357   | 1265   | SH | Call | DEFINED | 02 |
| CBRL GROUP INC               | COM             | 12489V106 | 4967  | 146441 | SH |      | DEFINED | 02 |
| CCQ AE 01/20/07 0025 000     | COM             | 20030N9AE | 880   | 994    | SH | Call | DEFINED | 02 |
| CCQ GF 07/22/06 0030 000     | COM             | 20030N9GF | 1244  | 4112   | SH | Call | DEFINED | 02 |
| CEMEX S A                    | SPON ADR 5 ORD  | 151290889 | 266   | 4661   | SH |      | DEFINED | 03 |
| CENDANT CORP                 | COM             | 151313103 | 8072  | 495548 | SH |      | DEFINED | 02 |
| CENTENE CORP DEL             | COM             | 15135B101 | 345   | 14666  | SH |      | DEFINED | 02 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 156   | 12504  | SH |      | DEFINED | 02 |
| CEPHALON INC                 | COM             | 156708109 | 7074  | 117705 | SH |      | DEFINED | 02 |
| CEPHEID                      | COM             | 15670R107 | 105   | 10827  | SH |      | DEFINED | 02 |
| CFC AF 01/20/07 0030 000     | COM             | 2223729AF | 233   | 250    | SH | Call | DEFINED | 02 |
| CHAMPION ENTERPRISES INC     | COM             | 158496109 | 310   | 28040  | SH |      | DEFINED | 02 |
| CHARLES RIV LABS INTL INC    | COM             | 159864107 | 504   | 13684  | SH |      | DEFINED | 02 |
| CHATTEM INC                  | COM             | 162456107 | 493   | 16238  | SH |      | DEFINED | 02 |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 843   | 47925  | SH |      | DEFINED | 02 |
| CHEESECAKE FACTORY INC       | COM             | 163072101 | 915   | 33958  | SH |      | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 440   | 14561  | SH |      | DEFINED | 01 |
| CHEVRON CORP NEW             | COM             | 166764100 | 1136  | 18300  | SH |      | DEFINED | 01 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 314   | 13000  | SH |      | DEFINED | 02 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 1561  | 27273  | SH |      | DEFINED | 02 |
| CHIPOTLE MEXICAN GRILL INC   | CL A            | 169656105 | 951   | 15600  | SH |      | DEFINED | 02 |
| CHK AE 01/20/07 0025 000     | COM             | 1651679AE | 669   | 969    | SH | Call | DEFINED | 02 |
| CIGNA CORP                   | COM             | 125509109 | 3180  | 32278  | SH |      | DEFINED | 02 |
| CIMAREX ENERGY CO            | COM             | 171798101 | 2750  | 63952  | SH |      | DEFINED | 02 |
| CINTAS CORP                  | COM             | 172908105 | 343   | 8635   | SH |      | DEFINED | 02 |
| CIRCUIT CITY STORE INC       | COM             | 172737108 | 1438  | 52820  | SH |      | DEFINED | 02 |
| CISCO SYS INC                | COM             | 17275R102 | 12474 | 638713 | SH |      | DEFINED | 02 |
| CJQ HG 08/19/06 0035 000     | COM             | 12541W9HG | 1963  | 1070   | SH | Call | DEFINED | 02 |
| CLAIRES STORES INC           | COM             | 179584107 | 454   | 17780  | SH |      | DEFINED | 02 |
| CMX II 09/16/06 0045 000     | COM             | 1417059II | 538   | 827    | SH | Call | DEFINED | 02 |
| CNET NETWORKS INC            | COM             | 12613R104 | 428   | 53668  | SH |      | DEFINED | 02 |
| CNX AF 01/20/07 0030 000     | COM             | 20854P9AF | 1444  | 800    | SH | Call | DEFINED | 02 |
| CNX AH 01/20/07 0040 000     | COM             | 20854P9AH | 2783  | 2663   | SH | Call | DEFINED | 02 |
| CNX AU 01/20/07 0037 500     | COM             | 20854P9AU | 843   | 694    | SH | Call | DEFINED | 02 |
| CNX AV 01/20/07 0042 500     | COM             | 20854P9AV | 1496  | 1672   | SH | Call | DEFINED | 02 |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| CNX AZ 01/20/07 0032 500     | COM            | 20854P9AZ | 4294  | 2684   | SH | Call | DEFINED | 02 |
| CNX GV 07/22/06 0042 500     | COM            | 20854P9GV | 595   | 1202   | SH | Call | DEFINED | 02 |
| CNX JU 10/21/06 0037 500     | COM            | 20854P9JU | 201   | 184    | SH | Call | DEFINED | 02 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A           | 192446102 | 3338  | 49545  | SH |      | DEFINED | 02 |
| COGNOS INC                   | COM            | 19244C109 | 1368  | 48069  | SH |      | DEFINED | 02 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 4731  | 78983  | SH |      | DEFINED | 02 |
| COMMSCOPE INC                | COM            | 203372107 | 307   | 9764   | SH |      | DEFINED | 01 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR  | 20441A102 | 228   | 9682   | SH |      | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 5888  | 244941 | SH |      | DEFINED | 02 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 15871 | 802804 | SH |      | DEFINED | 02 |
| CON-WAY INC                  | COM            | 205944101 | 2269  | 39161  | SH |      | DEFINED | 02 |
| CON-WAY INC                  | COM            | 205944101 | 584   | 10077  | SH |      | DEFINED | 03 |
| CONAGRA FOODS INC            | COM            | 205887102 | 1923  | 86972  | SH |      | DEFINED | 02 |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 317   | 126846 | SH |      | DEFINED | 02 |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 36    | 14579  | SH |      | DEFINED | 03 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 11587 | 176819 | SH |      | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 3361  | 71942  | SH |      | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 2350  | 78854  | SH |      | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 438   | 14706  | SH |      | DEFINED | 03 |
| COOPER TIRE & RUBR CO        | COM            | 216831107 | 654   | 58704  | SH |      | DEFINED | 02 |
| COP GM 07/22/06 0065 000     | COM            | 20825C9GM | 533   | 2698   | SH | Call | DEFINED | 02 |
| COP TL 08/19/06 0060 000     | COM            | 20825C9TL | 323   | 3800   | SH | PUT  | DEFINED | 02 |
| COP TO 08/19/06 0075 000     | COM            | 20825C9TO | 728   | 750    | SH | PUT  | DEFINED | 02 |
| COPART INC                   | COM            | 217204106 | 342   | 13943  | SH |      | DEFINED | 02 |
| COR WA 11/18/06 0005 000     | COM            | 2205249WA | 1089  | 4490   | SH | PUT  | DEFINED | 02 |
| CORN PRODS INTL INC          | COM            | 219023108 | 306   | 10015  | SH |      | DEFINED | 02 |
| CORNELL COMPANIES INC        | COM            | 219141108 | 469   | 30509  | SH |      | DEFINED | 01 |
| CORNING INC                  | COM            | 219350105 | 1352  | 55882  | SH |      | DEFINED | 02 |
| CORTEX PHARMACEUTICALS INC   | COM NEW        | 220524300 | 602   | 200600 | SH |      | DEFINED | 02 |
| COUNTRYWIDE FINANCIAL CORP   | COM            | 222372104 | 2338  | 61399  | SH |      | DEFINED | 02 |
| COX RADIO INC                | CL A           | 224051102 | 872   | 60474  | SH |      | DEFINED | 02 |
| CQD GE 07/22/06 0025 000     | COM            | L6388F9GE | 1285  | 630    | SH | Call | DEFINED | 02 |
| CQE ML 01/20/07 0060 000     | COM            | 1567089ML | 287   | 490    | SH | PUT  | DEFINED | 02 |
| CQE TM 08/19/06 0065 000     | COM            | 1567089TM | 458   | 750    | SH | PUT  | DEFINED | 02 |
| CQK JF 10/21/06 0030 000     | COM            | 2009999JF | 212   | 550    | SH | Call | DEFINED | 02 |
| CQV ME 01/20/07 0025 000     | COM            | 2058629ME | 350   | 625    | SH | PUT  | DEFINED | 02 |
| CQV SD 07/22/06 0020 000     | COM            | 2058629SD | 598   | 7481   | SH | PUT  | DEFINED | 02 |
| CQV SX 07/22/06 0022 500     | COM            | 2058629SX | 820   | 3008   | SH | PUT  | DEFINED | 02 |
| CREE INC                     | COM            | 225447101 | 536   | 22565  | SH |      | DEFINED | 02 |
| CROWN HOLDINGS INC           | COM            | 228368106 | 256   | 16429  | SH |      | DEFINED | 02 |
| CRQ TZ 08/19/06 0032 500     | COM            | 19244C9TZ | 894   | 2032   | SH | PUT  | DEFINED | 02 |
| CSX CORP                     | COM            | 126408103 | 309   | 4386   | SH |      | DEFINED | 03 |
| CVH GJ 07/22/06 0050 000     | COM            | 2228629GJ | 407   | 754    | SH | Call | DEFINED | 02 |
| CVH JJ 10/21/06 0050 000     | COM            | 2228629JJ | 403   | 527    | SH | Call | DEFINED | 02 |
| CXK AI 01/20/07 0045 000PKG  | COM            | 1519799AI | 783   | 485    | SH | Call | DEFINED | 02 |
| CYC HD 08/19/06 0820 000     | COM            | 6169049HD | 277   | 100    | SH | Call | DEFINED | 02 |
| CYC HF 08/19/06 0830 000     | COM            | 6169049HF | 432   | 200    | SH | Call | DEFINED | 02 |
| CYPRESS SEMICONDUCTOR CORP   | COM            | 232806109 | 1449  | 99627  | SH |      | DEFINED | 02 |
| CYQ AC 01/20/07 0015 000     | COM            | 17275R9AC | 342   | 651    | SH | Call | DEFINED | 02 |
| CYTEC INDS INC               | COM            | 232820100 | 355   | 6624   | SH |      | DEFINED | 02 |
| DAKTRONICS INC               | COM            | 234264109 | 1025  | 35496  | SH |      | DEFINED | 02 |
| DD AI 01/20/07 0045 000      | COM            | 2635349AI | 205   | 1674   | SH | Call | DEFINED | 02 |
| DELL INC                     | COM            | 24702R101 | 5385  | 220608 | SH |      | DEFINED | 02 |
| DELTA PETE CORP              | COM NEW        | 247907207 | 996   | 58117  | SH |      | DEFINED | 02 |
| DIGITAL RIV INC              | COM            | 25388B104 | 8940  | 221350 | SH |      | DEFINED | 02 |
| DIONEX CORP                  | COM            | 254546104 | 825   | 15092  | SH |      | DEFINED | 02 |
| DISCOVERY HOLDING CO         | CL A COM       | 25468Y107 | 394   | 26936  | SH |      | DEFINED | 02 |
| DISNEY WALT CO               | COM DISNEY     | 254687106 | 7913  | 263752 | SH |      | DEFINED | 02 |
| DISTRIBUTED ENERGY SYS CORP  | COM            | 25475V104 | 178   | 34411  | SH |      | DEFINED | 02 |
| DIW HR 08/19/06 0070 000     | COM            | 4649589HR | 370   | 1000   | SH | Call | DEFINED | 02 |
| DIW MP 01/20/07 0068 000     | COM            | 4649589MP | 675   | 2500   | SH | PUT  | DEFINED | 02 |
| DIW SR 07/22/06 0070 000     | COM            | 4649589SR | 309   | 3750   | SH | PUT  | DEFINED | 02 |

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|------------------------------|---------------|-----------|------|--------|----|------|---------|----|
| DIW TN 08/19/06 0066 000     | COM           | 4649589TN | 250  | 4000   | SH | PUT  | DEFINED | 02 |
| DIW TO 08/19/06 0067 000     | COM           | 4649589TO | 1008 | 13000  | SH | PUT  | DEFINED | 02 |
| DIW TP 08/19/06 0068 000     | COM           | 4649589TP | 488  | 5000   | SH | PUT  | DEFINED | 02 |
| DIW TR 08/19/06 0070 000     | COM           | 4649589TR | 221  | 1500   | SH | PUT  | DEFINED | 02 |
| DIX SG 07/22/06 0137 000     | COM           | 5959969SG | 522  | 4012   | SH | PUT  | DEFINED | 02 |
| DJW LL 12/16/06 0116 000     | COM           | 12487R9LL | 245  | 1000   | SH | Call | DEFINED | 02 |
| DO SQ 07/22/06 0085 000      | COM           | 25271C9SQ | 242  | 690    | SH | PUT  | DEFINED | 02 |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 442  | 13837  | SH |      | DEFINED | 01 |
| DORAL FINL CORP              | COM           | 25811P100 | 3853 | 601107 | SH |      | DEFINED | 02 |
| DOV PHARMACEUTICAL INC       | COM           | 259858108 | 32   | 15202  | SH |      | DEFINED | 02 |
| DOVER CORP                   | COM           | 260003108 | 570  | 11526  | SH |      | DEFINED | 02 |
| DOW CHEM CO                  | COM           | 260543103 | 1659 | 42494  | SH |      | DEFINED | 02 |
| DOWNEY FINL CORP             | COM           | 261018105 | 364  | 5361   | SH |      | DEFINED | 02 |
| DPB AA 01/20/07 0105 000     | COM           | 7179819AA | 603  | 2099   | SH | Call | DEFINED | 02 |
| DPB JS 10/21/06 0095 000     | COM           | 7179819JS | 315  | 1000   | SH | Call | DEFINED | 02 |
| DREAMWORKS ANIMATION SKG INC | CL A          | 26153C103 | 306  | 13373  | SH |      | DEFINED | 02 |
| DRYSHIPS INC                 | SHS           | Y2109Q101 | 879  | 81502  | SH |      | DEFINED | 02 |
| DRZ GF 07/22/06 0330 000     | COM           | 7169369GF | 200  | 500    | SH | Call | DEFINED | 02 |
| DSW GG 07/22/06 0035 000     | COM           | 23334L9GG | 225  | 1110   | SH | Call | DEFINED | 02 |
| DTE ENERGY CO                | COM           | 233331107 | 775  | 19033  | SH |      | DEFINED | 02 |
| DU PONT E I DE NEMOURS & CO  | COM           | 263534109 | 273  | 6562   | SH |      | DEFINED | 01 |
| DUK AX 01/20/07 0022 500     | COM           | 26441C9AX | 747  | 1052   | SH | Call | DEFINED | 02 |
| DWS GLOBAL HIGH INCOME FD    | COM           | 23338W104 | 301  | 39656  | SH |      | DEFINED | 01 |
| E M C CORP MASS              | COM           | 268648102 | 1097 | 100000 | SH |      | DEFINED | 01 |
| EAGLE BROADBAND INC          | COM NEW       | 269437208 | 31   | 28369  | SH |      | DEFINED | 01 |
| EAGLE MATERIALS INC          | COM           | 26969P108 | 415  | 8734   | SH |      | DEFINED | 02 |
| EARTHLINK INC                | COM           | 270321102 | 288  | 33200  | SH |      | DEFINED | 02 |
| EASTMAN CHEM CO              | COM           | 277432100 | 521  | 9651   | SH |      | DEFINED | 02 |
| EASTMAN KODAK CO             | COM           | 277461109 | 279  | 11731  | SH |      | DEFINED | 01 |
| EASTMAN KODAK CO             | COM           | 277461109 | 3473 | 146030 | SH |      | DEFINED | 02 |
| EATON CORP                   | COM           | 278058102 | 2487 | 32988  | SH |      | DEFINED | 02 |
| ECA AJ 01/20/07 0050 000     | COM           | 2925059AJ | 806  | 1033   | SH | Call | DEFINED | 02 |
| ECA MJ 01/20/07 0050 000     | COM           | 2925059MJ | 273  | 709    | SH | PUT  | DEFINED | 02 |
| ECHELON CORP                 | COM           | 27874N105 | 191  | 25512  | SH |      | DEFINED | 02 |
| ECOLAB INC                   | COM           | 278865100 | 478  | 11791  | SH |      | DEFINED | 02 |
| EEM LN 12/16/06 0070 000     | COM           | 4648899LN | 297  | 116    | SH | Call | DEFINED | 02 |
| EEM LS 12/16/06 0095 000     | COM           | 4648899LS | 648  | 800    | SH | Call | DEFINED | 02 |
| EEM XD 12/16/06 0120 000     | COM           | 4648899XD | 398  | 144    | SH | PUT  | DEFINED | 02 |
| EFJ INC                      | COM           | 26843B101 | 297  | 49475  | SH |      | DEFINED | 02 |
| EFUNDS CORP                  | COM           | 28224R101 | 1038 | 47081  | SH |      | DEFINED | 02 |
| EIX MR 01/20/07 0037 500     | COM           | 2810209MR | 289  | 1500   | SH | PUT  | DEFINED | 02 |
| EK SF 07/22/06 0030 000      | COM           | 2774619SF | 250  | 400    | SH | PUT  | DEFINED | 02 |
| ELAN PLC                     | ADR           | 284131208 | 1739 | 104126 | SH |      | DEFINED | 02 |
| ELECTRONIC ARTS INC          | COM           | 285512109 | 1134 | 26352  | SH |      | DEFINED | 02 |
| ELN AV 01/20/07 0012 500     | COM           | 2841319AV | 1536 | 2742   | SH | Call | DEFINED | 02 |
| EMBARQ CORP                  | COM           | 29078E105 | 531  | 12957  | SH |      | DEFINED | 02 |
| EMCORE CORP                  | COM           | 290846104 | 330  | 34416  | SH |      | DEFINED | 02 |
| EMERSON ELEC CO              | COM           | 291011104 | 488  | 5825   | SH |      | DEFINED | 01 |
| EMISPHERE TECHNOLOGIES INC   | COM           | 291345106 | 260  | 30500  | SH |      | DEFINED | 02 |
| ENCANA CORP                  | COM           | 292505104 | 1519 | 28850  | SH |      | DEFINED | 02 |
| ENCORE MED CORP              | COM           | 29256E109 | 78   | 16129  | SH |      | DEFINED | 02 |
| ENCORE WIRE CORP             | COM           | 292562105 | 357  | 9934   | SH |      | DEFINED | 02 |
| ENCYSIVE PHARMACEUTICALS INC | COM           | 29256X107 | 110  | 15846  | SH |      | DEFINED | 02 |
| ENDO PHARMACEUTICALS HLDGS I | COM           | 29264F205 | 248  | 7534   | SH |      | DEFINED | 02 |
| ENERPLUS RES FD              | UNIT TR G NEW | 29274D604 | 321  | 5700   | SH |      | DEFINED | 02 |
| ENERSIS S A                  | SPONSORED ADR | 29274F104 | 187  | 16600  | SH |      | DEFINED | 02 |
| ENI S P A                    | SPONSORED ADR | 26874R108 | 368  | 6258   | SH |      | DEFINED | 01 |
| ENTERRA ENERGY TR            | TR UNIT       | 29381P102 | 287  | 21300  | SH |      | DEFINED | 02 |
| ENZO BIOCHEM INC             | COM           | 294100102 | 1070 | 70934  | SH |      | DEFINED | 02 |
| EOG MN 01/20/07 0070 000     | COM           | 26875P9MN | 231  | 300    | SH | PUT  | DEFINED | 02 |
| EQUITY OFFICE PROPERTIES TRU | COM           | 294741103 | 2874 | 78713  | SH |      | DEFINED | 02 |
| EQUUS II INC                 | COM           | 294766100 | 241  | 33603  | SH |      | DEFINED | 01 |

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|-------------------------------|----------------|-----------|--------|---------|----|------|---------|----|
| ERU AN 01/20/07 0070 000      | COM            | 8179979AN | 200    | 1112    | SH | Call | DEFINED | 02 |
| ERU JM 10/21/06 0065 000      | COM            | 8179979JM | 268    | 965     | SH | Call | DEFINED | 02 |
| ESCO TECHNOLOGIES INC         | COM            | 296315104 | 655    | 12263   | SH |      | DEFINED | 02 |
| ESPEED INC                    | CL A           | 296643109 | 1627   | 195368  | SH |      | DEFINED | 02 |
| ET AF 01/20/07 0030 000       | COM            | 2692469AF | 423    | 6500    | SH | Call | DEFINED | 02 |
| EVEREST RE GROUP LTD          | COM            | G3223R108 | 7515   | 86803   | SH |      | DEFINED | 02 |
| EXC AL 01/20/07 0060 000      | COM            | 30161N9AL | 421    | 1650    | SH | Call | DEFINED | 02 |
| EXELON CORP                   | COM            | 30161N101 | 279    | 4907    | SH |      | DEFINED | 01 |
| EXPEDIA INC DEL               | COM            | 30212P105 | 1086   | 72455   | SH |      | DEFINED | 02 |
| EXPEDITORS INTL WASH INC      | COM            | 302130109 | 1376   | 24572   | SH |      | DEFINED | 02 |
| EXPRESS SCRIPTS INC           | COM            | 302182100 | 1217   | 16969   | SH |      | DEFINED | 02 |
| EXXON MOBIL CORP              | COM            | 30231G102 | 3341   | 54464   | SH |      | DEFINED | 01 |
| F M C CORP                    | COM NEW        | 302491303 | 1135   | 17625   | SH |      | DEFINED | 02 |
| FCX HJ 08/19/06 0050 000      | COM            | 35671D9HJ | 720    | 1000    | SH | Call | DEFINED | 02 |
| FCX MI 01/20/07 0045 000      | COM            | 35671D9MI | 750    | 2500    | SH | PUT  | DEFINED | 02 |
| FDC MH 01/20/07 0040 000      | COM            | 3199639MH | 2383   | 21665   | SH | PUT  | DEFINED | 02 |
| FEDERAL HOME LN MTG CORP      | COM            | 313400301 | 432    | 7579    | SH |      | DEFINED | 02 |
| FEDERATED INVS INC PA         | CL B           | 314211103 | 405    | 12847   | SH |      | DEFINED | 01 |
| FEDEX CORP                    | COM            | 31428X106 | 1188   | 10164   | SH |      | DEFINED | 02 |
| FEDEX CORP                    | COM            | 31428X106 | 1379   | 11801   | SH |      | DEFINED | 03 |
| FHA AI 01/20/07 0045 000      | COM            | 3459919AI | 464    | 1800    | SH | Call | DEFINED | 02 |
| FHA MH 01/20/07 0040 000      | COM            | 3459919MH | 2289   | 4200    | SH | PUT  | DEFINED | 02 |
| FHA TI 08/19/06 0045 000      | COM            | 3459919TI | 414    | 600     | SH | PUT  | DEFINED | 02 |
| FIRST AMERN CORP CALIF        | COM            | 318522307 | 531    | 12563   | SH |      | DEFINED | 02 |
| FIRST DATA CORP               | COM            | 319963104 | 127897 | 2839637 | SH |      | DEFINED | 02 |
| FIRST MARBLEHEAD CORP         | COM            | 320771108 | 377    | 6629    | SH |      | DEFINED | 01 |
| FIRST MARBLEHEAD CORP         | COM            | 320771108 | 2569   | 45111   | SH |      | DEFINED | 02 |
| FISERV INC                    | COM            | 337738108 | 1713   | 37773   | SH |      | DEFINED | 02 |
| FLAGSTAR BANCORP INC          | COM            | 337930101 | 193    | 12081   | SH |      | DEFINED | 02 |
| FLAMEL TECHNOLOGIES SA        | SPONSORED ADR  | 338488109 | 372    | 20141   | SH |      | DEFINED | 02 |
| FLEETWOOD ENTERPRISES INC     | COM            | 339099103 | 111    | 14743   | SH |      | DEFINED | 02 |
| FLEXTRONICS INTL LTD          | ORD            | Y2573F102 | 670    | 63080   | SH |      | DEFINED | 02 |
| FLK VJ 10/21/06 0050 000      | COM            | 3159989VJ | 351    | 900     | SH | PUT  | DEFINED | 02 |
| FLORIDA ROCK INDS INC         | COM            | 341140101 | 404    | 8135    | SH |      | DEFINED | 02 |
| FLOW INTL CORP                | COM            | 343468104 | 211    | 15000   | SH |      | DEFINED | 02 |
| FORDING CDN COAL TR           | TR UNIT        | 345425102 | 1249   | 39400   | SH |      | DEFINED | 02 |
| FOSTER WHEELER LTD            | SHS NEW        | G36535139 | 1122   | 25976   | SH |      | DEFINED | 02 |
| FOXHOLLOW TECHNOLOGIES INC    | COM            | 35166A103 | 1548   | 56664   | SH |      | DEFINED | 02 |
| FRANKLIN TEMPLETON LTD DUR I  | COM            | 35472T101 | 126    | 10143   | SH |      | DEFINED | 01 |
| FREDS INC                     | CL A           | 356108100 | 200    | 15009   | SH |      | DEFINED | 02 |
| FREEMPORT-MCMORAN COPPER & GO | CL B           | 35671D857 | 4115   | 74265   | SH |      | DEFINED | 02 |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A           | 358434108 | 529    | 48203   | SH |      | DEFINED | 01 |
| FROZEN FOOD EXPRESS INDS INC  | COM            | 359360104 | 551    | 50000   | SH |      | DEFINED | 01 |
| FRX TG 08/19/06 0035 000      | COM            | 3458389TG | 586    | 2440    | SH | PUT  | DEFINED | 02 |
| FUELCELL ENERGY INC           | COM            | 35952H106 | 286    | 29828   | SH |      | DEFINED | 02 |
| FUH MM 01/20/07 0065 000      | COM            | 91307C9MM | 479    | 463     | SH | PUT  | DEFINED | 02 |
| GATEWAY INC                   | COM            | 367626108 | 27     | 14255   | SH |      | DEFINED | 02 |
| GATX CORP                     | COM            | 361448103 | 397    | 9337    | SH |      | DEFINED | 02 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 9671   | 293407  | SH |      | DEFINED | 02 |
| GENERAL MLS INC               | COM            | 370334104 | 268    | 5184    | SH |      | DEFINED | 02 |
| GENERAL MTRS CORP             | COM            | 370442105 | 4367   | 146603  | SH |      | DEFINED | 02 |
| GENTEX CORP                   | COM            | 371901109 | 477    | 34042   | SH |      | DEFINED | 02 |
| GENUINE PARTS CO              | COM            | 372460105 | 1735   | 41658   | SH |      | DEFINED | 02 |
| GENZYME CORP                  | COM            | 372917104 | 1485   | 24330   | SH |      | DEFINED | 02 |
| GEORGIA GULF CORP             | COM PAR \$0.01 | 373200203 | 1055   | 42158   | SH |      | DEFINED | 02 |
| GERON CORP                    | COM            | 374163103 | 1340   | 194222  | SH |      | DEFINED | 02 |
| GFI GX 07/22/06 0022 500      | COM            | 38059T9GX | 281    | 2200    | SH | Call | DEFINED | 02 |
| GFI JX 10/21/06 0022 500      | COM            | 38059T9JX | 276    | 967     | SH | Call | DEFINED | 02 |
| GG AE 01/20/07 0025 000       | COM            | 3809569AE | 291    | 381     | SH | Call | DEFINED | 02 |
| GGD LN 12/16/06 0370 000      | COM            | 3829899LN | 224    | 30      | SH | Call | DEFINED | 02 |
| GIGAMEDIA LTD                 | ORD            | Y2711Y104 | 100    | 11199   | SH |      | DEFINED | 02 |
| GLAMIS GOLD LTD               | COM            | 376775102 | 399    | 10552   | SH |      | DEFINED | 02 |



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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| GLAXOSMITHKLINE PLC          | SPONSORED ADR  | 37733W105 | 569   | 10200  | SH | DEFINED | 02         |
| GOLD KIST INC                | COM            | 380614107 | 141   | 10510  | SH | DEFINED | 02         |
| GOLDCORP INC NEW             | COM            | 380956409 | 211   | 6971   | SH | DEFINED | 01         |
| GOLDCORP INC NEW             | COM            | 380956409 | 3157  | 104452 | SH | DEFINED | 02         |
| GOOGLE INC                   | CL A           | 38259P508 | 5455  | 13009  | SH | DEFINED | 02         |
| GOP IR 09/16/06 0390 000     | COM            | 3829949IR | 1895  | 411    | SH | Call    | DEFINED 02 |
| GPI GH 07/22/06 0040 000     | COM            | 3989059GH | 769   | 466    | SH | Call    | DEFINED 02 |
| GPY AJ 01/20/07 0150 000     | COM            | 3819919AJ | 259   | 200    | SH | Call    | DEFINED 02 |
| GQR AP 01/20/07 0080 000     | COM            | G372609AP | 11634 | 4200   | SH | Call    | DEFINED 02 |
| GQR AQ 01/20/07 0085 000     | COM            | G372609AQ | 3989  | 1676   | SH | Call    | DEFINED 02 |
| GQR GM 07/22/06 0065 000     | COM            | G372609GM | 202   | 50     | SH | Call    | DEFINED 02 |
| GQR GR 07/22/06 0090 000     | COM            | G372609GR | 296   | 189    | SH | Call    | DEFINED 02 |
| GQR JR 10/21/06 0090 000     | COM            | G372609JR | 1301  | 703    | SH | Call    | DEFINED 02 |
| GRACE W R & CO DEL NEW       | COM            | 38388F108 | 611   | 52228  | SH | DEFINED | 02         |
| GRAINGER W W INC             | COM            | 384802104 | 646   | 8587   | SH | DEFINED | 02         |
| GRAY TELEVISION INC          | COM            | 389375106 | 73    | 12586  | SH | DEFINED | 01         |
| GREAT ATLANTIC & PAC TEA INC | COM            | 390064103 | 2227  | 98001  | SH | DEFINED | 02         |
| GRUPO TELEVISIA SA DE CV     | SP ADR REP ORD | 40049J206 | 207   | 10700  | SH | DEFINED | 02         |
| GS AG 01/20/07 0135 000      | COM            | 38141G9AG | 1499  | 653    | SH | Call    | DEFINED 02 |
| GS GF 07/22/06 0130 000      | COM            | 38141G9GF | 307   | 146    | SH | Call    | DEFINED 02 |
| GSF AJ 01/20/07 0050 000     | COM            | G3930E9AJ | 619   | 550    | SH | Call    | DEFINED 02 |
| GSQ ME 01/20/07 0025 000     | COM            | 62855J9ME | 344   | 1250   | SH | PUT     | DEFINED 02 |
| GUESS INC                    | COM            | 401617105 | 1116  | 26719  | SH | DEFINED | 02         |
| H & Q LIFE SCIENCES INVS     | SH BEN INT     | 404053100 | 200   | 13000  | SH | DEFINED | 01         |
| HAEMONETICS CORP             | COM            | 405024100 | 619   | 13305  | SH | DEFINED | 01         |
| HAL GA 07/22/06 0072 500     | COM            | 4062169GA | 403   | 1150   | SH | Call    | DEFINED 02 |
| HAL JQ 10/21/06 0085 000     | COM            | 4062169JQ | 412   | 1700   | SH | Call    | DEFINED 02 |
| HAL VU 10/21/06 0067 500     | COM            | 4062169VU | 278   | 1000   | SH | PUT     | DEFINED 02 |
| HANOVER INS GROUP INC        | COM            | 410867105 | 468   | 9859   | SH | DEFINED | 01         |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 865   | 15764  | SH | DEFINED | 02         |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 743   | 45611  | SH | DEFINED | 02         |
| HARSCO CORP                  | COM            | 415864107 | 242   | 3105   | SH | DEFINED | 02         |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 221   | 2608   | SH | DEFINED | 01         |
| HCA INC                      | COM            | 404119109 | 344   | 7983   | SH | DEFINED | 02         |
| HCC INS HLDGS INC            | COM            | 404132102 | 381   | 12935  | SH | DEFINED | 02         |
| HEADWATERS INC               | COM            | 42210P102 | 258   | 10095  | SH | DEFINED | 02         |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 911   | 46221  | SH | DEFINED | 02         |
| HEALTHCARE RLTY TR           | COM            | 421946104 | 767   | 24089  | SH | DEFINED | 01         |
| HEINZ H J CO                 | COM            | 423074103 | 215   | 5224   | SH | DEFINED | 01         |
| HEINZ H J CO                 | COM            | 423074103 | 1119  | 27146  | SH | DEFINED | 02         |
| HELLENIC TELECOM ORGANIZATN  | SPONSORED ADR  | 423325307 | 138   | 12411  | SH | DEFINED | 02         |
| HERSHEY CO                   | COM            | 427866108 | 1250  | 22692  | SH | DEFINED | 02         |
| HES AD 01/20/07 0020 000     | COM            | 42809H9AD | 339   | 102    | SH | Call    | DEFINED 02 |
| HESS CORP                    | COM            | 42809H107 | 5215  | 98677  | SH | DEFINED | 02         |
| HEWLETT PACKARD CO           | COM            | 428236103 | 1606  | 50692  | SH | DEFINED | 02         |
| HLT AE 01/20/07 0025 000     | COM            | 4328489AE | 244   | 498    | SH | Call    | DEFINED 02 |
| HMY AC 01/20/07 0015 000     | COM            | 4132169AC | 268   | 825    | SH | Call    | DEFINED 02 |
| HONDA MOTOR LTD              | AMERN SHS      | 438128308 | 407   | 12800  | SH | DEFINED | 02         |
| HOSPIRA INC                  | COM            | 441060100 | 883   | 20557  | SH | DEFINED | 02         |
| HOUSEVALUES INC              | COM            | 44183Y102 | 199   | 28750  | SH | DEFINED | 02         |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 865   | 28770  | SH | DEFINED | 02         |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 262   | 2970   | SH | DEFINED | 01         |
| HSBC HLDGS PLC               | SPON ADR NEW   | 404280406 | 2744  | 31058  | SH | DEFINED | 02         |
| HUM GJ 07/22/06 0050 000     | COM            | 4448599GJ | 498   | 1185   | SH | Call    | DEFINED 02 |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 210   | 8411   | SH | DEFINED | 02         |
| HYDROGENICS CORP             | COM            | 448882100 | 115   | 46736  | SH | DEFINED | 02         |
| IAMGOLD CORP                 | COM            | 450913108 | 324   | 36434  | SH | DEFINED | 02         |
| IDACORP INC                  | COM            | 451107106 | 236   | 6881   | SH | DEFINED | 02         |
| IMAX CORP                    | COM            | 45245E109 | 267   | 29143  | SH | DEFINED | 02         |
| IMPAC MTG HLDGS INC          | COM            | 45254P102 | 131   | 11717  | SH | DEFINED | 02         |
| IMPCO TECHNOLOGIES INC       | COM            | 45255W106 | 207   | 19425  | SH | DEFINED | 02         |
| IMS HEALTH INC               | COM            | 449934108 | 1394  | 51912  | SH | DEFINED | 02         |

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|------------------------------|-----------------|-----------|-------|---------|----|-----|---------|----|
| INCO LTD                     | COM             | 453258402 | 8382  | 127200  | SH |     | DEFINED | 02 |
| INDEVUS PHARMACEUTICALS INC  | COM             | 454072109 | 290   | 52927   | SH |     | DEFINED | 02 |
| INDIA FD INC                 | COM             | 454089103 | 351   | 7600    | SH |     | DEFINED | 01 |
| INGERSOLL-RAND COMPANY LTD   | CL A            | G4776G101 | 585   | 13678   | SH |     | DEFINED | 02 |
| INQ ME 01/20/07 0025 000     | COM             | 4581409ME | 688   | 1146    | SH | PUT | DEFINED | 02 |
| INQ MY 01/20/07 0027 500     | COM             | 4581409MY | 2197  | 2600    | SH | PUT | DEFINED | 02 |
| INSITE VISION INC            | COM             | 457660108 | 18    | 11119   | SH |     | DEFINED | 01 |
| INSTEEL INDUSTRIES INC       | COM             | 45774W108 | 201   | 8316    | SH |     | DEFINED | 02 |
| INTEL CORP                   | COM             | 458140100 | 9342  | 492979  | SH |     | DEFINED | 02 |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 591   | 10200   | SH |     | DEFINED | 02 |
| INTERDIGITAL COMMUNICATIONS  | COM             | 45866A105 | 702   | 20118   | SH |     | DEFINED | 02 |
| INTERNATIONAL ALUM CORP      | COM             | 458884103 | 509   | 13397   | SH |     | DEFINED | 01 |
| INTERNATIONAL RECTIFIER CORP | COM             | 460254105 | 407   | 10411   | SH |     | DEFINED | 02 |
| INTERNATIONAL SECS EXCH INC  | CL A            | 46031W204 | 1199  | 31485   | SH |     | DEFINED | 02 |
| INTERNET HOLDRS TR           | DEPOSIT RCPT    | 46059W102 | 14064 | 263858  | SH |     | DEFINED | 02 |
| INTUIT                       | COM             | 461202103 | 2072  | 34309   | SH |     | DEFINED | 02 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 2650  | 22463   | SH |     | DEFINED | 02 |
| IPS XS 12/16/06 0095 000     | COM             | 4626229XS | 244   | 250     | SH | PUT | DEFINED | 02 |
| IPSCO INC                    | COM             | 462622101 | 2065  | 21575   | SH |     | DEFINED | 02 |
| ISHARES COMEX GOLD TR        | ISHARES         | 464285105 | 4531  | 74000   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRALIA  | 464286103 | 6515  | 313960  | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRALIA  | 464286103 | 518   | 24945   | SH |     | DEFINED | 03 |
| ISHARES INC                  | MSCI AUSTRIA    | 464286202 | 4608  | 149845  | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRIA    | 464286202 | 240   | 7800    | SH |     | DEFINED | 03 |
| ISHARES INC                  | MSCI FRANCE     | 464286707 | 1514  | 50400   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI GERMANY    | 464286806 | 5065  | 220868  | SH |     | DEFINED | 03 |
| ISHARES INC                  | MSCI HONG KONG  | 464286871 | 967   | 71550   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 1120  | 82091   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 14936 | 1095014 | SH |     | DEFINED | 03 |
| ISHARES INC                  | MSCI MALAYSIA   | 464286830 | 176   | 24190   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI MALAYSIA   | 464286830 | 917   | 125823  | SH |     | DEFINED | 03 |
| ISHARES INC                  | MSCI NETHERLND  | 464286814 | 627   | 27800   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI PAC J IDX  | 464286665 | 35731 | 333000  | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI SPAIN      | 464286764 | 6015  | 142193  | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI SWITZERLD  | 464286749 | 2029  | 95400   | SH |     | DEFINED | 02 |
| ISHARES INC                  | MSCI UT KINGD   | 464286699 | 2408  | 114378  | SH |     | DEFINED | 02 |
| ISHARES TR                   | COHEN&ST RLTY   | 464287564 | 5534  | 66084   | SH |     | DEFINED | 02 |
| ISHARES TR                   | CONS GOODS IDX  | 464287812 | 928   | 17357   | SH |     | DEFINED | 02 |
| ISHARES TR                   | DJ HEALTH CARE  | 464288828 | 17893 | 357637  | SH |     | DEFINED | 03 |
| ISHARES TR                   | DJ MED DEVICES  | 464288810 | 16199 | 353614  | SH |     | DEFINED | 03 |
| ISHARES TR                   | DJ OIL EQUIP    | 464288844 | 8418  | 175586  | SH |     | DEFINED | 03 |
| ISHARES TR                   | DJ PHARMA INDX  | 464288836 | 30876 | 636103  | SH |     | DEFINED | 03 |
| ISHARES TR                   | DJ SEL DIV INX  | 464287168 | 8587  | 136169  | SH |     | DEFINED | 02 |
| ISHARES TR                   | DJ US FINL SEC  | 464287788 | 2391  | 22977   | SH |     | DEFINED | 02 |
| ISHARES TR                   | DJ US FINL SVC  | 464287770 | 348   | 2939    | SH |     | DEFINED | 02 |
| ISHARES TR                   | DJ US REAL EST  | 464287739 | 303   | 4253    | SH |     | DEFINED | 02 |
| ISHARES TR                   | DJ US TECH SEC  | 464287721 | 1479  | 31160   | SH |     | DEFINED | 02 |
| ISHARES TR                   | DJ US TELECOMM  | 464287713 | 1357  | 52905   | SH |     | DEFINED | 02 |
| ISHARES TR                   | MSCI EAFE IDX   | 464287465 | 458   | 7000    | SH |     | DEFINED | 03 |
| ISHARES TR                   | MSCI GRW IDX    | 464288885 | 10779 | 174423  | SH |     | DEFINED | 03 |
| ISHARES TR                   | MSCI VAL IDX    | 464288877 | 1453  | 23200   | SH |     | DEFINED | 02 |
| ISHARES TR                   | MSCI VAL IDX    | 464288877 | 1837  | 29346   | SH |     | DEFINED | 03 |
| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 1414  | 19444   | SH |     | DEFINED | 02 |
| ISHARES TR                   | NYSE 100INX FD  | 464287135 | 208   | 3100    | SH |     | DEFINED | 02 |
| ISHARES TR                   | NYSE COMP INDX  | 464287143 | 546   | 7300    | SH |     | DEFINED | 02 |
| ISHARES TR                   | RUSL 2000 GROW  | 464287648 | 2573  | 35000   | SH |     | DEFINED | 02 |
| ISHARES TR                   | RUSL 2000 VALU  | 464287630 | 8869  | 122555  | SH |     | DEFINED | 02 |
| ISHARES TR                   | RUSL 3000 GROW  | 464287671 | 239   | 5800    | SH |     | DEFINED | 02 |
| ISHARES TR                   | RUSL 3000 VALU  | 464287663 | 8670  | 90900   | SH |     | DEFINED | 02 |
| ISHARES TR                   | RUSSELL 1000    | 464287622 | 1831  | 26500   | SH |     | DEFINED | 02 |
| ISHARES TR                   | S&P 500 INDEX   | 464287200 | 2275  | 17840   | SH |     | DEFINED | 02 |
| ISHARES TR                   | S&P 500 VALUE   | 464287408 | 8306  | 120924  | SH |     | DEFINED | 02 |

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| ISHARES TR                   | S&P EURO PLUS  | 464287861 | 12001 | 131370 | SH | DEFINED | 02         |
| ISHARES TR                   | S&P EURO PLUS  | 464287861 | 3334  | 36498  | SH | DEFINED | 03         |
| ISHARES TR                   | S&P GBL ENER   | 464287341 | 11475 | 108487 | SH | DEFINED | 02         |
| ISHARES TR                   | S&P GBL FIN    | 464287333 | 275   | 3490   | SH | DEFINED | 02         |
| ISHARES TR                   | S&P GBL HLTHCR | 464287325 | 1207  | 22720  | SH | DEFINED | 02         |
| ISHARES TR                   | S&P LTN AM 40  | 464287390 | 2069  | 15131  | SH | DEFINED | 02         |
| ISHARES TR                   | S&P MIDCP VALU | 464287705 | 802   | 10760  | SH | DEFINED | 02         |
| ISHARES TR                   | S&P SMLCAP 600 | 464287804 | 7164  | 115355 | SH | DEFINED | 02         |
| ISHARES TR                   | S&P SMLCP GROW | 464287887 | 4156  | 33901  | SH | DEFINED | 02         |
| ISHARES TR                   | SMLL GRWTH IDX | 464288604 | 2527  | 35987  | SH | DEFINED | 03         |
| ISHARES TR                   | SMLL VAL INDX  | 464288703 | 1983  | 26543  | SH | DEFINED | 03         |
| ISHARES TR                   | US TIPS BD FD  | 464287176 | 1105  | 11100  | SH | DEFINED | 02         |
| ITRON INC                    | COM            | 465741106 | 379   | 6394   | SH | DEFINED | 02         |
| JABIL CIRCUIT INC            | COM            | 466313103 | 271   | 10598  | SH | DEFINED | 02         |
| JAH AF 01/20/07 0030 000     | COM            | 4711099AF | 341   | 961    | SH | Call    | DEFINED 02 |
| JAMES RIVER COAL CO          | COM NEW        | 470355207 | 2257  | 85214  | SH | DEFINED | 02         |
| JANUS CAP GROUP INC          | COM            | 47102X105 | 303   | 16928  | SH | DEFINED | 02         |
| JARDEN CORP                  | COM            | 471109108 | 568   | 18648  | SH | DEFINED | 02         |
| JCP AJ 01/20/07 0050 000     | COM            | 7081609AJ | 1217  | 634    | SH | Call    | DEFINED 02 |
| JCP HL 08/19/06 0060 000     | COM            | 7081609HL | 248   | 300    | SH | Call    | DEFINED 02 |
| JCP HQ 08/19/06 0052 500     | COM            | 7081609HQ | 229   | 150    | SH | Call    | DEFINED 02 |
| JDS UNIPHASE CORP            | COM            | 46612J101 | 553   | 218606 | SH | DEFINED | 02         |
| JED OIL INC                  | COM            | 472310101 | 167   | 10000  | SH | DEFINED | 02         |
| JETBLUE AWYS CORP            | COM            | 477143101 | 343   | 28231  | SH | DEFINED | 02         |
| JETBLUE AWYS CORP            | COM            | 477143101 | 146   | 12001  | SH | DEFINED | 03         |
| JFQ VF 10/21/06 0030 000     | COM            | 35166A9VF | 405   | 810    | SH | PUT     | DEFINED 02 |
| JLG INDS INC                 | COM            | 466210101 | 1075  | 47768  | SH | DEFINED | 02         |
| JOHNSON & JOHNSON            | COM            | 478160104 | 591   | 9867   | SH | DEFINED | 02         |
| JONES APPAREL GROUP INC      | COM            | 480074103 | 695   | 21864  | SH | DEFINED | 02         |
| JOY GLOBAL INC               | COM            | 481165108 | 2084  | 39999  | SH | DEFINED | 02         |
| JP MORGAN CHASE & CO         | COM            | 46625H100 | 15876 | 377995 | SH | DEFINED | 02         |
| JQY MJ 01/20/07 0050 000     | COM            | 4811659MJ | 327   | 536    | SH | PUT     | DEFINED 02 |
| JQY MM 01/20/07 0065 000     | COM            | 4811659MM | 350   | 231    | SH | PUT     | DEFINED 02 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 898   | 56167  | SH | DEFINED | 02         |
| KBH MH 01/20/07 0040 000     | COM            | 48666K9MH | 209   | 782    | SH | PUT     | DEFINED 02 |
| KBH MI 01/20/07 0045 000     | COM            | 48666K9MI | 204   | 443    | SH | PUT     | DEFINED 02 |
| KDU IM 09/16/06 0165 000     | COM            | 4989969IM | 416   | 630    | SH | Call    | DEFINED 02 |
| KEYSPAN CORP                 | COM            | 49337W100 | 832   | 20598  | SH | DEFINED | 02         |
| KIMCO REALTY CORP            | COM            | 49446R109 | 449   | 12312  | SH | DEFINED | 02         |
| KINETIC CONCEPTS INC         | COM NEW        | 49460W208 | 1511  | 34215  | SH | DEFINED | 02         |
| KIRBY CORP                   | COM            | 497266106 | 1286  | 32550  | SH | DEFINED | 02         |
| KKD AA 01/20/07 0005 000     | COM            | 5010149AA | 337   | 1006   | SH | Call    | DEFINED 02 |
| KLA-TENCOR CORP              | COM            | 482480100 | 1352  | 32516  | SH | DEFINED | 02         |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW   | 500467303 | 445   | 51400  | SH | DEFINED | 02         |
| KOOKMIN BK NEW               | SPONSORED ADR  | 50049M109 | 297   | 3579   | SH | DEFINED | 02         |
| KOS PHARMACEUTICALS INC      | COM            | 500648100 | 448   | 11913  | SH | DEFINED | 02         |
| KQ MC 01/20/07 0015 000      | COM            | 8791019MC | 1008  | 3250   | SH | PUT     | DEFINED 02 |
| KSS GJ 07/22/06 0050 000     | COM            | 5002559GJ | 530   | 570    | SH | Call    | DEFINED 02 |
| KWK UG 09/16/06 0035 000     | COM            | 74837R9UG | 361   | 1571   | SH | PUT     | DEFINED 02 |
| KYOCERA CORP                 | ADR            | 501556203 | 203   | 2612   | SH | DEFINED | 02         |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 2388  | 31665  | SH | DEFINED | 02         |
| LAA AJ 01/19/08 0050 000     | COM            | 2169919AJ | 473   | 750    | SH | Call    | DEFINED 02 |
| LABOR READY INC              | COM NEW        | 505401208 | 533   | 23535  | SH | DEFINED | 02         |
| LABORATORY CORP AMER HLDGS   | COM NEW        | 50540R409 | 904   | 14534  | SH | DEFINED | 02         |
| LAM RESEARCH CORP            | COM            | 512807108 | 1266  | 27153  | SH | DEFINED | 02         |
| LANDAMERICA FINL GROUP INC   | COM            | 514936103 | 488   | 7557   | SH | DEFINED | 02         |
| LANDSTAR SYS INC             | COM            | 515098101 | 331   | 7016   | SH | DEFINED | 02         |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 213   | 4596   | SH | DEFINED | 02         |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 695   | 17977  | SH | DEFINED | 02         |
| LAZARD LTD                   | SHS A          | G54050102 | 545   | 13500  | SH | DEFINED | 02         |
| LCQ MD 01/19/08 0020 000     | COM            | 7849559MD | 2105  | 3050   | SH | PUT     | DEFINED 02 |
| LEAR CORP                    | COM            | 521865105 | 3647  | 164226 | SH | DEFINED | 02         |

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|                            |                 |           |      |         |    |         |            |
|----------------------------|-----------------|-----------|------|---------|----|---------|------------|
| LENNAR CORP                | CL A            | 526057104 | 4320 | 97365   | SH | DEFINED | 02         |
| LENNOX INTL INC            | COM             | 526107107 | 259  | 9797    | SH | DEFINED | 01         |
| LES GB 07/22/06 0047 500   | COM             | 5249979GB | 469  | 264     | SH | Call    | DEFINED 02 |
| LES SO 07/22/06 0075 000   | COM             | 5249979SO | 1086 | 1103    | SH | PUT     | DEFINED 02 |
| LES VP 10/21/06 0080 000   | COM             | 5249979VP | 258  | 174     | SH | PUT     | DEFINED 02 |
| LEW AN 01/19/08 0070 000   | COM             | 3389939AN | 670  | 500     | SH | Call    | DEFINED 02 |
| LEXMARK INTL NEW           | CL A            | 529771107 | 2261 | 40498   | SH | DEFINED | 02         |
| LG PHILIP LCD CO LTD       | SPONS ADR REP   | 50186V102 | 217  | 11985   | SH | DEFINED | 02         |
| LGZ AU 01/19/08 0007 500   | COM             | 1929919AU | 326  | 3427    | SH | Call    | DEFINED 02 |
| LHA AG 01/19/08 0035 000   | COM             | 4579979AG | 1810 | 2000    | SH | Call    | DEFINED 02 |
| LHL AW 01/19/08 0017 500   | COM             | 4109979AW | 403  | 1000    | SH | Call    | DEFINED 02 |
| LIBERTY GLOBAL INC         | COM SER A       | 530555101 | 1076 | 50027   | SH | DEFINED | 02         |
| LIBERTY GLOBAL INC         | COM SER C       | 530555309 | 459  | 22316   | SH | DEFINED | 02         |
| LIBERTY MEDIA HLDG CORP    | CAP COM SER A   | 53071M302 | 738  | 8808    | SH | DEFINED | 02         |
| LIBERTY MEDIA HLDG CORP    | INT COM SER A   | 53071M104 | 760  | 44039   | SH | DEFINED | 02         |
| LIFECCELL CORP             | COM             | 531927101 | 209  | 6761    | SH | DEFINED | 02         |
| LILLY ELI & CO             | COM             | 532457108 | 8502 | 153819  | SH | DEFINED | 02         |
| LINCARE HLDGS INC          | COM             | 532791100 | 580  | 15328   | SH | DEFINED | 02         |
| LINEAR TECHNOLOGY CORP     | COM             | 535678106 | 2317 | 69173   | SH | DEFINED | 02         |
| LIONS GATE ENTMNT CORP     | COM NEW         | 535919203 | 122  | 14249   | SH | DEFINED | 01         |
| LIVE NATION INC            | COM             | 538034109 | 428  | 21043   | SH | DEFINED | 01         |
| LLW MH 01/19/08 0040 000   | COM             | 7049929MH | 425  | 933     | SH | PUT     | DEFINED 02 |
| LNI MH 01/19/08 0040 000   | COM             | 7489949MH | 473  | 560     | SH | PUT     | DEFINED 02 |
| LOEWS CORP                 | COM             | 540424108 | 3293 | 92887   | SH | DEFINED | 02         |
| LONGVIEW FIBRE CO          | COM             | 543213102 | 1407 | 73723   | SH | DEFINED | 02         |
| LPF AX 01/19/08 0022 500   | COM             | 4589769AX | 264  | 1025    | SH | Call    | DEFINED 02 |
| LRK MD 01/19/08 0020 000   | COM             | 6966439MD | 1070 | 2000    | SH | PUT     | DEFINED 02 |
| LSG AI 01/19/08 0045 000   | COM             | 2049899AI | 990  | 2000    | SH | Call    | DEFINED 02 |
| LSI LOGIC CORP             | COM             | 502161102 | 1449 | 161920  | SH | DEFINED | 02         |
| LSL AJ 01/19/08 0050 000   | COM             | 0079849AJ | 448  | 469     | SH | Call    | DEFINED 02 |
| LSP GL 07/22/06 0142 000   | COM             | 5939979GL | 208  | 1811    | SH | Call    | DEFINED 02 |
| LTH AF 01/19/08 0030 000   | COM             | 8259989AF | 2344 | 2790    | SH | Call    | DEFINED 02 |
| LTT AH 01/19/08 0040 000   | COM             | 6789959AH | 297  | 499     | SH | Call    | DEFINED 02 |
| LUCENT TECHNOLOGIES INC    | COM             | 549463107 | 1404 | 580182  | SH | DEFINED | 01         |
| LVA AZ 01/19/08 0002 500   | COM             | 5279899AZ | 513  | 2500    | SH | Call    | DEFINED 02 |
| LVQ IG 09/16/06 0035 000   | COM             | 98975W9IG | 411  | 1750    | SH | Call    | DEFINED 02 |
| LVR AF 01/19/08 0030 000   | COM             | 9299849AF | 203  | 450     | SH | Call    | DEFINED 02 |
| LVS IL 09/16/06 0060 000   | COM             | 5178349IL | 985  | 500     | SH | Call    | DEFINED 02 |
| LWN AW 01/19/08 0017 500   | COM             | 6939219AW | 419  | 1250    | SH | Call    | DEFINED 02 |
| LXJ AE 01/19/08 0025 000   | COM             | 1269799AE | 405  | 1000    | SH | Call    | DEFINED 02 |
| LYH AE 01/20/07 0025 000   | COM             | 5249839AE | 624  | 154     | SH | Call    | DEFINED 02 |
| LYH AI 01/20/07 0045 000   | COM             | 5249839AI | 345  | 160     | SH | Call    | DEFINED 02 |
| LYH AS 01/20/07 0037 500   | COM             | 5249839AS | 200  | 70      | SH | Call    | DEFINED 02 |
| LYH AZ 01/20/07 0032 500   | COM             | 5249839AZ | 334  | 100     | SH | Call    | DEFINED 02 |
| LYJ AQ 01/19/08 0016 000   | COM             | 7939989AQ | 749  | 2495    | SH | Call    | DEFINED 02 |
| LYONDELL CHEMICAL CO       | COM             | 552078107 | 395  | 17444   | SH | DEFINED | 02         |
| MAF BANCORP INC            | COM             | 55261R108 | 350  | 8180    | SH | DEFINED | 02         |
| MAGNA INTL INC             | CL A            | 559222401 | 806  | 11200   | SH | DEFINED | 02         |
| MAGNETEK INC               | COM             | 559424106 | 37   | 13576   | SH | DEFINED | 02         |
| MANPOWER INC               | COM             | 56418H100 | 515  | 7974    | SH | DEFINED | 02         |
| MARKWEST HYDROCARBON INC   | COM             | 570762104 | 561  | 22649   | SH | DEFINED | 01         |
| MARSHALL & ILSLEY CORP     | COM             | 571834100 | 770  | 16826   | SH | DEFINED | 02         |
| MARTIN MARIETTA MATLS INC  | COM             | 573284106 | 743  | 8153    | SH | DEFINED | 02         |
| MASTERCARD INC             | COM             | 57636Q104 | 593  | 12344   | SH | DEFINED | 01         |
| MATRITECH INC              | COM             | 576818108 | 15   | 14509   | SH | DEFINED | 01         |
| MAVERICK TUBE CORP         | NOTE 1.875%11/1 | 577914AD6 | 4084 | 2500000 | SH | DEFINED | 02         |
| MAXIM INTEGRATED PRODS INC | COM             | 57772K101 | 1197 | 37271   | SH | DEFINED | 02         |
| MBIA INC                   | COM             | 55262C100 | 1267 | 21646   | SH | DEFINED | 02         |
| MCAFEE INC                 | COM             | 579064106 | 1883 | 77575   | SH | DEFINED | 02         |
| MCDONALDS CORP             | COM             | 580135101 | 382  | 11356   | SH | DEFINED | 02         |
| MCMORAN EXPLORATION CO     | COM             | 582411104 | 746  | 42394   | SH | DEFINED | 02         |
| MDC UL 09/16/06 0060 000   | COM             | 5526769UL | 334  | 400     | SH | PUT     | DEFINED 02 |

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|----------------------------|------|-----------|-------|--------|----|---------|------------|
| MECHANICAL TECHNOLOGY INC  | COM  | 583538103 | 79    | 31895  | SH | DEFINED | 02         |
| MEDCO HEALTH SOLUTIONS INC | COM  | 58405U102 | 2004  | 34979  | SH | DEFINED | 02         |
| MEDIA GEN INC              | CL A | 584404107 | 341   | 8134   | SH | DEFINED | 02         |
| MEDIMMUNE INC              | COM  | 584699102 | 3506  | 129359 | SH | DEFINED | 02         |
| MEDIS TECHNOLOGIES LTD     | COM  | 58500P107 | 381   | 18801  | SH | DEFINED | 02         |
| MEDTRONIC INC              | COM  | 585055106 | 1494  | 31834  | SH | DEFINED | 01         |
| MEE AG 01/20/07 0035 000   | COM  | 5762069AG | 1644  | 3045   | SH | Call    | DEFINED 02 |
| MEE AH 01/20/07 0040 000   | COM  | 5762069AH | 384   | 1199   | SH | Call    | DEFINED 02 |
| MEQ UY 09/16/06 0027 500   | COM  | 5846999UY | 428   | 2250   | SH | PUT     | DEFINED 02 |
| MER AN 01/20/07 0070 000   | COM  | 5901889AN | 304   | 597    | SH | Call    | DEFINED 02 |
| MER MO 01/20/07 0075 000   | COM  | 5901889MO | 384   | 541    | SH | PUT     | DEFINED 02 |
| MER MP 01/20/07 0080 000   | COM  | 5901889MP | 691   | 637    | SH | PUT     | DEFINED 02 |
| MER MQ 01/20/07 0085 000   | COM  | 5901889MQ | 301   | 195    | SH | PUT     | DEFINED 02 |
| MER SO 07/22/06 0075 000   | COM  | 5901889SO | 210   | 379    | SH | PUT     | DEFINED 02 |
| MER SP 07/22/06 0080 000   | COM  | 5901889SP | 840   | 804    | SH | PUT     | DEFINED 02 |
| MER VQ 10/21/06 0085 000   | COM  | 5901889VQ | 555   | 359    | SH | PUT     | DEFINED 02 |
| MGP INGREDIENTS INC        | COM  | 55302G103 | 855   | 36822  | SH | DEFINED | 02         |
| MHH AX 01/20/07 0046 625   | COM  | 5809819AX | 281   | 350    | SH | Call    | DEFINED 02 |
| MICHAELS STORES INC        | COM  | 594087108 | 335   | 8117   | SH | DEFINED | 02         |
| MICROCHIP TECHNOLOGY INC   | COM  | 595017104 | 305   | 9082   | SH | DEFINED | 02         |
| MICRON TECHNOLOGY INC      | COM  | 595112103 | 1626  | 107975 | SH | DEFINED | 02         |
| MICROSOFT CORP             | COM  | 594918104 | 2146  | 92116  | SH | DEFINED | 02         |
| MICROVISION INC DEL        | COM  | 594960106 | 54    | 28000  | SH | DEFINED | 02         |
| MILACRON INC               | COM  | 598709103 | 24    | 24164  | SH | DEFINED | 01         |
| MIRANT CORP NEW            | COM  | 60467R100 | 9987  | 372666 | SH | DEFINED | 02         |
| MJQ VF 10/21/06 0030 000   | COM  | 7802879VF | 216   | 490    | SH | PUT     | DEFINED 02 |
| MMJ LN 12/22/07 0170 000   | COM  | 1249879LN | 2078  | 1500   | SH | Call    | DEFINED 02 |
| MMM MP 01/20/07 0080 000   | COM  | 88579Y9MP | 248   | 621    | SH | PUT     | DEFINED 02 |
| MNZ MQ 01/20/07 0085 000   | COM  | 8859979MQ | 482   | 741    | SH | PUT     | DEFINED 02 |
| MO IO 09/16/06 0075 000    | COM  | 02209S9IO | 380   | 1312   | SH | Call    | DEFINED 02 |
| MOHAWK INDS INC            | COM  | 608190104 | 282   | 4008   | SH | DEFINED | 01         |
| MOHAWK INDS INC            | COM  | 608190104 | 743   | 10559  | SH | DEFINED | 02         |
| MOLSON COORS BREWING CO    | CL B | 60871R209 | 268   | 3950   | SH | DEFINED | 01         |
| MOLSON COORS BREWING CO    | CL B | 60871R209 | 478   | 7035   | SH | DEFINED | 02         |
| MON AR 01/20/07 0090 000   | COM  | 61166W9AR | 485   | 874    | SH | Call    | DEFINED 02 |
| MON MP 01/20/07 0080 000   | COM  | 61166W9MP | 438   | 942    | SH | PUT     | DEFINED 02 |
| MON MR 01/20/07 0090 000   | COM  | 61166W9MR | 2844  | 3009   | SH | PUT     | DEFINED 02 |
| MONOGRAM BIOSCIENCES INC   | COM  | 60975U108 | 26    | 13059  | SH | DEFINED | 02         |
| MONSANTO CO NEW            | COM  | 61166W101 | 13749 | 163309 | SH | DEFINED | 02         |
| MONSTER WORLDWIDE INC      | COM  | 611742107 | 589   | 13806  | SH | DEFINED | 02         |
| MONTPELIER RE HOLDINGS LTD | SHS  | G62185106 | 2744  | 158729 | SH | DEFINED | 01         |
| MORNINGSTAR INC            | COM  | 617700109 | 1002  | 24156  | SH | DEFINED | 02         |
| MOSAIC CO                  | COM  | 61945A107 | 681   | 43511  | SH | DEFINED | 02         |
| MQD VB 10/21/06 0010 000   | COM  | 2703219VB | 246   | 1565   | SH | PUT     | DEFINED 02 |
| MQP LC 12/16/06 0015 000   | COM  | 5899819LC | 331   | 2450   | SH | Call    | DEFINED 02 |
| MRO JR 10/21/06 0090 000   | COM  | 5658499JR | 222   | 600    | SH | Call    | DEFINED 02 |
| MSH UL 09/16/06 0460 000   | COM  | 0309839UL | 252   | 427    | SH | PUT     | DEFINED 02 |
| MSQ AJ 01/20/07 0025 000   | COM  | 5949189AJ | 302   | 3100   | SH | Call    | DEFINED 02 |
| MSQ MS 01/20/07 0027 000   | COM  | 5949189MS | 557   | 1526   | SH | PUT     | DEFINED 02 |
| MSQ MT 01/20/07 0029 500   | COM  | 5949189MT | 305   | 500    | SH | PUT     | DEFINED 02 |
| MT IH 09/16/06 0040 000    | COM  | 60684P9IH | 270   | 5675   | SH | Call    | DEFINED 02 |
| MUNIYIELD MICH INSD FD INC | COM  | 62630J106 | 222   | 15769  | SH | DEFINED | 01         |
| MUNIYIELD QUALITY FD II    | COM  | 62630T104 | 214   | 17908  | SH | DEFINED | 01         |
| MUR GJ 07/22/06 0050 000   | COM  | 6267179GJ | 410   | 650    | SH | Call    | DEFINED 02 |
| MVR GM 07/22/06 0165 000   | COM  | 14984H9GM | 312   | 725    | SH | Call    | DEFINED 02 |
| MVR IO 09/16/06 0175 000   | COM  | 14984H9IO | 1232  | 4400   | SH | Call    | DEFINED 02 |
| MVR IU 09/16/06 0157 500   | COM  | 14984H9IU | 1320  | 1000   | SH | Call    | DEFINED 02 |
| MVR IY 09/16/06 0172 500   | COM  | 14984H9IY | 551   | 1450   | SH | Call    | DEFINED 02 |
| MVR UJ 09/16/06 0150 000   | COM  | 14984H9UJ | 458   | 4472   | SH | PUT     | DEFINED 02 |
| MVR UK 09/16/06 0155 000   | COM  | 14984H9UK | 644   | 3843   | SH | PUT     | DEFINED 02 |
| MVR UM 09/16/06 0165 000   | COM  | 14984H9UM | 570   | 1357   | SH | PUT     | DEFINED 02 |
| MVR UN 09/16/06 0170 000   | COM  | 14984H9UN | 1352  | 2163   | SH | PUT     | DEFINED 02 |

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|------------------------------|---------------|-----------|--------|---------|---------|---------|----|
| MYLAN LABS INC               | COM           | 628530107 | 511    | 25562   | SH      | DEFINED | 01 |
| MYRIAD GENETICS INC          | COM           | 62855J104 | 990    | 39217   | SH      | DEFINED | 02 |
| NANOMETRICS INC              | COM           | 630077105 | 163    | 16422   | SH      | DEFINED | 02 |
| NASDAQ 100 TR                | UNIT SER 1    | 631100104 | 40745  | 1051200 | SH      | DEFINED | 02 |
| NASDAQ STOCK MARKET INC      | COM           | 631103108 | 564    | 18866   | SH      | DEFINED | 02 |
| NATIONAL INSTRS CORP         | COM           | 636518102 | 465    | 16988   | SH      | DEFINED | 02 |
| NAUTILUS INC                 | COM           | 63910B102 | 1449   | 92263   | SH      | DEFINED | 02 |
| NDV UM 09/16/06 1650 000     | COM           | 1269969UM | 1943   | 250     | SH PUT  | DEFINED | 02 |
| NELNET INC                   | CL A          | 64031N108 | 1005   | 24795   | SH      | DEFINED | 02 |
| NEM UK 09/16/06 0055 000     | COM           | 6516399UK | 205    | 500     | SH PUT  | DEFINED | 02 |
| NEM XK 12/16/06 0055 000     | COM           | 6516399XK | 273    | 500     | SH PUT  | DEFINED | 02 |
| NETLOGIC MICROSYSTEMS INC    | COM           | 64118B100 | 679    | 21064   | SH      | DEFINED | 02 |
| NETWORK APPLIANCE INC        | COM           | 64120L104 | 1204   | 34107   | SH      | DEFINED | 02 |
| NEW CENTURY FINANCIAL CORP M | COM           | 6435EV108 | 9505   | 207763  | SH      | DEFINED | 02 |
| NEW YORK CMNTY BANCORP INC   | COM           | 649445103 | 755    | 45742   | SH      | DEFINED | 02 |
| NEW YORK TIMES CO            | CL A          | 650111107 | 318    | 12948   | SH      | DEFINED | 02 |
| NEWELL RUBBERMAID INC        | COM           | 651229106 | 484    | 18729   | SH      | DEFINED | 02 |
| NEWMONT MINING CORP          | COM           | 651639106 | 3899   | 73662   | SH      | DEFINED | 02 |
| NEWS CORP                    | CL B          | 65248E203 | 501    | 24828   | SH      | DEFINED | 01 |
| NII HLDGS INC                | CL B NEW      | 62913F201 | 4620   | 81944   | SH      | DEFINED | 02 |
| NIKE INC                     | CL B          | 654106103 | 1541   | 19029   | SH      | DEFINED | 02 |
| NKQ AU 01/20/07 0007 500     | COM           | 6700069AU | 366    | 7318    | SH Call | DEFINED | 02 |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 240    | 11832   | SH      | DEFINED | 01 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 496    | 9317    | SH      | DEFINED | 02 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 586    | 11020   | SH      | DEFINED | 03 |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 1568   | 700000  | SH      | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW     | COM           | 656568102 | 227    | 101517  | SH      | DEFINED | 02 |
| NORTHROP GRUMMAN CORP        | COM           | 666807102 | 2454   | 38308   | SH      | DEFINED | 02 |
| NPS PHARMACEUTICALS INC      | COM           | 62936P103 | 203    | 41562   | SH      | DEFINED | 02 |
| NRG ENERGY INC               | COM NEW       | 629377508 | 48953  | 1016050 | SH      | DEFINED | 02 |
| NRG UH 09/16/06 0040 000     | COM           | 6293779UH | 294    | 8410    | SH PUT  | DEFINED | 02 |
| NSTAR                        | COM           | 67019E107 | 362    | 12669   | SH      | DEFINED | 02 |
| NTL INC DEL                  | COM           | 62941W101 | 5492   | 220550  | SH      | DEFINED | 02 |
| NU SKIN ENTERPRISES INC      | CL A          | 67018T105 | 306    | 20590   | SH      | DEFINED | 01 |
| NUE AX 01/20/07 0052 500     | COM           | 6703469AX | 1434   | 1875    | SH Call | DEFINED | 02 |
| NUE JK 10/21/06 0055 000     | COM           | 6703469JK | 472    | 984     | SH Call | DEFINED | 02 |
| NVIDIA CORP                  | COM           | 67066G104 | 2208   | 103703  | SH      | DEFINED | 02 |
| NYSE GROUP INC               | COM           | 62949W103 | 204506 | 2986372 | SH      | DEFINED | 01 |
| NYX IN 09/16/06 0070 000     | COM           | 62949W9IN | 499    | 997     | SH Call | DEFINED | 02 |
| O REILLY AUTOMOTIVE INC      | COM           | 686091109 | 867    | 27799   | SH      | DEFINED | 02 |
| OAA ME 01/20/07 0025 000     | COM           | 5219969ME | 337    | 725     | SH PUT  | DEFINED | 02 |
| OAA MF 01/20/07 0030 000     | COM           | 5219969MF | 1972   | 2390    | SH PUT  | DEFINED | 02 |
| OAJ MB 01/20/07 0010 000     | COM           | 8299969MB | 530    | 1000    | SH PUT  | DEFINED | 02 |
| OAKLEY INC                   | COM           | 673662102 | 394    | 23378   | SH      | DEFINED | 02 |
| OCCULOGIX INC                | COM           | 67461T107 | 322    | 148350  | SH      | DEFINED | 02 |
| ODK AN 01/20/07 0170 000     | COM           | 4989959AN | 5378   | 4500    | SH Call | DEFINED | 02 |
| OFFICE DEPOT INC             | COM           | 676220106 | 300    | 7890    | SH      | DEFINED | 01 |
| OGE ENERGY CORP              | COM           | 670837103 | 744    | 21227   | SH      | DEFINED | 02 |
| OGW AD 01/17/09 0020 000     | COM           | G049999AD | 1470   | 3000    | SH Call | DEFINED | 02 |
| OHIO CAS CORP                | COM           | 677240103 | 248    | 8331    | SH      | DEFINED | 02 |
| OHR ME 01/20/07 0100 000     | COM           | 7609989ME | 756    | 250     | SH PUT  | DEFINED | 02 |
| OIH GH 07/22/06 0140 000     | COM           | 6780029GH | 262    | 236     | SH Call | DEFINED | 02 |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 2675   | 17900   | SH      | DEFINED | 02 |
| OJW AG 01/20/07 0059 000     | COM           | 8139729AG | 507    | 1333    | SH Call | DEFINED | 02 |
| OJW AH 01/20/07 0060 000     | COM           | 8139729AH | 255    | 749     | SH Call | DEFINED | 02 |
| OJW AX 01/20/07 0050 000     | COM           | 8139729AX | 1366   | 1485    | SH Call | DEFINED | 02 |
| OKX AX 01/20/07 0022 500     | COM           | 1779979AX | 920    | 500     | SH Call | DEFINED | 02 |
| OLB MA 01/20/07 0005 000     | COM           | 1319939MA | 511    | 1087    | SH PUT  | DEFINED | 02 |
| OMX AF 01/20/07 0030 000     | COM           | 67622P9AF | 1525   | 1250    | SH Call | DEFINED | 02 |
| ONO AA 01/20/07 0005 000     | COM           | 2689849AA | 252    | 2655    | SH Call | DEFINED | 02 |
| ONP AV 01/20/07 0042 500     | COM           | 1649999AV | 588    | 1961    | SH Call | DEFINED | 02 |
| OOJ ME 01/20/07 0025 000     | COM           | 6419849ME | 268    | 1000    | SH PUT  | DEFINED | 02 |

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| OOX ML 01/20/07 0060 000     | COM           | 6298769ML | 330  | 500    | SH | PUT  | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 203  | 4437   | SH |      | DEFINED | 01 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 1221 | 26655  | SH |      | DEFINED | 02 |
| OPEN TEXT CORP               | COM           | 683715106 | 144  | 10000  | SH |      | DEFINED | 02 |
| OPSWARE INC                  | COM           | 68383A101 | 209  | 25398  | SH |      | DEFINED | 02 |
| OQD AF 01/20/07 0330 000     | COM           | 3829889AF | 827  | 76     | SH | Call | DEFINED | 02 |
| OQD AL 01/20/07 0360 000     | COM           | 3829889AL | 276  | 32     | SH | Call | DEFINED | 02 |
| OQD AT 01/20/07 0300 000     | COM           | 3829889AT | 696  | 52     | SH | Call | DEFINED | 02 |
| OQD AY 01/20/07 0420 000     | COM           | 3829889AY | 282  | 58     | SH | Call | DEFINED | 02 |
| OQD MO 01/20/07 0500 000     | COM           | 3829889MO | 354  | 40     | SH | PUT  | DEFINED | 02 |
| ORACLE CORP                  | COM           | 68389X105 | 8348 | 576088 | SH |      | DEFINED | 02 |
| ORJ MN 01/20/07 0040 000     | COM           | 8139789MN | 206  | 8231   | SH | PUT  | DEFINED | 02 |
| ORU MF 01/20/07 0032 000     | COM           | 8139769MF | 250  | 2000   | SH | PUT  | DEFINED | 02 |
| OSI RESTAURANT PARTNERS INC  | COM           | 67104A101 | 4467 | 129099 | SH |      | DEFINED | 02 |
| OSI WH 11/18/06 0040 000     | COM           | 67104A9WH | 585  | 1000   | SH | PUT  | DEFINED | 02 |
| OUA AD 01/20/07 0020 000     | COM           | 9149999AD | 242  | 175    | SH | Call | DEFINED | 02 |
| OUB AG 01/20/07 0035 000     | COM           | 2789879AG | 306  | 3500   | SH | Call | DEFINED | 02 |
| OUB ME 01/20/07 0025 000     | COM           | 2789879ME | 401  | 10025  | SH | PUT  | DEFINED | 02 |
| OUP AV 01/20/07 0050 000     | COM           | 3829969AV | 222  | 6      | SH | Call | DEFINED | 02 |
| O UW AL 01/20/07 0260 000    | COM           | 3829919AL | 678  | 40     | SH | Call | DEFINED | 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM           | 690368105 | 462  | 7805   | SH |      | DEFINED | 03 |
| OVJ AV 01/20/07 0012 500     | COM           | 2109939AV | 2582 | 1537   | SH | Call | DEFINED | 02 |
| OVW MO 01/20/07 0145 000     | COM           | 5959899MO | 234  | 261    | SH | PUT  | DEFINED | 02 |
| OVY MH 01/20/07 0040 000     | COM           | 2539969MH | 1081 | 2300   | SH | PUT  | DEFINED | 02 |
| OWENS & MINOR INC NEW        | COM           | 690732102 | 256  | 8953   | SH |      | DEFINED | 02 |
| OYX AJ 01/20/07 0050 000     | COM           | 8679889AJ | 245  | 75     | SH | Call | DEFINED | 02 |
| OYX AL 01/20/07 0060 000     | COM           | 8679889AL | 477  | 197    | SH | Call | DEFINED | 02 |
| OYX AP 01/20/07 0080 000     | COM           | 8679889AP | 456  | 426    | SH | Call | DEFINED | 02 |
| OYX AQ 01/20/07 0085 000     | COM           | 8679889AQ | 391  | 466    | SH | Call | DEFINED | 02 |
| OZM AJ 01/20/07 0050 000     | COM           | 1419899AJ | 270  | 587    | SH | Call | DEFINED | 02 |
| P F CHANGS CHINA BISTRO INC  | COM           | 69333Y108 | 285  | 7509   | SH |      | DEFINED | 02 |
| PACCAR INC                   | COM           | 693718108 | 2016 | 24470  | SH |      | DEFINED | 02 |
| PAN AMERICAN SILVER CORP     | COM           | 697900108 | 4795 | 266543 | SH |      | DEFINED | 02 |
| PANERA BREAD CO              | CL A          | 69840W108 | 236  | 3503   | SH |      | DEFINED | 02 |
| PAPA JOHNS INTL INC          | COM           | 698813102 | 2014 | 60654  | SH |      | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC   | COM           | 69888P106 | 2753 | 149143 | SH |      | DEFINED | 02 |
| PARTNERRE LTD                | COM           | G6852T105 | 417  | 6515   | SH |      | DEFINED | 02 |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 1100 | 38865  | SH |      | DEFINED | 02 |
| PAXAR CORP                   | COM           | 704227107 | 211  | 10281  | SH |      | DEFINED | 02 |
| PCU IS 09/16/06 0095 000     | COM           | 84265V9IS | 375  | 790    | SH | Call | DEFINED | 02 |
| PCU UQ 09/16/06 0085 000     | COM           | 84265V9UQ | 323  | 500    | SH | PUT  | DEFINED | 02 |
| PCU UR 09/16/06 0090 000     | COM           | 84265V9UR | 910  | 1000   | SH | PUT  | DEFINED | 02 |
| PD SD 07/22/06 0072 500      | COM           | 7172659SD | 232  | 4030   | SH | PUT  | DEFINED | 02 |
| PDE JG 10/21/06 0035 000     | COM           | 74153Q9JG | 1011 | 4873   | SH | Call | DEFINED | 02 |
| PDE VE 10/21/06 0025 000     | COM           | 74153Q9VE | 637  | 7490   | SH | PUT  | DEFINED | 02 |
| PDL BIOPHARMA INC            | COM           | 69329Y104 | 208  | 11303  | SH |      | DEFINED | 02 |
| PEP BOYS MANNY MOE & JACK    | COM           | 713278109 | 583  | 49703  | SH |      | DEFINED | 02 |
| PEPSI BOTTLING GROUP INC     | COM           | 713409100 | 338  | 10502  | SH |      | DEFINED | 01 |
| PEPSICO INC                  | COM           | 713448108 | 5891 | 98115  | SH |      | DEFINED | 02 |
| PETROCHINA CO LTD            | SPONSORED ADR | 71646E100 | 243  | 2246   | SH |      | DEFINED | 01 |
| PETROHAWK ENERGY CORP        | COM           | 716495106 | 1122 | 89059  | SH |      | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 1022 | 12801  | SH |      | DEFINED | 02 |
| PFIZER INC                   | COM           | 717081103 | 1224 | 52156  | SH |      | DEFINED | 02 |
| PG AW 01/20/07 0047 500      | COM           | 7427189AW | 255  | 254    | SH | Call | DEFINED | 02 |
| PG ML 01/20/07 0060 000      | COM           | 7427189ML | 251  | 571    | SH | PUT  | DEFINED | 02 |
| PG SL 07/22/06 0060 000      | COM           | 7427189SL | 454  | 1196   | SH | PUT  | DEFINED | 02 |
| PG VL 10/21/06 0060 000      | COM           | 7427189VL | 283  | 708    | SH | PUT  | DEFINED | 02 |
| PHARMACYCLICS INC            | COM           | 716933106 | 198  | 51191  | SH |      | DEFINED | 02 |
| PHARMION CORP                | COM           | 71715B409 | 960  | 56387  | SH |      | DEFINED | 02 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 635  | 18400  | SH |      | DEFINED | 02 |
| PHOTRONICS INC               | COM           | 719405102 | 295  | 19958  | SH |      | DEFINED | 02 |
| PIER 1 IMPORTS INC           | COM           | 720279108 | 1258 | 180227 | SH |      | DEFINED | 01 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| PINNACLE ENTMT INC           | COM            | 723456109 | 1369  | 44663  | SH | DEFINED | 02         |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 2302  | 56783  | SH | DEFINED | 02         |
| PLANTRONICS INC NEW          | COM            | 727493108 | 976   | 43926  | SH | DEFINED | 02         |
| PLUG POWER INC               | COM            | 72919P103 | 172   | 36866  | SH | DEFINED | 02         |
| POLYCOM INC                  | COM            | 73172K104 | 398   | 18155  | SH | DEFINED | 02         |
| POOL CORPORATION             | COM            | 73278L105 | 1434  | 32864  | SH | DEFINED | 02         |
| PORTALPLAYER INC             | COM            | 736187204 | 161   | 16389  | SH | DEFINED | 02         |
| POTLATCH CORP NEW            | COM            | 737630103 | 509   | 13488  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN BIOT & GEN | 73935X856 | 1484  | 91630  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN EN EX PROD | 73935X658 | 2235  | 120010 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN FD & BEV   | 73935X849 | 450   | 29382  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN LSR & ENT  | 73935X757 | 10685 | 662455 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN MEDIA PORT | 73935X823 | 12601 | 896857 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN NETWKG PRT | 73935X815 | 7932  | 514041 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN OIL SVCS   | 73935X625 | 3757  | 181059 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN SEMCT PORT | 73935X781 | 2349  | 135800 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYNAMIC TELECO | 73935X765 | 14962 | 929876 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYNM SM CP GRW | 73935X872 | 2231  | 132900 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYNM SM CP VAL | 73935X864 | 2532  | 154945 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | GOLDEN DRG USX | 73935X401 | 4554  | 284100 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | HI GRW RT DIV  | 73935X724 | 2404  | 154100 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | HI YLD EQ DVDN | 73935X302 | 3395  | 230950 | SH | DEFINED | 02         |
| POWERWAVE TECHNOLOGIES INC   | COM            | 739363109 | 251   | 27471  | SH | DEFINED | 02         |
| PPG INDS INC                 | COM            | 693506107 | 230   | 3488   | SH | DEFINED | 01         |
| PPG INDS INC                 | COM            | 693506107 | 541   | 8191   | SH | DEFINED | 02         |
| PPL CORP                     | COM            | 69351T106 | 831   | 25738  | SH | DEFINED | 02         |
| PQX IU 09/16/06 0037 500     | COM            | 7043269IU | 731   | 2758   | SH | Call    | DEFINED 02 |
| PRECISION CASTPARTS CORP     | COM            | 740189105 | 1213  | 20290  | SH | DEFINED | 02         |
| PRESTIGE BRANDS HLDGS INC    | COM            | 74112D101 | 140   | 13996  | SH | DEFINED | 02         |
| PRICE T ROWE GROUP INC       | COM            | 74144T108 | 2459  | 65032  | SH | DEFINED | 02         |
| PRICELINE COM INC            | COM NEW        | 741503403 | 1723  | 57693  | SH | DEFINED | 02         |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 3017  | 96598  | SH | DEFINED | 02         |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 33748 | 606980 | SH | DEFINED | 02         |
| PROLOGIS                     | SH BEN INT     | 743410102 | 351   | 6734   | SH | DEFINED | 01         |
| PRX WX 11/18/06 0022 500     | COM            | 69888P9WX | 311   | 675    | SH | PUT     | DEFINED 02 |
| PULTE HOMES INC              | COM            | 745867101 | 803   | 27883  | SH | DEFINED | 02         |
| PXF AN 01/20/07 0070 000PKG  | COM            | 7179799AN | 975   | 2500   | SH | Call    | DEFINED 02 |
| PYR ENERGY CORP              | COM            | 693677106 | 28    | 26484  | SH | DEFINED | 01         |
| QAA AJ 01/20/07 0050 000     | COM            | 7479889AJ | 900   | 750    | SH | Call    | DEFINED 02 |
| QAA AO 01/20/07 0075 000     | COM            | 7479889AO | 337   | 1499   | SH | Call    | DEFINED 02 |
| QAA MM 01/20/07 0065 000     | COM            | 7479889MM | 1076  | 996    | SH | PUT     | DEFINED 02 |
| QAA MZ 01/20/07 0062 500     | COM            | 7479889MZ | 213   | 233    | SH | PUT     | DEFINED 02 |
| QAK LM 12/16/06 0065 000     | COM            | 0251959LM | 271   | 452    | SH | Call    | DEFINED 02 |
| QBP JF 10/21/06 0030 000     | COM            | 46122E9JF | 221   | 1076   | SH | Call    | DEFINED 02 |
| QFJ SJ 07/22/06 0050 000     | COM            | 8269199SJ | 1063  | 673    | SH | PUT     | DEFINED 02 |
| QHR IX 09/16/06 0022 500     | COM            | 2479079IX | 231   | 4206   | SH | Call    | DEFINED 02 |
| QLT INC                      | COM            | 746927102 | 624   | 88174  | SH | DEFINED | 02         |
| QNQ XX 12/16/06 0022 500     | COM            | 64110L9XX | 819   | 5370   | SH | PUT     | DEFINED 02 |
| QQQ XO 12/16/06 0041 000     | COM            | 6311009XO | 1350  | 5000   | SH | PUT     | DEFINED 02 |
| QRN KB 11/18/06 0010 000     | COM            | 75605L9KB | 233   | 1530   | SH | Call    | DEFINED 02 |
| QSU UF 09/16/06 0030 000     | COM            | 8676529UF | 628   | 1495   | SH | PUT     | DEFINED 02 |
| QSY SY 07/22/06 0027 500     | COM            | 9837599SY | 8104  | 6282   | SH | PUT     | DEFINED 02 |
| QSY VX 10/21/06 0022 500     | COM            | 9837599VX | 510   | 645    | SH | PUT     | DEFINED 02 |
| QTN AV 01/20/07 0012 500     | COM            | 4990059AV | 463   | 1202   | SH | Call    | DEFINED 02 |
| QUALCOMM INC                 | COM            | 747525103 | 9696  | 241972 | SH | DEFINED | 02         |
| QUANTUM FUEL SYS TECH WORLDW | COM            | 74765E109 | 250   | 73451  | SH | DEFINED | 02         |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 4366  | 118605 | SH | DEFINED | 02         |
| QUIKSILVER INC               | COM            | 74838C106 | 178   | 14622  | SH | DEFINED | 02         |
| RADIAN GROUP INC             | COM            | 750236101 | 961   | 15557  | SH | DEFINED | 02         |
| RAMBUS INC DEL               | COM            | 750917106 | 881   | 38626  | SH | DEFINED | 02         |
| RANDGOLD RES LTD             | ADR            | 752344309 | 273   | 13001  | SH | DEFINED | 02         |
| RAYONIER INC                 | COM            | 754907103 | 468   | 12335  | SH | DEFINED | 02         |



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|                           |                |           |       |         |    |         |            |
|---------------------------|----------------|-----------|-------|---------|----|---------|------------|
| RED LION HOTELS CORP      | COM            | 756764106 | 139   | 12701   | SH | DEFINED | 01         |
| REDBACK NETWORKS INC      | COM NEW        | 757209507 | 1593  | 86876   | SH | DEFINED | 02         |
| REGAL ENTMT GROUP         | CL A           | 758766109 | 719   | 35406   | SH | DEFINED | 02         |
| REGENERON PHARMACEUTICALS | COM            | 75886F107 | 336   | 26200   | SH | DEFINED | 02         |
| REGIONAL BK HOLDRS TR     | DEPOSITRY RCPT | 75902E100 | 6762  | 46050   | SH | DEFINED | 02         |
| REMINGTON OIL & GAS CORP  | COM            | 759594302 | 478   | 10867   | SH | DEFINED | 02         |
| RENOVIS INC               | COM            | 759885106 | 542   | 35413   | SH | DEFINED | 02         |
| RENT A CTR INC NEW        | COM            | 76009N100 | 387   | 15568   | SH | DEFINED | 02         |
| RENTECH INC               | COM            | 760112102 | 90    | 19352   | SH | DEFINED | 01         |
| RESEARCH IN MOTION LTD    | COM            | 760975102 | 5557  | 79652   | SH | DEFINED | 02         |
| REUNION INDS INC          | COM            | 761312107 | 34    | 81857   | SH | DEFINED | 01         |
| REYNOLDS AMERICAN INC     | COM            | 761713106 | 11460 | 99390   | SH | DEFINED | 02         |
| RF MICRODEVICES INC       | COM            | 749941100 | 1161  | 194389  | SH | DEFINED | 02         |
| RIG AI 01/20/07 0045 000  | COM            | G900789AI | 2730  | 750     | SH | Call    | DEFINED 02 |
| RIG AJ 01/20/07 0050 000  | COM            | G900789AJ | 8890  | 2800    | SH | Call    | DEFINED 02 |
| RIG AM 01/20/07 0065 000  | COM            | G900789AM | 383   | 200     | SH | Call    | DEFINED 02 |
| RIG HJ 08/19/06 0050 000  | COM            | G900789HJ | 764   | 250     | SH | Call    | DEFINED 02 |
| RIG KM 11/18/06 0065 000  | COM            | G900789KM | 341   | 190     | SH | Call    | DEFINED 02 |
| RIG TP 08/19/06 0080 000  | COM            | G900789TP | 344   | 800     | SH | PUT     | DEFINED 02 |
| RIG TR 08/19/06 0090 000  | COM            | G900789TR | 1080  | 1000    | SH | PUT     | DEFINED 02 |
| RITE AID CORP             | COM            | 767754104 | 1396  | 329309  | SH | DEFINED | 02         |
| RKH KI 11/18/06 0145 000  | COM            | 75902E9KI | 335   | 450     | SH | Call    | DEFINED 02 |
| ROCKWELL COLLINS INC      | COM            | 774341101 | 654   | 11710   | SH | DEFINED | 02         |
| ROK JM 10/21/06 0065 000  | COM            | 7739039JM | 233   | 255     | SH | Call    | DEFINED 02 |
| RQW SV 07/22/06 0042 500  | COM            | 74144T9SV | 368   | 800     | SH | PUT     | DEFINED 02 |
| RTI INTL METALS INC       | COM            | 74973W107 | 597   | 10686   | SH | DEFINED | 02         |
| RUDDICK CORP              | COM            | 781258108 | 702   | 28629   | SH | DEFINED | 02         |
| RUT SL 07/22/06 0760 000  | COM            | 1248359SL | 1148  | 300     | SH | PUT     | DEFINED 02 |
| RYDER SYS INC             | COM            | 783549108 | 581   | 9952    | SH | DEFINED | 03         |
| RYDEX ETF TRUST           | S&P 500 EQ TRD | 78355W106 | 10686 | 248800  | SH | DEFINED | 02         |
| RYLAND GROUP INC          | COM            | 783764103 | 611   | 14020   | SH | DEFINED | 02         |
| RZ JA 10/21/06 0005 000   | COM            | 7540559JA | 227   | 375     | SH | Call    | DEFINED 02 |
| SALTON INC                | COM            | 795757103 | 31    | 13034   | SH | DEFINED | 01         |
| SALTON INC                | COM            | 795757103 | 28    | 11683   | SH | DEFINED | 02         |
| SAN JUAN BASIN RTY TR     | UNIT BEN INT   | 798241105 | 268   | 6888    | SH | DEFINED | 01         |
| SANOFI AVENTIS            | SPONSORED ADR  | 80105N105 | 445   | 9134    | SH | DEFINED | 02         |
| SAP IJ 09/16/06 0050 000  | COM            | 8030549IJ | 200   | 455     | SH | Call    | DEFINED 02 |
| SAPIENT CORP              | COM            | 803062108 | 54    | 10259   | SH | DEFINED | 02         |
| SARA LEE CORP             | COM            | 803111103 | 561   | 35000   | SH | DEFINED | 01         |
| SARA LEE CORP             | COM            | 803111103 | 3883  | 242372  | SH | DEFINED | 02         |
| SCHEIN HENRY INC          | COM            | 806407102 | 2203  | 47136   | SH | DEFINED | 02         |
| SCIENTIFIC GAMES CORP     | CL A           | 80874P109 | 673   | 18886   | SH | DEFINED | 02         |
| SCOTTISH PWR PLC          | SP ADR FNL NEW | 81013T804 | 257   | 5959    | SH | DEFINED | 02         |
| SDU JX 10/21/06 0022 500  | COM            | 8707569JX | 3316  | 3349    | SH | Call    | DEFINED 02 |
| SEAGATE TECHNOLOGY        | SHS            | G7945J104 | 1778  | 78554   | SH | DEFINED | 02         |
| SECURE COMPUTING CORP     | COM            | 813705100 | 133   | 15453   | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR     | SBI CONS DISCR | 81369Y407 | 2641  | 79110   | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR     | SBI CONS STPLS | 81369Y308 | 403   | 16661   | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR     | SBI INT-ENERGY | 81369Y506 | 58550 | 1032259 | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR     | SBI INT-UTILS  | 81369Y886 | 4114  | 127400  | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR     | SBI MATERIALS  | 81369Y100 | 9214  | 287025  | SH | DEFINED | 02         |
| SEMICONDUCTOR HLDRS TR    | DEP RCPT       | 816636203 | 2814  | 85493   | SH | DEFINED | 02         |
| SEPRACOR INC              | COM            | 817315104 | 6596  | 115435  | SH | DEFINED | 02         |
| SFB SB 07/22/06 0132 000  | COM            | 78462F9SB | 243   | 500     | SH | PUT     | DEFINED 02 |
| SFBC INTL INC             | COM            | 784121105 | 1391  | 91744   | SH | DEFINED | 02         |
| SHERWIN WILLIAMS CO       | COM            | 824348106 | 928   | 19553   | SH | DEFINED | 02         |
| SHIRE PLC                 | SPONSORED ADR  | 82481R106 | 12240 | 276744  | SH | DEFINED | 02         |
| SIERRA HEALTH SVCS INC    | COM            | 826322109 | 815   | 18091   | SH | DEFINED | 02         |
| SILICON LABORATORIES INC  | COM            | 826919102 | 2499  | 71088   | SH | DEFINED | 02         |
| SIMON PPTY GROUP INC NEW  | COM            | 828806109 | 1696  | 20447   | SH | DEFINED | 02         |
| SINA CORP                 | ORD            | G81477104 | 924   | 37003   | SH | DEFINED | 02         |
| SINGING MACH INC          | COM NEW        | 829322304 | 18    | 55272   | SH | DEFINED | 01         |

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| SIRIUS SATELLITE RADIO INC    | COM            | 82966U103 | 311   | 65430  | SH | DEFINED | 02         |
| SIRVA INC                     | COM            | 82967Y104 | 219   | 33776  | SH | DEFINED | 01         |
| SK TELECOM LTD                | SPONSORED ADR  | 78440P108 | 807   | 34479  | SH | DEFINED | 02         |
| SKX JE 10/21/06 0025 000      | COM            | 8305669JE | 300   | 1500   | SH | Call    | DEFINED 02 |
| SKYWEST INC                   | COM            | 830879102 | 564   | 22758  | SH | DEFINED | 02         |
| SLB HL 08/19/06 0060 000      | COM            | 8068579HL | 480   | 700    | SH | Call    | DEFINED 02 |
| SLB KZ 11/18/06 0062 500      | COM            | 8068579KZ | 296   | 400    | SH | Call    | DEFINED 02 |
| SLE MW 01/20/07 0017 500      | COM            | 8031119MW | 372   | 2010   | SH | PUT     | DEFINED 02 |
| SNP SM 07/22/06 0065 000      | COM            | 16941R9SM | 341   | 429    | SH | PUT     | DEFINED 02 |
| SOFTWARE HOLDRS TR            | DEPOSITRY RCPT | 83404B103 | 267   | 7700   | SH | DEFINED | 02         |
| SONUS PHARMACEUTICALS INC     | COM            | 835692104 | 383   | 77000  | SH | DEFINED | 02         |
| SONY CORP                     | ADR NEW        | 835699307 | 722   | 16400  | SH | DEFINED | 02         |
| SOURCE INTERLINK COS INC      | COM NEW        | 836151209 | 563   | 47287  | SH | DEFINED | 02         |
| SOUTHERN COPPER CORP          | COM            | 84265V105 | 8132  | 91236  | SH | DEFINED | 02         |
| SOUTHWEST AIRLS CO            | COM            | 844741108 | 699   | 42681  | SH | DEFINED | 03         |
| SOUTHWESTERN ENERGY CO        | COM            | 845467109 | 3816  | 122478 | SH | DEFINED | 02         |
| SPDR TR                       | UNIT SER 1     | 78462F103 | 40666 | 319500 | SH | DEFINED | 02         |
| SPRINT NEXTEL CORP            | COM FON        | 852061100 | 972   | 48635  | SH | DEFINED | 02         |
| SPT UJ 09/16/06 1150 000      | COM            | 12486T9UJ | 520   | 1000   | SH | PUT     | DEFINED 02 |
| SQX AZ 01/20/07 0032 500      | COM            | 8552449AZ | 540   | 750    | SH | Call    | DEFINED 02 |
| SRA INTL INC                  | CL A           | 78464R105 | 869   | 32646  | SH | DEFINED | 01         |
| SRA INTL INC                  | CL A           | 78464R105 | 260   | 9761   | SH | DEFINED | 02         |
| SSH HX 08/19/06 0022 500PKG   | COM            | 8529839HX | 285   | 4076   | SH | Call    | DEFINED 02 |
| ST JUDE MED INC               | COM            | 790849103 | 294   | 9058   | SH | DEFINED | 01         |
| ST JUDE MED INC               | COM            | 790849103 | 5374  | 165777 | SH | DEFINED | 02         |
| ST PAUL TRAVELERS INC         | COM            | 792860108 | 1837  | 41214  | SH | DEFINED | 02         |
| STAR SCIENTIFIC INC           | COM            | 85517P101 | 729   | 282402 | SH | DEFINED | 02         |
| STARWOOD HOTELS&RESORTS WRLD  | COM            | 85590A401 | 2322  | 38478  | SH | DEFINED | 02         |
| STATE STR CORP                | COM            | 857477103 | 597   | 10278  | SH | DEFINED | 01         |
| STEEL TECHNOLOGIES INC        | COM            | 858147101 | 364   | 18723  | SH | DEFINED | 02         |
| STEMCELLS INC                 | COM            | 85857R105 | 84    | 41193  | SH | DEFINED | 02         |
| STJ SJ 07/22/06 0050 000      | COM            | 7908499SJ | 804   | 458    | SH | PUT     | DEFINED 02 |
| STREETTRACKS SER TR           | DJ WL SMCP ETF | 86330E810 | 18710 | 324214 | SH | DEFINED | 02         |
| STREETTRACKS SER TR           | DJ WLSH TOT MK | 86330E885 | 2362  | 25700  | SH | DEFINED | 02         |
| STREETTRACKS SER TR           | KBW BK ETF     | 86330E794 | 1612  | 30000  | SH | DEFINED | 02         |
| STREETTRACKS SER TR           | SPDR HOMEBUILD | 86330E745 | 809   | 23800  | SH | DEFINED | 02         |
| STRYKER CORP                  | COM            | 863667101 | 1158  | 27510  | SH | DEFINED | 02         |
| SUNCOR ENERGY INC             | COM            | 867229106 | 217   | 2673   | SH | DEFINED | 01         |
| SUNCOR ENERGY INC             | COM            | 867229106 | 680   | 8400   | SH | DEFINED | 02         |
| SUNOCO INC                    | COM            | 86764P109 | 349   | 5042   | SH | DEFINED | 02         |
| SUNPOWER CORP                 | COM CL A       | 867652109 | 2259  | 80635  | SH | DEFINED | 02         |
| SUNTRUST BKS INC              | COM            | 867914103 | 646   | 8473   | SH | DEFINED | 01         |
| SUPERGEN INC                  | COM            | 868059106 | 238   | 65543  | SH | DEFINED | 02         |
| SUPERIOR INDS INTL INC        | COM            | 868168105 | 218   | 11918  | SH | DEFINED | 02         |
| SUQ AZ 01/20/07 0002 500      | COM            | 8668109AZ | 267   | 1550   | SH | Call    | DEFINED 02 |
| SUQ JH 10/21/06 0004 000      | COM            | 8668109JH | 523   | 11000  | SH | Call    | DEFINED 02 |
| SUQ MA 01/20/07 0005 000      | COM            | 8668109MA | 200   | 2000   | SH | PUT     | DEFINED 02 |
| SVB FINL GROUP                | COM            | 78486Q101 | 560   | 12317  | SH | DEFINED | 02         |
| SWF MI 01/20/07 0045 000      | COM            | 8009969MI | 517   | 1202   | SH | PUT     | DEFINED 02 |
| SWIFT ENERGY CO               | COM            | 870738101 | 984   | 22928  | SH | DEFINED | 02         |
| SWQ AP 01/20/07 0012 500      | COM            | 80004C9AP | 378   | 97     | SH | Call    | DEFINED 02 |
| SYMANTEC CORP                 | COM            | 871503108 | 1613  | 103781 | SH | DEFINED | 02         |
| SYMBOL TECHNOLOGIES INC       | COM            | 871508107 | 480   | 44514  | SH | DEFINED | 02         |
| SYNAGRO TECHNOLOGIES INC      | COM NEW        | 871562203 | 64    | 16226  | SH | DEFINED | 02         |
| SYNIVERSE HLDGS INC           | COM            | 87163F106 | 344   | 23368  | SH | DEFINED | 02         |
| SZP GL 07/22/06 1260 000      | COM            | 7839819GL | 3905  | 1755   | SH | Call    | DEFINED 02 |
| SZP UJ 09/16/06 1250 000      | COM            | 7839819UJ | 2134  | 1100   | SH | PUT     | DEFINED 02 |
| TAG-IT PAC INC                | COM            | 873774103 | 14    | 20989  | SH | DEFINED | 01         |
| TAKE-TWO INTERACTIVE SOFTWARE | COM            | 874054109 | 2850  | 267383 | SH | DEFINED | 02         |
| TD AMERITRADE HLDG CORP       | COM            | 87236Y108 | 6408  | 432707 | SH | DEFINED | 02         |
| TECH DATA CORP                | COM            | 878237106 | 449   | 11722  | SH | DEFINED | 02         |
| TEEKAY SHIPPING MARSHALL ISL  | COM            | Y8564W103 | 3482  | 83233  | SH | DEFINED | 02         |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| TEKELEC                      | COM            | 879101103 | 3604  | 291836 | SH | DEFINED | 02         |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 467   | 36638  | SH | DEFINED | 02         |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 1176  | 56435  | SH | DEFINED | 02         |
| TELEFONOS DE MEXICO S A      | SPON ADR ORD L | 879403780 | 585   | 28100  | SH | DEFINED | 03         |
| TELETOUCH COMMUNICATIONS INC | COM NEW        | 87951V206 | 5     | 13565  | SH | DEFINED | 01         |
| TELLABS INC                  | COM            | 879664100 | 664   | 49866  | SH | DEFINED | 02         |
| TEMPLE INLAND INC            | COM            | 879868107 | 917   | 21384  | SH | DEFINED | 02         |
| TENGASCO INC                 | COM NEW        | 88033R205 | 17    | 12984  | SH | DEFINED | 01         |
| TEREX CORP NEW               | COM            | 880779103 | 10499 | 106373 | SH | DEFINED | 02         |
| TESORO CORP                  | COM            | 881609101 | 6012  | 80844  | SH | DEFINED | 02         |
| TETON ENERGY CORP            | COM            | 881628101 | 85    | 14905  | SH | DEFINED | 01         |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 1951  | 61749  | SH | DEFINED | 02         |
| TEX GM 07/22/06 0065 000     | COM            | 8807799GM | 213   | 63     | SH | Call    | DEFINED 02 |
| TEX GT 07/22/06 0100 000     | COM            | 8807799GT | 224   | 710    | SH | Call    | DEFINED 02 |
| TEXAS INSTRS INC             | COM            | 882508104 | 1163  | 38400  | SH | DEFINED | 02         |
| THQ AA 01/20/07 0005 000     | COM            | 8855359AA | 320   | 4000   | SH | Call    | DEFINED 02 |
| THX IK 09/16/06 0055 000     | COM            | 4421209IK | 695   | 939    | SH | Call    | DEFINED 02 |
| TIME WARNER TELECOM INC      | CL A           | 887319101 | 291   | 19616  | SH | DEFINED | 02         |
| TIVO INC                     | COM            | 888706108 | 2728  | 381487 | SH | DEFINED | 02         |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 364   | 7163   | SH | DEFINED | 02         |
| TQA TE 08/19/06 0025 000     | COM            | 87236Y9TE | 217   | 213    | SH | PUT     | DEFINED 02 |
| TRANSOCEAN INC               | ORD            | G90078109 | 4465  | 55589  | SH | DEFINED | 02         |
| TRIBUNE CO NEW               | COM            | 896047107 | 207   | 6375   | SH | DEFINED | 01         |
| TRIBUNE CO NEW               | COM            | 896047107 | 722   | 22275  | SH | DEFINED | 02         |
| TRIDENT MICROSYSTEMS INC     | COM            | 895919108 | 306   | 16144  | SH | DEFINED | 02         |
| TRONOX INC                   | CL A           | 897051108 | 158   | 12200  | SH | DEFINED | 02         |
| TS LE 12/16/06 0025 000      | COM            | 88031M9LE | 290   | 175    | SH | Call    | DEFINED 02 |
| TSW IH 09/16/06 0040 000     | COM            | 8709999IH | 1007  | 2651   | SH | Call    | DEFINED 02 |
| TUK WU 11/18/06 0007 500     | COM            | 8887069WU | 1113  | 10600  | SH | PUT     | DEFINED 02 |
| TUO UC 09/16/06 0015 000     | COM            | 8740549UC | 872   | 2100   | SH | PUT     | DEFINED 02 |
| TVQ UU 09/16/06 0037 500     | COM            | 8816249UU | 489   | 808    | SH | PUT     | DEFINED 02 |
| TWX GR 07/22/06 0017 000     | COM            | 8873179GR | 260   | 5464   | SH | Call    | DEFINED 02 |
| TWX MD 01/20/07 0020 000     | COM            | 8873179MD | 401   | 1500   | SH | PUT     | DEFINED 02 |
| TXF AL 01/20/07 0060 000     | COM            | 8739979AL | 300   | 500    | SH | Call    | DEFINED 02 |
| TXF JY 10/21/06 0057 500     | COM            | 8739979JY | 1180  | 2000   | SH | Call    | DEFINED 02 |
| TXU AX 01/20/07 0052 500     | COM            | 8731689AX | 639   | 600    | SH | Call    | DEFINED 02 |
| TXU CORP                     | COM            | 873168108 | 5804  | 97071  | SH | DEFINED | 02         |
| TXU GW 07/22/06 0047 500     | COM            | 8731689GW | 916   | 733    | SH | Call    | DEFINED 02 |
| TYC MF 01/20/07 0030 000     | COM            | 9021249MF | 228   | 785    | SH | PUT     | DEFINED 02 |
| TYCO INTL LTD NEW            | COM            | 902124106 | 7148  | 259924 | SH | DEFINED | 02         |
| UAL CORP                     | COM NEW        | 902549807 | 2991  | 96437  | SH | DEFINED | 02         |
| UBJ TA 08/19/06 0105 000     | COM            | G589979TA | 274   | 45     | SH | PUT     | DEFINED 02 |
| UCO HH 08/19/06 0040 000     | COM            | 9134319HH | 234   | 100    | SH | Call    | DEFINED 02 |
| UHB SI 07/22/06 0045 000     | COM            | 9139949SI | 440   | 3317   | SH | PUT     | DEFINED 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 39670 | 669303 | SH | DEFINED | 02         |
| ULTRALIFE BATTERIES INC      | COM            | 903899102 | 127   | 12562  | SH | DEFINED | 02         |
| UNION PAC CORP               | COM            | 907818108 | 1029  | 11073  | SH | DEFINED | 03         |
| UNISYS CORP                  | COM            | 909214108 | 86    | 13666  | SH | DEFINED | 02         |
| UNIT CORP                    | COM            | 909218109 | 308   | 5406   | SH | DEFINED | 02         |
| UNITED DOMINION REALTY TR IN | COM            | 910197102 | 296   | 10560  | SH | DEFINED | 01         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 273   | 87819  | SH | DEFINED | 01         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 127   | 40698  | SH | DEFINED | 02         |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 279   | 3385   | SH | DEFINED | 01         |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 564   | 6855   | SH | DEFINED | 03         |
| UNITED RENTALS INC           | COM            | 911363109 | 1102  | 34464  | SH | DEFINED | 02         |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 357   | 5634   | SH | DEFINED | 02         |
| UNITED THERAPEUTICS CORP DEL | COM            | 91307C102 | 3861  | 66830  | SH | DEFINED | 02         |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 13868 | 309683 | SH | DEFINED | 02         |
| UNIVERSAL TECHNICAL INST INC | COM            | 913915104 | 406   | 18426  | SH | DEFINED | 01         |
| UNIVISION COMMUNICATIONS INC | CL A           | 914906102 | 6553  | 195607 | SH | DEFINED | 02         |
| UQ AU 01/20/07 0007 500      | COM            | 69562K9AU | 349   | 2050   | SH | Call    | DEFINED 02 |
| UQM TECHNOLOGIES INC         | COM            | 903213106 | 78    | 27016  | SH | DEFINED | 02         |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| URI LH 12/16/06 0040 000     | COM            | 9113639LH | 204   | 1900   | SH | Call | DEFINED | 02 |
| US BANCORP DEL               | COM NEW        | 902973304 | 661   | 21395  | SH |      | DEFINED | 01 |
| USP SE 07/22/06 0025 000     | COM            | 6979009SE | 290   | 414    | SH | PUT  | DEFINED | 02 |
| USP SX 07/22/06 0022 500     | COM            | 6979009SX | 264   | 587    | SH | PUT  | DEFINED | 02 |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 40151 | 341800 | SH |      | DEFINED | 02 |
| UVM AK 01/20/07 0055 000     | COM            | G5876H9AK | 536   | 1930   | SH | Call | DEFINED | 02 |
| UVM KK 11/18/06 0055 000     | COM            | G5876H9KK | 281   | 1497   | SH | Call | DEFINED | 02 |
| UVM ML 01/20/07 0060 000     | COM            | G5876H9ML | 330   | 201    | SH | PUT  | DEFINED | 02 |
| UXU SC 07/22/06 0015 000     | COM            | 2081929SC | 569   | 1724   | SH | PUT  | DEFINED | 02 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 3699  | 55600  | SH |      | DEFINED | 02 |
| VALERO L P                   | COM UT LTD PRT | 91913W104 | 229   | 4631   | SH |      | DEFINED | 01 |
| VANGUARD INDEX FDS           | EXT MKT VIPERS | 922908652 | 903   | 9500   | SH |      | DEFINED | 02 |
| VANGUARD INDEX FDS           | GROWTH VIPERS  | 922908736 | 207   | 3900   | SH |      | DEFINED | 02 |
| VANGUARD INDEX FDS           | MID CAP VIPERS | 922908629 | 499   | 7400   | SH |      | DEFINED | 02 |
| VANGUARD INDEX FDS           | SMLL CP VIPERS | 922908751 | 381   | 6000   | SH |      | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | PACIFIC VIPERS | 922042866 | 2787  | 44525  | SH |      | DEFINED | 02 |
| VANGUARD SECTOR INDEX FDS    | CONSUMER DISC  | 92204A108 | 1632  | 30600  | SH |      | DEFINED | 02 |
| VANGUARD SECTOR INDEX FDS    | FINLS VIPERS   | 92204A405 | 1017  | 17627  | SH |      | DEFINED | 02 |
| VANGUARD SPECIALIZED PORTFOL | VIPERS DIV APP | 921908844 | 14037 | 285414 | SH |      | DEFINED | 02 |
| VARIAN MED SYS INC           | COM            | 92220P105 | 511   | 10790  | SH |      | DEFINED | 02 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM            | 922207105 | 327   | 10031  | SH |      | DEFINED | 02 |
| VCD AX 01/20/07 0022 500PKG  | COM            | 0049819AX | 240   | 4250   | SH | Call | DEFINED | 02 |
| VCH AL 01/20/07 0060 000     | COM            | 1669989AL | 362   | 658    | SH | Call | DEFINED | 02 |
| VCH AM 01/20/07 0065 000     | COM            | 1669989AM | 335   | 1146   | SH | Call | DEFINED | 02 |
| VCT AK 01/20/07 0055 000     | COM            | 2529989AK | 3110  | 1000   | SH | Call | DEFINED | 02 |
| VDO MJ 01/20/07 0050 000     | COM            | 2609939MJ | 274   | 250    | SH | PUT  | DEFINED | 02 |
| VEECO INSTRS INC DEL         | COM            | 922417100 | 799   | 33499  | SH |      | DEFINED | 02 |
| VERIFONE HLDGS INC           | COM            | 92342Y109 | 228   | 7486   | SH |      | DEFINED | 02 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 10967 | 327469 | SH |      | DEFINED | 02 |
| VGN AE 01/20/07 0025 000     | COM            | 3709929AE | 355   | 500    | SH | Call | DEFINED | 02 |
| VGN ME 01/20/07 0025 000     | COM            | 3709929ME | 1026  | 3600   | SH | PUT  | DEFINED | 02 |
| VGN MX 01/20/07 0022 500     | COM            | 3709929MX | 255   | 1230   | SH | PUT  | DEFINED | 02 |
| VHB AL 01/20/07 0060 000     | COM            | 9199949AL | 295   | 250    | SH | Call | DEFINED | 02 |
| VIACOM INC NEW               | CL A           | 92553P102 | 212   | 5906   | SH |      | DEFINED | 01 |
| VIACOM INC NEW               | CL B           | 92553P201 | 876   | 24449  | SH |      | DEFINED | 01 |
| VIAD CORP                    | COM NEW        | 92552R406 | 545   | 17397  | SH |      | DEFINED | 02 |
| VIDESH SANCHAR NIGAM LTD     | SPON ADR NEW   | 92659G600 | 240   | 13656  | SH |      | DEFINED | 02 |
| VIE AJ 01/20/07 0050 000     | COM            | 6519969AJ | 375   | 500    | SH | Call | DEFINED | 02 |
| VIK MG 01/20/07 0035 000     | COM            | 0329869MG | 410   | 1000   | SH | PUT  | DEFINED | 02 |
| VIMICRO INTL CORP            | ADR            | 92718N109 | 177   | 14000  | SH |      | DEFINED | 02 |
| VIRAGEN INC                  | COM NEW        | 927638403 | 20    | 53865  | SH |      | DEFINED | 01 |
| VIROPHARMA INC               | COM            | 928241108 | 236   | 27435  | SH |      | DEFINED | 02 |
| VISTACARE INC                | CL A           | 92839Y109 | 136   | 11224  | SH |      | DEFINED | 02 |
| VISTEON CORP                 | COM            | 92839U107 | 73    | 10181  | SH |      | DEFINED | 01 |
| VITESSE SEMICONDUCTOR CORP   | COM            | 928497106 | 94    | 65527  | SH |      | DEFINED | 02 |
| VIVO PARTICIPACOES S A       | SPON ADR PFD   | 92855S101 | 91    | 37067  | SH |      | DEFINED | 02 |
| VIX BV 02/14/07 0012 500     | COM            | 12497K9BV | 374   | 923    | SH | Call | DEFINED | 02 |
| VIX HV 08/16/06 0012 500     | COM            | 12497K9HV | 1257  | 4449   | SH | Call | DEFINED | 02 |
| VIX KV 11/15/06 0012 500     | COM            | 12497K9KV | 643   | 1669   | SH | Call | DEFINED | 02 |
| VJB AR 01/20/07 0090 000     | COM            | G659979AR | 208   | 540    | SH | Call | DEFINED | 02 |
| VJB MQ 01/20/07 0085 000     | COM            | G659979MQ | 374   | 270    | SH | PUT  | DEFINED | 02 |
| VK AU 01/20/07 0150 000      | COM            | 4989979AU | 853   | 396    | SH | Call | DEFINED | 02 |
| VK AW 01/20/07 0140 000      | COM            | 4989979AW | 555   | 200    | SH | Call | DEFINED | 02 |
| VKP AG 01/20/07 0033 000     | COM            | 8139759AG | 209   | 1550   | SH | Call | DEFINED | 02 |
| VLO IL 09/16/06 0060 000     | COM            | 91913Y9IL | 358   | 402    | SH | Call | DEFINED | 02 |
| VNE MF 01/20/07 0030 000     | COM            | 5799999MF | 840   | 1400   | SH | PUT  | DEFINED | 02 |
| VOD AD 01/20/07 0020 000     | COM            | 92857W9AD | 394   | 1500   | SH | Call | DEFINED | 02 |
| VOH MD 01/20/07 0020 000     | COM            | 2049949MD | 370   | 4000   | SH | PUT  | DEFINED | 02 |
| VOH ME 01/20/07 0025 000     | COM            | 2049949ME | 300   | 1000   | SH | PUT  | DEFINED | 02 |
| VPM AK 01/20/07 0055 000     | COM            | 0229979AK | 567   | 287    | SH | Call | DEFINED | 02 |
| VPM AL 01/20/07 0060 000     | COM            | 0229979AL | 3459  | 2239   | SH | Call | DEFINED | 02 |
| VRN MI 01/20/07 0045 000     | COM            | 1729889MI | 274   | 2149   | SH | PUT  | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| VTP AE 01/20/07 0025 000PKG  | COM            | 1269759AE | 1846  | 2600   | SH | Call | DEFINED | 02 |
| VUH AJ 01/20/07 0050 000     | COM            | 9139919AJ | 240   | 1020   | SH | Call | DEFINED | 02 |
| VVE AN 01/20/07 0070 000     | COM            | 9509979AN | 216   | 1922   | SH | Call | DEFINED | 02 |
| VVE MJ 01/20/07 0050 000     | COM            | 9509979MJ | 203   | 1500   | SH | PUT  | DEFINED | 02 |
| VVK AZ 01/20/07 0002 500     | COM            | 5279979AZ | 559   | 3150   | SH | Call | DEFINED | 02 |
| VYJ AK 01/20/07 0011 250     | COM            | 6419869AK | 231   | 200    | SH | Call | DEFINED | 02 |
| WABASH NATL CORP             | COM            | 929566107 | 296   | 19249  | SH |      | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 409   | 7567   | SH |      | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 1291  | 23878  | SH |      | DEFINED | 02 |
| WAL MART STORES INC          | COM            | 931142103 | 17826 | 370074 | SH |      | DEFINED | 02 |
| WALGREEN CO                  | COM            | 931422109 | 6611  | 147430 | SH |      | DEFINED | 02 |
| WALTER INDS INC              | COM            | 93317Q105 | 667   | 11563  | SH |      | DEFINED | 02 |
| WAR AW 01/19/08 0017 500     | COM            | 00199D9AW | 1296  | 1200   | SH | Call | DEFINED | 02 |
| WASHINGTON MUT INC           | COM            | 939322103 | 6205  | 136127 | SH |      | DEFINED | 02 |
| WASHINGTON POST CO           | CL B           | 939640108 | 761   | 976    | SH |      | DEFINED | 01 |
| WATSCO INC                   | COM            | 942622200 | 2241  | 37458  | SH |      | DEFINED | 02 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 255   | 10959  | SH |      | DEFINED | 02 |
| WAUSAU PAPER CORP            | COM            | 943315101 | 129   | 10379  | SH |      | DEFINED | 01 |
| WAV AD 01/19/08 0020 000     | COM            | 5219999AD | 318   | 500    | SH | Call | DEFINED | 02 |
| WBL AF 01/19/08 0030 000     | COM            | 0799999AF | 2325  | 3000   | SH | Call | DEFINED | 02 |
| WBX MX 01/19/08 0022 500     | COM            | 1019999MX | 1373  | 2250   | SH | PUT  | DEFINED | 02 |
| WCC AM 01/20/07 0065 000     | COM            | 95082P9AM | 353   | 360    | SH | Call | DEFINED | 02 |
| WCI CMNTYS INC               | COM            | 92923C104 | 264   | 13096  | SH |      | DEFINED | 02 |
| WCK AF 01/19/08 0030 000     | COM            | 2989979AF | 1750  | 1400   | SH | Call | DEFINED | 02 |
| WDC GC 07/22/06 0015 000     | COM            | 9581029GC | 332   | 692    | SH | Call | DEFINED | 02 |
| WDL MD 01/19/08 0020 000     | COM            | 5329989MD | 542   | 5700   | SH | PUT  | DEFINED | 02 |
| WDQ MT 01/19/08 0037 500     | COM            | 2479979MT | 985   | 755    | SH | PUT  | DEFINED | 02 |
| WDV MB 01/19/08 0010 000     | COM            | 5029989MB | 248   | 1225   | SH | PUT  | DEFINED | 02 |
| WEIGHT WATCHERS INTL INC NEW | COM            | 948626106 | 1997  | 48828  | SH |      | DEFINED | 02 |
| WEK ME 01/19/08 0025 000     | COM            | 2779989ME | 550   | 1550   | SH | PUT  | DEFINED | 02 |
| WELLPOINT INC                | COM            | 94973V107 | 521   | 7157   | SH |      | DEFINED | 02 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 202   | 3011   | SH |      | DEFINED | 01 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 1572  | 23437  | SH |      | DEFINED | 02 |
| WENDYS INTL INC              | COM            | 950590109 | 3915  | 67156  | SH |      | DEFINED | 02 |
| WEST CORP                    | COM            | 952355105 | 533   | 11133  | SH |      | DEFINED | 02 |
| WESTAR ENERGY INC            | COM            | 95709T100 | 3280  | 155812 | SH |      | DEFINED | 01 |
| WESTERN GAS RES INC          | COM            | 958259103 | 278   | 4643   | SH |      | DEFINED | 02 |
| WESTWOOD ONE INC             | COM            | 961815107 | 197   | 26290  | SH |      | DEFINED | 02 |
| WET SEAL INC                 | CL A           | 961840105 | 564   | 115603 | SH |      | DEFINED | 02 |
| WEYERHAEUSER CO              | COM            | 962166104 | 840   | 13494  | SH |      | DEFINED | 02 |
| WFE ME 01/19/08 0025 000     | COM            | 0029769ME | 363   | 2500   | SH | PUT  | DEFINED | 02 |
| WFO MB 01/19/08 0010 000     | COM            | 3459979MB | 342   | 950    | SH | PUT  | DEFINED | 02 |
| WGG AF 01/19/08 0030 000     | COM            | 4599969AF | 494   | 447    | SH | Call | DEFINED | 02 |
| WGM MX 01/19/08 0022 500     | COM            | 3709959MX | 4343  | 9240   | SH | PUT  | DEFINED | 02 |
| WHIRLPOOL CORP               | COM            | 963320106 | 317   | 3837   | SH |      | DEFINED | 01 |
| WHIRLPOOL CORP               | COM            | 963320106 | 3460  | 41866  | SH |      | DEFINED | 02 |
| WHITING PETE CORP NEW        | COM            | 966387102 | 640   | 15285  | SH |      | DEFINED | 02 |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 2023  | 31304  | SH |      | DEFINED | 02 |
| WHW AJ 01/19/08 0050 000     | COM            | 4069999AJ | 1475  | 500    | SH | Call | DEFINED | 02 |
| WIK AD 01/19/08 0020 000     | COM            | 6549999AD | 355   | 1000   | SH | Call | DEFINED | 02 |
| WILLBROS GROUP INC           | COM            | 969199108 | 248   | 13116  | SH |      | DEFINED | 02 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 6112  | 261659 | SH |      | DEFINED | 02 |
| WILLIAMS SONOMA INC          | COM            | 969904101 | 233   | 6846   | SH |      | DEFINED | 02 |
| WIND RIVER SYSTEMS INC       | COM            | 973149107 | 142   | 16011  | SH |      | DEFINED | 02 |
| WIRELESS HOLDRS TR           | DEPOSITRY RCPT | 97653L208 | 870   | 15000  | SH |      | DEFINED | 02 |
| WITNESS SYS INC              | COM            | 977424100 | 382   | 18916  | SH |      | DEFINED | 02 |
| WJN AN 01/19/08 0070 000     | COM            | 4789999AN | 223   | 1000   | SH | Call | DEFINED | 02 |
| WKV AJ 01/19/08 0050 000     | COM            | 5859999AJ | 230   | 500    | SH | Call | DEFINED | 02 |
| WLU MJ 01/19/08 0050 000     | COM            | 7479999MJ | 819   | 700    | SH | PUT  | DEFINED | 02 |
| WMA AD 01/19/08 0020 000     | COM            | 6209989AD | 370   | 974    | SH | Call | DEFINED | 02 |
| WMB TX 08/19/06 0022 500     | COM            | 9694579TX | 252   | 3253   | SH | PUT  | DEFINED | 02 |
| WMF AD 01/19/08 0020 000     | COM            | 5949989AD | 1962  | 3600   | SH | Call | DEFINED | 02 |

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|                              |      |           |       |        |    |      |         |    |
|------------------------------|------|-----------|-------|--------|----|------|---------|----|
| WMF AF 01/19/08 0030 000     | COM  | 5949989AF | 827   | 9450   | SH | Call | DEFINED | 02 |
| WMQ AL 01/19/08 0060 000     | COM  | 2339919AL | 439   | 520    | SH | Call | DEFINED | 02 |
| WNM MB 01/19/08 0010 000PKG  | COM  | 5599979MB | 751   | 2178   | SH | PUT  | DEFINED | 02 |
| WNU MM 01/19/08 0065 000     | COM  | 6119989MM | 595   | 1750   | SH | PUT  | DEFINED | 02 |
| WNU MQ 01/19/08 0085 000     | COM  | 6119989MQ | 416   | 400    | SH | PUT  | DEFINED | 02 |
| WO AX 01/19/08 0022 500      | COM  | 8529999AX | 598   | 2750   | SH | Call | DEFINED | 02 |
| WPA AE 01/19/08 0025 000     | COM  | 9029989AE | 1274  | 2450   | SH | Call | DEFINED | 02 |
| WPU AB 01/19/08 0010 000     | COM  | 7599999AB | 1876  | 4750   | SH | Call | DEFINED | 02 |
| WPY AC 01/19/08 0015 000     | COM  | 7479979AC | 2813  | 6050   | SH | Call | DEFINED | 02 |
| WRIGLEY WM JR CO             | COM  | 982526105 | 798   | 17596  | SH |      | DEFINED | 02 |
| WRR AP 01/19/08 0080 000     | COM  | 0229999AP | 535   | 1000   | SH | Call | DEFINED | 02 |
| WRR AR 01/19/08 0090 000     | COM  | 0229999AR | 225   | 1000   | SH | Call | DEFINED | 02 |
| WRV AK 01/19/08 0055 000     | COM  | 1729939AK | 630   | 3001   | SH | Call | DEFINED | 02 |
| WRV AL 01/19/08 0060 000     | COM  | 1729939AL | 341   | 3499   | SH | Call | DEFINED | 02 |
| WSS AT 01/19/08 0100 000     | COM  | 9039919AT | 259   | 489    | SH | Call | DEFINED | 02 |
| WSS MJ 01/19/08 0050 000     | COM  | 9039919MJ | 203   | 270    | SH | PUT  | DEFINED | 02 |
| WSS MO 01/19/08 0075 000     | COM  | 9039919MO | 9245  | 4300   | SH | PUT  | DEFINED | 02 |
| WTB AB 01/19/08 0010 000     | COM  | 2849999AB | 531   | 600    | SH | Call | DEFINED | 02 |
| WTB MC 01/19/08 0015 000     | COM  | 2849999MC | 276   | 850    | SH | PUT  | DEFINED | 02 |
| WTX MH 01/19/08 0040 000     | COM  | 8819939MH | 2024  | 2200   | SH | PUT  | DEFINED | 02 |
| WUB AL 01/19/08 0060 000     | COM  | 8069989AL | 738   | 500    | SH | Call | DEFINED | 02 |
| WVV AH 01/19/08 0040 000     | COM  | 0079939AH | 526   | 2393   | SH | Call | DEFINED | 02 |
| WVY MX 01/19/08 0022 500     | COM  | 0299979MX | 369   | 3072   | SH | PUT  | DEFINED | 02 |
| WWD AN 01/19/08 0070 000     | COM  | 6179999AN | 417   | 700    | SH | Call | DEFINED | 02 |
| WWS AC 01/19/08 0015 000     | COM  | 8089999AC | 306   | 874    | SH | Call | DEFINED | 02 |
| WUW MB 01/19/08 0010 000     | COM  | 8199989MB | 378   | 2130   | SH | PUT  | DEFINED | 02 |
| WYETH                        | COM  | 983024100 | 799   | 17990  | SH |      | DEFINED | 02 |
| WYH MF 01/19/08 0030 000     | COM  | 9849969MF | 670   | 2413   | SH | PUT  | DEFINED | 02 |
| WYI AE 01/19/08 0025 000     | COM  | 6299949AE | 620   | 250    | SH | Call | DEFINED | 02 |
| WYNN RESORTS LTD             | COM  | 983134107 | 1072  | 14621  | SH |      | DEFINED | 02 |
| WYS MJ 01/19/08 0050 000     | COM  | 9129999MJ | 475   | 1000   | SH | PUT  | DEFINED | 02 |
| WZJ AB 01/19/08 0010 000     | COM  | 7569929AB | 341   | 1287   | SH | Call | DEFINED | 02 |
| WZM AN 01/19/08 0070 000     | COM  | 5909999AN | 2256  | 2400   | SH | Call | DEFINED | 02 |
| WZY AI 01/19/08 0045 000     | COM  | 1659999AI | 390   | 2000   | SH | Call | DEFINED | 02 |
| X AN 01/20/07 0070 000       | COM  | 9129099AN | 483   | 500    | SH | Call | DEFINED | 02 |
| X GH 07/22/06 0040 000       | COM  | 9129099GH | 908   | 300    | SH | Call | DEFINED | 02 |
| X GL 07/22/06 0060 000       | COM  | 9129099GL | 293   | 276    | SH | Call | DEFINED | 02 |
| XANSER CORP                  | COM  | 98389J103 | 91    | 18071  | SH |      | DEFINED | 01 |
| XAV HJ 08/19/06 0150 000     | COM  | 6929929HJ | 416   | 750    | SH | Call | DEFINED | 02 |
| XBA AV 01/20/07 0042 500     | COM  | 2789969AV | 225   | 6003   | SH | Call | DEFINED | 02 |
| XBT IH 09/16/06 0060 000     | COM  | 8139719IH | 613   | 3831   | SH | Call | DEFINED | 02 |
| XBT IY 09/16/06 0051 000     | COM  | 8139719IY | 345   | 493    | SH | Call | DEFINED | 02 |
| XCEL ENERGY INC              | COM  | 98389B100 | 259   | 13506  | SH |      | DEFINED | 01 |
| XILINX INC                   | COM  | 983919101 | 554   | 24472  | SH |      | DEFINED | 02 |
| XIQ MH 01/20/07 0040 000     | COM  | 57772K9MH | 295   | 364    | SH | PUT  | DEFINED | 02 |
| XLF UC 09/16/06 0029 000     | COM  | 8139959UC | 289   | 16500  | SH | PUT  | DEFINED | 02 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 13536 | 923932 | SH |      | DEFINED | 02 |
| XNZ GP 07/22/06 0380 000     | COM  | 0019969GP | 537   | 126    | SH | Call | DEFINED | 02 |
| XOI HX 08/19/06 1180 000     | COM  | 03113E9HX | 230   | 80     | SH | Call | DEFINED | 02 |
| XOM AH 01/20/07 0040 000     | COM  | 30231G9AH | 569   | 257    | SH | Call | DEFINED | 02 |
| XOM AJ 01/20/07 0050 000     | COM  | 30231G9AJ | 1444  | 1119   | SH | Call | DEFINED | 02 |
| XOM AK 01/20/07 0055 000     | COM  | 30231G9AK | 1084  | 1232   | SH | Call | DEFINED | 02 |
| XOM AM 01/20/07 0065 000     | COM  | 30231G9AM | 827   | 2927   | SH | Call | DEFINED | 02 |
| XOM GH 07/22/06 0040 000     | COM  | 30231G9GH | 211   | 97     | SH | Call | DEFINED | 02 |
| XOM ML 01/20/07 0060 000     | COM  | 30231G9ML | 224   | 801    | SH | PUT  | DEFINED | 02 |
| XTW AH 01/20/07 0040 000PKG  | COM  | 9839769AH | 613   | 700    | SH | Call | DEFINED | 02 |
| YAA MO 01/20/07 0075 000     | COM  | 0349979MO | 792   | 800    | SH | PUT  | DEFINED | 02 |
| YAD AE 01/19/08 0025 000     | COM  | 7419979AE | 2022  | 1954   | SH | Call | DEFINED | 02 |
| YAHOO INC                    | COM  | 984332106 | 1695  | 51372  | SH |      | DEFINED | 02 |
| YAV MD 01/19/08 0020 000     | COM  | 6939929MD | 430   | 1000   | SH | PUT  | DEFINED | 02 |
| YCH AK 01/19/08 0055 000     | COM  | 1649989AK | 212   | 550    | SH | Call | DEFINED | 02 |
| YDQ AG 01/19/08 0035 000     | COM  | G959999AG | 2585  | 1343   | SH | Call | DEFINED | 02 |

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|                         |          |      |     |      |           |      |       |    |      |         |    |
|-------------------------|----------|------|-----|------|-----------|------|-------|----|------|---------|----|
| YDR AS                  | 01/19/08 | 0095 | 000 | COM  | G909999AS | 2842 | 2800  | SH | Call | DEFINED | 02 |
| YDR AT                  | 01/19/08 | 0100 | 000 | COM  | G909999AT | 611  | 711   | SH | Call | DEFINED | 02 |
| YDR MM                  | 01/19/08 | 0065 | 000 | COM  | G909999MM | 265  | 500   | SH | PUT  | DEFINED | 02 |
| YEA AG                  | 01/19/08 | 0035 | 000 | COM  | 9259989AG | 1422 | 1170  | SH | Call | DEFINED | 02 |
| YEA AJ                  | 01/19/08 | 0050 | 000 | COM  | 9259989AJ | 1284 | 1759  | SH | Call | DEFINED | 02 |
| YEP AF                  | 01/19/08 | 0030 | 000 | COM  | 0399949AF | 1047 | 600   | SH | Call | DEFINED | 02 |
| YEU AI                  | 01/19/08 | 0045 | 000 | COM  | 2789989AI | 425  | 2500  | SH | Call | DEFINED | 02 |
| YEU AK                  | 01/19/08 | 0055 | 000 | COM  | 2789989AK | 203  | 3000  | SH | Call | DEFINED | 02 |
| YEU MG                  | 01/19/08 | 0035 | 000 | COM  | 2789989MG | 2233 | 2900  | SH | PUT  | DEFINED | 02 |
| YFW AA                  | 01/19/08 | 0005 | 000 | COM  | 8299979AA | 341  | 2905  | SH | Call | DEFINED | 02 |
| YFW MU                  | 01/19/08 | 0007 | 500 | COM  | 8299979MU | 295  | 1000  | SH | PUT  | DEFINED | 02 |
| YFX AE                  | 01/19/08 | 0025 | 000 | COM  | 7569989AE | 1185 | 2393  | SH | Call | DEFINED | 02 |
| YGX AW                  | 01/19/08 | 0017 | 500 | COM  | 2059949AW | 644  | 1150  | SH | Call | DEFINED | 02 |
| YGX MX                  | 01/19/08 | 0022 | 500 | COM  | 2059949MX | 1298 | 2950  | SH | PUT  | DEFINED | 02 |
| YHE MW                  | 01/19/08 | 0017 | 500 | COM  | 0249989MW | 413  | 950   | SH | PUT  | DEFINED | 02 |
| YKD AD                  | 01/19/08 | 0120 | 000 | COM  | 7609999AD | 606  | 2500  | SH | Call | DEFINED | 02 |
| YKY AR                  | 01/19/08 | 0090 | 000 | COM  | 7449989AR | 1000 | 2150  | SH | Call | DEFINED | 02 |
| YLB AG                  | 01/19/08 | 0035 | 000 | COM  | 2089839AG | 220  | 500   | SH | Call | DEFINED | 02 |
| YLN MZ                  | 01/19/08 | 0002 | 500 | COM  | 1319979MZ | 246  | 1094  | SH | PUT  | DEFINED | 02 |
| Y LX MC                 | 01/19/08 | 0015 | 000 | COM  | 9839939MC | 1629 | 5090  | SH | PUT  | DEFINED | 02 |
| YM BIOSCIENCES INC      |          |      |     | COM  | 984238105 | 237  | 63200 | SH |      | DEFINED | 02 |
| YMB AH                  | 01/19/08 | 0040 | 000 | COM  | 2089949AH | 1340 | 940   | SH | Call | DEFINED | 02 |
| YME AV                  | 01/19/08 | 0012 | 500 | COM  | 5359959AV | 433  | 6421  | SH | Call | DEFINED | 02 |
| YML AV                  | 01/19/08 | 0012 | 500 | COM  | 6939879AV | 937  | 7650  | SH | Call | DEFINED | 02 |
| YMU AW                  | 01/19/08 | 0017 | 500 | COM  | 0099939AW | 1043 | 500   | SH | Call | DEFINED | 02 |
| YNK AJ                  | 01/19/08 | 0050 | 000 | COM  | 4929989AJ | 5955 | 3000  | SH | Call | DEFINED | 02 |
| YNN AG                  | 01/19/08 | 0035 | 000 | COM  | 0329929AG | 626  | 325   | SH | Call | DEFINED | 02 |
| YNN AI                  | 01/19/08 | 0045 | 000 | COM  | 0329929AI | 1381 | 990   | SH | Call | DEFINED | 02 |
| YOG AP                  | 01/19/08 | 0080 | 000 | COM  | G379989AP | 658  | 200   | SH | Call | DEFINED | 02 |
| YOK AB                  | 01/19/08 | 0110 | 000 | COM  | 0189969AB | 377  | 230   | SH | Call | DEFINED | 02 |
| YOM AC                  | 01/19/08 | 0015 | 000 | COM  | 0199909AC | 530  | 1000  | SH | Call | DEFINED | 02 |
| YOM AW                  | 01/19/08 | 0017 | 500 | COM  | 0199909AW | 390  | 1000  | SH | Call | DEFINED | 02 |
| YOY AC                  | 01/19/08 | 0015 | 000 | COM  | 9029949AC | 1275 | 1000  | SH | Call | DEFINED | 02 |
| YPE MQ                  | 01/19/08 | 0085 | 000 | COM  | 0089939MQ | 367  | 489   | SH | PUT  | DEFINED | 02 |
| YPX MJ                  | 01/19/08 | 0050 | 000 | COM  | 3569989MJ | 5513 | 7500  | SH | PUT  | DEFINED | 02 |
| YPY MJ                  | 01/19/08 | 0050 | 000 | COM  | 9199999MJ | 510  | 1500  | SH | PUT  | DEFINED | 02 |
| YQH AP                  | 01/19/08 | 0180 | 000 | COM  | 4989999AP | 2718 | 1279  | SH | Call | DEFINED | 02 |
| YRC WORLDWIDE INC       |          |      |     | COM  | 984249102 | 544  | 12918 | SH |      | DEFINED | 03 |
| YTD MD                  | 01/19/08 | 0020 | 000 | COM  | G799989MD | 510  | 2000  | SH | PUT  | DEFINED | 02 |
| YUE AL                  | 01/19/08 | 0060 | 000 | COM  | 3749999AL | 1020 | 750   | SH | Call | DEFINED | 02 |
| YUM AJ                  | 01/20/07 | 0050 | 000 | COM  | 9884989AJ | 830  | 2000  | SH | Call | DEFINED | 02 |
| YUP AL                  | 01/19/08 | 0060 | 000 | COM  | 9119999AL | 587  | 230   | SH | Call | DEFINED | 02 |
| YUP AR                  | 01/19/08 | 0090 | 000 | COM  | 9119999AR | 776  | 1506  | SH | Call | DEFINED | 02 |
| YVH AW                  | 01/19/08 | 0017 | 500 | COM  | 9289969AW | 485  | 2336  | SH | Call | DEFINED | 02 |
| YVK MC                  | 01/19/08 | 0115 | 000 | COM  | 7009959MC | 508  | 170   | SH | PUT  | DEFINED | 02 |
| YW ME                   | 01/19/08 | 0025 | 000 | COM  | 6299979ME | 459  | 1494  | SH | PUT  | DEFINED | 02 |
| YWM AD                  | 01/19/08 | 0220 | 000 | COM  | 3829909AD | 624  | 28    | SH | Call | DEFINED | 02 |
| YXG AF                  | 01/19/08 | 0030 | 000 | COM  | 0239939AF | 438  | 500   | SH | Call | DEFINED | 02 |
| YXG MG                  | 01/19/08 | 0035 | 000 | COM  | 0239939MG | 293  | 500   | SH | PUT  | DEFINED | 02 |
| YXL AZ                  | 01/19/08 | 0002 | 500 | COM  | 5499999AZ | 255  | 6000  | SH | Call | DEFINED | 02 |
| YXX AI                  | 01/19/08 | 0045 | 000 | COM  | 2169959AI | 285  | 250   | SH | Call | DEFINED | 02 |
| ZDD MN                  | 01/20/07 | 0070 | 000 | COM  | 4648849MN | 330  | 1000  | SH | PUT  | DEFINED | 02 |
| ZEBRA TECHNOLOGIES CORP |          |      |     | CL A | 989207105 | 238  | 6981  | SH |      | DEFINED | 02 |
| ZFK MG                  | 01/20/07 | 0035 | 000 | COM  | 8459969MG | 607  | 934   | SH | PUT  | DEFINED | 02 |
| ZIMMER HLDGS INC        |          |      |     | COM  | 98956P102 | 912  | 16079 | SH |      | DEFINED | 01 |
| ZIMMER HLDGS INC        |          |      |     | COM  | 98956P102 | 779  | 13738 | SH |      | DEFINED | 02 |
| ZLY AM                  | 01/20/07 | 0065 | 000 | COM  | 1369989AM | 1320 | 4000  | SH | Call | DEFINED | 02 |
| ZNY ML                  | 01/20/07 | 0060 | 000 | COM  | 6299819ML | 213  | 500   | SH | PUT  | DEFINED | 02 |
| ZPP AF                  | 01/17/09 | 0030 | 000 | COM  | 4229879AF | 278  | 400   | SH | Call | DEFINED | 02 |
| ZQN HH                  | 08/19/06 | 0040 | 000 | COM  | 0231359HH | 270  | 1500  | SH | Call | DEFINED | 02 |
| ZSG MF                  | 01/17/09 | 0030 | 000 | COM  | 2049889MF | 653  | 2250  | SH | PUT  | DEFINED | 02 |
| ZUL JC                  | 10/21/06 | 0015 | 000 | COM  | 87959M9JC | 225  | 757   | SH | Call | DEFINED | 02 |

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|------------|----------|------|---------|-----|-----------|-------|-------|----|------|---------|----|
| ZUL VC     | 10/21/06 | 0015 | 000     | COM | 87959M9VC | 362   | 2839  | SH | PUT  | DEFINED | 02 |
| ZUMIEZ INC |          |      |         | COM | 989817101 | 355   | 9450  | SH |      | DEFINED | 02 |
| ZWV AF     | 01/20/07 | 0030 | 000PKG  | COM | 9259899AF | 231   | 750   | SH | Call | DEFINED | 02 |
| ZZK AM     | 01/20/07 | 0065 | 000PKG  | COM | 0259909AM | 235   | 862   | SH | Call | DEFINED | 02 |
| 1HOM30     | 11/30/10 | 0005 | 500AMEX | COM | 994NGA9WB | 214   | 800   | SH | PUT  | DEFINED | 02 |
| 1QIW30     | 06/30/08 | 0007 | 875CBOE | COM | 994LMA9FA | 734   | 2727  | SH | Call | DEFINED | 02 |
| 1QXB28     | 01/28/08 | 0037 | 500AMEX | COM | 994MLA9MC | 1527  | 1620  | SH | PUT  | DEFINED | 02 |
| 2BUC17     | 06/17/08 | 0012 | 500AMEX | COM | 994QLA9FC | 256   | 800   | SH | Call | DEFINED | 02 |
| 2JEF26     | 01/26/07 | 0022 | 500AMEX | COM | 994M7A9AB | 242   | 300   | SH | Call | DEFINED | 02 |
| 2MT 03     | 07/03/06 | 0001 | 000CBOE | COM | 994R6A9GB | 11510 | 3900  | SH | Call | DEFINED | 02 |
| 2PFQ03     | 07/03/06 | 0001 | 000CBOE | COM | 994R6A9GA | 1327  | 600   | SH | Call | DEFINED | 02 |
| 2PFQ14     | 07/14/06 | 0010 | 125PHLX | COM | 994BZA9GD | 3905  | 3000  | SH | Call | DEFINED | 02 |
| 4EUR18     | 07/18/06 | 0269 | 000AMEX | COM | 994QSA9GC | 12094 | 10321 | SH | Call | DEFINED | 02 |
| 4XOI28     | 07/28/06 | 1090 | 000AMEX | COM | 994RAA9GE | 272   | 80    | SH | Call | DEFINED | 02 |