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LABRANCHE & CO INC
Form 13F-HR
August 09, 2005

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Harvey S. Traison
Title: Senior Vice President and Chief Financial Officer
Phone: 212-482-8950

Signature, Place, and Date of Signing:

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

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 687
Form13F Information Table Value Total: \$882,938 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO | COM | 88579Y101 | 981 | 13562 | SH | | DEFINED | 02 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 454 | 35722 | SH | | DEFINED | 02 |
| ABB LTD | SPONSORED ADR | 000375204 | 190 | 29336 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 1983 | 40452 | SH | | DEFINED | 02 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 616 | 8967 | SH | | DEFINED | 02 |
| ACE LTD | ORD | G0070K103 | 678 | 15106 | SH | | DEFINED | 02 |
| ADOBE SYS INC | COM | 00724F101 | 202 | 7046 | SH | | DEFINED | 02 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 203 | 5101 | SH | | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 843 | 6229 | SH | Call | DEFINED | 02 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1075 | 8757 | SH | Put | DEFINED | 02 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 372 | 21440 | SH | | DEFINED | 02 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 518 | 381 | SH | Call | DEFINED | 02 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 285 | 21360 | SH | | DEFINED | 02 |
| AFFYMETRIX INC | COM | 00826T108 | 390 | 7234 | SH | | DEFINED | 02 |
| AGERE SYS INC | COM | 00845V308 | 224 | 18631 | SH | | DEFINED | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 496 | 21562 | SH | | DEFINED | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 235 | 3893 | SH | | DEFINED | 02 |
| AIRGAS INC | COM | 009363102 | 296 | 12013 | SH | | DEFINED | 02 |
| ALASKA AIR GROUP INC | COM | 011659109 | 273 | 9164 | SH | | DEFINED | 01 |
| ALCOA INC | COM | 013817101 | 300 | 11478 | SH | | DEFINED | 02 |
| ALCON INC | COM SHS | H01301102 | 2170 | 19849 | SH | | DEFINED | 02 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 347 | 339 | SH | Call | DEFINED | 02 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 316 | 12514 | SH | | DEFINED | 02 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 500 | 4000 | SH | Call | DEFINED | 02 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 760 | 2000 | SH | Put | DEFINED | 02 |
| ALLSTATE CORP | COM | 020002101 | 3048 | 51012 | SH | | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 1090 | 16858 | SH | | DEFINED | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 450 | 6952 | SH | | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 665 | 3947 | SH | Call | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 270 | 831 | SH | Put | DEFINED | 02 |
| ALVARION LTD | SHS | M0861T100 | 320 | 27642 | SH | | DEFINED | 02 |
| AMERADA HESS CORP | COM | 023551104 | 9564 | 89790 | SH | | DEFINED | 02 |
| AMERADA HESS CORP | COM | 023551104 | 940 | 232 | SH | Call | DEFINED | 02 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 248 | 617 | SH | Call | DEFINED | 02 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 225 | 6115 | SH | | DEFINED | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 999 | 27093 | SH | | DEFINED | 02 |
| AMERICAN EXPRESS CO | COM | 025816109 | 8378 | 157397 | SH | | DEFINED | 02 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 214 | 6399 | SH | | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 8863 | 152549 | SH | | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1028 | 3322 | SH | Call | DEFINED | 02 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 423 | 1290 | SH | Call | DEFINED | 02 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 774 | 41608 | SH | | DEFINED | 02 |
| AMGEN INC | COM | 031162100 | 2856 | 47232 | SH | | DEFINED | 02 |
| AMR CORP | COM | 001765106 | 1709 | 141161 | SH | | DEFINED | 02 |
| ANADARKO PETE CORP | COM | 032511107 | 1400 | 1090 | SH | Call | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| ANADARKO PETE CORP | COM | 032511107 | 251 | 1098 | SH | Put | DEFINED | 02 |
| ANALOG DEVICES INC | COM | 032654105 | 415 | 500 | SH | Call | DEFINED | 02 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 461 | 12900 | SH | | DEFINED | 02 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 218 | 1623 | SH | Call | DEFINED | 02 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 249 | 767 | SH | Call | DEFINED | 02 |
| APACHE CORP | COM | 037411105 | 1213 | 1070 | SH | Call | DEFINED | 02 |
| APACHE CORP | COM | 037411105 | 2021 | 31288 | SH | | DEFINED | 02 |
| APOLLO GROUP INC | CL A | 037604105 | 980 | 12515 | SH | | DEFINED | 02 |
| APOLLO GROUP INC | CL A | 037604105 | 285 | 493 | SH | Call | DEFINED | 02 |
| APPLE COMPUTER INC | COM | 037833100 | 807 | 21959 | SH | | DEFINED | 02 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 352 | 17889 | SH | | DEFINED | 02 |
| APPLIED MATLS INC | COM | 038222105 | 779 | 48142 | SH | | DEFINED | 02 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 95 | 37124 | SH | | DEFINED | 02 |
| ARCH COAL INC | COM | 039380100 | 529 | 9718 | SH | | DEFINED | 02 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 199 | 30001 | SH | | DEFINED | 02 |
| ASK JEEVES INC | COM | 045174109 | 607 | 20090 | SH | | DEFINED | 02 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 1081 | 26200 | SH | | DEFINED | 02 |
| AT&T CORP | COM NEW | 001957505 | 800 | 42011 | SH | | DEFINED | 02 |
| ATHEROGENICS INC | COM | 047439104 | 307 | 1616 | SH | Call | DEFINED | 02 |
| ATP OIL & GAS CORP | COM | 00208J108 | 271 | 11600 | SH | | DEFINED | 02 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 246 | 5860 | SH | | DEFINED | 02 |
| AUTOZONE INC | COM | 053332102 | 337 | 3650 | SH | | DEFINED | 02 |
| AUTOZONE INC | COM | 053332102 | 301 | 411 | SH | Call | DEFINED | 02 |
| AVAYA INC | COM | 053499109 | 256 | 30726 | SH | | DEFINED | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 426 | 8052 | SH | | DEFINED | 01 |
| AVNET INC | COM | 053807103 | 254 | 11289 | SH | | DEFINED | 02 |
| AVON PRODS INC | COM | 054303102 | 1279 | 1794 | SH | Put | DEFINED | 02 |
| BAKER HUGHES INC | COM | 057224107 | 265 | 5185 | SH | | DEFINED | 02 |
| BANK NEW YORK INC | COM | 064057102 | 232 | 8058 | SH | | DEFINED | 02 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5343 | 117152 | SH | | DEFINED | 02 |
| BARD C R INC | COM | 067383109 | 333 | 5003 | SH | | DEFINED | 02 |
| BARRICK GOLD CORP | COM | 067901108 | 563 | 22499 | SH | | DEFINED | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 513 | 20500 | SH | | DEFINED | 02 |
| BEAR STEARNS COS INC | COM | 073902108 | 5224 | 50259 | SH | | DEFINED | 02 |
| BED BATH & BEYOND INC | COM | 075896100 | 234 | 5599 | SH | | DEFINED | 02 |
| BEST BUY INC | COM | 086516101 | 316 | 4608 | SH | | DEFINED | 02 |
| BEST BUY INC | COM | 086516101 | 1910 | 1000 | SH | Call | DEFINED | 02 |
| BIOGEN IDEC INC | COM | 09062X103 | 364 | 10570 | SH | | DEFINED | 02 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 411 | 1209 | SH | Put | DEFINED | 02 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 868 | 402 | SH | Call | DEFINED | 02 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 13195 | 78870 | SH | | DEFINED | 02 |
| BIOVAIL CORP | COM | 09067J109 | 781 | 50300 | SH | | DEFINED | 02 |
| BJ SVCS CO | COM | 055482103 | 756 | 14413 | SH | | DEFINED | 02 |
| BLOCK H & R INC | COM | 093671105 | 335 | 500 | SH | Put | DEFINED | 02 |
| BLUE NILE INC | COM | 09578R103 | 401 | 12260 | SH | | DEFINED | 02 |
| BOWATER INC | COM | 102183100 | 241 | 1729 | SH | Put | DEFINED | 02 |
| BP PLC | SPONSORED ADR | 055622104 | 2746 | 44026 | SH | | DEFINED | 02 |
| BP PLC | SPONSORED ADR | 055622104 | 490 | 1337 | SH | Call | DEFINED | 02 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 261 | 1868 | SH | Call | DEFINED | 02 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 530 | 21197 | SH | | DEFINED | 02 |
| BROADCOM CORP | CL A | 111320107 | 979 | 2041 | SH | Call | DEFINED | 02 |
| BROADCOM CORP | CL A | 111320107 | 417 | 829 | SH | Put | DEFINED | 02 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 543 | 11531 | SH | | DEFINED | 02 |
| BURLINGTON RES INC | COM | 122014103 | 203 | 333 | SH | Call | DEFINED | 02 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 535 | 16613 | SH | | DEFINED | 02 |
| CAL DIVE INTL INC | COM | 127914109 | 531 | 10133 | SH | | DEFINED | 02 |
| CALPINE CORP | COM | 131347106 | 49 | 14474 | SH | | DEFINED | 02 |
| CALPINE CORP | COM | 131347106 | 396 | 5693 | SH | Call | DEFINED | 02 |
| CALPINE CORP | COM | 131347106 | 1362 | 10478 | SH | Put | DEFINED | 02 |
| CANYON RESOURCES CORP | COM NEW | 138869300 | 50 | 73131 | SH | | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 614 | 7680 | SH | | DEFINED | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 502 | 767 | SH | Call | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| CAREMARK RX INC | COM | 141705103 | 398 | 8942 | SH | DEFINED | 02 |
| CARMAX INC | COM | 143130102 | 346 | 12965 | SH | DEFINED | 01 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 1281 | 29200 | SH | DEFINED | 02 |
| CELL THERAPEUTICS INC | COM | 150934107 | 32 | 11801 | SH | DEFINED | 02 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 548 | 12924 | SH | DEFINED | 02 |
| CENDANT CORP | COM | 151313103 | 314 | 1255 | SH | Call | DEFINED 02 |
| CENTEX CORP | COM | 152312104 | 303 | 4287 | SH | DEFINED | 01 |
| CENTRAL EUROPEAN DIST CORP | COM | 153435102 | 367 | 9824 | SH | DEFINED | 02 |
| CENTURY ALUM CO | COM | 156431108 | 276 | 13516 | SH | DEFINED | 02 |
| CEPHALON INC | COM | 156708109 | 1166 | 29294 | SH | DEFINED | 02 |
| CEPHALON INC | COM | 156708109 | 307 | 1982 | SH | Put | DEFINED 02 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 433 | 18998 | SH | DEFINED | 02 |
| CHEVRON CORP NEW | COM | 166764100 | 557 | 9966 | SH | DEFINED | 02 |
| CHEVRON CORP NEW | COM | 166764100 | 826 | 2843 | SH | Call | DEFINED 02 |
| CHEVRON CORP NEW | COM | 166764100 | 659 | 1767 | SH | Put | DEFINED 02 |
| CHICOS FAS INC | COM | 168615102 | 1335 | 38944 | SH | DEFINED | 02 |
| CHINA FD INC | COM | 169373107 | 545 | 19200 | SH | DEFINED | 01 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 241 | 8300 | SH | DEFINED | 02 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 320 | 8200 | SH | DEFINED | 02 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 376 | 31000 | SH | DEFINED | 02 |
| CIGNA CORP | COM | 125509109 | 463 | 4323 | SH | DEFINED | 01 |
| CIGNA CORP | COM | 125509109 | 3523 | 32914 | SH | DEFINED | 02 |
| CIMAREX ENERGY CO | COM | 171798101 | 719 | 18475 | SH | DEFINED | 02 |
| CISCO SYS INC | COM | 17275R102 | 1940 | 101678 | SH | DEFINED | 02 |
| CIT GROUP INC | COM | 125581108 | 279 | 6484 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 11499 | 248745 | SH | DEFINED | 02 |
| CITIGROUP INC | COM | 172967101 | 298 | 2928 | SH | Call | DEFINED 02 |
| CITIGROUP INC | COM | 172967101 | 346 | 2200 | SH | Put | DEFINED 02 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 294 | 21890 | SH | DEFINED | 02 |
| CLAIRES STORES INC | COM | 179584107 | 907 | 37705 | SH | DEFINED | 02 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 2326 | 40278 | SH | DEFINED | 02 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 215 | 898 | SH | Call | DEFINED 02 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 309 | 360 | SH | Put | DEFINED 02 |
| CMS ENERGY CORP | COM | 125896100 | 254 | 16886 | SH | DEFINED | 02 |
| COCA COLA CO | COM | 191216100 | 207 | 4965 | SH | DEFINED | 02 |
| COCA COLA CO | COM | 191216100 | 293 | 1000 | SH | Put | DEFINED 02 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 56 | 15392 | SH | DEFINED | 02 |
| COGNOS INC | COM | 19244C109 | 766 | 22442 | SH | DEFINED | 02 |
| COMERICA INC | COM | 200340107 | 314 | 5431 | SH | DEFINED | 01 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 951 | 3090 | SH | Call | DEFINED 02 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 228 | 2245 | SH | Put | DEFINED 02 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 240 | 7120 | SH | DEFINED | 01 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 1090 | 1465 | SH | Call | DEFINED 02 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 5126 | 186536 | SH | DEFINED | 02 |
| COMPUWARE CORP | COM | 205638109 | 81 | 11208 | SH | DEFINED | 02 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 271 | 11482 | SH | DEFINED | 02 |
| CONAGRA FOODS INC | COM | 205887102 | 475 | 20515 | SH | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 277 | 4810 | SH | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 1177 | 650 | SH | Call | DEFINED 02 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 133 | 10022 | SH | DEFINED | 01 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 266 | 20057 | SH | DEFINED | 02 |
| COOPER CAMERON CORP | COM | 216640102 | 235 | 561 | SH | Call | DEFINED 02 |
| COOPER COS INC | COM NEW | 216648402 | 255 | 536 | SH | Call | DEFINED 02 |
| CORNING INC | COM | 219350105 | 258 | 15549 | SH | DEFINED | 02 |
| CORRPRO COS INC | COM | 220317101 | 42 | 42927 | SH | DEFINED | 01 |
| COST PLUS INC CALIF | COM | 221485105 | 223 | 8926 | SH | DEFINED | 02 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 213 | 4762 | SH | DEFINED | 02 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 415 | 5863 | SH | DEFINED | 01 |
| CSX CORP | COM | 126408103 | 315 | 7395 | SH | DEFINED | 01 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 240 | 5035 | SH | DEFINED | 01 |
| CV THERAPEUTICS INC | COM | 126667104 | 257 | 11501 | SH | DEFINED | 02 |
| CVD EQUIP CORP | COM | 126601103 | 21 | 10176 | SH | DEFINED | 01 |

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| CVS CORP | COM | 126650100 | 652 | 22412 | SH | DEFINED | 02 |
| CVS CORP | COM | 126650100 | 553 | 19015 | SH | DEFINED | 01 |
| CYBERONICS INC | COM | 23251P102 | 241 | 5551 | SH | DEFINED | 02 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 237 | 3640 | SH | DEFINED | 02 |
| DANAHER CORP DEL | COM | 235851102 | 1034 | 19760 | SH | DEFINED | 02 |
| DELL INC | COM | 24702R101 | 740 | 18751 | SH | DEFINED | 02 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 56 | 15024 | SH | DEFINED | 01 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 1056 | 280908 | SH | DEFINED | 02 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 532 | 1960 | SH | Put | DEFINED 02 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 223 | 4410 | SH | DEFINED | 02 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 246 | 4142 | SH | DEFINED | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 468 | 8768 | SH | DEFINED | 02 |
| DIEBOLD INC | COM | 253651103 | 1557 | 34511 | SH | DEFINED | 02 |
| DISCOVERY LABORATORIES INC N | COM | 254668106 | 384 | 52903 | SH | DEFINED | 02 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 331 | 13165 | SH | DEFINED | 02 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 276 | 10046 | SH | DEFINED | 02 |
| DOLLAR GEN CORP | COM | 256669102 | 225 | 11041 | SH | DEFINED | 02 |
| DOLLAR TREE STORES INC | COM | 256747106 | 258 | 10749 | SH | DEFINED | 02 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 345 | 9983 | SH | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 762 | 17118 | SH | DEFINED | 02 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 783 | 29900 | SH | DEFINED | 02 |
| DST SYS INC DEL | COM | 233326107 | 407 | 8707 | SH | DEFINED | 02 |
| DST SYS INC DEL | COM | 233326107 | 439 | 9384 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1139 | 26471 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 522 | 12127 | SH | DEFINED | 02 |
| E M C CORP MASS | COM | 268648102 | 1371 | 100000 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 436 | 31817 | SH | DEFINED | 02 |
| EASTMAN CHEM CO | COM | 277432100 | 1084 | 19656 | SH | DEFINED | 02 |
| EBAY INC | COM | 278642103 | 2380 | 8000 | SH | Call | DEFINED 02 |
| EBAY INC | COM | 278642103 | 3163 | 8100 | SH | Put | DEFINED 02 |
| EDISON INTL | COM | 281020107 | 1185 | 950 | SH | Call | DEFINED 02 |
| EDUCATION MGMT CORP | COM | 28139T101 | 619 | 18342 | SH | DEFINED | 02 |
| EDWARDS AG INC | COM | 281760108 | 572 | 12672 | SH | DEFINED | 02 |
| EL PASO CORP | COM | 28336L109 | 269 | 23370 | SH | DEFINED | 02 |
| ELAN PLC | ADR | 284131208 | 777 | 6684 | SH | Put | DEFINED 02 |
| ELAN PLC | ADR | 284131208 | 564 | 82725 | SH | DEFINED | 02 |
| ELAN PLC | ADR | 284131208 | 295 | 3608 | SH | Call | DEFINED 02 |
| EMERSON ELEC CO | COM | 291011104 | 447 | 7133 | SH | DEFINED | 01 |
| ENCANA CORP | COM | 292505104 | 3484 | 88000 | SH | DEFINED | 02 |
| ENCANA CORP | COM | 292505104 | 577 | 1013 | SH | Call | DEFINED 02 |
| ENI S P A | SPONSORED ADR | 26874R108 | 489 | 3816 | SH | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 1553 | 43433 | SH | DEFINED | 02 |
| ENTERGY CORP NEW | COM | 29364G103 | 683 | 9043 | SH | DEFINED | 01 |
| ENZO BIOCHEM INC | COM | 294100102 | 1510 | 84193 | SH | DEFINED | 02 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 83 | 12864 | SH | DEFINED | 02 |
| EOG RES INC | COM | 26875P101 | 224 | 3935 | SH | DEFINED | 02 |
| EPIX PHARMACEUTICALS INC | COM | 26881Q101 | 220 | 24779 | SH | DEFINED | 02 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 414 | 12518 | SH | DEFINED | 02 |
| ESS TECHNOLOGY INC | COM | 269151106 | 89 | 21230 | SH | DEFINED | 02 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1545 | 16616 | SH | DEFINED | 02 |
| EVERGREEN MANAGED INCOME FD | COM SHS | 30024Y104 | 225 | 12908 | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 875 | 17506 | SH | DEFINED | 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 1764 | 3538 | SH | Call | DEFINED 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 4286 | 74583 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 3689 | 64184 | SH | DEFINED | 02 |
| F M C CORP | COM NEW | 302491303 | 220 | 3924 | SH | DEFINED | 02 |
| FASTENAL CO | COM | 311900104 | 211 | 500 | SH | Call | DEFINED 02 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 359 | 650 | SH | Put | DEFINED 02 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 239 | 4045 | SH | DEFINED | 01 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 782 | 10673 | SH | DEFINED | 02 |
| FIDELITY NATL FINL INC | COM | 316326107 | 1204 | 1250 | SH | Call | DEFINED 02 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 420 | 10466 | SH | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| FIRST BANCORP P R | COM | 318672102 | 400 | 9961 | SH | | DEFINED | 02 |
| FIRST BANCORP P R | COM | 318672102 | 613 | 170 | SH | Call | DEFINED | 02 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 307 | 7264 | SH | | DEFINED | 01 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 485 | 25609 | SH | | DEFINED | 02 |
| FLAMEL TECHNOLOGIES SA | SPONSORED ADR | 338488109 | 317 | 17497 | SH | | DEFINED | 02 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 413 | 31258 | SH | | DEFINED | 02 |
| FLIR SYS INC | COM | 302445101 | 360 | 12058 | SH | | DEFINED | 02 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 341 | 8450 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 399 | 38944 | SH | | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1131 | 110467 | SH | | DEFINED | 02 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 1125 | 12200 | SH | | DEFINED | 02 |
| FOREST LABS INC | COM | 345838106 | 1044 | 26881 | SH | | DEFINED | 02 |
| FOUNDATION COAL HLDGS INC | COM | 35039W100 | 335 | 12900 | SH | | DEFINED | 02 |
| FREEPART-MCMORAN COPPER & GO | CL B | 35671D857 | 877 | 3380 | SH | Call | DEFINED | 02 |
| FREEPART-MCMORAN COPPER & GO | CL B | 35671D857 | 600 | 2191 | SH | Put | DEFINED | 02 |
| FREEPART-MCMORAN COPPER & GO | CL B | 35671D857 | 682 | 18211 | SH | | DEFINED | 02 |
| FUELCELL ENERGY INC | COM | 35952H106 | 155 | 15215 | SH | | DEFINED | 02 |
| GAP INC DEL | COM | 364760108 | 595 | 30115 | SH | | DEFINED | 02 |
| GATEWAY INC | COM | 367626108 | 330 | 100000 | SH | | DEFINED | 01 |
| GENENTECH INC | COM NEW | 368710406 | 918 | 250 | SH | Call | DEFINED | 02 |
| GENERAL ELEC CO | COM | 369604103 | 892 | 25732 | SH | | DEFINED | 02 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 675 | 16434 | SH | | DEFINED | 02 |
| GENERAL MLS INC | COM | 370334104 | 1074 | 22950 | SH | | DEFINED | 02 |
| GENERAL MTRS CORP | COM | 370442105 | 523 | 15391 | SH | | DEFINED | 02 |
| GENTEX CORP | COM | 371901109 | 305 | 16758 | SH | | DEFINED | 02 |
| GENZYME CORP | COM | 372917104 | 476 | 7932 | SH | | DEFINED | 02 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 329 | 10597 | SH | | DEFINED | 02 |
| GEORGIA PAC CORP | COM | 373298108 | 323 | 10151 | SH | | DEFINED | 02 |
| GETTY IMAGES INC | COM | 374276103 | 312 | 760 | SH | Call | DEFINED | 02 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 805 | 16600 | SH | | DEFINED | 02 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 414 | 10150 | SH | | DEFINED | 02 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 528 | 46500 | SH | | DEFINED | 02 |
| GOLDCORP INC NEW | COM | 380956409 | 290 | 18371 | SH | | DEFINED | 01 |
| GOLDCORP INC NEW | COM | 380956409 | 558 | 35376 | SH | | DEFINED | 02 |
| GOLDCORP INC NEW | COM | 380956409 | 274 | 2475 | SH | Call | DEFINED | 02 |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 94 | 30467 | SH | | DEFINED | 01 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 232 | 3596 | SH | | DEFINED | 02 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1792 | 17565 | SH | | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 550 | 1000 | SH | Call | DEFINED | 02 |
| GOOGLE INC | CL A | 38259P508 | 18870 | 2955 | SH | Call | DEFINED | 02 |
| GOOGLE INC | CL A | 38259P508 | 1914 | 2028 | SH | Put | DEFINED | 02 |
| GRANT PRIDECO INC | COM | 38821G101 | 341 | 12877 | SH | | DEFINED | 02 |
| GTECH HLDGS CORP | COM | 400518106 | 997 | 34082 | SH | | DEFINED | 02 |
| GUIDANT CORP | COM | 401698105 | 1407 | 20908 | SH | | DEFINED | 02 |
| HALLIBURTON CO | COM | 406216101 | 790 | 16510 | SH | | DEFINED | 02 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 158 | 13692 | SH | | DEFINED | 02 |
| HARMAN INTL INDS INC | COM | 413086109 | 2125 | 26116 | SH | | DEFINED | 02 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 382 | 44600 | SH | | DEFINED | 02 |
| HARRAHS ENTMT INC | COM | 413619107 | 1131 | 15689 | SH | | DEFINED | 02 |
| HARRAHS ENTMT INC | COM | 413619107 | 651 | 405 | SH | Call | DEFINED | 02 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1020 | 13639 | SH | | DEFINED | 01 |
| HCA INC | COM | 404119109 | 252 | 4445 | SH | | DEFINED | 02 |
| HEINZ H J CO | COM | 423074103 | 1976 | 55789 | SH | | DEFINED | 02 |
| HEWLETT PACKARD CO | COM | 428236103 | 1055 | 44893 | SH | | DEFINED | 02 |
| HOME DEPOT INC | COM | 437076102 | 1638 | 42111 | SH | | DEFINED | 02 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 213 | 11094 | SH | | DEFINED | 02 |
| IMCLONE SYS INC | COM | 45245W109 | 415 | 13347 | SH | | DEFINED | 02 |
| INAMED CORP | COM | 453235103 | 214 | 405 | SH | Call | DEFINED | 02 |
| INFOSPACE INC | COM NEW | 45678T201 | 718 | 21802 | SH | | DEFINED | 02 |
| INFRASTRUCTURE SVCS INC | COM | 45684P102 | 165 | 15876 | SH | | DEFINED | 01 |
| INSITE VISION INC | COM | 457660108 | 96 | 148178 | SH | | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 6004 | 230725 | SH | | DEFINED | 02 |

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| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2648 | 35684 | SH | | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 537 | 14835 | SH | | DEFINED | 02 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1849 | 65694 | SH | | DEFINED | 02 |
| INTERNET HOLDRS TR | DEPOSIT RCPT | 46059W102 | 14144 | 261100 | SH | | DEFINED | 02 |
| INTERNET HOLDRS TR | DEPOSIT RCPT | 46059W102 | 386 | 1373 | SH | Call | DEFINED | 02 |
| INTL PAPER CO | COM | 460146103 | 278 | 9199 | SH | | DEFINED | 02 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 709 | 15248 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI JAPAN | 464286848 | 12073 | 1190641 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 271 | 22396 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 1258 | 69986 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 1446 | 87000 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 1056 | 52300 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 1748 | 24112 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI S KOREA | 464286772 | 2322 | 72551 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI MEXICO | 464286822 | 1372 | 50680 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 2390 | 345494 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 7982 | 642602 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI GERMANY | 464286806 | 2130 | 120074 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI FRANCE | 464286707 | 1055 | 43900 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 7801 | 109650 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 1313 | 72326 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI BELGIUM | 464286301 | 3947 | 220000 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 1693 | 95760 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 3069 | 127930 | SH | | DEFINED | 02 |
| ISHARES INC | MSCI ITALY | 464286855 | 1411 | 57280 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 5152 | 77307 | SH | | DEFINED | 02 |
| ISHARES TR | NASDAQ BIO INDX | 464287556 | 839 | 5323 | SH | Call | DEFINED | 02 |
| ISHARES TR | NASDAQ BIO INDX | 464287556 | 668 | 6791 | SH | Put | DEFINED | 02 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 714 | 11100 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1870 | 29358 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 534 | 3828 | SH | Call | DEFINED | 02 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1076 | 12180 | SH | Put | DEFINED | 02 |
| ISHARES TR | NASDAQ BIO INDX | 464287556 | 6953 | 102400 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 886 | 7500 | SH | | DEFINED | 02 |
| ISHARES TR | DJ US FINL SVC | 464287770 | 318 | 2939 | SH | | DEFINED | 02 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 2399 | 20040 | SH | | DEFINED | 02 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 2034 | 29700 | SH | | DEFINED | 02 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1587 | 30300 | SH | | DEFINED | 02 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 29195 | 282405 | SH | | DEFINED | 02 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 3626 | 63498 | SH | | DEFINED | 02 |
| ISHARES TR | DJ US REAL EST | 464287739 | 1908 | 30000 | SH | | DEFINED | 02 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 1232 | 12977 | SH | | DEFINED | 02 |
| ISHARES TR | CONS SRVC IDX | 464287580 | 291 | 4900 | SH | | DEFINED | 02 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 3440 | 48314 | SH | | DEFINED | 02 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 3003 | 34530 | SH | | DEFINED | 02 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 5177 | 32825 | SH | Put | DEFINED | 02 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 10082 | 25215 | SH | Call | DEFINED | 02 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 4183 | 43261 | SH | | DEFINED | 02 |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 835 | 16720 | SH | | DEFINED | 02 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 1174 | 25660 | SH | | DEFINED | 02 |
| ISHARES TR | US TIPS BD FD | 464287176 | 257 | 2400 | SH | | DEFINED | 02 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 16127 | 216470 | SH | | DEFINED | 02 |
| ISHARES TR | S&P GBL TELCM | 464287275 | 605 | 12100 | SH | | DEFINED | 02 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 552 | 8000 | SH | | DEFINED | 02 |
| ISHARES TR | S&P MIDCP GROW | 464287606 | 1042 | 15000 | SH | | DEFINED | 02 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 6785 | 123455 | SH | | DEFINED | 02 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 2453 | 39800 | SH | | DEFINED | 02 |
| ISHARES TR | SMLL GRWTH IDX | 464288604 | 5366 | 85434 | SH | | DEFINED | 02 |
| ISHARES TR | TRANSP AVE IDX | 464287192 | 16746 | 267643 | SH | | DEFINED | 02 |
| ISHARES TR | S&P GBL FIN | 464287333 | 546 | 8390 | SH | | DEFINED | 02 |
| JANUS CAP GROUP INC | COM | 47102X105 | 172 | 11436 | SH | | DEFINED | 02 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 132 | 11618 | SH | | DEFINED | 02 |

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| JDS UNIPHASE CORP | COM | 46612J101 | 492 | 323487 | SH | DEFINED | 02 |
| JOHNSON & JOHNSON | COM | 478160104 | 787 | 12103 | SH | DEFINED | 02 |
| JOHNSON CTLS INC | COM | 478366107 | 218 | 3877 | SH | DEFINED | 02 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 204 | 4623 | SH | DEFINED | 01 |
| JPMORGAN & CHASE & CO | COM | 46625H100 | 1253 | 35470 | SH | DEFINED | 02 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 412 | 16372 | SH | DEFINED | 02 |
| KELLWOOD CO | COM | 488044108 | 1000 | 37165 | SH | DEFINED | 01 |
| KERR MCGEE CORP | COM | 492386107 | 369 | 4839 | SH | DEFINED | 02 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 223 | 521 | SH | Call | DEFINED 02 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 225 | 2699 | SH | DEFINED | 02 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 347 | 289 | SH | Call | DEFINED 02 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 400 | 6672 | SH | DEFINED | 01 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 217 | 35600 | SH | DEFINED | 02 |
| KLA-TENCOR CORP | COM | 482480100 | 1611 | 36893 | SH | DEFINED | 02 |
| KLA-TENCOR CORP | COM | 482480100 | 403 | 443 | SH | Put | DEFINED 02 |
| KNIGHT TRANSN INC | COM | 499064103 | 213 | 8760 | SH | DEFINED | 01 |
| KOHL'S CORP | COM | 500255104 | 4694 | 83952 | SH | DEFINED | 02 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 158 | 19300 | SH | DEFINED | 02 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 250 | 9906 | SH | DEFINED | 01 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 228 | 739 | SH | Put | DEFINED 02 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 291 | 434 | SH | Call | DEFINED 02 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 294 | 31476 | SH | DEFINED | 01 |
| LAIDLAW INTL INC | COM | 50730R102 | 617 | 25600 | SH | DEFINED | 02 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 703 | 17953 | SH | DEFINED | 01 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 545 | 13938 | SH | DEFINED | 02 |
| LEGG MASON INC | COM | 524901105 | 489 | 4701 | SH | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4526 | 45585 | SH | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1559 | 821 | SH | Call | DEFINED 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 272 | 1718 | SH | Put | DEFINED 02 |
| LILLY ELI & CO | COM | 532457108 | 244 | 1273 | SH | Call | DEFINED 02 |
| LILLY ELI & CO | COM | 532457108 | 558 | 10020 | SH | DEFINED | 02 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 252 | 6879 | SH | DEFINED | 02 |
| LINENS N THINGS INC | COM | 535679104 | 905 | 38254 | SH | DEFINED | 01 |
| LIONS GATE ENTMNT CORP | COM NEW | 535919203 | 164 | 15942 | SH | DEFINED | 01 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 371 | 8154 | SH | DEFINED | 02 |
| LONGS DRUG STORES CORP | COM | 543162101 | 205 | 4772 | SH | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 397 | 6821 | SH | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 1066 | 18308 | SH | DEFINED | 02 |
| LSI LOGIC CORP | COM | 502161102 | 91 | 10660 | SH | DEFINED | 02 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 861 | 295991 | SH | DEFINED | 01 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 335 | 12676 | SH | DEFINED | 01 |
| M & T BK CORP | COM | 55261F104 | 471 | 4475 | SH | DEFINED | 01 |
| M & T BK CORP | COM | 55261F104 | 443 | 4211 | SH | DEFINED | 02 |
| M D C HLDGS INC | COM | 552676108 | 258 | 3132 | SH | DEFINED | 02 |
| MACDERMID INC | COM | 554273102 | 211 | 6756 | SH | DEFINED | 01 |
| MACROMEDIA INC | COM | 556100105 | 238 | 6225 | SH | DEFINED | 01 |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911108 | 1339 | 260000 | SH | DEFINED | 01 |
| MANOR CARE INC NEW | COM | 564055101 | 386 | 1214 | SH | Call | DEFINED 02 |
| MANULIFE FINL CORP | COM | 56501R106 | 300 | 6265 | SH | DEFINED | 02 |
| MARATHON OIL CORP | COM | 565849106 | 261 | 4897 | SH | DEFINED | 02 |
| MARATHON OIL CORP | COM | 565849106 | 670 | 587 | SH | Call | DEFINED 02 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 928 | 33492 | SH | DEFINED | 02 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 543 | 846 | SH | Put | DEFINED 02 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 481 | 860 | SH | Call | DEFINED 02 |
| MASSEY ENERGY CORP | COM | 576206106 | 219 | 5794 | SH | DEFINED | 02 |
| MATRITECH INC | COM | 576818108 | 11 | 15693 | SH | DEFINED | 01 |
| MAY DEPT STORES CO | COM | 577778103 | 413 | 750 | SH | Call | DEFINED 02 |
| MBIA INC | COM | 55262C100 | 478 | 1101 | SH | Call | DEFINED 02 |
| MBIA INC | COM | 55262C100 | 264 | 1873 | SH | Put | DEFINED 02 |
| MBNA CORP | COM | 55262L100 | 284 | 10875 | SH | DEFINED | 02 |
| MBNA CORP | COM | 55262L100 | 357 | 934 | SH | Call | DEFINED 02 |
| MCDATA CORP | CL A | 580031201 | 85 | 21302 | SH | DEFINED | 02 |

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| MCDONALDS CORP | COM | 580135101 | 1304 | 46982 | SH | DEFINED | 02 |
| MEADWESTVACO CORP | COM | 583334107 | 325 | 11589 | SH | DEFINED | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 457 | 8558 | SH | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 1062 | 20500 | SH | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 243 | 4684 | SH | DEFINED | 02 |
| MELLON FINL CORP | COM | 58551A108 | 344 | 12005 | SH | DEFINED | 02 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 106 | 10332 | SH | DEFINED | 02 |
| MERCK & CO INC | COM | 589331107 | 449 | 14594 | SH | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 412 | 13367 | SH | DEFINED | 02 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 254 | 731 | SH | Put | DEFINED 02 |
| MERIDIAN GOLD INC | COM | 589975101 | 436 | 3850 | SH | Call | DEFINED 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1912 | 34756 | SH | DEFINED | 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 542 | 1776 | SH | Put | DEFINED 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 737 | 1759 | SH | Call | DEFINED 02 |
| METALLICA RES INC | COM | 59125J104 | 19 | 15440 | SH | DEFINED | 01 |
| METRIS COS INC | COM | 591598107 | 224 | 764 | SH | Call | DEFINED 02 |
| MGM MIRAGE | COM | 552953101 | 657 | 16608 | SH | DEFINED | 02 |
| MGM MIRAGE | COM | 552953101 | 510 | 1471 | SH | Call | DEFINED 02 |
| MGM MIRAGE | COM | 552953101 | 214 | 2248 | SH | Put | DEFINED 02 |
| MICHAELS STORES INC | COM | 594087108 | 1638 | 39583 | SH | DEFINED | 02 |
| MICHAELS STORES INC | COM | 594087108 | 277 | 311 | SH | Call | DEFINED 02 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 535 | 1115 | SH | Call | DEFINED 02 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 103 | 10133 | SH | DEFINED | 02 |
| MICROSOFT CORP | COM | 594918104 | 3924 | 158097 | SH | DEFINED | 02 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 38737 | 309300 | SH | DEFINED | 02 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 501 | 3542 | SH | Put | DEFINED 02 |
| MILACRON INC | COM | 598709103 | 87 | 45968 | SH | DEFINED | 01 |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P101 | 315 | 13255 | SH | DEFINED | 02 |
| MOHAWK INDS INC | COM | 608190104 | 282 | 3416 | SH | DEFINED | 02 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 206 | 3319 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 3619 | 57559 | SH | DEFINED | 02 |
| MONSANTO CO NEW | COM | 61166W101 | 215 | 135 | SH | Call | DEFINED 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 20877 | 397878 | SH | DEFINED | 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 274 | 1458 | SH | Put | DEFINED 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 204 | 878 | SH | Call | DEFINED 02 |
| MOTOROLA INC | COM | 620076109 | 788 | 43173 | SH | DEFINED | 02 |
| MURPHY OIL CORP | COM | 626717102 | 282 | 5404 | SH | DEFINED | 01 |
| MURPHY OIL CORP | COM | 626717102 | 227 | 4340 | SH | DEFINED | 02 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 221 | 3645 | SH | DEFINED | 02 |
| NATIONAL CITY CORP | COM | 635405103 | 258 | 7571 | SH | DEFINED | 02 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1327 | 60241 | SH | DEFINED | 02 |
| NCI BUILDING SYS INC | COM | 628852105 | 457 | 13940 | SH | DEFINED | 02 |
| NCR CORP NEW | COM | 62886E108 | 431 | 12258 | SH | DEFINED | 02 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 819 | 14320 | SH | DEFINED | 02 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 751 | 935 | SH | Call | DEFINED 02 |
| NETFLIX COM INC | COM | 64110L106 | 257 | 15628 | SH | DEFINED | 02 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 319 | 17594 | SH | DEFINED | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 789 | 25326 | SH | DEFINED | 02 |
| NEWMONT MINING CORP | COM | 651639106 | 3155 | 80827 | SH | DEFINED | 02 |
| NEWS CORP | CL B | 65248E203 | 268 | 15874 | SH | DEFINED | 01 |
| NEWS CORP | CL B | 65248E203 | 391 | 23200 | SH | DEFINED | 02 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 404 | 2231 | SH | Call | DEFINED 02 |
| NII HLDGS INC | CL B NEW | 62913F201 | 1647 | 25841 | SH | DEFINED | 02 |
| NIKE INC | CL B | 654106103 | 3518 | 40619 | SH | DEFINED | 02 |
| NISOURCE INC | COM | 65473P105 | 347 | 14043 | SH | DEFINED | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 613 | 9963 | SH | DEFINED | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 3305 | 198630 | SH | DEFINED | 01 |
| NORDSTROM INC | COM | 655664100 | 343 | 5039 | SH | DEFINED | 02 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 3263 | 1250000 | SH | DEFINED | 01 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 29 | 11250 | SH | DEFINED | 02 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 241 | 8575 | SH | DEFINED | 02 |
| NORTHERN TR CORP | COM | 665859104 | 250 | 5490 | SH | DEFINED | 02 |

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| NORTHWEST AIRLS CORP | CL A | 667280101 | 55 | 12250 | SH | | DEFINED | 02 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 1471 | 31000 | SH | | DEFINED | 02 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 1257 | 26489 | SH | | DEFINED | 01 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 221 | 19454 | SH | | DEFINED | 02 |
| NRG ENERGY INC | COM NEW | 629377508 | 978 | 1976 | SH | Call | DEFINED | 02 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 304 | 13048 | SH | | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 2542 | 55719 | SH | | DEFINED | 02 |
| NVIDIA CORP | COM | 67066G104 | 237 | 8883 | SH | | DEFINED | 02 |
| OCA INC | COM | 67083Q101 | 21 | 11198 | SH | | DEFINED | 01 |
| OIL STS INTL INC | COM | 678026105 | 365 | 14517 | SH | | DEFINED | 02 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 2589 | 25400 | SH | | DEFINED | 02 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 571 | 1600 | SH | Call | DEFINED | 02 |
| OMNICARE INC | COM | 681904108 | 443 | 10431 | SH | | DEFINED | 02 |
| OMNICOM GROUP INC | COM | 681919106 | 657 | 8226 | SH | | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 241 | 1670 | SH | Put | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 1986 | 58358 | SH | | DEFINED | 02 |
| ORACLE CORP | COM | 68389X105 | 2856 | 216328 | SH | | DEFINED | 02 |
| OWENS ILL INC | COM NEW | 690768403 | 470 | 18776 | SH | | DEFINED | 02 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 7793 | 109069 | SH | | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 1400 | 44003 | SH | | DEFINED | 02 |
| PEABODY ENERGY CORP | COM | 704549104 | 330 | 6340 | SH | | DEFINED | 02 |
| PEACE ARCH ENTMT GROUP INC | COM | 704586304 | 7 | 15532 | SH | | DEFINED | 01 |
| PEDIATRIX MED GROUP | COM | 705324101 | 414 | 5636 | SH | | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 713 | 1014 | SH | Call | DEFINED | 02 |
| PEPSICO INC | COM | 713448108 | 1057 | 19599 | SH | | DEFINED | 02 |
| PEPSICO INC | COM | 713448108 | 479 | 1281 | SH | Call | DEFINED | 02 |
| PEPSICO INC | COM | 713448108 | 486 | 3538 | SH | Put | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 351 | 450 | SH | Call | DEFINED | 02 |
| PETSMART INC | COM | 716768106 | 640 | 21163 | SH | | DEFINED | 02 |
| PFIZER INC | COM | 717081103 | 2179 | 78990 | SH | | DEFINED | 02 |
| PFIZER INC | COM | 717081103 | 206 | 1145 | SH | Call | DEFINED | 02 |
| PG&E CORP | COM | 69331C108 | 948 | 25262 | SH | | DEFINED | 02 |
| PG&E CORP | COM | 69331C108 | 438 | 560 | SH | Call | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 8798 | 120000 | SH | | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 300 | 747 | SH | Call | DEFINED | 02 |
| HELPS DODGE CORP | COM | 717265102 | 413 | 550 | SH | Put | DEFINED | 02 |
| PLACER DOME INC | COM | 725906101 | 811 | 52700 | SH | | DEFINED | 02 |
| PLC SYS INC | COM | 69341D104 | 13 | 22816 | SH | | DEFINED | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 481 | 2058 | SH | Call | DEFINED | 02 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 331 | 6070 | SH | | DEFINED | 02 |
| POLARIS INDS INC | COM | 731068102 | 294 | 393 | SH | Put | DEFINED | 02 |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X302 | 11793 | 785704 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | WDRHLL CLN EN | 73935X500 | 2011 | 137365 | SH | | DEFINED | 02 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 446 | 5729 | SH | | DEFINED | 01 |
| PRICESMART INC | RIGHT 99/99/9999 | 741511117 | 7 | 10000 | SH | | DEFINED | 01 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 727 | 28288 | SH | | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 464 | 4991 | SH | Put | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 16879 | 319979 | SH | | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 515 | 1357 | SH | Call | DEFINED | 02 |
| PROLOGIS | SH BEN INT | 743410102 | 201 | 5003 | SH | | DEFINED | 01 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 301 | 17095 | SH | | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 3177 | 37707 | SH | | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 1366 | 929 | SH | Call | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 480 | 1842 | SH | Put | DEFINED | 02 |
| QLOGIC CORP | COM | 747277101 | 365 | 11818 | SH | | DEFINED | 02 |
| QUANTA SVCS INC | COM | 74762E102 | 165 | 18751 | SH | | DEFINED | 01 |
| RADIAN GROUP INC | COM | 750236101 | 401 | 8501 | SH | | DEFINED | 01 |
| RANDGOLD RES LTD | ADR | 752344309 | 339 | 2355 | SH | Call | DEFINED | 02 |
| RAYONIER INC | COM | 754907103 | 810 | 15276 | SH | | DEFINED | 02 |
| RAYTHEON CO | COM NEW | 755111507 | 920 | 23527 | SH | | DEFINED | 02 |
| REALNETWORKS INC | COM | 75605L104 | 311 | 62602 | SH | | DEFINED | 02 |
| RED HAT INC | COM | 756577102 | 146 | 11125 | SH | | DEFINED | 02 |

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| REDWOOD TR INC | COM | 758075402 | 300 | 5821 | SH | DEFINED | 02 |
| REGIONAL BK HOLDRS TR | DEPOSITRY RCPT | 75902E100 | 21224 | 158200 | SH | DEFINED | 02 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 221 | 6517 | SH | DEFINED | 02 |
| RENAL CARE GROUP INC | COM | 759930100 | 325 | 7052 | SH | DEFINED | 02 |
| RENOVIS INC | COM | 759885106 | 192 | 12600 | SH | DEFINED | 02 |
| RENTECH INC | COM | 760112102 | 19 | 15268 | SH | DEFINED | 01 |
| RESPIRONICS INC | COM | 761230101 | 491 | 672 | SH | Call | DEFINED 02 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 503 | 3000 | SH | Put | DEFINED 02 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 2193 | 22900 | SH | DEFINED | 02 |
| REUNION INDS INC | COM | 761312107 | 5 | 29859 | SH | DEFINED | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 278 | 51315 | SH | DEFINED | 02 |
| RITE AID CORP | COM | 767754104 | 106 | 25391 | SH | DEFINED | 02 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 263 | 510 | SH | Call | DEFINED 02 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 385 | 500 | SH | Put | DEFINED 02 |
| ROYCE FOCUS TR | COM | 78080N108 | 129 | 15067 | SH | DEFINED | 01 |
| SALTON INC | COM | 795757103 | 35 | 30940 | SH | DEFINED | 01 |
| SANDISK CORP | COM | 80004C101 | 1340 | 56490 | SH | DEFINED | 02 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 399 | 9734 | SH | DEFINED | 02 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 262 | 6388 | SH | DEFINED | 01 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 574 | 2607 | SH | Call | DEFINED 02 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 624 | 26276 | SH | DEFINED | 01 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 2138 | 90018 | SH | DEFINED | 02 |
| SCHERING PLOUGH CORP | COM | 806605101 | 678 | 35587 | SH | DEFINED | 02 |
| SCHLUMBERGER LTD | COM | 806857108 | 749 | 9858 | SH | DEFINED | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 450 | 5930 | SH | DEFINED | 02 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 392 | 34792 | SH | DEFINED | 02 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 54 | 12013 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 1170 | 43100 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 496 | 24900 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 2321 | 36638 | SH | Put | DEFINED 02 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 1157 | 39273 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 3741 | 30752 | SH | Put | DEFINED 02 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 448 | 1581 | SH | Call | DEFINED 02 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 452 | 19900 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 13308 | 299450 | SH | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 7714 | 229100 | SH | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 249 | 1545 | SH | Call | DEFINED 02 |
| SEPRACOR INC | COM | 817315104 | 3029 | 2843 | SH | Call | DEFINED 02 |
| SEPRACOR INC | COM | 817315104 | 752 | 2539 | SH | Put | DEFINED 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 401 | 439 | SH | Call | DEFINED 02 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR | 82481R106 | 884 | 26963 | SH | DEFINED | 02 |
| SIEBEL SYS INC | COM | 826170102 | 631 | 70900 | SH | DEFINED | 02 |
| SIGMA ALDRICH CORP | COM | 826552101 | 219 | 511 | SH | Put | DEFINED 02 |
| SINA CORP | ORD | G81477104 | 225 | 381 | SH | Call | DEFINED 02 |
| SINGING MACH INC | COM NEW | 829322304 | 11 | 15880 | SH | DEFINED | 01 |
| SIX FLAGS INC | COM | 83001P109 | 792 | 170405 | SH | DEFINED | 02 |
| SMITH A O | COM | 831865209 | 323 | 12080 | SH | DEFINED | 01 |
| SMITH INTL INC | COM | 832110100 | 536 | 8407 | SH | DEFINED | 02 |
| SOFTWARE HOLDRS TR | DEPOSITRY RCPT | 83404B103 | 271 | 7700 | SH | DEFINED | 02 |
| SONICWALL INC | COM | 835470105 | 123 | 22938 | SH | DEFINED | 02 |
| SONUS NETWORKS INC | COM | 835916107 | 137 | 28610 | SH | DEFINED | 02 |
| SOUTHERN CO | COM | 842587107 | 366 | 10546 | SH | DEFINED | 02 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 197 | 14146 | SH | DEFINED | 02 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 377 | 371 | SH | Call | DEFINED 02 |
| SPRINT CORP | COM FON | 852061100 | 815 | 2875 | SH | Call | DEFINED 02 |
| SPX CORP | COM | 784635104 | 3133 | 68144 | SH | DEFINED | 02 |
| ST JUDE MED INC | COM | 790849103 | 377 | 8636 | SH | DEFINED | 01 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 202 | 5099 | SH | DEFINED | 02 |
| STATE STR CORP | COM | 857477103 | 484 | 10023 | SH | DEFINED | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 414 | 15775 | SH | DEFINED | 02 |
| STILLWATER MNG CO | COM | 86074Q102 | 88 | 11857 | SH | DEFINED | 02 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 191 | 12013 | SH | DEFINED | 02 |

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| STONE ENERGY CORP | COM | 861642106 | 489 | 10002 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | TOTAL MKT ETF | 86330E885 | 3151 | 36700 | SH | DEFINED | 02 |
| SUNCOR ENERGY INC | COM | 867229106 | 201 | 4238 | SH | DEFINED | 01 |
| SUNCOR ENERGY INC | COM | 867229106 | 2716 | 57400 | SH | DEFINED | 02 |
| SUNOCO INC | COM | 86764P109 | 1723 | 15154 | SH | DEFINED | 02 |
| SUNOCO INC | COM | 86764P109 | 1297 | 387 | SH | Call | DEFINED 02 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 360 | 15196 | SH | DEFINED | 02 |
| SYBASE INC | COM | 871130100 | 403 | 21952 | SH | DEFINED | 02 |
| SYNAPTICS INC | COM | 87157D109 | 386 | 18078 | SH | DEFINED | 02 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 94 | 10300 | SH | DEFINED | 02 |
| TALBOTS INC | COM | 874161102 | 207 | 6387 | SH | DEFINED | 02 |
| TARGET CORP | COM | 87612E106 | 355 | 6526 | SH | DEFINED | 02 |
| TCW CONV SECS FD INC | COM | 872340104 | 73 | 14595 | SH | DEFINED | 01 |
| TECH DATA CORP | COM | 878237106 | 493 | 13461 | SH | DEFINED | 02 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 1587 | 84000 | SH | DEFINED | 02 |
| TELESP CELULAR PART S A | SPON ADR PFD | 87952L108 | 57 | 13381 | SH | DEFINED | 01 |
| TENGASCO INC | COM NEW | 88033R205 | 11 | 44052 | SH | DEFINED | 01 |
| TERADYNE INC | COM | 880770102 | 223 | 18637 | SH | DEFINED | 02 |
| TERRA INDS INC | COM | 880915103 | 71 | 10401 | SH | DEFINED | 02 |
| TETON PETE CO | COM NEW | 88162A205 | 153 | 35962 | SH | DEFINED | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 842 | 27036 | SH | DEFINED | 02 |
| TEXAS INSTRS INC | COM | 882508104 | 787 | 28048 | SH | DEFINED | 02 |
| TIME WARNER INC | COM | 887317105 | 2845 | 170231 | SH | DEFINED | 02 |
| TJX COS INC NEW | COM | 872540109 | 336 | 13783 | SH | DEFINED | 02 |
| TODCO | CL A | 88889T107 | 526 | 20500 | SH | DEFINED | 02 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 509 | 4357 | SH | DEFINED | 01 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 361 | 5046 | SH | DEFINED | 01 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 2589 | 36208 | SH | DEFINED | 02 |
| TRANSOCEAN INC | ORD | G90078109 | 3179 | 3431 | SH | Call | DEFINED 02 |
| TURBOCHEF TECHNOLOGIES INC | COM NEW | 900006206 | 219 | 1004 | SH | Call | DEFINED 02 |
| TXU CORP | COM | 873168108 | 204 | 2460 | SH | DEFINED | 02 |
| TYCO INTL LTD NEW | COM | 902124106 | 1672 | 57268 | SH | DEFINED | 01 |
| U S G CORP | COM NEW | 903293405 | 684 | 16101 | SH | DEFINED | 02 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 10012 | 329768 | SH | DEFINED | 02 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 353 | 884 | SH | Call | DEFINED 02 |
| UNIONBANCAL CORP | COM | 908906100 | 279 | 4172 | SH | DEFINED | 01 |
| UNITED INDL CORP | COM | 910671106 | 625 | 17500 | SH | DEFINED | 02 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 540 | 7802 | SH | DEFINED | 02 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 725 | 1960 | SH | Call | DEFINED 02 |
| UNOCAL CORP | COM | 915289102 | 535 | 945 | SH | Call | DEFINED 02 |
| UNOCAL CORP | COM | 915289102 | 1841 | 28307 | SH | DEFINED | 02 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 415 | 11200 | SH | DEFINED | 02 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 202 | 2548 | SH | DEFINED | 02 |
| VANGUARD INDEX TR | EXT MKT VIPERS | 922908652 | 838 | 9900 | SH | DEFINED | 02 |
| VANGUARD INDEX TR | SMLL CP VIPERS | 922908751 | 340 | 6000 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT VIPERS | 922042858 | 2703 | 55075 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EURO VIPERS | 922042874 | 5681 | 116000 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | PACIFIC VIPERS | 922042866 | 2836 | 58400 | SH | DEFINED | 02 |
| VEECO INSTRS INC DEL | COM | 922417100 | 232 | 14259 | SH | DEFINED | 02 |
| VENTANA MED SYS INC | COM | 92276H106 | 236 | 5874 | SH | DEFINED | 02 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 256 | 7411 | SH | DEFINED | 02 |
| VIRAGEN INC | COM NEW | 927638403 | 7 | 10685 | SH | DEFINED | 01 |
| VISTEON CORP | COM | 92839U107 | 414 | 68640 | SH | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 217 | 4383 | SH | DEFINED | 01 |
| WAL MART STORES INC | COM | 931142103 | 2207 | 45782 | SH | DEFINED | 02 |
| WAL MART STORES INC | COM | 931142103 | 375 | 2400 | SH | Call | DEFINED 02 |
| WALGREEN CO | COM | 931422109 | 807 | 17543 | SH | DEFINED | 02 |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 2244 | 43887 | SH | DEFINED | 02 |
| WASHINGTON MUT INC | COM | 939322103 | 345 | 8469 | SH | DEFINED | 02 |
| WASHINGTON POST CO | CL B | 939640108 | 400 | 479 | SH | DEFINED | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1140 | 40211 | SH | DEFINED | 01 |
| WATSCO INC | COM | 942622200 | 454 | 10662 | SH | DEFINED | 02 |

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| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 244 | 472 | SH | Call | DEFINED | 02 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 367 | 6337 | SH | | DEFINED | 02 |
| WEBEX COMMUNICATIONS INC | COM | 94767L109 | 234 | 8846 | SH | | DEFINED | 02 |
| WEBMD CORP | COM | 94769M105 | 112 | 10878 | SH | | DEFINED | 02 |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 278 | 422 | SH | Call | DEFINED | 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1478 | 24004 | SH | | DEFINED | 02 |
| WENDYS INTL INC | COM | 950590109 | 292 | 6138 | SH | | DEFINED | 02 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 823 | 19467 | SH | | DEFINED | 02 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 513 | 318 | SH | Call | DEFINED | 02 |
| WEYERHAEUSER CO | COM | 962166104 | 801 | 12588 | SH | | DEFINED | 02 |
| WHIRLPOOL CORP | COM | 963320106 | 380 | 5420 | SH | | DEFINED | 02 |
| WINNEBAGO INDS INC | COM | 974637100 | 227 | 6933 | SH | | DEFINED | 01 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 405 | 16882 | SH | | DEFINED | 02 |
| WYETH | COM | 983024100 | 411 | 9244 | SH | | DEFINED | 02 |
| WYNDHAM INTL INC | CL A | 983101106 | 17 | 15406 | SH | | DEFINED | 01 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 351 | 900 | SH | Call | DEFINED | 02 |
| XTO ENERGY INC | COM | 98385X106 | 526 | 15471 | SH | | DEFINED | 02 |
| YAHOO INC | COM | 984332106 | 907 | 26180 | SH | | DEFINED | 02 |
| YAHOO INC | COM | 984332106 | 254 | 889 | SH | Call | DEFINED | 02 |
| YORK INTL CORP NEW | COM | 986670107 | 491 | 12920 | SH | | DEFINED | 01 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 249 | 5696 | SH | | DEFINED | 02 |
| ZIONS BANCORPORATION | COM | 989701107 | 258 | 3512 | SH | | DEFINED | 02 |